

QUARTERLY STATEMENT

OF THE

**BRIGHTHOUSE LIFE INSURANCE
COMPANY**

OF THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

**FOR THE QUARTER ENDED
SEPTEMBER 30, 2019**

LIFE AND ACCIDENT AND HEALTH

2019



LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019
OF THE CONDITION AND AFFAIRS OF THE

BRIGHOUSE LIFE INSURANCE COMPANY

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

Organized under the Laws of Delaware State of Domicile or Port of Entry Delaware
Country of Domicile United States of America
Incorporated/Organized 06/17/1863 Commenced Business 04/01/1864
Statutory Home Office 1209 Orange Street (Street and Number) Wilmington, DE 19801 (City or Town, State and Zip Code)
Main Administrative Office 11225 North Community House Road (Street and Number) Charlotte, NC 28277 (City or Town, State and Zip Code) 980-365-7414 (Area Code) (Telephone Number)
Mail Address 12802 Tampa Oaks Boulevard, Suite 447 (Street and Number or P.O. Box) Temple Terrace, FL 33637 (City or Town, State and Zip Code)
Primary Location of Books and Records 12802 Tampa Oaks Boulevard, Suite 447 (Street and Number) Temple Terrace, FL 33637 (City or Town, State and Zip Code) 980-949-4100 (Area Code) (Telephone Number)
Internet Web Site Address www.brighthousefinancial.com
Statutory Statement Contact Timothy Lashoan Shaw (Name) 980-949-4100 (Area Code) (Telephone Number)
tshaw1@brighthousefinancial.com (Email Address) 813-615-9468 (Fax Number)

OFFICERS

Chairman of the Board, President and Chief Executive Officer ERIC THOMAS STEIGERWALT
Vice President and Secretary DANIEL BURT ARRINGTON
Vice President and Chief Financial Officer EDWARD ALLEN SPEHAR#
Vice President and Treasurer JIN SEUNG CHANG

OTHER

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

DIRECTORS OR TRUSTEES

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

State of North Carolina
County of Mecklenburg } SS

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

Lynn Ann Dumais
Vice President and Chief Accounting Officer

Jin Seung Chang
Vice President and Treasurer

Subscribed and sworn to before me this
9th day of October, 2019.

Deborah L Matera
Notary for Dumais & Chang

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

- a. Is this an original filing? Yes [X] No []
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	43,247,945,619		43,247,945,619	43,278,811,700
2. Stocks:				
2.1 Preferred stocks.....	318,963,748		318,963,748	315,533,982
2.2 Common stocks.....	390,853,248	3,365,223	387,488,025	357,117,093
3. Mortgage loans on real estate:				
3.1 First liens.....	11,584,680,935		11,584,680,935	10,807,605,483
3.2 Other than first liens.....	59,244,949		59,244,949	112,314,371
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0		0	1,055,192
4.3 Properties held for sale (less \$.....0 encumbrances).....	1,050,988		1,050,988	0
5. Cash (\$.....1,503,874,009), cash equivalents (\$.....1,459,661,827) and short-term investments (\$.....1,456,391,575).....	4,419,927,411		4,419,927,411	2,891,234,065
6. Contract loans (including \$.....0 premium notes).....	915,469,723		915,469,723	1,001,450,640
7. Derivatives.....	4,683,031,222		4,683,031,222	2,721,727,734
8. Other invested assets.....	2,581,549,823	22,453,150	2,559,096,673	2,566,872,399
9. Receivables for securities.....	76,817,814		76,817,814	58,148,313
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	24,916,673	0	24,916,673	79,751,087
12. Subtotals, cash and invested assets (Lines 1 to 11).....	68,304,452,153	25,818,373	68,278,633,780	64,191,622,059
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	531,809,270		531,809,270	586,916,834
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	89,505,597	7,301,402	82,204,195	90,175,367
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	60,893,269		60,893,269	63,055,730
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	374,948,955		374,948,955	184,464,576
16.2 Funds held by or deposited with reinsured companies.....	3,731,033		3,731,033	6,521,308
16.3 Other amounts receivable under reinsurance contracts.....	1,600,304,202		1,600,304,202	486,213,381
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0		0	33,758,385
18.2 Net deferred tax asset.....	2,169,455,657	1,197,186,131	972,269,526	878,311,796
19. Guaranty funds receivable or on deposit.....	15,251,500		15,251,500	15,866,495
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	51,036,260		51,036,260	50,366,312
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	70,899,791	207,370	70,692,421	18,557,382
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	73,272,287,687	1,230,513,276	72,041,774,411	66,605,829,625
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	104,742,432,845		104,742,432,845	96,983,645,792
28. Total (Lines 26 and 27).....	178,014,720,532	1,230,513,276	176,784,207,256	163,589,475,417

DETAILS OF WRITE-INS

1101. Deposits in connection with investments.....	24,769,944		24,769,944	16,096,563
1102. Cash collateral pledged on derivatives.....	146,729		146,729	63,654,524
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	24,916,673	0	24,916,673	79,751,087
2501. Receivables from former affiliates.....	51,169,649		51,169,649	10,707,239
2502. Miscellaneous.....	19,730,142	207,370	19,522,772	7,297,223
2503. Futures receivable.....	0		0	552,920
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	70,899,791	207,370	70,692,421	18,557,382

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....43,873,940,103 less \$.....0 included in Line 6.3 (including \$.....25,245,214 Modco Reserve).....	43,873,940,103	43,739,869,238
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	70,758,803	73,912,666
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	2,522,792,666	2,582,631,556
4. Contract claims:		
4.1 Life.....	166,989,368	190,360,551
4.2 Accident and health.....	549,186	1,144,656
5. Policyholders' dividends/refunds to members \$....(9,749,343) and coupons \$.....0 due and unpaid.....	(9,749,343)	(9,063,212)
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....	5,441,982	4,749,435
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$....59,541 accident and health premiums.....	2,393,773	2,391,200
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$....(14,636,951) assumed and \$....1,936,006,161 ceded.....	1,921,369,210	824,444,436
9.4 Interest Maintenance Reserve.....	333,969,065	271,453,529
10. Commissions to agents due or accrued - life and annuity contracts \$....84,835,418, accident and health \$.....0 and deposit-type contract funds \$.....0.....	84,835,418	80,155,562
11. Commissions and expense allowances payable on reinsurance assumed.....	30,045,794	30,077,808
12. General expenses due or accrued.....	35,876,252	24,589,438
13. Transfers to Separate Accounts due or accrued (net) (including \$....(325,594,031) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(249,633,152)	(316,519,395)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	18,444,026	26,563,238
15.1 Current federal and foreign income taxes, including \$....52,825,453 on realized capital gains (losses).....	115,134,331	0
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	3,117,727	3,822,038
17. Amounts withheld or retained by reporting entity as agent or trustee.....	6,600,517	13,486,487
18. Amounts held for agents' account, including \$....290,715 agents' credit balances.....	290,715	287,540
19. Remittances and items not allocated.....	76,849,660	147,028,375
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	736,747,450	380,188,717
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	175,553,525	165,567,328
24.04 Payable to parent, subsidiaries and affiliates.....	141,440,150	101,350,653
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	6,674,375,754	5,271,366,524
24.08 Derivatives.....	2,205,686,049	2,155,311,096
24.09 Payable for securities.....	352,722,085	21,437,621
24.10 Payable for securities lending.....	3,246,396,317	3,648,505,211
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	2,393,905,934	1,459,687,605
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	64,936,843,365	60,894,799,901
27. From Separate Accounts statement.....	104,318,297,557	95,963,848,056
28. Total liabilities (Lines 26 and 27).....	169,255,140,922	156,858,647,957
29. Common capital stock.....	75,000,000	75,000,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	811,670,000	400,000,000
33. Gross paid in and contributed surplus.....	5,435,279,527	5,435,279,527
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	1,207,116,807	820,547,933
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$....424,135,288 in Separate Accounts Statement).....	7,454,066,334	6,655,827,460
38. Totals of Lines 29, 30 and 37.....	7,529,066,334	6,730,827,460
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	176,784,207,256	163,589,475,417

DETAILS OF WRITE-INS

2501. Cash collateral received on derivatives.....	2,313,924,481	1,370,888,229
2502. Miscellaneous.....	56,118,763	72,219,200
2503. Derivative instruments expense payable.....	23,862,690	15,372,655
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	1,207,521
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,393,905,934	1,459,687,605
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	5,252,215,382	4,419,980,599	6,127,862,840
2. Considerations for supplementary contracts with life contingencies.....	169,820,893	117,444,900	156,012,612
3. Net investment income.....	2,143,103,308	1,994,041,820	2,696,313,490
4. Amortization of Interest Maintenance Reserve (IMR).....	12,382,919	20,140,213	25,355,199
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(613,437,016)	(204,477,014)	841,578,019
6. Commissions and expense allowances on reinsurance ceded.....	142,204,511	141,426,781	190,168,920
7. Reserve adjustments on reinsurance ceded.....	(193,602,641)	(217,181,418)	(305,341,339)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,745,991,426	1,853,810,900	2,449,388,659
8.2 Charges and fees for deposit-type contracts.....	123,959	291,989	316,553
8.3 Aggregate write-ins for miscellaneous income.....	430,609,708	456,260,166	598,839,805
9. Totals (Lines 1 to 8.3).....	9,089,412,449	8,581,738,936	12,780,494,758
10. Death benefits.....	406,539,828	449,847,658	607,929,140
11. Matured endowments (excluding guaranteed annual pure endowments).....	662,890	661,358	1,010,112
12. Annuity benefits.....	1,967,239,901	1,854,123,034	2,459,684,142
13. Disability benefits and benefits under accident and health contracts.....	7,761,142	6,948,730	9,595,975
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	7,615,273,169	8,529,637,620	11,828,614,008
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	85,596,401	84,006,395	112,646,850
18. Payments on supplementary contracts with life contingencies.....	86,115,860	76,560,446	103,130,211
19. Increase in aggregate reserves for life and accident and health contracts.....	130,917,002	576,054,491	2,280,574,744
20. Totals (Lines 10 to 19).....	10,300,106,193	11,577,839,732	17,403,185,182
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	541,421,499	528,565,429	699,840,332
22. Commissions and expense allowances on reinsurance assumed.....	83,413,303	75,126,482	108,189,908
23. General insurance expenses and fraternal expenses.....	866,381,107	881,705,639	1,158,156,049
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	37,147,646	59,907,874	75,408,903
25. Increase in loading on deferred and uncollected premiums.....	1,117,869	(1,005,778)	(1,829,936)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(3,349,331,380)	(5,582,227,301)	(6,998,271,540)
27. Aggregate write-ins for deductions.....	(394,651,761)	(180,201,194)	(308,153,498)
28. Totals (Lines 20 to 27).....	8,085,604,476	7,359,710,883	12,136,525,400
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	1,003,807,973	1,222,028,053	643,969,358
30. Dividends to policyholders and refunds to members.....	3,836,513	3,201,835	4,638,677
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	999,971,460	1,218,826,218	639,330,681
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	99,197,858	(146,821,206)	(159,426,527)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	900,773,602	1,365,647,424	798,757,208
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....32,915,737 (excluding taxes of \$.....19,909,716 transferred to the IMR).....	(688,801,283)	(1,721,868,317)	(1,902,785,396)
35. Net income (Line 33 plus Line 34).....	211,972,319	(356,220,893)	(1,104,028,188)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	6,730,827,460	5,594,289,759	5,594,289,759
37. Net income (Line 35).....	211,972,319	(356,220,893)	(1,104,028,188)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....348,823,724.....	1,281,568,026	(316,682,851)	1,494,230,764
39. Change in net unrealized foreign exchange capital gain (loss).....	(1,340,167)	3,796,187	(8,557,243)
40. Change in net deferred income tax.....	33,855,931	58,713,730	228,248,861
41. Change in nonadmitted assets.....	161,238,496	(222,292,148)	262,662,338
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(356,558,733)	149,246,953	135,661,878
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	31,000,000	(362,000,000)	(11,000,000)
47. Other changes in surplus in Separate Accounts Statement.....	17,774,568	325,302,043	(26,968,818)
48. Change in surplus notes.....	411,670,000	200,000,000	400,000,000
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....	(57,114,200)	(57,014,246)	(76,018,995)
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	(935,827,366)	16,162,856	(157,692,896)
54. Net change in capital and surplus (Lines 37 through 53).....	798,238,874	(560,988,369)	1,136,537,701
55. Capital and surplus as of statement date (Lines 36 + 54).....	7,529,066,334	5,033,301,390	6,730,827,460
DETAILS OF WRITE-INS			
08.301. Management and service fee income.....	327,822,834	380,702,005	481,162,475
08.302. Contract surrender charges.....	37,232,249	46,657,677	60,662,048
08.303. Rider benefits.....	34,928,532	28,324,409	38,620,809
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	30,626,093	576,075	18,394,473
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	430,609,708	456,260,166	598,839,805
2701. Reserves transferred under reinsurance agreements.....	(685,117,605)	278,049,149	37,901,310
2702. Interest credited to reinsurers.....	299,594,279	239,498,082	349,118,612
2703. Realized loss on funds withheld on derivatives.....	(27,495,765)	(718,608,262)	(718,608,262)
2798. Summary of remaining write-ins for Line 27 from overflow page.....	18,367,330	20,859,837	23,434,842
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	(394,651,761)	(180,201,194)	(308,153,498)
5301. Unrealized change on funds withheld on derivatives.....	(923,043,584)	(60,949,656)	(234,805,408)
5302. Prior period adjustments.....	(12,783,782)	77,112,512	77,112,512
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(935,827,366)	16,162,856	(157,692,896)

Statement as of September 30, 2019 of the **BrightHouse Life Insurance Company**
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	5,447,940,677	4,494,666,878	6,312,481,882
2. Net investment income.....	2,014,023,971	1,758,561,657	2,356,997,577
3. Miscellaneous income.....	1,164,842,223	2,209,722,993	2,952,385,407
4. Total (Lines 1 through 3).....	8,626,806,871	8,462,951,528	11,621,864,866
5. Benefit and loss related payments.....	9,505,955,867	11,267,151,363	15,149,679,679
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(3,447,217,623)	(6,185,368,144)	(7,357,539,810)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,131,260,813	1,740,132,613	2,141,801,181
8. Dividends paid to policyholders.....	3,830,097	2,763,980	5,748,406
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(267,626)	823,620	(168,457,230)
10. Total (Lines 5 through 9).....	7,193,561,528	6,825,503,432	9,771,232,226
11. Net cash from operations (Line 4 minus Line 10).....	1,433,245,343	1,637,448,096	1,850,632,640
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	8,662,306,757	9,249,781,289	12,665,841,020
12.2 Stocks.....	42,782,426	40,975,505	44,972,227
12.3 Mortgage loans.....	639,855,054	412,269,428	684,614,223
12.4 Real estate.....	1,301,639	1,007,825	1,225,792
12.5 Other invested assets.....	254,026,865	221,653,571	277,620,505
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	4,985,965	622,861	572,984
12.7 Miscellaneous proceeds.....	2,493,446,565	(1,289,122,785)	328,789,866
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	12,098,705,271	8,637,187,694	14,003,636,617
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	8,437,581,403	7,825,756,365	10,919,816,498
13.2 Stocks.....	78,503,825	34,798,990	47,623,579
13.3 Mortgage loans.....	1,377,924,930	1,910,351,676	2,503,381,016
13.4 Real estate.....			
13.5 Other invested assets.....	314,001,798	228,992,894	350,773,921
13.6 Miscellaneous applications.....	1,979,972,989	193,075,244	1,838,159,769
13.7 Total investments acquired (Lines 13.1 to 13.6).....	12,187,984,945	10,192,975,169	15,659,754,783
14. Net increase or (decrease) in contract loans and premium notes.....	(85,980,917)	(79,750,627)	(104,669,534)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(3,298,757)	(1,476,036,848)	(1,551,448,632)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	411,670,000	200,000,000	227,157,763
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(59,838,890)	(61,822,224)	(74,729,160)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(253,084,350)	(242,863,394)	1,269,496,356
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	98,746,760	(104,685,618)	1,421,924,959
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	1,528,693,346	56,725,630	1,721,108,967
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	2,891,234,065	1,170,125,098	1,170,125,098
19.2 End of period (Line 18 plus Line 19.1).....	4,419,927,411	1,226,850,728	2,891,234,065

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

20.0001	Bonds, asset in kind transfer.....	1,000,785,532	406,375,004	406,375,004
20.0002	Security exchanges.....	237,853,911	392,084,502	485,374,104
20.0003	Mortgage loan, asset in kind transfer.....	66,960,720	0	0
20.0004	Mortgage loan refinancings.....	43,397,588	40,542,274	44,188,208
20.0005	Capitalized interest on bonds.....	24,495,951	10,011,309	18,372,112
20.0006	Joint venture distribution paid in the form of securities.....	16,876,205	6,873,648	11,678,028
20.0007	Prior period adjustments.....	16,182,003	127,232,710	127,232,710
20.0008	Other invested assets underlying asset sold and reinvested.....	13,221,517	213,605	0
20.0009	Prior period adjustments tax.....	3,398,221	45,789,690	45,789,690
20.0010	Bonds in exchange for affiliate surplus note.....	0	0	172,842,237

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	1,638,089,021	1,705,688,160	2,278,629,624
3. Ordinary individual annuities.....	3,973,042,300	3,042,226,499	4,207,552,723
4. Credit life (group and individual).....			
5. Group life insurance.....	0	(719,475)	(719,475)
6. Group annuities.....	113,146,048	122,285,488	160,267,738
7. A&H - group.....	671,580	212,456	275,323
8. A&H - credit (group and individual).....			
9. A&H - other.....	158,948,570	162,505,903	223,946,363
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	5,883,897,519	5,032,199,031	6,869,952,296
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	5,883,897,519	5,032,199,031	6,869,952,296
14. Deposit-type contracts.....	2,432,196	5,913,987	6,607,799
15. Total (Lines 13 and 14).....	5,886,329,715	5,038,113,018	6,876,560,095

DETAILS OF WRITE-INS

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

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

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

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

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

	SSAP Number ⁽¹⁾	Financial Statement Page	Financial Statement Line Number	For the Nine Months Ended September 30, 2019	For the Year Ended December 31, 2018
Net income (loss), DE SAP				\$ 211,972,319	\$ (1,104,028,188)
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				<u>\$ 211,972,319</u>	<u>\$ (1,104,028,188)</u>
				September 30, 2019	December 31, 2018
Statutory capital and surplus, DE SAP				\$ 7,529,066,334	\$ 6,730,827,460
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				<u>\$ 7,529,066,334</u>	<u>\$ 6,730,827,460</u>

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

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

(1) No significant change.

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

(3-5) No significant change.

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

(7-13) No significant change.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

Correction of errors

During 2019, the Company discovered an error related to mortgage loan income. The correction of this error was reported as a prior period adjustment within aggregate write-ins for gains and losses in surplus. The impact of the correction on surplus was a decrease of \$12,783,782, net of current taxes of \$3,398,221.

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

No significant change.

NOTES TO THE FINANCIAL STATEMENTS**5. Investments**

A-C. No significant change.

D. Loan-backed Securities

- (1) Prepayment assumptions were obtained from published broker dealer values and internal estimates.
- (2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the nine months ended September 30, 2019.
 - b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the nine months ended September 30, 2019.
 - c. Impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the security are shown in Note 5D(3).
- (3) The loan-backed securities for which an OTTI has been recognized during the nine months ended September 30, 2019, measured as the difference between amortized cost and estimated present value of projected future cash flows to be collected, were as follows:

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

The recognized OTTI shown above is all noninterest related.

- (4) At September 30, 2019, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:
 - a. The aggregate amount of unrealized losses:
 1. Less than 12 Months \$ 2,152,724
 2. 12 Months or Longer \$ 10,585,386
 - b. The aggregate related fair value of securities with unrealized losses:
 1. Less than 12 Months \$ 494,251,855
 2. 12 Months or Longer \$ 814,703,250
- (5) The Company performs a regular evaluation, on a security-by-security basis, of its securities holdings in accordance with its OTTI policy in order to evaluate whether such investments are other than temporarily impaired. Management considers a wide range of factors about the security issuer and uses its best judgment in evaluating the cause of the decline in the estimated fair value of the security and in assessing the prospects for near-term recovery. Factors considered include fundamentals of the industry and geographic area in which the security issuer operates, as well as overall macroeconomic conditions. Projected future cash flows are estimated using assumptions derived from management's best estimates of likely scenario-based outcomes after giving consideration to a variety of variables that include, but are not limited to: (i) general payment terms of the security; (ii) the likelihood that the issuer can service the scheduled interest and principal payments; (iii) the quality and amount of any credit enhancements; (iv) the security's position within the capital structure of the issuer; (v) possible corporate restructurings or asset sales by the issuer; and (vi) changes to the rating of the security or the issuer by rating agencies. Additional considerations are made when assessing the unique features that apply to certain loan-backed and structured securities including, but are not limited to: (i) the quality of underlying collateral; (ii) expected prepayment speeds; (iii) current and forecasted loss severity; (iv) consideration of the payment terms of the underlying assets backing the security; and (v) the payment priority within the tranche structure of the security. For loan-backed or structured securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

E. Repurchase Agreements and/or Securities Lending Transactions

(1-2) No significant change.

(3) Collateral received

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

a. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

b. As of September 30, 2019, the Company did not have collateral that was sold or replugged.

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 as of the nine months ended September 30, 2019.

J-K. No significant change.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

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

Restricted Asset Category	Gross Restricted										Percentage	
	2019					(6)	(7)	(8)	(9)	(10)	(11)	
	(1)	(2)	(3)	(4)	(5)							
Total General Account	General Account Supporting Separate Account Activity ^(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity ^(b)	September 30, 2019 (1 plus 3)	December 31, 2018	Increase/ (Decrease) (5 minus 6)	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets		
Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	—%	—%	
Collateral held under security lending agreements	2,054,968,750	—	—	—	2,054,968,750	3,042,570,081	(987,601,331)	—	2,054,968,750	1.15	1.16	
Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—	
Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—	
Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—	
Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—	
Placed under option contracts	—	—	—	—	—	—	—	—	—	—	—	
Letter stock or securities restricted as to sale	—	—	—	—	—	—	—	—	—	—	—	
Federal Home Loan Bank ("FHLB") capital stock	50,000,000	—	—	—	50,000,000	64,050,000	(14,050,000)	—	50,000,000	0.03	0.03	
On deposit with states	7,126,114	—	—	—	7,126,114	11,762,416	(4,636,302)	—	7,126,114	—	—	
On deposit with other regulatory bodies	34,753,520	—	—	—	34,753,520	34,753,520	—	—	34,753,520	0.02	0.02	
Pledged collateral to FHLB (including assets backing funding agreements)	1,945,987,360	—	—	—	1,945,987,360	2,322,702,481	(376,715,121)	—	1,945,987,360	1.09	1.10	
Pledged as collateral not captured in other categories	1,104,764,303	—	—	—	1,104,764,303	990,522,957	114,241,346	—	1,104,764,303	0.62	0.63	
Other restricted assets	11,646,003,991	—	—	—	11,646,003,991	10,767,441,319	878,562,672	—	11,646,003,991	6.54	6.59	
Total restricted assets	\$16,843,604,038	\$ —	\$ —	\$ —	\$ 16,843,604,038	\$17,233,802,774	\$ (390,198,736)	\$ —	\$ 16,843,604,038	9.45%	9.53%	

(a) Subset of column 1.

(b) Subset of column 3.

NOTES TO THE FINANCIAL STATEMENTS

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

Restricted Asset Category	Gross Restricted								Percentage	
	2019								(9)	(10)
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)		
Total General Account	General Account Supporting Separate Account Activity ^(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity ^(b)	September 30, 2019 (1 plus 3)	December 31, 2018	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Derivatives Collateral	\$ 1,054,214,947	\$ —	\$ —	\$ —	\$ 1,054,214,947	\$ 917,750,425	\$ 136,464,522	\$ 1,054,214,947	0.59%	0.60%
Reinsurance Agreement - Securities Pledged	50,549,356	—	—	—	50,549,356	72,772,532	(22,223,176)	50,549,356	0.03	0.03
Total	\$ 1,104,764,303	\$ —	\$ —	\$ —	\$ 1,104,764,303	\$ 990,522,957	\$ 114,241,346	\$ 1,104,764,303	0.62%	0.63%

(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 nine months ended September 30, 2019.

N. Offsetting and Netting of Assets and Liabilities

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

O-Q. No significant change.

R. Prepayment Penalty and Acceleration Fees

During the nine months ended September 30, 2019, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee is as follows:

	General Account	Separate Account
Number of CUSIPs	82	38
Aggregate Amount of Investment Income	\$ 21,578,780	\$ 2,417,157

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling \$16,837,180 and \$25,090,868 on investments in joint ventures, partnerships and LLCs during the nine months ended September 30, 2019 and the year ended December 31, 2018, respectively. Impairments are recognized when an investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

7. Investment Income

No significant change.

8. Derivative Instruments

As of September 30, 2019, there were no significant changes in the Company's derivative policy or investments other than those described below.

Cash Flow Hedges

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

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

For the nine months ended September 30, 2019 there were no gains or losses related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation. For the year ended December 31, 2018, there were net gains of \$2,008,471 related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation.

NOTES TO THE FINANCIAL STATEMENTS**Credit Risk**

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

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

	Cash ⁽¹⁾		Securities ⁽²⁾		Total	
	September 30, 2019	December 31, 2018	September 30, 2019	December 31, 2018	September 30, 2019	December 31, 2018
Initial Margin:						
OTC-cleared	\$ —	\$ —	\$ 233,923,403	\$ 73,911,208	\$ 233,923,403	\$ 73,911,208
Variation Margin:						
OTC-bilateral	—	—	820,144,815	770,039,422	820,144,815	770,039,422
OTC-cleared	146,729	63,654,524	—	—	146,729	63,654,524
Total OTC	\$ 146,729	\$ 63,654,524	\$ 1,054,068,218	\$ 843,950,630	\$ 1,054,214,947	\$ 907,605,154
Initial Margin:						
Futures ⁽³⁾	\$ —	\$ —	\$ —	\$ 10,145,269	\$ —	\$ 10,145,269

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

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

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

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

	Cash ⁽¹⁾		Securities ⁽²⁾		Total	
	September 30, 2019	December 31, 2018	September 30, 2019	December 31, 2018	September 30, 2019	December 31, 2018
Initial Margin:						
OTC-bilateral	\$ —	\$ —	\$ —	\$ 23,261,760	\$ —	\$ 23,261,760
Variation Margin:						
OTC-bilateral	1,979,274,780	1,354,494,034	1,253,212,844	115,515,374	3,232,487,624	1,470,009,408
OTC-cleared	334,649,701	16,394,195	—	—	334,649,701	16,394,195
Total OTC	\$ 2,313,924,481	\$ 1,370,888,229	\$ 1,253,212,844	\$ 138,777,134	\$ 3,567,137,325	\$ 1,509,665,363

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

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

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

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of September 30, 2019:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2019	\$ 156,468,765
2020	970,901,512
2021	405,186,646
2022	179,136,309
2023	132,566,322
Thereafter	7,099,477
Total	\$ 1,851,359,031

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:

	September 30, 2019	December 31, 2018
Net undiscounted future premium payments (receipts)	\$ 1,851,359,031	\$ 2,259,595,442
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	\$ (1,327,137,484)	\$ (1,114,352,323)
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	\$ 631,347,322	\$ 986,694,677

NOTES TO THE FINANCIAL STATEMENTS

9. Income Taxes

A-B. No significant change.

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

	September 30, 2019	December 31, 2018
Federal	\$ 98,831,429	\$ (159,755,599)
Foreign	366,429	329,072
Subtotal	99,197,858	(159,426,527)
Federal income tax on net capital gains/(losses)	52,825,453	—
Federal and foreign income taxes incurred	<u>\$ 152,023,311</u>	<u>\$ (159,426,527)</u>

NOTES TO THE FINANCIAL STATEMENTS

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

	September 30, 2019	December 31, 2018	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	\$ —	\$ —	\$ —
Unearned premium reserve	—	—	—
Policyholder reserves	1,001,519,231	1,008,747,380	(7,228,149)
Investments	—	—	—
Deferred acquisition costs	200,368,590	207,387,970	(7,019,380)
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	3,904,193	3,904,193	—
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	642,130,951	621,006,319	21,124,632
Tax credit carryforwards	87,926,774	63,875,250	24,051,524
Other (including items <5% of total ordinary tax assets)	9,338,443	73,370,017	(64,031,574)
Ceding commissions	113,270,458	113,270,465	(7)
Nonadmitted assets	6,998,700	2,584,452	4,414,248
Capital Loss Carryforward	107,025	—	—
Tax intangibles	26,425,887	48,983,178	(22,557,291)
Unrealized capital gains (losses)	438,423,862	—	438,423,862
Separate Account Adjustments	—	—	—
Subtotal	2,530,414,114	2,143,129,224	387,284,890
Nonadmitted	(1,128,330,208)	(979,496,707)	(148,833,501)
Admitted ordinary DTA	1,402,083,906	1,163,632,517	238,451,389
Capital:			
Investments	67,736,629	381,248,931	(313,512,302)
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	1,119,294	—	1,119,294
Unrealized capital gains (losses)	—	—	—
Subtotal	68,855,923	381,248,931	(312,393,008)
Nonadmitted	(68,855,923)	(381,248,931)	312,393,008
Admitted capital DTA	—	—	—
Admitted DTA	\$ 1,402,083,906	\$ 1,163,632,517	\$ 238,451,389
DTL:			
Ordinary			
Investments	\$ (387,669,682)	\$ (234,752,921)	\$ (152,916,761)
Fixed assets	—	—	—
Deferred and uncollected premiums	(30,570,875)	(33,297,772)	2,726,897
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Other liabilities	(10,968,553)	(5,347,852)	(5,620,701)
Separate Account adjustments	(605,270)	(11,922,176)	11,316,906
Subtotal	(429,814,380)	(285,320,721)	(144,493,659)
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	\$ (429,814,380)	\$ (285,320,721)	\$ (144,493,659)
Net DTA/ (DTL)	\$ 972,269,526	\$ 878,311,796	\$ 93,957,730
		Change in nonadmitted DTA	(163,559,507)
		Tax effect of unrealized gains (losses)	348,823,724
		Income tax effect of change in unrealized gains (losses)	(245,366,016)
		Change in net DTA	\$ 33,855,931

NOTES TO THE FINANCIAL STATEMENTS

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

	<u>September 30, 2019</u>
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	\$ 209,994,005
Net realized capital gains (losses) @ 21%	(117,826,249)
Tax effect of:	
Uncertain tax positions	54,756,928
Revaluation of pre-separation tax position	19,229,324
Other	11,236,940
Fines, fees and other nondeductible expenses	60,976
Tax exempt income	(1,541,298)
Prior period current adjustment in surplus	(3,398,221)
Interest maintenance reserve	(3,493,522)
Prior years adjustment and accruals	(5,784,696)
Tax credits	(9,732,588)
Reinsurance Ceding Commission	(11,993,982)
Separate Account dividend received deduction	(26,738,458)
Total statutory income taxes (benefit)	<u>\$ 114,769,159</u>
Federal and foreign income taxes incurred including tax on realized capital gains	\$ 152,023,311
Change in net DTA	(33,855,931)
Prior years adjustments in surplus	(3,398,221)
Total statutory income taxes (benefit)	<u>\$ 114,769,159</u>

E-I. No significant change.

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

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

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

- D. The Company had \$51,036,260 receivable and \$141,440,150 payable with affiliates as of September 30, 2019. The Company had \$50,366,312 receivable and \$101,350,653 payable with affiliates as of December 31, 2018. Amounts receivable and payable are expected to be settled within 90 days.

E-N. No significant change.

11. Debt

A. No significant change.

B. Federal Home Loan Bank Agreements

- (1) The Company is a member of the FHLB of Atlanta. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. At September 30, 2019, the Company holds stock of the FHLB of Atlanta, Boston, Des Moines and Pittsburgh and maintains advances with the FHLB of Boston, Des Moines and Pittsburgh. It is part of the Company's strategy to utilize these funds as a source of contingent liquidity as well as for spread margin businesses. The Company has determined the actual or estimated maximum borrowing capacity as \$17,678,420,726. The Company calculated this amount in accordance with FHLB of Atlanta regulatory and or FHLB specific borrowing limits.

NOTES TO THE FINANCIAL STATEMENTS

(2) FHLB Capital Stock

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

	September 30, 2019		
	Total	General Account	Separate Account
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	25,000,000	25,000,000	—
Activity stock	23,800,000	23,800,000	—
Excess stock	1,200,000	1,200,000	—
Aggregate total	<u>\$ 50,000,000</u>	<u>\$ 50,000,000</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by the insurer	\$ 17,678,420,726	\$ 17,678,420,726	\$ —

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

b. The Company's membership stock (Class A and B) eligible for redemption at September 30, 2019 was as follows:

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

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

a. Amount pledged as of:

	September 30, 2019		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	\$ 2,157,484,144	\$ 1,945,987,360	\$ 595,000,000
Total collateral pledged - General Account	\$ 2,157,484,144	\$ 1,945,987,360	\$ 595,000,000
Total collateral pledged - Separate Account	\$ —	\$ —	\$ —

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

b. Maximum amount pledged during the reporting period ended:

	September 30, 2019		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	\$ 2,380,024,755	\$ 2,322,702,481	\$ 595,000,000
2. Maximum collateral pledged - General Account	\$ 2,380,024,755	\$ 2,322,702,481	\$ 595,000,000
3. Maximum collateral pledged - Separate Account	\$ —	\$ —	\$ —

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

NOTES TO THE FINANCIAL STATEMENTS

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

a. Amount borrowed as of:

	September 30, 2019			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	\$ —	\$ —
Funding agreements	595,000,000	595,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	<u>\$ 595,000,000</u>	<u>\$ 595,000,000</u>	<u>\$ —</u>	<u>\$ 45,000,000</u>

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

b. Maximum amount borrowed during the reporting period ended:

	September 30, 2019		
	Total	General Account	Separate Account
Debt	\$ —	\$ —	\$ —
Funding agreements	595,000,000	595,000,000	—
Other	—	—	—
Aggregate total	<u>\$ 595,000,000</u>	<u>\$ 595,000,000</u>	<u>\$ —</u>

c. FHLB - Prepayment Obligations:

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

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

As of September 30, 2019, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

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

(1-9) No significant change.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was \$1,956,332,864 at September 30, 2019.

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

Note	Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note	Interest and/or Principal Paid Current Year	Total Interest and/or Principal Paid	Unapproved Interest and/or Principal	Date of Maturity
1	9/28/2018	7.800%	\$ 200,000,000	\$ 200,000,000	\$ 15,600,000	\$ 15,600,000	\$ 86,667	9/28/2058
2	12/21/2018	8.150%	\$ 200,000,000	\$ 200,000,000	\$ 12,541,944	\$ 12,541,944	\$ 90,556	12/21/2058
3	3/25/2019	8.070%	\$ 411,670,000	\$ 411,670,000	\$ —	\$ —	\$ 17,072,298	3/25/2059

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

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

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

(12-13) No significant change.

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

No significant change.

15. Leases

No significant change.

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

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

	Assets		Liabilities	
	September 30, 2019	December 31, 2018	September 30, 2019	December 31, 2018
Swaps	\$ 2,097,985,578	\$ 1,458,396,994	\$ 224,253,027	\$ 96,690,221
Futures	—	—	—	—
Options	—	—	—	—
Total	\$ 2,097,985,578	\$ 1,458,396,994	\$ 224,253,027	\$ 96,690,221

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

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

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

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges and derivatives used in replications at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's swaps was \$86,983,563 and \$38,778,994 at September 30, 2019 and December 31, 2018, respectively.

- (4) At September 30, 2019 and December 31, 2018, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was \$1,253,212,844 and \$115,515,374, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of \$0 and \$23,261,760 at September 30, 2019 and December 31, 2018, respectively. Securities collateral received was held in separate custodial accounts and is not reflected in the financial statements. The collateral agreements between the Company and the counterparties apply to derivatives held by both the General Account and Separate Accounts.

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

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

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

Securities with a cost or amortized cost of \$2,054,968,750 and an estimated fair value of \$3,213,769,933 were on loan under the securities lending program at September 30, 2019. The Company was liable for cash collateral under its control of \$3,244,374,450 at September 30, 2019.

Additionally, in order to satisfy the above mentioned collateral requirements, the Company holds security collateral over which it does not have exclusive control. Therefore, the Company's share of this collateral, totaling \$34,927,850 at

NOTES TO THE FINANCIAL STATEMENTS

September 30, 2019, which may not be sold or repledged unless the counterparty is in default, is not reflected in the accompanying financial statements.

C. Wash Sales

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

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

No significant change.

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

No significant change.

20. Fair Value Information

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

Hierarchy Table

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

	September 30, 2019			
	Fair Value Measurements at Reporting Date Using			Total
	Level 1	Level 2	Level 3	
Assets				
Bonds				
Industrial & Miscellaneous	\$ —	\$ —	\$ 910,615	\$ 910,615
Common stocks				
Industrial & Miscellaneous ⁽¹⁾	8,497,287	53,279,236	3,541,956	65,318,479
Derivative assets ⁽²⁾				
Interest rate	—	3,419,825,020	—	3,419,825,020
Foreign currency exchange rate	—	111,891,450	1,326,882	113,218,332
Equity market	—	792,741,844	98,814,687	891,556,531
Total derivative assets	—	4,324,458,314	100,141,569	4,424,599,883
Separate Account assets ⁽³⁾	224,398,589	92,949,086,858	14,150,425	93,187,635,872
Total assets	<u>\$ 232,895,876</u>	<u>\$ 97,326,824,408</u>	<u>\$ 118,744,565</u>	<u>\$ 97,678,464,849</u>
Liabilities				
Derivative liabilities ⁽²⁾				
Interest rate	\$ —	\$ 422,056,202	\$ —	\$ 422,056,202
Foreign currency exchange rate	—	12,374,393	—	12,374,393
Credit	—	24,307	—	24,307
Equity market	—	1,516,757,394	250,803,530	1,767,560,924
Total derivative liabilities	—	1,951,212,296	250,803,530	2,202,015,826
Total liabilities	<u>\$ —</u>	<u>\$ 1,951,212,296</u>	<u>\$ 250,803,530</u>	<u>\$ 2,202,015,826</u>

- (1) Common stocks as presented in the table above may differ from the amounts presented in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds because certain of these investments are not measured at estimated fair value (e.g. affiliated common stocks carried at underlying equity, etc.).
- (2) Derivative assets and derivative liabilities presented in the table above represent only those derivatives that are carried at estimated fair value. Accordingly, the amounts above exclude derivatives carried at amortized cost, which include highly effective derivatives and replication synthetic asset transactions. Futures are excluded from the amounts above because they are valued at the amount of cash deposits posted to futures exchanges for initial margin. The amounts are presented gross in the table above to reflect the presentation in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds; but, the amounts are presented net for purposes of the rollforward in the following table.
- (3) Separate Account assets are subject to General Account claims only to the extent that the value of such assets exceeds the Separate Account liabilities. Investments (stated generally at estimated fair value) and liabilities of the Separate Accounts are reported separately as assets and liabilities. Separate Account assets as presented in the table above may differ from the amounts presented in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds because certain of these investments are not measured at estimated fair value.

Transfers between Levels 1 and 2

During the quarter ended September 30, 2019, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the annual period.

NOTES TO THE FINANCIAL STATEMENTS

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

Rollforward Table – Level 3 Assets and Liabilities

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

Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy										
	Balance, June 30, 2019	Transfer into Level 3 ⁽¹⁾	Transfer out of Level 3 ⁽¹⁾	Total Gains and Losses included in Net Income ⁽²⁾	Total Gains and Losses included in Capital and Surplus	Purchases ⁽³⁾	Sales ⁽³⁾	Issuances ⁽³⁾	Settlements ⁽³⁾	Balance, September 30, 2019
Assets										
Bonds - Industrial & miscellaneous	\$ 1,733,737	\$ —	\$ —	\$ —	\$ (823,122)	\$ —	\$ —	\$ —	\$ —	\$ 910,615
Common stocks - Industrial & miscellaneous	3,543,058	—	—	—	(1,102)	—	—	—	—	3,541,956
Derivatives - Foreign currency exchange	1,383,926	—	—	—	(57,044)	—	—	—	—	1,326,882
Derivatives - Equity market ⁽⁴⁾	(150,556,054)	—	—	—	(1,432,789)	—	—	—	—	(151,988,843)
Separate Account assets	16,368,289	—	(2,161,593)	483	261	—	—	—	(57,015)	14,150,425
Total	\$(127,527,044)	\$ —	\$(2,161,593)	\$ 483	\$ (2,313,796)	\$ —	\$ —	\$ —	\$ (57,015)	\$(132,058,965)

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

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

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

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

Transfers into or out of Level 3

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

During the nine months ended September 30, 2019, there were no transfers into Level 3.

During the nine months ended September 30, 2019, transfers out of Level 3, for Separate Accounts of \$(2,161,593) resulted primarily from increased transparency of: (i) new issuances which, subsequent to issuance and establishment of trading activity, became priced by pricing services and (ii) existing issuances for which the Company, over time, was able to corroborate with pricing received from independent pricing services with observable inputs or increases in market activity.

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

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

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

Determination of Fair Value

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

C. Estimated Fair Value of All Financial Instruments

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

September 30, 2019						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 49,621,080,540	\$ 43,247,945,619	\$ 1,143,287,868	\$ 47,722,324,436	\$ 755,468,236	\$ —
Preferred stocks	327,833,857	318,963,748	—	306,333,850	21,500,007	—
Common stock - unaffiliated	65,318,479	65,318,483	8,497,287	53,279,236	3,541,956	—
Mortgage loans	12,148,827,940	11,643,925,884	—	50,385,731	12,098,442,209	—
Cash, cash equivalents and short-term investments	4,420,069,752	4,419,927,411	3,685,376,306	734,693,446	—	—
Contract loans	1,040,310,349	915,469,723	—	517,869,150	522,441,199	—
Derivative assets ⁽¹⁾	4,744,129,467	4,683,031,222	—	4,624,140,201	119,989,266	—
Other invested assets	128,374,835	108,950,287	—	95,545,817	32,829,018	—
Investment income due and accrued	531,809,270	531,809,270	—	531,809,270	—	—
Receivables for cash collateral on derivatives	146,729	146,729	—	146,729	—	—
Separate Account assets	105,071,048,682	104,641,412,216	530,644,043	101,166,370,126	3,374,034,513	—
Total assets	<u>\$178,098,949,900</u>	<u>\$170,576,900,592</u>	<u>\$ 5,367,805,504</u>	<u>\$155,802,897,992</u>	<u>\$ 16,928,246,404</u>	<u>\$ —</u>
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	\$ 15,607,640,775	\$ 15,781,739,819	\$ —	\$ —	\$ 15,607,640,775	\$ —
Liability for deposit-type contracts	1,083,255,030	1,096,517,180	—	—	1,083,255,030	—
Derivative liabilities ⁽¹⁾	2,215,901,440	2,205,686,049	—	1,964,532,068	251,369,372	—
Payable for collateral under securities loaned and other transactions	5,560,320,798	5,560,320,798	—	5,560,320,798	—	—
Investment contracts included in Separate Account liabilities	1,122,558,901	1,122,558,901	—	1,122,558,901	—	—
Separate Account liabilities	588,083	588,083	—	588,083	—	—
Total liabilities	<u>\$ 25,590,265,027</u>	<u>\$ 25,767,410,830</u>	<u>\$ —</u>	<u>\$ 8,647,999,850</u>	<u>\$ 16,942,265,177</u>	<u>\$ —</u>

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

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

Assets and Liabilities

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

Mortgage Loans

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

Contract Loans

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

Derivatives

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

Other Invested Assets

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

Investment Income Due and Accrued

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

Receivables for Cash Collateral on Derivatives

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

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

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

Payable for Collateral Under Securities Loaned and Other Transactions

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

Separate Accounts

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

- D. At September 30, 2019, the Company had no investments where it was not practicable to estimate fair value.
- E. At September 30, 2019, the Company had no instruments measured using the NAV practical expedient for valuation purposes.

21. Other Items

No significant change.

22. Events Subsequent

The Company has evaluated events subsequent to September 30, 2019 through November 6, 2019, which is the date these financial statements were available to be issued, and other than the above items, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

As of September 30, 2019, the Company is not subject to the annual fee imposed under section 9010 of the Affordable Care Act (“ACA”) due to the Company’s health insurance premium falling below the \$25 million threshold at which the fee applies.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A-D. No significant change.
- E. The Company is not subject to the risk sharing provision of the ACA.

25. Change in Incurred Losses and Loss Adjustment Expenses

- A. Reserves as of December 31, 2018 were \$68,139,823. As of September 30, 2019, \$6,006,377 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$63,170,555 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$1,037,109 unfavorable prior-year development from December 31, 2018 to September 30, 2019. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.
- B. The Company has not made any significant changes to its methodologies or assumptions for calculating unpaid loss liabilities and loss adjustment expenses for the nine months ended September 30, 2019.

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.

NOTES TO THE FINANCIAL STATEMENTS

30. *Premium Deficiency Reserves*

No significant change.

31. *Reserves for Life Contracts and Deposit-Type Contracts*

No significant change.

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

No significant change.

33. *Premiums and Annuity Considerations Deferred and Uncollected*

No significant change.

34. *Separate Accounts*

No significant change.

35. *Loss/Claim Adjustment Expenses*

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001685040
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/27/2016
- 6.4 By what department or departments?
Delaware Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

INVESTMENT

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

See Note 5L

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 511,058,479
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	282,548,531	325,534,765
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	123,756,830	127,715,012
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 406,305,361	\$ 453,249,777
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 3,353,564,707
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 3,326,964,198
- 16.3 Total payable for securities lending reported on the liability page: \$ 3,246,396,317

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, MASSACHUSETTS 02111
UBS AG	677 Washington Blvd., Stamford, CT 06901
Goldman Sachs & Co	200 West St. New York, NY 10282

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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
J.P. Morgan Investment Management Inc.	U
MetLife Investment Management, LLC	U
Pacific Investment Management Company LLC	U
Voya Investment Management Co. LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [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 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	254900GBF9DJWMLK4141	Not a Registered Investment Advisor	DS
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFUX70H17	SEC	NO
107038	J.P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	NO
142463	MetLife Investment Management, LLC	EAUO72Q8FCR1S0XGYJ21	SEC	NO
104559	Pacific Investment Management Company LLC	549300KGPYQZXGMYYN38	SEC	NO
106494	Voya Investment Management Co. LLC	SEC	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:

- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

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

Has the reporting entity self-designated PLGI securities?

Yes [] No [X]

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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

	Amount
1.1 Long-term mortgages in good standing	
1.11 Farm mortgages.....	\$ 2,143,697,305
1.12 Residential mortgages.....	\$ 2,047,957,042
1.13 Commercial mortgages.....	<u>\$ 7,394,489,133</u>
1.14 Total mortgages in good standing.....	\$ 11,586,143,480
1.2 Long-term mortgages in good standing with restructured terms	
1.21 Total mortgages in good standing with restructured terms.....	\$ 15,621,847
1.3 Long-term mortgage loans upon which interest is overdue more than three months	
1.31 Farm mortgages.....	\$ 6,423,460
1.32 Residential mortgages.....	\$ 21,882,422
1.33 Commercial mortgages.....	<u>\$</u>
1.34 Total mortgages with interest overdue more than three months.....	\$ 28,305,882
1.4 Long-term mortgage loans in process of foreclosure	
1.41 Farm mortgages.....	<u>\$</u>
1.42 Residential mortgages.....	\$ 13,854,675
1.43 Commercial mortgages.....	<u>\$</u>
1.44 Total mortgages in process of foreclosure.....	\$ 13,854,675
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ 11,643,925,884
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61 Farm mortgages.....	<u>\$</u>
1.62 Residential mortgages.....	\$ 942,959
1.63 Commercial mortgages.....	<u>\$</u>
1.64 Total mortgages foreclosed and transferred to real estate.....	\$ 942,959
2. Operating Percentages:	
2.1 A&H loss percent.....	<u>105.6</u>
2.2 A&H cost containment percent.....	<u></u>
2.3 A&H expense percent excluding cost containment expenses.....	<u>60.7</u>
3.1 Do you act as a custodian for health savings accounts?.....	Yes [] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$
3.3 Do you act as an administrator for health savings accounts?.....	Yes [] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [X] No []
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	Yes [] No []

Fraternal Benefit Societies Only:

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

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
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NONE

Brighthouse Life Insurance Company SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	2	3	Direct Business Only					
			Life Contracts		4	5	6	7
			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
States, Etc.	Active Status (a)							
1. Alabama	AL	L	20,201,256	26,976,406	429,761		47,607,423	
2. Alaska	AK	L	3,442,931	2,652,521	34,754		6,130,206	
3. Arizona	AZ	L	21,228,811	108,330,792	1,592,839		131,152,442	15,929
4. Arkansas	AR	L	6,254,673	31,274,190	180,571		37,709,434	
5. California	CA	L	182,295,256	470,844,688	8,068,822	31,368	661,240,134	229,096
6. Colorado	CO	L	19,879,136	61,359,017	1,192,138	7,394,357	89,824,648	
7. Connecticut	CT	L	48,572,049	79,364,849	11,639,250	1,038,978	140,615,126	
8. Delaware	DE	L	16,319,386	20,629,955	372,965	6,934	37,329,240	
9. District of Columbia	DC	L	4,686,571	5,853,597	382,407		10,922,575	
10. Florida	FL	L	121,996,668	401,189,377	14,835,314		538,021,359	389,975
11. Georgia	GA	L	38,737,634	96,198,789	1,278,463		136,214,886	154,447
12. Hawaii	HI	L	4,868,633	16,855,847	870,960		22,595,440	
13. Idaho	ID	L	2,696,002	12,288,197	110,758		15,094,957	
14. Illinois	IL	L	68,234,868	121,518,345	2,836,022	948,573	193,537,808	112,313
15. Indiana	IN	L	18,868,927	88,637,934	1,405,876		108,912,737	137,064
16. Iowa	IA	L	12,103,440	41,187,887	711,113		54,002,440	122,536
17. Kansas	KS	L	9,810,075	23,058,386	563,022		33,431,483	
18. Kentucky	KY	L	10,403,603	49,589,568	395,647		60,388,818	
19. Louisiana	LA	L	20,416,417	55,988,761	345,489	77,121	76,827,788	
20. Maine	ME	L	6,146,388	11,997,224	958,123		19,101,735	
21. Maryland	MD	L	33,135,985	109,763,743	5,019,814		147,919,542	
22. Massachusetts	MA	L	66,558,678	117,677,900	6,098,902		190,335,480	150,821
23. Michigan	MI	L	45,670,997	152,475,704	1,050,786	752,825	199,950,312	138,847
24. Minnesota	MN	L	82,359,931	108,138,677	2,340,438		192,839,046	
25. Mississippi	MS	L	9,601,422	12,912,958	123,433		22,637,813	
26. Missouri	MO	L	24,657,994	44,940,471	1,124,647	1,433,828	72,156,940	
27. Montana	MT	L	1,834,220	2,738,254	109,204		4,681,678	
28. Nebraska	NE	L	5,372,160	26,733,370	384,534		32,490,064	
29. Nevada	NV	L	7,366,835	20,118,674	357,559		27,843,068	
30. New Hampshire	NH	L	8,393,624	19,352,419	825,220		28,571,263	45,467
31. New Jersey	NJ	L	131,325,885	235,229,795	11,522,320	40,616	378,118,616	
32. New Mexico	NM	L	4,898,725	16,214,705	282,780		21,396,210	
33. New York	NY	N	61,167,233	40,566,866	26,588,892	1,471,304	129,794,295	
34. North Carolina	NC	L	43,274,510	107,177,681	4,507,419		154,959,610	
35. North Dakota	ND	L	1,746,625	34,295,309	38,922	522,795	36,603,651	
36. Ohio	OH	L	39,885,753	139,498,732	2,552,603		181,937,088	134,325
37. Oklahoma	OK	L	9,601,819	38,882,691	204,597	723,628	49,412,735	181,005
38. Oregon	OR	L	8,613,399	21,020,120	560,488		30,194,007	
39. Pennsylvania	PA	L	102,277,206	235,104,478	4,227,672	259,075	341,868,431	
40. Rhode Island	RI	L	11,015,111	20,796,130	788,189		32,599,430	
41. South Carolina	SC	L	21,238,548	66,554,308	2,288,506		90,081,362	195,559
42. South Dakota	SD	L	10,161,118	18,119,003	180,102		28,460,223	
43. Tennessee	TN	L	28,648,556	93,202,408	741,284		122,592,248	47,989
44. Texas	TX	L	102,232,931	278,857,358	2,233,922	66,388	383,390,599	337,711
45. Utah	UT	L	12,615,027	35,834,947	198,903		48,648,877	
46. Vermont	VT	L	3,679,883	5,613,695	531,176		9,824,754	
47. Virginia	VA	L	37,544,729	107,031,830	2,746,569		147,323,128	
48. Washington	WA	L	22,422,468	79,578,137	1,024,016		103,024,621	39,112
49. West Virginia	WV	L	4,126,930	19,421,619	111,728		23,660,277	
50. Wisconsin	WI	L	23,563,802	103,276,515	597,381		127,437,698	
51. Wyoming	WY	L	1,935,504	8,268,003	73,386		10,276,893	
52. American Samoa	AS	N	6,938				6,938	
53. Guam	GU	L	22,486	108	1,784		24,378	
54. Puerto Rico	PR	L	7,271,392	881,703	103,349	9,422	8,265,866	
55. US Virgin Islands	VI	L	268,995		10,851		279,846	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N	101,762	150			101,912	
58. Aggregate Other Alien	OT	XXX	3,015,836	2,559	0	0	3,018,395	0
59. Subtotal	XXX		1,614,777,741	4,046,077,350	127,755,670	14,777,212	5,803,387,973	2,432,196
90. Reporting entity contributions for employee benefit plans	XXX						0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		28,763,169				28,763,169	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		2,581,346		33,624,896		36,206,242	
94. Aggregate other amounts not allocable by State	XXX		0	25,333,785	0	0	25,333,785	0
95. Totals (Direct Business)	XXX		1,646,122,256	4,071,411,135	161,380,566	14,777,212	5,893,691,169	2,432,196
96. Plus Reinsurance Assumed	XXX		88,123,092	102,743,430	7,541		190,874,063	
97. Totals (All Business)	XXX		1,734,245,348	4,174,154,565	161,388,107	14,777,212	6,084,565,232	2,432,196
98. Less Reinsurance Ceded	XXX		1,288,491,119	2,184,541,950	161,636,063		1,668,669,132	
99. Totals (All Business) less Reinsurance Ceded	XXX		445,754,229	3,955,612,615	(247,956)	14,777,212	4,415,896,100	2,432,196

DETAILS OF WRITE-INS

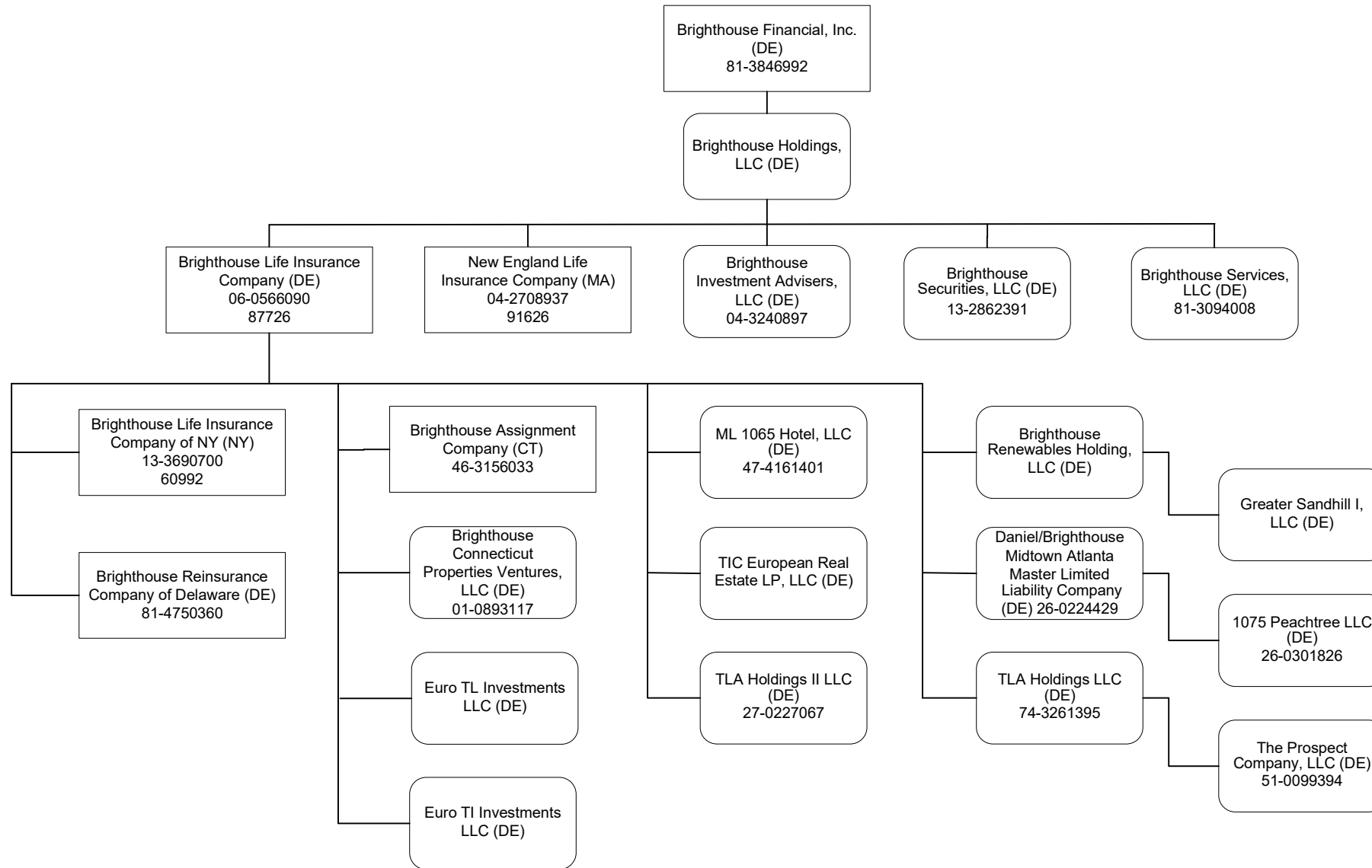
58001. Bahamas	XXX		2,892,381				2,892,381	
58002. Other	XXX		101,393	2,559			103,952	
58003. Mexico	XXX		22,062				22,062	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX		0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX		3,015,836	2,559	0	0	3,018,395	0
9401. Internal policy exchanges	XXX			25,333,785			25,333,785	
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	25,333,785	0	0	25,333,785	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 state.....	4

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

PART 1 - ORGANIZATIONAL CHART



Q12

LEGEND:

Square edges: Corporation

Round edges: Limited Liability Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

013

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	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. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.
8. Not Applicable for 1st and 3rd Quarters

Bar Code:



Brighthouse Life Insurance Company
Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Derivatives futures payable.....	0	1,207,521
2597. Summary of remaining write-ins for Line 25.....	0	1,207,521

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous.....	30,626,093	576,075	18,394,473
08.397. Summary of remaining write-ins for Line 8.3.....	30,626,093	576,075	18,394,473

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Ceded rider benefits.....	17,590,606	19,275,603	21,836,873
2705. Rider benefit payments.....	486,364	1,576,908	1,589,554
2706. Other deductions.....	290,360	7,326	8,415
2797. Summary of remaining write-ins for Line 27.....	18,367,330	20,859,837	23,434,842

Brighthouse Life Insurance Company SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,055,191	838,267
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,318,338	1,223,104
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	(20,902)	219,612
5. Deduct amounts received on disposals.....	1,301,639	1,225,792
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	1,050,988	1,055,191
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	1,050,988	1,055,191

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	10,919,919,854	9,117,320,124
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,412,408,797	2,501,036,094
2.2 Additional investment made after acquisition.....	75,874,441	46,533,130
3. Capitalized deferred interest and other.....	158,104	
4. Accrual of discount.....	7,901,780	11,566,336
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(6,273,249)	(3,710,094)
7. Deduct amounts received on disposals.....	751,531,700	729,228,185
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	11,518,357	12,183,006
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	(2,757,399)	(10,617,194)
10. Deduct current year's other-than-temporary impairment recognized.....	256,388	797,351
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	11,643,925,884	10,919,919,854
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	11,643,925,884	10,919,919,854
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	11,643,925,884	10,919,919,854

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	2,584,886,025	2,404,215,807
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	23,265,087	63,420,827
2.2 Additional investment made after acquisition.....	303,958,228	287,566,699
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	6,353	70,078
5. Unrealized valuation increase (decrease).....	(20,371,067)	82,405,814
6. Total gain (loss) on disposals.....	(7,408,053)	49,168,683
7. Deduct amounts received on disposals.....	282,288,090	266,952,038
8. Deduct amortization of premium and depreciation.....	2,896,472	2,855,255
9. Total foreign exchange change in book/adjusted carrying value.....	(765,008)	(7,063,722)
10. Deduct current year's other-than-temporary impairment recognized.....	16,837,180	25,090,868
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	2,581,549,823	2,584,886,025
12. Deduct total nonadmitted amounts.....	22,453,150	18,013,625
13. Statement value at end of current period (Line 11 minus Line 12).....	2,559,096,673	2,566,872,400

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	43,954,805,624	44,900,814,757
2. Cost of bonds and stocks acquired.....	9,796,096,827	12,165,958,216
3. Accrual of discount.....	210,710,706	317,119,026
4. Unrealized valuation increase (decrease).....	(31,775,047)	(19,460,912)
5. Total gain (loss) on disposals.....	94,622,244	(6,419,433)
6. Deduct consideration for bonds and stocks disposed of.....	9,965,307,405	13,216,983,687
7. Deduct amortization of premium.....	64,895,299	70,959,622
8. Total foreign exchange change in book/adjusted carrying value.....	(54,583,988)	(135,503,350)
9. Deduct current year's other-than-temporary impairment recognized.....	3,489,824	555,708
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	21,578,780	20,796,337
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7-8-9+10).....	43,957,762,618	43,954,805,624
12. Deduct total nonadmitted amounts.....	3,365,223	3,342,847
13. Statement value at end of current period (Line 11 minus Line 12).....	43,954,397,395	43,951,462,777

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	28,759,824,431	8,336,250,640	6,342,961,302	(11,227,150)	29,579,068,858	28,759,824,431	30,741,886,619	31,538,901,292
2. NAIC 2 (a).....	12,430,123,667	1,797,759,701	1,009,107,594	(32,459,480)	12,207,113,650	12,430,123,667	13,186,316,294	11,735,845,307
3. NAIC 3 (a).....	1,588,561,011	254,184,957	279,427,312	1,243,876	1,632,155,527	1,588,561,011	1,564,562,532	1,646,826,009
4. NAIC 4 (a).....	650,062,589	104,986,106	175,021,011	(349,906)	625,769,115	650,062,589	579,677,778	695,708,779
5. NAIC 5 (a).....	59,922,990	5,723,190	14,828,892	4,456,617	40,957,801	59,922,990	55,273,905	62,900,174
6. NAIC 6 (a).....	11,062,829		9,916,701	(235,511)	10,750,594	11,062,829	910,617	1,740,679
7. Total Bonds.....	43,499,557,517	10,498,904,594	7,831,262,812	(38,571,554)	44,095,815,545	43,499,557,517	46,128,627,745	45,681,922,240
PREFERRED STOCK								
8. NAIC 1.....	26,099,788	-	-	-	26,099,788	26,099,788	26,099,788	26,099,788
9. NAIC 2.....	293,721,032	-	4,181,580	3,324,508	290,240,688	293,721,032	292,863,960	289,434,188
10. NAIC 3.....	-	-	-	-	-	-	0	-
11. NAIC 4.....	-	-	-	-	-	-	0	-
12. NAIC 5.....	-	-	-	-	-	-	0	-
13. NAIC 6.....	6	-	13,422	13,422	6	6	6	6
14. Total Preferred Stock.....	319,820,826	0	4,195,002	3,337,930	316,340,481	319,820,826	318,963,754	315,533,981
15. Total Bonds and Preferred Stock.....	43,819,378,343	10,498,904,594	7,835,457,814	(35,233,624)	44,412,156,026	43,819,378,343	46,447,591,499	45,997,456,221

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....2,726,905,739; NAIC 2 \$.....148,779,405; NAIC 3 \$.....4,996,983; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	1,456,391,573	XXX.....	1,453,244,377	2,617,314	1,911,638

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	231,346,063
2. Cost of short-term investments acquired.....	2,113,767,254	267,037,367
3. Accrual of discount.....	5,351,623	861,497
4. Unrealized valuation increase (decrease).....	-	
5. Total gain (loss) on disposals.....	373,039	(53,581)
6. Deduct consideration received on disposals.....	662,379,385	499,169,260
7. Deduct amortization of premium.....	720,958	22,086
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,456,391,573	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	1,456,391,573	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	566,416,639
2. Cost paid/(consideration received) on additions.....	743,108,538
3. Unrealized valuation increase/(decrease).....	1,692,501,869
4. Total gain (loss) on termination recognized.....	(621,631,458)
5. Considerations received/(paid) on terminations.....	(48,831,894)
6. Amortization.....	(3,618,288)
7. Adjustment to the book/adjusted carrying value of hedge item.....	
8. Total foreign exchange change in book/adjusted carrying value.....	51,735,978
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	2,477,345,172
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	<u>2,477,345,172</u>

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....			(0)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....			
3.1 Add:			
Change in variation margin on open contracts - Highly Effective Hedges:			
3.11 Section 1, Column 15, current year to date minus.....			
3.12 Section 1, Column 15, prior year.....		0	
Change in variation margin on open contracts - All Other:			
3.13 Section 1, Column 18, current year to date minus.....			
3.14 Section 1, Column 18, prior year.....	9,964,004	(9,964,004)	(9,964,004)
3.2 Add:			
Change in adjustment to basis of hedged item:			
3.21 Section 1, Column 17, current year to date minus.....			
3.22 Section 1, Column 17, prior year.....		0	
Change in amount recognized:			
3.23 Section 1, Column 19, current year to date minus.....			
3.24 Section 1, Column 19, prior year.....	9,964,004	(9,964,004)	(9,964,004)
3.3 Subtotal (Line 3.1 minus Line 3.2).....			(0)
4.1 Cumulative variation margin on terminated contracts during the year.....		101,430	
4.2 Less:			
4.21 Amount used to adjust basis of hedged item.....			
4.22 Amount recognized.....	101,430	101,430	
4.3 Subtotal (Line 4.1 minus Line 4.2).....			0
5. Dispositions gains (losses) on contracts terminated in prior year:			
5.1 Total gain (loss) recognized for terminations in prior year.....			
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....			
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....			(0)
7. Deduct nonadmitted assets.....			
8. Statement value at end of current period (Line 6 minus Line 7).....			<u>(0)</u>

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Replicated Assets Open															
12518*V64...	CDT15-100_MET_2019_A.....	2.....	50,000,000	25,346,118	41,088,297	03/15/2019	12/20/2023	CDT15-100_MET_2019_A Credit Default Swap : BHF1HV4W3	368,432		912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	25,346,118	40,719,865
12518*V64...	CDT15-100_MET_2019_A.....	2.....		27,153,882	43,628,426			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.....	27,153,882	43,628,426
58039#AG4..	MCDX.NA.22.V1.....	1.....	6,000,000	4,431,690	5,265,999	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGYV1	(36,491)	173,664	75405U AD 8	RAS LAFFAN LNG 3 CORP BND 144A 6.332% Due 9/30/2027 MS31	1FE.....	4,468,181	5,092,335
58039#AG4..	MCDX.NA.22.V1.....	1.....		1,831,819	2,215,235			MCDX.NA.22.V1 Credit Default Swap : BME0MGYV1			BME1YG ZC 7	USGBF NOTE NIAID LLC TRANCHE B SENIOR CORP BND 5.682% Due 4/15/2029 Mo-15	1.....	1,831,819	2,215,235
58039#AD1..	MCDX.NA.22.V1.....	1.....	3,000,000	3,131,754	3,377,392	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGZH1	(18,246)	86,832	00388W AC 5	TAQA ABU DHABI NATIONAL SENIOR CORP BND 144A 4 3/8% Due 6/22/2026 JD22	1FE.....	3,150,000	3,290,560
12518*DP2...	CDX.NA.IG.23 7-15%.....	2.....	50,000,000	17,302,555	21,606,849	06/02/2015	12/20/2019	CDX.NA.IG.23 7-15% Credit Default Swap : BME15XN01	14,783	127,200	912803 BJ 1	UNITED STATES TREASURY PRINCIPAL STRIP Due 11/15/2026 At Mat	1.....	17,287,772	21,479,649
12518*DP2...	CDX.NA.IG.23 7-15%.....	2.....		10,972,347	14,034,700			CDX.NA.IG.23 7-15% Credit Default Swap : BME15XN01			912803 EA 7	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2043 At Mat	1.....	10,972,347	14,034,700
12518*DP2...	CDX.NA.IG.23 7-15%.....	2.....		13,111,782	15,649,810			CDX.NA.IG.23 7-15% Credit Default Swap : BME15XN01			912803 EH 2	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2044 At Mat	1.....	13,111,782	15,649,810
12518*DP2...	CDX.NA.IG.23 7-15%.....	2.....		11,128,098	13,892,041			CDX.NA.IG.23 7-15% Credit Default Swap : BME15XN01			912803 EH 2	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2044 At Mat	1.....	11,128,098	13,892,041
46573*BW9..	ITRAXX.EUR.24 12-100%.....	2.....	37,885,750	5,366,655	8,684,513	01/22/2016	12/20/2020	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1LUZ63	256,060	482,712	912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	5,110,595	8,201,801
46573*BW9..	ITRAXX.EUR.24 12-100%.....	2.....		14,694,816	24,470,917			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.....	14,694,816	24,470,917
46573*BW9..	ITRAXX.EUR.24 12-100%.....	2.....		19,974,626	34,958,452			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.....	19,974,626	34,958,452
46573*BY5...	ITRAXX.EUR.24 12-100%.....	2.....	61,203,625	35,619,737	56,250,537	01/25/2016	12/20/2020	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1M0RZ3	405,251	776,745	912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	35,214,486	55,473,792

QS105

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*BY5...	ITRAXX.EUR.24 12-100%.....	2.....	.....	.....9,207,135	.....14,189,240	.....	.....	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1M0RZ3	.....	.....	912803 EA 7	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2043 At Mat	1.....	.....9,207,135	.....14,189,240
46573*BY5...	ITRAXX.EUR.24 12-100%.....	2.....	.....	.....10,335,526	.....17,748,033	.....	.....	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1M0RZ3	.....	.....	912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	.....10,335,526	.....17,748,033
46573*BY5...	ITRAXX.EUR.24 12-100%.....	2.....	.....	.....9,506,660	.....14,362,254	.....	.....	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1M0RZ3	.....	.....	912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	.....9,506,660	.....14,362,254
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....	.....114,564,999	.....1,727,008	.....2,754,140	12/15/2016	12/20/2021	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3	.....1,638,126	.....2,625,840	912810 FT 0	UNITED STATES TREASURY GOVT BND 4 1/2% Due 2/15/2036 FA15	1.....	.....88,882	.....128,300
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....	.....	.....26,409,186	.....30,536,024	.....	.....	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3	.....	.....	912810 RT 7	UNITED STATES TREASURY SENIOR GOVT BND 2 1/4% Due 8/15/2046 FA15	1.....	.....26,409,186	.....30,536,024
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....	.....	.....11,160,552	.....14,254,523	.....	.....	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3	.....	.....	76116E GQ 7	RESOLUTION FDG CORP RESOLUTION FUNDING CORP Due 7/15/2029 At Mat	1.....	.....11,160,552	.....14,254,523
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....	.....	.....13,401,217	.....23,077,478	.....	.....	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3	.....	.....	912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	.....13,401,217	.....23,077,478
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....	.....	.....10,827,133	.....11,737,284	.....	.....	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3	.....	.....	912810 RT 7	UNITED STATES TREASURY SENIOR GOVT BND 2 1/4% Due 8/15/2046 FA15	1.....	.....10,827,133	.....11,737,284
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....	.....	.....326,716	.....454,932	.....	.....	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3	.....	.....	76116E GQ 7	RESOLUTION FDG CORP RESOLUTION FUNDING CORP Due 7/15/2029 At Mat	1.....	.....326,716	.....454,932
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....	.....	.....1,040,525	.....1,440,617	.....	.....	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3	.....	.....	76116E GQ 7	RESOLUTION FDG CORP RESOLUTION FUNDING CORP Due 7/15/2029 At Mat	1.....	.....1,040,525	.....1,440,617
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....	.....	.....11,279,282	.....14,406,167	.....	.....	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3	.....	.....	76116E GQ 7	RESOLUTION FDG CORP RESOLUTION FUNDING CORP Due 7/15/2029 At Mat	1.....	.....11,279,282	.....14,406,167
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....	.....	.....24,934,878	.....43,077,958	.....	.....	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3	.....	.....	912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	.....24,934,878	.....43,077,958
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....	.....	.....37,595	.....44,021	.....	.....	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3	.....	.....	912810 EN 4	UNITED STATES TREASURY GOVT BND 7 5/8% Due 11/15/2022 MN15	1.....	.....37,595	.....44,021
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....	.....	.....20,787,283	.....30,135,975	.....	.....	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3	.....	.....	912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	.....20,787,283	.....30,135,975
12521*AA3...	CDT30-100_MET_2017A.....	1.....	.....98,092,857	.....15,892,439	.....27,352,912	05/22/2017	12/20/2020	CDT30-100_MET_2017A Credit Default Swap : BME2692L8	-.....	.....549,108	912803 DA 8	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1.....	.....15,892,439	.....26,803,804

QS105.1

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
12521*AA3...	CDT30-100_MET_2017A.....	1.....		70,512,796	110,906,117			CDT30-100_MET_2017A Credit Default Swap : BME2692L8				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	70,512,796	110,906,117
12521*AA3...	CDT30-100_MET_2017A.....	1.....		84,797	107,782			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.....	84,797	107,782
12521*AA3...	CDT30-100_MET_2017A.....	1.....		430,432	487,731			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.....	430,432	487,731
12521*AA3...	CDT30-100_MET_2017A.....	1.....		16,077,035	26,410,809			CDT30-100_MET_2017A Credit Default Swap : BME2692L8				912834 AT 5	UNITED STATES TREASURY TREASURY STRIP (INT) Due 8/15/2038 At Mat	1.....	16,077,035	26,410,809
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....	49,580,000	8,007,545	12,718,358	03/27/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4	567,315	923,048		912803 EC 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	7,440,230	11,795,310
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		7,445,200	11,795,310			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.....	7,445,200	11,795,310
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		7,397,756	11,795,310			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.....	7,397,756	11,795,310
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		8,993,398	14,871,685			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.....	8,993,398	14,871,685
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		2,950,432	4,859,816			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.....	2,950,432	4,859,816
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		5,478,525	6,547,051			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.....	5,478,525	6,547,051
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		12,353,459	19,288,871			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	12,353,459	19,288,871
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....	46,618,000	4,390,075	7,335,983	05/25/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76	429,465	923,048		912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	3,960,610	6,412,935
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....		12,144,286	20,609,401			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	12,144,286	20,609,401
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....		13,077,374	22,407,885			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	13,077,374	22,407,885
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....		6,386,343	10,187,593			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	6,386,343	10,187,593

QS105.2

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....		13,380,286	22,566,868			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76			912803 DA 8	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1.....	13,380,286	22,566,868
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....	23,532,000	7,706,442	12,902,620	06/08/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3	54,892	461,524	912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	7,651,550	12,441,096
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....		3,666,605	3,892,614			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.....	3,666,605	3,892,614
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....		10,085,372	17,080,953			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.....	10,085,372	17,080,953
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....		3,305,073	5,574,256			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3			912803 DA 8	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1.....	3,305,073	5,574,256
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....	50,000,000	12,010,720	20,245,369	12/13/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7	(55,481)	1,018,934	912803 DG 5	UNITED STATES TREASURY P/O STRIP Due 5/15/2039 At Mat	1.....	12,066,201	19,226,435
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....		7,743,456	13,671,802			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.....	7,743,456	13,671,802
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....		18,159,787	29,927,228			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.....	18,159,787	29,927,228
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....		14,530,556	24,476,165			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7			912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	14,530,556	24,476,165
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....	25,000,000	5,165,672	8,788,144	12/14/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1	(29,893)	509,467	912803 DG 5	UNITED STATES TREASURY P/O STRIP Due 5/15/2039 At Mat	1.....	5,195,565	8,278,677
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		942,507	947,933			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.....	942,507	947,933
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		5,473,574	9,020,419			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.....	5,473,574	9,020,419
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		3,236,914	4,458,800			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1			912810 QB 7	UNITED STATES TREASURY GOVT BND 4 1/4% Due 5/15/2039 MN15	1.....	3,236,914	4,458,800
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		5,275,671	8,841,149			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1			912803 CZ 4	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2037 At Mat	1.....	5,275,671	8,841,149

QS1053

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		.....6,125,770	.....10,723,328			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1				912834 DV 7	UNITED STATES TREASURY GOVT BND Due 5/15/2039 At Mat	1.....	.....6,125,770	.....10,723,328
12518*V72....	CDX.NA.IG.32.V1.....	2.....	..269,150,000	.....83,721,275	....142,138,676	08/27/2019	06/20/2024	CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256	.....4,455,254	.....5,751,466		912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	.....79,266,021	....136,387,210
12518*V72....	CDX.NA.IG.32.V1.....	2.....		.....26,464,063	.....29,923,202			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803 EC 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	.....26,464,063	.....29,923,202
12518*V72....	CDX.NA.IG.32.V1.....	2.....		.....4,813,400	.....7,103,952			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	.....4,813,400	.....7,103,952
12518*V72....	CDX.NA.IG.32.V1.....	2.....		.....10,632,191	.....17,271,602			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	.....10,632,191	.....17,271,602
12518*V72....	CDX.NA.IG.32.V1.....	2.....		.....22,673,784	.....36,832,727			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	.....22,673,784	.....36,832,727
12518*V72....	CDX.NA.IG.32.V1.....	2.....		.....22,673,784	.....36,832,727			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	.....22,673,784	.....36,832,727
12518*V72....	CDX.NA.IG.32.V1.....	2.....		.....42,032,611	.....65,570,774			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	.....42,032,611	.....65,570,774
12518*V72....	CDX.NA.IG.32.V1.....	2.....		.....6,225,652	.....9,991,313			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	.....6,225,652	.....9,991,313
12518*V72....	CDX.NA.IG.32.V1.....	2.....		.....12,457,387	.....19,982,626			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	.....12,457,387	.....19,982,626
12518*V72....	CDX.NA.IG.32.V1.....	2.....		.....4,498,431	.....7,326,963			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	.....4,498,431	.....7,326,963
12518*V72....	CDX.NA.IG.32.V1.....	2.....		.....6,011,540	.....9,791,487			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	.....6,011,540	.....9,791,487
12518*V72....	CDX.NA.IG.32.V1.....	2.....		.....16,344,845	.....25,311,326			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	.....16,344,845	.....25,311,326
12518*V72....	CDX.NA.IG.32.V1.....	2.....	22,246,84332,251,944			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....22,246,84332,251,944

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
12518*V72...	CDX.NA.IG.32.V1.....	2.....	.....	.....2,756,019	.....3,815,483	.....	.....	CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256	.....	.....	.....	912803 CH 4	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2030 At Mat	1.....	.....2,756,019	.....3,815,483
12518*V72...	CDX.NA.IG.32.V1.....	2.....	.....	.....3,510,928	.....4,860,594	.....	.....	CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256	.....	.....	.....	912803 CH 4	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2030 At Mat	1.....	.....3,510,928	.....4,860,594
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....	.....679,850,000	.....29,075,301	.....32,736,170	09/23/2019	12/20/2024	CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520	.....13,790,640	.....13,515,418	.....	912803 BW 2	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2029 At Mat	1.....	.....15,284,661	.....19,220,752
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....	.....	.....26,330,499	.....42,236,185	.....	.....	CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520	.....	.....	.....	912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	.....26,330,499	.....42,236,185
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....	.....	.....50,202,028	.....87,907,793	.....	.....	CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520	.....	.....	.....	912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	.....50,202,028	.....87,907,793
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....	.....	.....19,642,006	.....32,668,437	.....	.....	CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520	.....	.....	.....	912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	.....19,642,006	.....32,668,437
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....	.....	.....27,065,992	.....33,955,106	.....	.....	CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520	.....	.....	.....	912803 EP 4	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2045 At Mat	1.....	.....27,065,992	.....33,955,106
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....	.....	.....8,998,372	.....13,556,445	.....	.....	CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520	.....	.....	.....	912833 4X 5	UNITED STATES TREASURY TREASURY STRIP (INT) Due 2/15/2034 At Mat	1.....	.....8,998,372	.....13,556,445
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....	.....	.....68,904,885	.....90,126,784	.....	.....	CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520	.....	.....	.....	912833 7Q 7	UNITED STATES TREASURY TREASURY STRIP (INT) Due 11/15/2031 At Mat	1.....	.....68,904,885	.....90,126,784
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....	.....	.....27,373,517	.....45,179,379	.....	.....	CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520	.....	.....	.....	912834 DU 9	UNITED STATES TREASURY TREASURY STRIP (INT) Due 11/15/2038 At Mat	1.....	.....27,373,517	.....45,179,379
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....	.....	.....8,875,337	.....15,242,230	.....	.....	CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520	.....	.....	.....	912803 DH 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2039 At Mat	1.....	.....8,875,337	.....15,242,230
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....	.....	.....16,726,381	.....28,767,661	.....	.....	CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520	.....	.....	.....	912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	.....16,726,381	.....28,767,661
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....	.....	.....5,595,326	.....8,806,427	.....	.....	CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520	.....	.....	.....	912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	.....5,595,326	.....8,806,427
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....	.....	.....6,707,458	.....11,154,807	.....	.....	CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520	.....	.....	.....	912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	.....6,707,458	.....11,154,807
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....	.....	.....10,896,175	.....18,183,845	.....	.....	CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520	.....	.....	.....	912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	.....10,896,175	.....18,183,845

QS105.5

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		1,399,268	2,335,540			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	1,399,268	2,335,540
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		16,346,445	26,691,883			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	16,346,445	26,691,883
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		3,441,774	5,672,025			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	3,441,774	5,672,025
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		12,147,439	20,018,912			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	12,147,439	20,018,912
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		3,239,317	5,338,377			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	3,239,317	5,338,377
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		8,098,293	13,345,941			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	8,098,293	13,345,941
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		20,245,732	33,364,854			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	20,245,732	33,364,854
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		4,111,037	6,672,971			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	4,111,037	6,672,971
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		1,156,624	1,868,432			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	1,156,624	1,868,432
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		16,523,196	26,691,883			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	16,523,196	26,691,883
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		20,653,995	33,364,854			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	20,653,995	33,364,854
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		20,653,995	33,364,854			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	20,653,995	33,364,854

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		22,891,191	31,362,962			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,891,191	31,362,962
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		37,120,560	60,337,408			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	37,120,560	60,337,408
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		37,188,663	60,337,408			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	37,188,663	60,337,408
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		1,344,143	2,172,147			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	1,344,143	2,172,147
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		1,333,602	2,172,147			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	1,333,602	2,172,147
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		4,107,102	6,637,115			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	4,107,102	6,637,115
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		34,391,377	59,397,157			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	34,391,377	59,397,157
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		599,400	627,214			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520				912810 EK 0	UNITED STATES TREASURY GOVT BND 8 1/8% Due 8/15/2021 FA15	1.....	599,400	627,214
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		1,318,737	1,930,530			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520				912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	1,318,737	1,930,530
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		2,611,152	4,109,666			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520				912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	2,611,152	4,109,666
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		9,931,315	17,612,853			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520				912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	9,931,315	17,612,853
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		37,616,700	59,397,157			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	37,616,700	59,397,157
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		20,539,003	33,364,854			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	20,539,003	33,364,854
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		20,555,183	33,364,854			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	20,555,183	33,364,854
12607@BS8.	CDX.NA.IG.33.V1.....	2Z.....		20,555,183	33,364,854			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	20,555,183	33,364,854

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@BS8	CDX.NA.IG.33.V1.....	2Z.....		20,555,183	33,364,854			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	20,555,183	33,364,854
12607@BS8	CDX.NA.IG.33.V1.....	2Z.....		20,555,183	33,364,854			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	20,555,183	33,364,854
12607@BS8	CDX.NA.IG.33.V1.....	2Z.....		9,072	10,622			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY520			912810 EN 4	UNITED STATES TREASURY GOVT BND 7 5/8% Due 11/15/2022 MN15	1.....	9,072	10,622
12607@BT6	CDX.NA.IG.33.V1.....	2Z.....	50,000,000	18,206,978	24,224,809	09/23/2019	12/20/2029	CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY546	(260,335)	(299,000)	912803 DU 4	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2041 At Mat	1.....	18,467,313	24,523,809
12607@BT6	CDX.NA.IG.33.V1.....	2Z.....		12,563,990	16,747,967			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY546			912803 DU 4	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2041 At Mat	1.....	12,563,990	16,747,967
12607@BT6	CDX.NA.IG.33.V1.....	2Z.....		21,468,697	33,187,216			CDX.NA.IG.33.V1 Credit Default Swap : Z91ZBY546			912833 Y4 6	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2037 At Mat	1.....	21,468,697	33,187,216
46573*EA4	ITRAXX.EUR.32.V1.....	2Z.....	98,002,350	9,899,541	14,453,374	09/20/2019	12/20/2024	ITRAXX.EUR.32.V1 Credit Default Swap : Z91ZBY595	2,341,980	2,261,233	912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	7,557,561	12,192,141
46573*EA4	ITRAXX.EUR.32.V1.....	2Z.....		7,557,561	12,192,141			ITRAXX.EUR.32.V1 Credit Default Swap : Z91ZBY595			912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	7,557,561	12,192,141
46573*EA4	ITRAXX.EUR.32.V1.....	2Z.....		22,393,099	31,351,220			ITRAXX.EUR.32.V1 Credit Default Swap : Z91ZBY595			912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	22,393,099	31,351,220
46573*EA4	ITRAXX.EUR.32.V1.....	2Z.....		16,456,985	27,584,251			ITRAXX.EUR.32.V1 Credit Default Swap : Z91ZBY595			912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	16,456,985	27,584,251
46573*EA4	ITRAXX.EUR.32.V1.....	2Z.....		3,885,563	6,304,704			ITRAXX.EUR.32.V1 Credit Default Swap : Z91ZBY595			912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	3,885,563	6,304,704
46573*EA4	ITRAXX.EUR.32.V1.....	2Z.....		11,327,803	18,983,520			ITRAXX.EUR.32.V1 Credit Default Swap : Z91ZBY595			912803 CZ 4	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2037 At Mat	1.....	11,327,803	18,983,520
46573*EA4	ITRAXX.EUR.32.V1.....	2Z.....		15,313,875	26,549,841			ITRAXX.EUR.32.V1 Credit Default Swap : Z91ZBY595			912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	15,313,875	26,549,841
46573*EA4	ITRAXX.EUR.32.V1.....	2Z.....		76,358	89,409			ITRAXX.EUR.32.V1 Credit Default Swap : Z91ZBY595			912810 EN 4	UNITED STATES TREASURY GOVT BND 7 5/8% Due 11/15/2022 MN15	1.....	76,358	89,409

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
46573*EA4...	ITRAXX.EUR.32.V1.....	2Z.....	.....	.....11,726,061	.....16,959,646	.....	.....	ITRAXX.EUR.32.V1 Credit Default Swap : Z91ZBY595	.....	.....	912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	.....11,726,061	.....16,959,646
46573*EA4...	ITRAXX.EUR.32.V1.....	2Z.....	.....	.....6,607,600	.....10,011,421	.....	.....	ITRAXX.EUR.32.V1 Credit Default Swap : Z91ZBY595	.....	.....	912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	.....6,607,600	.....10,011,421
9999999999	Total.....			1,821,656,877	2,833,967,442	....XXX....	....XXX....	.....XXX.....	.....23,553,320	.....30,255,671	.....XXX.....	.....XXX.....	.....XXX.....	1,798,103,557	2,803,711,771

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....	36	1,999,628,218	33	1,958,267,551	32	1,995,944,393	0	0	36	1,999,628,218
2. Add: Opened or acquired transactions.....	6	1,089,856,940			3	885,117,253			9	1,974,974,193
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX		XXX	64,205,065	XXX	7,850	XXX		XXX	64,212,915
4. Less: Closed or disposed of transactions.....	9	1,063,822,316	1	25,765,733	18	695,267,433			28	1,784,855,482
5. Less: Positions disposed of for failing effectiveness criteria.....									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX	67,395,291	XXX	762,490	XXX	364,145,182	XXX		XXX	432,302,963
7. Ending Inventory.....	33	1,958,267,551	32	1,995,944,393	17	1,821,656,881	0	0	17	1,821,656,881

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.....	2,477,345,172	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....		
3. Total (Line 1 plus Line 2).....		<u>2,477,345,172</u>
4. Part D, Section 1, Column 5.....	4,683,031,222	
5. Part D, Section 1, Column 6.....	(2,205,686,050)	
6. Total (Line 3 minus Line 4 minus Line 5).....		<u>0</u>

Fair Value Check

7. Part A, Section 1, Column 16.....	2,528,228,028	
8. Part B, Section 1, Column 13.....		
9. Total (Line 7 plus Line 8).....		<u>2,528,228,028</u>
10. Part D, Section 1, Column 8.....	4,744,129,471	
11. Part D, Section 1, Column 9.....	(2,215,901,443)	
12. Total (Line 9 minus Line 10 minus Line 11).....		<u>0</u>

Potential Exposure Check

13. Part A, Section 1, Column 21.....	2,031,788,787	
14. Part B, Section 1, Column 20.....		
15. Part D, Section 1, Column 11.....	2,031,788,787	
16. Total (Line 13 plus Line 14 minus Line 15).....		<u>0</u>

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	2,416,799,505	710,113,764
2. Cost of cash equivalents acquired.....	13,694,852,820	20,750,799,408
3. Accrual of discount.....	14,999,919	17,181,356
4. Unrealized valuation increase (decrease).....	-	-
5. Total gain (loss) on disposals.....	(22,990)	(198,178)
6. Deduct consideration received on disposals.....	14,666,967,427	19,061,096,845
7. Deduct amortization of premium.....	-	-
8. Total foreign exchange change in book/ adjusted carrying value.....	-	-
9. Deduct current year's other-than-temporary impairment recognized.....	-	-
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,459,661,827	2,416,799,505
11. Deduct total nonadmitted amounts.....	-	-
12. Statement value at end of current period (Line 10 minus Line 11).....	1,459,661,827	2,416,799,505

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Internal Transfer								
220 MONROE ST REO LN 578216965.....	Bettsville.....	OH..	08/30/2019....	Transfer from Schedule B.....	41,335		41,335	
3217 S Treasure Cove PI REO Loan 21212337.....	Tucson.....	AZ..	09/30/2019....	Transfer from Schedule B.....	86,671		86,671	
411 W Cuthbert Blvd REO Loan 418383256.....	Haddon Township.....	NJ..	07/31/2019....	Transfer from Schedule B.....	96,005		96,005	
26 Hillside Ave REO Loan 1369924.....	Middleboro.....	MA..	09/30/2019....	Transfer from Schedule B.....	175,585		175,585	
10401 Via Apolina REO Loan 418265423.....	Moreno Valley.....	CA..	07/31/2019....	Transfer from Schedule B.....	200,010		200,010	
3402 Dunlap St REO Loan 578217002.....	Temple Hills.....	MD..	09/30/2019....	Transfer from Schedule B.....	156,675		156,675	
448 Roseberry St REO Loan 568485149.....	Dublin.....	VA..	07/31/2019....	Transfer from Schedule B.....	56,670		56,670	
31 Imperial Dr REO Loan 54098.....	Egg Harbor Township.....	NJ..	08/30/2019....	Transfer from Schedule B.....	130,007		130,007	
0299999. Totals.....					942,958	0	942,958	0
0399999. Totals.....					942,958	0	942,958	0

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
102 Kenwood Dr S REO Loan 1174612...	Levittown.....	PA..	07/31/2019	Bayview Loan Servicing, LLC.....	101,338		101,338				0		101,338	98,006		(3,332)	(3,332)		
1234 Fifth Ave REO Loan 137747.....	Berwick.....	PA..	08/30/2019	Fay Servicing Inc.....	27,492		27,492				0		27,492			(27,492)	(27,492)		
10401 Via Apolina REO Loan 418265423.....	Moreno Valley.....	CA..	09/30/2019	Select Portfolio Servicing, Inc.....	200,010						0		200,010	251,727		51,717	51,717		
45 Cedar St REO Loan 1224858.....	Easton.....	MN..	07/31/2019	Bayview Loan Servicing, LLC.....	33,335						0		33,335			(33,335)	(33,335)		
6080 Highway 157 REO Loan 638742.....	Union City.....	TN..	09/30/2019	Bayview Loan Servicing.....	67,670						0		67,670	13,703		(53,967)	(53,967)		
0199999. Totals.....					429,845	0	128,830	0	0	0	0	0	429,845	363,436	0	(66,409)	(66,409)	0	0
0399999. Totals.....					429,845	0	128,830	0	0	0	0	0	429,845	363,436	0	(66,409)	(66,409)	0	0

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
Mortgages in Good Standing - Farm Mortgages								
194451.....	DOOLY.....	GA.....		12/01/2010....	5.920.....			19,518,518
198362.....	FRESNO.....	CA.....		06/24/2016....	4.850.....		826,059.....	16,117,500
198751.....	LA PAZ.....	AZ.....		08/08/2019....	3.510.....	5,840,000.....		58,000,000
198757.....	COCHISE.....	AZ.....		12/27/2016....	4.560.....		1,570,000.....	71,750,000
199081.....	KERN.....	CA.....		10/27/2017....	4.740.....		411,438.....	221,788,842
199110.....	KERN.....	CA.....		10/27/2017....	4.550.....		833,594.....	221,788,834
199610.....	TULARE.....	CA.....		10/16/2018....	3.690.....		1,031,250.....	140,487,257
199686.....	MILWAUKEE.....	WI.....		09/28/2018....	5.130.....		1,655,381.....	14,430,000
200195.....	MONROE.....	AR.....		08/07/2019....	3.730.....	1,700,000.....		5,428,000
200275.....	HAYES.....	NE.....		08/09/2019....	4.500.....	1,600,000.....		4,200,370
200279.....	CALHOUN.....	GA.....		07/24/2019....	4.700.....	450,000.....		4,871,025
200282.....	FRESNO.....	CA.....		08/30/2019....	4.770.....	1,239,815.....		6,363,795
200293.....	ADAIR.....	IA.....		08/23/2019....	3.750.....	1,300,000.....		2,583,500
200303.....	MADISON.....	NC.....		08/23/2019....	3.750.....	1,411,000.....		2,803,500
200306.....	TAMA.....	IA.....		08/23/2019....	3.750.....	1,504,000.....		2,987,750
200337.....	MONROE.....	AR.....		09/11/2019....	4.010.....	6,400,000.....		15,765,020
200363.....	QUITMAN.....	MS.....		08/29/2019....	3.800.....	2,500,000.....		4,815,400
199371.....	BOONE.....	IN.....		09/19/2019....	6.640.....	5,925,000.....		10,366,893
199437.....	SANGAMON.....	IL.....		09/19/2019....	4.500.....	3,546,414.....		6,455,880
199760.....	HARRIS.....	TX.....		09/19/2019....	4.440.....	28,710,000.....		100,700,000
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	62,126,229.....	6,327,722.....	931,222,084
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
21005616.....	CAPITOL HEIGHTS.....	MD.....		05/26/2017....	4.000.....			196,000
21018320.....	ROMEDEVILLE.....	IL.....		05/26/2017....	5.000.....			163,000
21018668.....	FREEPORT.....	NY.....		05/26/2017....	5.000.....			335,000
24118242.....	NAPLES.....	FL.....		02/15/2019....	4.750.....			240,000
24140097.....	ONTARIO.....	CA.....		02/15/2019....	5.290.....			475,000
24148264.....	CONCORD.....	OH.....		02/15/2019....	3.625.....			115,000
61158827.....	CULLEOKA.....	TN.....		09/21/2016....	6.625.....			177,500
228824313.....	BRYANS ROAD.....	MD.....		12/21/2017....	4.875.....			319,500
417336924.....	LOS ANGELES.....	CA.....		08/19/2015....	3.500.....			750,000
417547159.....	NEW YORK.....	NY.....		12/11/2015....	5.302.....			1,200,000
500573175.....	SOUTH PLAINFIELD.....	NJ.....		10/16/2015....	5.625.....			345,000
555857866.....	OCOE.....	FL.....		12/10/2018....	3.500.....			465,000
568485951.....	GRAND PRAIRIE.....	TX.....		03/26/2018....	2.000.....			98,000
578272258.....	LIHUE.....	HI.....		06/08/2018....	4.375.....			1,325,000
578317213.....	STATEN ISLAND.....	NY.....		03/26/2018....	4.000.....			675,000
578399523.....	RANCHO CUCAMONGA.....	CA.....		09/10/2018....	4.750.....			725,000
578407612.....	MILLS RIVER.....	NC.....		06/08/2018....	4.625.....			635,000
578432112.....	COLORADO SPRINGS.....	CO.....		06/08/2018....	3.750.....			170,000
578432183.....	COLLINSVILLE.....	IL.....		06/08/2018....	4.000.....			198,000
578498059.....	QUEENS VILLAGE.....	NY.....		08/02/2018....	5.250.....			480,000
578682172.....	PHILADELPHIA.....	PA.....		12/20/2018....	9.100.....			122,000
9900089317.....	IRVINE.....	CA.....		07/09/2019....	4.500.....	871,899.....		985,000
9900089318.....	CHICAGO.....	IL.....		07/09/2019....	4.125.....	629,052.....		795,000

QE02

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
9900089319	LOS ANGELES	CA		07/09/2019	4.500	727,695		825,000
9900089320	MIAMI	FL		07/09/2019	4.125	748,478		1,000,000
9900089321	FAIRFAX	CA		07/09/2019	4.125	854,561		960,000
9900089322	BRENTWOOD	TN		07/09/2019	3.750	738,029		828,000
9900089323	LOS ANGELES	CA		07/09/2019	3.625	2,139,151		2,500,000
9900089324	FOREST	VA		07/09/2019	4.125	577,517		730,000
9900089326	NEWCASTLE	WA		07/09/2019	3.750	622,323		702,000
9900089328	COTTONWOOD HEIGHTS	UT		07/09/2019	4.625	190,088		620,000
9900089339	MIDVALE	UT		07/09/2019	4.875	420,623		585,000
9900089340	SEATTLE	WA		07/09/2019	4.500	354,021		460,000
9900089342	CLOVERDALE	CA		07/09/2019	4.500	385,313		530,000
9900089351	TUJUNGA AREA	CA		07/09/2019	4.750	497,310		700,000
9900089360	WATSONVILLE	CA		07/09/2019	4.875	375,038		800,000
9900089363	SOMIS	CA		07/09/2019	4.990	445,935		620,000
9900089373	WALNUT CREEK	CA		07/09/2019	3.750	429,495		1,060,000
9900089382	NORTHPORT	NY		07/09/2019	4.625	527,878		720,000
9900089386	RICHMOND	CA		07/09/2019	5.500	373,753		485,000
9900089387	RANCHO CUCAMONGA	CA		07/09/2019	5.625	246,600		320,000
9900089390	LA QUINTA	CA		07/09/2019	5.000	235,041		305,000
9900089391	VALLEJO	CA		07/09/2019	4.625	300,053		395,000
9900089396	WESTCHESTER	IL		07/09/2019	5.250	251,738		355,000
9900089397	CORONA	CA		07/09/2019	4.500	358,341		465,000
9900089401	SAN FRANCISCO	CA		07/09/2019	4.500	496,356		1,230,000
9900089402	E HAMPTON	NY		07/09/2019	5.250	732,094		950,000
9900089404	EAST ORANGE	NJ		07/09/2019	5.375	217,689		303,000
9900089492	CASTLE PINES	CO		07/10/2019	4.125	1,025,378		1,560,000
9900089499	THOUSAND OAKS	CA		07/10/2019	4.250	1,135,260		1,715,000
9900089500	COTO DE CAZA	CA		07/10/2019	4.375	1,254,569		2,400,000
9900089511	CAREFREE	AZ		07/10/2019	4.625	1,382,754		1,825,000
9900089516	RANCHO PALOS VERDES	CA		07/10/2019	4.250	1,475,505		2,100,000
9900089517	DALLAS	TX		07/10/2019	4.500	1,174,300		1,544,000
9900089520	ARCADIA	CA		07/10/2019	4.000	1,109,512		2,210,000
9900089521	BURBANK	CA		07/10/2019	4.375	1,313,062		2,250,000
9900089523	LOOMIS	CA		07/10/2019	4.250	842,590		1,600,000
9900089528	TAMPA	FL		07/10/2019	4.625	1,403,659		1,850,000
9900089532	RANCHO PALOS VERDES	CA		07/10/2019	4.500	790,081		1,580,000
9900089533	LAGUNA BEACH	CA		07/10/2019	4.250	986,933		1,625,000
9900089545	MCLEAN	VA		07/10/2019	4.375	952,346		1,564,800
9900089549	REDWOOD CITY	CA		07/10/2019	4.250	874,711		1,610,000
9900089560	IRVINE	CA		07/10/2019	4.250	995,644		1,400,000
9900089561	MILLBRAE	CA		07/10/2019	4.250	1,070,365		1,760,000
9900089565	LAGUNA HILLS	CA		07/10/2019	4.250	1,016,599		1,880,000
9900089570	ROLLING HILLS	CA		07/10/2019	4.000	1,005,576		1,990,000
9900089602	SAN JOSE	CA		07/10/2019	4.125	1,304,458		2,150,000
9900089614	SAN DIEGO	CA		07/10/2019	4.250	1,117,036		1,880,000

QE02.1

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
9900089631	SAN MATEO	CA		07/10/2019	4.375	1,136,666		1,900,000
9900089634	LEXINGTON	MA		07/10/2019	4.250	1,372,710		1,800,000
9900089637	ARCADIA	CA		07/10/2019	4.375	1,237,072		1,625,000
9900089638	SANTA CRUZ	CA		07/10/2019	4.000	903,616		1,500,000
9900089651	LOS ANGELES	CA		07/10/2019	4.250	1,247,466		1,940,000
9900089652	LOS ANGELES	CA		07/10/2019	4.625	1,159,961		2,325,000
9900089659	LA JOLLA	CA		07/10/2019	4.375	984,811		1,750,000
9900089663	MANHATTAN BEACH	CA		07/10/2019	4.625	1,567,127		2,350,000
9900089669	BETHESDA	MD		07/10/2019	4.500	2,018,954		2,665,000
9900089992	NORTH PALM BEACH	FL		07/30/2019	5.625	237,819		303,000
9900089995	HOUSTON	TX		07/30/2019	5.500	224,873		287,000
9900090007	BIG SKY	MT		07/30/2019	5.000	233,384		300,000
9900090008	HAWTHORNE	CA		07/30/2019	4.000	294,063		650,000
9900090045	SEVERANCE	CO		07/30/2019	5.250	258,182		332,435
9900090076	CHANDLER	AZ		07/30/2019	4.500	214,944		285,000
9900090085	FORT COLLINS	CO		07/30/2019	4.875	324,387		421,000
9900090104	HERNDON	VA		07/30/2019	4.500	403,614		531,310
9900090130	HAYWARD	CA		07/30/2019	4.750	372,277		490,000
9900090165	LA VERNE	CA		07/30/2019	4.990	258,498		524,000
9900090187	BELLINGHAM	WA		07/30/2019	4.500	399,973		530,000
9900090240	EL CAJON	CA		07/30/2019	5.250	487,455		630,000
9900090251	MONROVIA	CA		07/30/2019	4.875	430,347		558,000
9900090352	ALHAMBRA	CA		07/30/2019	4.500	324,906		1,100,000
9900090362	AUSTIN	TX		07/30/2019	4.500	354,675		731,000
9900090424	JOSHUA TREE	CA		07/31/2019	4.990	165,734		215,000
9900090433	BOISE	ID		07/31/2019	4.875	208,966		271,000
9900090435	TEMPE	AZ		07/31/2019	4.625	320,775		524,000
9900090438	FARGO	ND		08/01/2019	7.380	110,198		185,000
9900090439	FULLERTON	CA		08/01/2019	3.375	251,636		540,000
9900090442	PAPAALOA	HI		08/01/2019	6.880	163,289		235,000
9900090445	COVINA	CA		08/01/2019	5.125	443,870		615,000
9900090447	WEST COVINA	CA		08/01/2019	4.000	364,780		595,000
9900090452	CHICAGO	IL		08/01/2019	5.271	304,701		520,000
9900090455	WAUKEGAN	IL		08/01/2019	4.000	100,993		159,900
9900090456	NEWARK	DE		08/01/2019	8.100	70,924		118,700
9900090458	SACRAMENTO	CA		08/01/2019	4.910	205,835		325,000
9900090459	ELK GROVE	CA		08/01/2019	5.250	297,700		490,000
9900090460	NORTHRIDGE	CA		08/01/2019	4.125	360,467		555,000
9900090466	CHICOPEE	MA		08/01/2019	4.375	97,644		160,000
9900090467	SAN FRANCISCO	CA		08/01/2019	3.500	371,982		795,000
9900090470	DANA POINT	CA		08/01/2019	2.000	569,840		850,000
9900090471	SOMERS	NY		08/01/2019	2.000	501,394		950,000
9900090472	SAN JOSE	CA		08/01/2019	5.250	495,784		949,000
9900090474	MUKILTEO	WA		08/01/2019	2.000	262,701		478,000
9900090477	REDWOOD CITY	CA		08/01/2019	3.375	527,190		995,000

QE02.2

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
9900090487	BROOKLYN	NY		08/01/2019	3.625	802,488		1,595,000
9900090493	ANNANDALE	NJ		08/01/2019	4.875	424,974		610,000
9900090513	KARNS CITY	PA		08/01/2019	2.000	125,993		229,900
9900090541	SAN DIEGO	CA		08/01/2019	4.000	277,683		450,000
9900090549	SAUGUS	MA		08/01/2019	4.500	210,941		305,000
9900090556	MORGANTON	NC		08/01/2019	5.500	113,293		150,000
9900090570	PROVIDENCE	RI		08/01/2019	5.000	150,317		210,000
9900090577	LAS VEGAS	NV		08/01/2019	5.375	224,698		364,000
9900090582	ROSEDALE	NY		08/01/2019	5.500	375,265		515,500
9900090585	ROWLAND HEIGHTS	CA		08/01/2019	5.500	366,142		490,000
9900090602	SMITHTOWN	NY		08/01/2019	2.000	230,033		410,000
9900090605	MIAMI	FL		08/01/2019	5.500	180,157		350,900
9900090607	CHICAGO	IL		08/01/2019	6.000	80,624		105,000
9900090614	WEST BABYLON	NY		08/01/2019	6.000	306,616		410,500
9900090618	FLUSHING	NY		08/01/2019	5.000	432,311		715,000
9900090621	MCMINNVILLE	OR		08/01/2019	5.500	131,240		200,000
9900090645	VANCOUVER	WA		08/01/2019	4.625	175,225		332,000
9900090649	GARDEN CITY	NY		08/01/2019	6.250	409,044		710,000
9900090651	HOLLYWOOD	FL		08/01/2019	5.750	165,462		280,000
9900090653	KENSINGTON	CT		08/01/2019	5.500	158,579		215,000
9900090658	CUMBERLAND	RI		08/01/2019	4.000	143,259		290,000
9900090659	MATTHEWS	NC		08/01/2019	4.625	137,100		210,000
9900090661	LANCASTER	OH		08/01/2019	6.225	95,962		130,000
9900090665	FEDERAL WAY	WA		08/01/2019	3.250	152,146		330,000
9900090666	LEONIA	NJ		08/01/2019	4.875	226,226		460,000
9900090667	LAS VEGAS	NV		08/01/2019	4.625	131,307		265,000
9900090670	MIAMI	FL		08/01/2019	4.000	196,471		290,000
9900090725	BOSTON	MA		08/20/2019	3.990	448,286		585,000
9900090726	UNION CITY	CA		08/20/2019	4.375	741,400		1,000,000
9900090733	DUBLIN	CA		08/20/2019	4.375	463,920		625,000
9900090756	NEWARK	NJ		08/20/2019	4.875	256,484		342,000
9900090851	LODI	NJ		08/27/2019	4.500	328,441		425,000
9900090860	PORTSMOUTH	NH		08/27/2019	4.875	296,240		383,528
9900090893	SACRAMENTO	CA		08/27/2019	5.375	214,992		419,529
9900090931	BALDWIN PARK	CA		08/27/2019	4.375	260,632		444,401
9900090935	BROOKLYN	NY		08/27/2019	4.250	153,262		748,967
9900090941	NORTH PROVIDENCE	RI		08/27/2019	3.990	209,749		281,593
9900090942	NASHVILLE	TN		08/27/2019	4.625	458,901		619,202
9900090949	BLOOMINGTON	MN		08/27/2019	5.500	262,554		335,000
9900090956	WHITTIER	CA		08/27/2019	4.625	384,509		498,525
9900090975	LAS VEGAS	NV		08/27/2019	5.250	275,701		354,593
9900090993	SANTA ANA	CA		08/27/2019	4.500	443,497		754,006
9900091005	NASHVILLE	TN		08/27/2019	4.875	259,992		335,087
9900091083	GEORGETOWN	TX		08/27/2019	5.125	287,114		366,550
9900091094	SAN FRANCISCO	CA		08/27/2019	4.500	356,418		1,547,959
9900091111	IMPERIAL BEACH	CA		08/27/2019	4.990	390,442		504,392

QE02.3

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
9900091120.....	JERSEY CITY.....	NJ.....		08/27/2019....	5.000.....	575,349.....		805,000.....
9900091122.....	TAHOE VISTA.....	CA.....		08/27/2019....	4.500.....	404,469.....		529,302.....
9900091159.....	CATHEDRAL CITY.....	CA.....		08/27/2019....	5.500.....	246,313.....		309,320.....
9900091177.....	LAWRENCE.....	MA.....		08/27/2019....	5.500.....	396,248.....		506,445.....
9900091198.....	MATTAPAN.....	MA.....		08/27/2019....	4.990.....	427,742.....		749,097.....
9900091279.....	SAN DIEGO.....	CA.....		08/27/2019....	4.990.....	381,541.....		529,362.....
9900091325.....	ANNAPOLIS.....	MD.....		09/25/2019....	3.750.....	521,625.....		700,000.....
9900091337.....	GLENDALE.....	CA.....		09/25/2019....	3.990.....	1,386,643.....		1,810,000.....
9900091347.....	AUSTIN.....	TX.....		09/25/2019....	4.099.....	691,499.....		870,000.....
9900091368.....	PALM SPRINGS.....	CA.....		09/25/2019....	4.161.....	682,539.....		925,000.....
9900091390.....	PINE GROVE.....	CA.....		09/25/2019....	3.750.....	559,378.....		750,000.....
9900091457.....	CHICAGO.....	IL.....		09/26/2019....	5.125.....	467,363.....		620,000.....
9900091460.....	ALEXANDRIA.....	VA.....		09/26/2019....	4.125.....	325,995.....		425,000.....
9900091488.....	DENVER.....	CO.....		09/26/2019....	3.625.....	366,938.....		475,000.....
9900091472.....	PITTSBURG.....	CA.....		09/26/2019....	4.625.....	328,313.....		425,000.....
9900091464.....	CHANDLER.....	AZ.....		09/26/2019....	3.990.....	231,749.....		320,000.....
0299999. Total - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed.....				XXX.....	XXX.....	80,530,386.....	0.....	133,925,803.....
Mortgages in Good Standing - Mezzanine Loans								
520150.....	QUERETARO.....	QUE.....		09/12/2019....	4.650.....	50,000,000.....		98,716,683.....
702181.....	FREMONT.....	CA.....		10/30/2009....	6.900.....			46,372,691.....
702702.....	BOSTON.....	MA.....		04/30/2015....	3.500.....		9,400,000.....	60,946,140.....
702928.....	MIAMI.....	FL.....		06/23/2017....	4.360.....		256,362.....	1,058,045.....
702974.....	FORT LAUDERDALE.....	FL.....		10/25/2017....	4.105.....		40,012.....	16,481,393.....
703156.....	SALT LAKE CITY.....	UT.....		07/18/2019....	4.110.....	12,940,604.....		25,757,572.....
703179.....	DALLAS.....	TX.....		07/26/2019....	3.750.....	10,500,000.....		17,120,496.....
703182.....	KENOSHA.....	WI.....		07/19/2019....	3.880.....	5,560,000.....		8,656,391.....
703196.....	MELBOURNE.....	FL.....		08/08/2019....	3.930.....	40,000,000.....		64,850,843.....
703202.....	FALLS CHURCH.....	VA.....		08/21/2019....	3.750.....	31,200,000.....		47,699,129.....
703212.....	BOSTON.....	MA.....		09/19/2019....	7.827.....	9,869,387.....		95,912,414.....
702995.....	SOUTH JORDAN.....	UT.....		03/01/2018....	3.540.....		13,600,000.....	28,887,001.....
702996.....	SOUTH JORDAN.....	UT.....		03/01/2018....	3.540.....		15,200,000.....	33,124,128.....
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	160,069,991.....	38,496,374.....	545,582,926.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	302,726,606.....	44,824,096.....	1,610,730,813.....
3399999. Total Mortgages.....				XXX.....	XXX.....	302,726,606.....	44,824,096.....	1,610,730,813.....

QE02.4

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
Mortgages Closed by Repayment																	
37633	NIWOT	CO		08/04/2016	07/30/2019	827,686		100,297				100,297		15,446	15,446		0
41734	BRADENTON	FL		12/21/2016	09/27/2019	206,445		63,251				63,251		268,501	268,501		0
59596	STAMFORD	CT		06/19/2015	09/27/2019	709,845		66,149				66,149		767,476	767,476		0
59912	FOLSOM	CA		04/28/2016	08/27/2019	438,151		(1,220)				(1,220)		432,627	432,627		0
101777	SUMTER	SC		06/19/2015	07/30/2019	56,941		8,183				8,183		63,523	63,523		0
111037	NEWCASTLE	CA		12/11/2015	07/30/2019	552,322		5,304				5,304		548,431	548,431		0
136997	MAMARONECK	NY		12/09/2016	08/27/2019	571,034		(401)				(401)		555,340	555,340		0
137241	NAPLES	FL		12/09/2016	09/27/2019	113,416		(9,084)				(9,084)		101,644	101,644		0
137320	CUYAHOGA FLS	OH		12/09/2016	07/30/2019	84,668		(3,453)				(3,453)		78,442	78,442		0
137336	COLUMBUS	OH		12/09/2016	07/30/2019	112,291		(2,759)				(2,759)		107,263	107,263		0
137489	AURORA	CO		12/09/2016	08/27/2019	224,439		8,763				8,763		233,202	233,202		0
137764	SPOTSYLVANIA	VA		12/09/2016	09/27/2019	9,034		10				10		2,843	2,843		0
190711	KLAMATH	OR		11/06/2006	08/30/2019	178,068						0		158,526	158,526		0
193471	TULARE	CA		09/14/2009	09/17/2019	277,187		628				628		267,988	267,988		0
194451	DOOLY	GA		12/01/2010	09/16/2019	8,986,551		(245,713)				(245,713)		8,614,367	8,614,367		0
194557	VENTURA	CA		01/03/2011	09/16/2019	12,840,957		(430,250)				(430,250)		12,200,545	12,200,545		0
195259	FRESNO	CA		02/07/2012	07/31/2019	489,253		10,747				10,747		500,000	500,000		0
357528	PHOENIX	AZ		05/29/2015	07/30/2019	78,839		(10,410)				(10,410)		62,042	62,042		0
497498	MIAMI	FL		10/31/2016	07/30/2019	151,152		21,704				21,704		171,854	171,854		0
510091	LONDON CITY	GBR		01/30/2015	07/31/2019	21,182,515						0	3,812,178	24,979,724	20,784,179	(4,195,545)	(4,195,545)
638745	MEMPHIS	TN		09/22/2016	09/27/2019	52,676		6,059				6,059		56,969	56,969		0
640088	TAMPA	FL		06/24/2016	09/27/2019	83,140		(6,723)				(6,723)		75,502	75,502		0
641609	FORT LAUDERDALE	FL		07/15/2015	07/30/2019	63,950		8,304				8,304		72,253	72,253		0
649641	AURORA	IL		07/15/2015	07/30/2019	87,071		(44,917)				(44,917)		41,936	41,936		0
701955	WASHINGTON	DC		09/26/2006	08/31/2019	1,874,873						0		1,859,591	1,859,591		0
702472	WALTHAM	MA		07/19/2012	08/30/2019	4,830,927		(50,930)				(50,930)		4,730,301	4,730,301		0
702604	SALT LAKE CITY	UT		02/27/2014	07/31/2019	37,508,366						0		37,122,356	37,122,356		0
702703	BOSTON	MA		04/30/2015	09/19/2019	9,394,338		95				95		9,400,000	9,400,000		0
702791	WASHINGTON	DC		02/25/2016	09/12/2019	5,000,000						0		5,000,000	5,000,000		0
703043	CHARLESTON	SC		05/23/2018	09/17/2019	29,560,290		39,710				39,710		29,600,000	29,600,000		0
923763	HOLLYWOOD	FL		09/22/2016	08/27/2019	244,004		2,951				2,951		242,642	242,642		0
938926	AVON PARK	FL		07/15/2015	07/30/2019	58,289		(12,576)				(12,576)		45,331	45,331		0
944152	MONROVIA	CA		07/15/2015	09/27/2019	294,636		5,501				5,501		299,832	299,832		0
1052766	TULARE	CA		05/29/2015	07/30/2019	47,002		(2,166)				(2,166)		23,885	23,885		0
1054548	PLACERVILLE	CA		05/29/2015	07/30/2019	4,668		28				28		793	793		0
1076341	EASTLAKE	OH		11/17/2016	07/30/2019	67,489		(23,536)				(23,536)		43,037	43,037		0
1081236	PALOUSE	WA		02/22/2017	09/27/2019	108,894		(9,281)				(9,281)		97,814	97,814		0
1083312	CHESAPEAKE CITY	MD		11/17/2016	07/30/2019	159,359		25,588				25,588		184,946	184,946		0
1090966	SACRAMENTO	CA		09/22/2016	09/27/2019	145,499		(1,057)				(1,057)		143,073	143,073		0
1095143	CHATSWORTH	CA		08/31/2015	09/27/2019	370,987		19,894				19,894		382,080	382,080		0
1095735	DUBLIN	CA		06/24/2016	08/27/2019	773,061						0		758,480	758,480		0

QE02.5

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
1099685	SAINT PAUL	MN		04/22/2016	07/30/2019	91,270		37,777				37,777		126,817	126,817		.0
1100297	BLOOMINGTON	MN		08/31/2015	07/30/2019	43,239		(248)				(248)		37,659	37,659		.0
1108895	PINE VALLEY	CA		04/22/2016	09/27/2019	154,851		20,225				20,225		167,378	167,378		.0
1109639	DAYTONA BEACH	FL		05/19/2017	09/27/2019	86,597		(2,556)				(2,556)		83,588	83,588		.0
1113147	COLUMBIA	SC		08/31/2015	07/30/2019	3,550		(1)				(1)		2,676	2,676		.0
1116557	HOPKINTON	MA		08/31/2015	08/27/2019	1,034,102		160,643				160,643		1,188,109	1,188,109		.0
1180446	PFLUGERVILLE	TX		11/17/2016	09/27/2019	62,742		(280)				(280)		60,760	60,760		.0
1201805	REYNOLDSBURG	OH		09/22/2016	09/27/2019	107,884		5,065				5,065		110,327	110,327		.0
1207651	MILFORD	DE		11/17/2016	07/30/2019	119,230		(1,942)				(1,942)		115,755	115,755		.0
1218061	DETROIT	MI		10/01/2015	09/27/2019	91,304		9,888				9,888		98,402	98,402		.0
1218116	MORENO VALLEY	CA		10/01/2015	08/27/2019	112,737		9,289				9,289		118,964	118,964		.0
1218283	OLIVEHURST	CA		10/01/2015	09/27/2019	135,370		7,862				7,862		141,398	141,398		.0
1219839	MESQUITE	TX		10/01/2015	08/27/2019	82,459		1,143				1,143		82,006	82,006		.0
1220281	ALBUQUERQUE	NM		11/17/2016	07/30/2019	68,995		(4,997)				(4,997)		63,654	63,654		.0
1222138	BLODGETT	OR		06/24/2016	07/30/2019	105,271						0		103,051	103,051		.0
1226152	NEW BERN	NC		03/19/2017	07/31/2019	141,394		8,329				8,329		125,752	125,752		.0
1239712	SPARTANBURG	SC		02/22/2017	09/27/2019	51,597		1,714				1,714		52,605	52,605		.0
1255017	DEERWOOD	MN		01/28/2016	09/27/2019	97,313		30,083				30,083		125,752	125,752		.0
1352365	CHINA	MI		04/20/2016	07/30/2019	65,805		(2,015)				(2,015)		61,409	61,409		.0
1368825	SHELBY TOWNSHIP	MI		07/19/2016	07/30/2019	188,898		1,719				1,719		187,123	187,123		.0
1369405	OAK BLUFFS	MA		07/19/2016	09/27/2019	140,129		(2,666)				(2,666)		133,524	133,524		.0
1369672	HILLSIDE	IL		07/19/2016	07/30/2019	106,783		8,755				8,755		107,377	107,377		.0
1370045	VERONA	PA		02/22/2017	09/27/2019	69,985		(5,026)				(5,026)		62,498	62,498		.0
1370049	WARREN	MI		07/19/2016	07/30/2019	29,577		568				568		25,660	25,660		.0
1370175	ELYRIA	OH		07/19/2016	08/27/2019	4,046		(59)				(59)		9	9		.0
1370217	GRANITE FALLS	WA		07/19/2016	07/30/2019	241,984		(1,922)				(1,922)		238,361	238,361		.0
1370241	SALEM	OH		07/19/2016	08/27/2019	5,533		25				25		1,499	1,499		.0
1370571	SMITHFIELD	RI		07/19/2016	08/27/2019	64,518		2,996				2,996		61,073	61,073		.0
1370579	WEST CHESTER	PA		07/19/2016	07/30/2019	85,894		(2,663)				(2,663)		82,106	82,106		.0
1370593	SANDWICH	IL		07/19/2016	07/30/2019	78,507		537				537		77,547	77,547		.0
1370966	PITTSBURGH	PA		07/19/2016	08/27/2019	67,923		1,288				1,288		63,492	63,492		.0
1371232	HANOVER	PA		07/19/2016	08/27/2019	36,864		401				401		33,278	33,278		.0
1602522	SAN RAMON	CA		02/03/2017	07/30/2019	1,112,669		11,584				11,584		1,112,732	1,112,732		.0
2537217	FREMONT	CA		10/03/2018	08/27/2019	279,906		(5,553)				(5,553)		272,378	272,378		.0
2538774	PASADENA	CA		10/03/2018	07/30/2019	804,691		(22,452)				(22,452)		776,861	776,861		.0
2538918	DAVIS	CA		10/03/2018	07/30/2019	549,134		(14,089)				(14,089)		529,162	529,162		.0
2539459	ARVADA	CO		10/03/2018	08/27/2019	263,958		(6,403)				(6,403)		255,723	255,723		.0
2540639	BROOKLYN	NY		10/03/2018	07/30/2019	842,148		(19,001)				(19,001)		817,487	817,487		.0
2540967	WHITTIER	CA		10/03/2018	09/27/2019	730,749		(21,177)				(21,177)		705,073	705,073		.0
2541037	SOUTH SETAUKET	NY		10/03/2018	09/27/2019	324,111		(4,829)				(4,829)		317,086	317,086		.0
2541569	COLORADO SPRINGS	CO		10/03/2018	07/30/2019	191,098		(4,278)				(4,278)		185,505	185,505		.0
2541608	YELM	WA		10/03/2018	07/30/2019	250,196		(7,250)				(7,250)		241,304	241,304		.0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
2541637	ROHNERT PARK	CA		10/03/2018	09/27/2019	553,072		(13,941)			(13,941)	535,317	535,317			.0
2542943	MAYNARD	MA		10/03/2018	08/27/2019	261,792		(7,594)			(7,594)	252,834	252,834			.0
2543076	BURBANK	CA		10/03/2018	07/30/2019	630,069		(18,258)			(18,258)	607,794	607,794			.0
2555566	LAS VEGAS	NV		10/25/2018	09/27/2019	221,642		(10,086)			(10,086)	210,428	210,428			.0
2580603	REDLANDS	CA		01/17/2019	07/30/2019			(9,252)			(9,252)	291,865	291,865			.0
2580757	NASHVILLE	TN		01/17/2019	08/27/2019			(8,082)			(8,082)	335,679	335,679			.0
2596568	CLOVIS	CA		01/17/2019	08/27/2019			(6,532)			(6,532)	203,894	203,894			.0
2597236	LA PUENTE	CA		01/17/2019	09/27/2019			(8,072)			(8,072)	263,885	263,885			.0
2597340	LOS ANGELES	CA		01/17/2019	09/27/2019			(9,835)			(9,835)	392,133	392,133			.0
2597422	COEUR D ALENE	ID		01/17/2019	07/30/2019			(7,620)			(7,620)	193,798	193,798			.0
2597868	FEDERAL WAY	WA		01/17/2019	09/27/2019			(6,791)			(6,791)	178,153	178,153			.0
2598935	EL SEGUNDO	CA		01/17/2019	09/27/2019			(13,209)			(13,209)	748,607	748,607			.0
2599212	SHOREWOOD	IL		01/17/2019	09/27/2019			(10,003)			(10,003)	294,841	294,841			.0
2599687	JERSEY CITY	NJ		01/17/2019	08/27/2019			(14,065)			(14,065)	317,109	317,109			.0
2600415	RIVERSIDE	CA		02/12/2019	09/27/2019			(6,814)			(6,814)	313,177	313,177			.0
2600678	SANTA YNEZ	CA		02/12/2019	09/27/2019			(7,389)			(7,389)	221,480	221,480			.0
2601002	ENCINO	CA		02/12/2019	08/27/2019			(9,586)			(9,586)	422,000	422,000			.0
2601274	ESCONDIDO	CA		02/12/2019	09/27/2019			(4,952)			(4,952)	268,724	268,724			.0
2601440	WHITTIER	CA		02/12/2019	08/27/2019			(10,614)			(10,614)	402,960	402,960			.0
2602067	TARZANA	CA		02/12/2019	07/30/2019			(8,921)			(8,921)	428,512	428,512			.0
2602340	WEST SACRAMENTO	CA		02/12/2019	09/27/2019			(1,652)			(1,652)	169,385	169,385			.0
2602503	SOUTH PASADENA	CA		02/12/2019	08/27/2019			(16,955)			(16,955)	453,140	453,140			.0
2602553	HERMITAGE	TN		02/12/2019	07/30/2019			(5,099)			(5,099)	162,688	162,688			.0
2602837	PORTLAND	OR		02/12/2019	07/30/2019			(6,248)			(6,248)	358,289	358,289			.0
2602838	CHANDLER	AZ		02/12/2019	08/27/2019			(6,057)			(6,057)	65,269	65,269			.0
2604307	SAN ANTONIO	TX		02/12/2019	09/27/2019			(1,805)			(1,805)	159,724	159,724			.0
2604433	LONG BEACH	CA		02/12/2019	08/27/2019			(13,409)			(13,409)	469,828	469,828			.0
2604579	LOWELL	MA		02/12/2019	08/27/2019			(7,369)			(7,369)	169,285	169,285			.0
2604645	AUSTIN	TX		02/12/2019	07/30/2019			453			453	187,048	187,048			.0
4001261	SAINT AUGUSTINE	FL		10/16/2015	08/27/2019	150,877		3,357			3,357	150,798	150,798			.0
4001653	LA MESA	CA		10/16/2015	07/30/2019	284,949		13,807			13,807	293,212	293,212			.0
4001745	MIAMI	FL		10/16/2015	08/27/2019	77,233		155			155	75,985	75,985			.0
13025808	BAYSHORE	NY		11/16/2017	08/27/2019	185,287		5,524			5,524	186,824	186,824			.0
13069232	GRAND PRAIRIE	TX		10/27/2016	09/27/2019	70,631		(5,632)			(5,632)	63,116	63,116			.0
15135114	DRAPER	UT		04/29/2016	09/27/2019	675,594		(16,782)			(16,782)	648,686	648,686			.0
15708594	SIMI VALLEY	CA		11/16/2017	08/27/2019	369,548		1,118			1,118	361,802	361,802			.0
15788452	SAGINAW	MI		03/03/2017	09/27/2019	145,681		3,270			3,270	146,317	146,317			.0
16566606	POWELL	TN		02/17/2017	09/27/2019	159,475		(13,000)			(13,000)	143,216	143,216			.0
17293101	VANCOUVER	WA		03/07/2019	09/27/2019			(24,192)			(24,192)	256,018	256,018			.0
17984436	AKRON	OH		02/17/2017	08/27/2019	6,514		(14)			(14)	861	861			.0
18060038	SANFORD	FL		10/27/2016	07/30/2019	92,311		8,399			8,399	99,815	99,815			.0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
20815973	CHICAGO	IL		04/28/2017	07/30/2019	166,481		6,749			6,749	171,344	171,344			.0
20817037	BRONX	NY		04/28/2017	08/27/2019	287,221		53,430			53,430	332,907	332,907			.0
21003397	WINTER PARK	FL		05/26/2017	09/27/2019	119,952		10,823			10,823	130,164	130,164			.0
21005871	ORLANDO	FL		05/26/2017	09/27/2019	186,326		12,243			12,243	197,417	197,417			.0
21006358	BEND	OR		05/26/2017	09/27/2019	205,832		6,516			6,516	209,693	209,693			.0
21009063	BOYNTON BEACH	FL		05/26/2017	09/30/2019	138,083		17,551			17,551	154,748	154,748			.0
21009238	UMATILLA	FL		05/26/2017	09/27/2019	215,748		(1,347)			(1,347)	214,402	214,402			.0
21009659	MIDDLEBURG	FL		05/26/2017	08/27/2019	85,656		18,653			18,653	103,310	103,310			.0
21010798	ST PETERSBURG	FL		05/26/2017	09/27/2019	126,373		13,347			13,347	138,631	138,631			.0
21013933	LAKE FOREST	CA		05/26/2017	07/30/2019	294,985		9,112			9,112	302,272	302,272			.0
21212998	WOODBIDGE	VA		07/06/2017	08/27/2019	134,237		4,983			4,983	135,484	135,484			.0
23506033	RANDOLPH	MA		03/07/2019	09/27/2019			(385)			(385)	236,769	236,769			.0
23514029	STATEN ISLAND	NY		03/07/2019	07/30/2019			11,609			11,609	548,421	548,421			.0
23794555	LOS ALTOS	CA		04/29/2016	08/27/2019	63,194		(99)			(99)	51,964	51,964			.0
23821721	ANNAPOLIS	MD		04/29/2016	08/27/2019	225,941		5,021			5,021	225,802	225,802			.0
24103541	FEDERAL WAY	WA		02/15/2019	09/27/2019			46,515			46,515	370,587	370,587			.0
24120909	MONTGOMERY	TX		02/15/2019	08/27/2019			14,458			14,458	386,067	386,067			.0
24137333	MIRAMAR	FL		02/15/2019	07/30/2019			15,401			15,401	140,573	140,573			.0
24148009	ROCKVILLE	IN		02/15/2019	07/30/2019			29,221			29,221	110,721	110,721			.0
24150344	NORWELL	MA		02/15/2019	07/30/2019			9,259			9,259	114,975	114,975			.0
25129693	CLOVERDALE	CA		12/20/2018	09/27/2019	484,177		16,612			16,612	495,976	495,976			.0
25129784	PAWTUCKET	RI		12/20/2018	09/27/2019	260,240		6,590			6,590	265,037	265,037			.0
25634254	ONTARIO	CA		03/07/2019	07/30/2019			(2,644)			(2,644)	206,603	206,603			.0
25634296	THOUSAND OAKS	CA		03/07/2019	08/27/2019			(436)			(436)	396,092	396,092			.0
25645599	POMONA	CA		03/22/2019	09/27/2019			2,629			2,629	172,034	172,034			.0
25646820	CHULA VISTA	CA		03/22/2019	09/27/2019			16,592			16,592	229,527	229,527			.0
30792162	GARDENA	CA		02/12/2019	07/30/2019			(16,983)			(16,983)	424,134	424,134			.0
30792203	DENVER	CO		02/12/2019	08/27/2019			(5,523)			(5,523)	252,926	252,926			.0
30792205	POMONA	CA		02/12/2019	09/27/2019			(6,545)			(6,545)	251,786	251,786			.0
30792236	SALEM	UT		02/12/2019	07/30/2019			(7,779)			(7,779)	198,517	198,517			.0
58806238	WESTMINSTER	CA		11/20/2018	09/27/2019	442,808		(13,268)			(13,268)	427,210	427,210			.0
58808569	GLENDALE	CA		11/20/2018	08/27/2019	277,293		2,363			2,363	277,913	277,913			.0
73092251	RICHMOND	VA		09/21/2016	09/27/2019	160,154		22,460			22,460	180,214	180,214			.0
74787298	PITTSBURGH	PA		09/21/2016	07/30/2019	21,169		(872)			(872)	16,618	16,618			.0
74789837	RENTON	WA		09/21/2016	09/27/2019	155,979		8,237			8,237	162,697	162,697			.0
82776279	COLORADO SPRINGS	CO		11/17/2016	08/27/2019	596,135		1,039			1,039	578,577	578,577			.0
83878304	MINOOKA	IL		09/21/2016	09/30/2019	150,220		19,780	16,721		3,059	169,875	169,875			.0
100047853	MIAMI	FL		04/22/2016	08/27/2019	204,907		(7,373)			(7,373)	194,052	194,052			.0
101118373	LEANDER	TX		10/14/2016	09/30/2019	138,469		4,664			4,664	140,878	140,878			.0
224557337	WARREN	OH		09/16/2015	09/27/2019	7,058					0	2,869	2,869			.0
224941454	BROOKLYN	NY		09/16/2015	07/30/2019	32,479		(329)			(329)	30,877	30,877			.0
225179187	LAS VEGAS	NV		02/24/2016	08/27/2019	197,216		744			744	194,364	194,364			.0

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SCHEDULE B - PART 3

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)					
225536513	AURORA	CO		02/24/2016	09/27/2019	194,936		(1,153)			(1,153)	192,740	192,740			.0
225536940	CHARLOTTE	NC		02/24/2016	07/30/2019						.0	94,130	94,130			.0
226274772	EWA BEACH	HI		02/24/2016	08/27/2019	295,222		25,067			25,067	318,736	318,736			.0
227235027	DALLAS	TX		09/16/2015	09/27/2019	88,300		(1,082)			(1,082)	84,561	84,561			.0
227290696	LITTLETON	CO		09/16/2015	09/27/2019	169,035		(559)			(559)	164,483	164,483			.0
227315449	NEW HOPE	MN		07/30/2015	09/27/2019	59,393		121			121	55,226	55,226			.0
227315822	JEFFERSON	MD		07/30/2015	07/30/2019	16,604		(2)			(2)	2,793	2,793			.0
227316211	CHICAGO	IL		07/30/2015	07/30/2019	145,089		(4,735)			(4,735)	138,498	138,498			.0
227316791	LEVITTOWN	PA		07/30/2015	07/30/2019	104,380		1,803			1,803	103,089	103,089			.0
227316826	LANGHORNE	PA		07/30/2015	07/30/2019	184,217		211			211	182,049	182,049			.0
227316883	MOUNT PROSPECT	IL		07/30/2015	08/27/2019	87,610		3,545			3,545	85,865	85,865			.0
228455084	ARLETA	CA		12/21/2017	07/30/2019	313,130		3,111			3,111	314,882	314,882			.0
229136794	TAMARAC	FL		12/21/2017	08/27/2019	200,630		41,487			41,487	240,971	240,971			.0
229268345	KATY	TX		12/21/2017	07/30/2019	144,181		15,762			15,762	159,943	159,943			.0
229290516	SIDNEY	OH		12/21/2017	07/30/2019	212,990		16,803			16,803	220,831	220,831			.0
229290658	BURBANK	CA		12/21/2017	08/27/2019	555,577		3,961			3,961	555,357	555,357			.0
351679649	PROVIDENCE	RI		10/12/2018	07/30/2019	73,926		6,256			6,256	79,288	79,288			.0
417336026	FAIRFAX	VA		08/19/2015	07/30/2019	415,402		8,587			8,587	417,391	417,391			.0
417412799	WILMETTE	IL		03/08/2017	09/27/2019	82,449		(3,304)			(3,304)	76,865	76,865			.0
417412803	CARY	IL		10/26/2015	09/27/2019	60,420		5,351			5,351	65,771	65,771			.0
417412971	MCHENRY	IL		10/26/2015	09/27/2019	119,484		3,906			3,906	120,872	120,872			.0
417412992	PARADISE VALLEY	AZ		10/26/2015	07/30/2019	429,855					.0	423,861	423,861			.0
417600080	FORT WALTON BEACH	FL		02/22/2016	09/27/2019	324,063		10,608			10,608	318,274	318,274			.0
417767016	GRANGER	IN		03/08/2017	08/27/2019	345,140		50,088			50,088	391,983	391,983			.0
417948983	CAPE CORAL	FL		03/08/2017	07/30/2019	261,408		(6,410)			(6,410)	239,931	239,931			.0
417949273	SHELBY TOWNSHIP	MI		10/04/2016	07/30/2019	113,638		1,868			1,868	113,493	113,493			.0
417949332	MACOMB	MI		10/04/2016	07/30/2019	197,744		1,672			1,672	196,374	196,374			.0
417949928	PORT ST JOE	FL		10/04/2016	07/30/2019	1,117,289		6,149			6,149	1,108,486	1,108,486			.0
418396568	SANTA ROSA VALLEY	CA		01/30/2018	09/27/2019	821,684		10,515			10,515	819,507	819,507			.0
418851512	PLANO	TX		03/23/2018	09/27/2019	94,067		15,098			15,098	108,386	108,386			.0
418851760	REDDING	CA		03/23/2018	07/30/2019	186,589		(24,709)			(24,709)	161,020	161,020			.0
418917621	PETALUMA	CA		08/30/2018	08/27/2019	508,254		(21,989)			(21,989)	486,257	486,257			.0
419690569	WALDWICK	NJ		01/10/2019	07/30/2019			4,425			4,425	147,979	147,979			.0
419690645	CHARLOTTE	NC		01/10/2019	09/27/2019			13,170			13,170	121,469	121,469			.0
420023293	SAN DIEGO	CA		03/08/2018	07/30/2019	668,135		(23,023)			(23,023)	639,086	639,086			.0
500573175	SOUTH PLAINFIELD	NJ		10/16/2015	07/30/2019	148,248		562			562	145,984	145,984			.0
500751196	FAYETTEVILLE	NC		10/16/2015	08/27/2019	37,769		211			211	37,406	37,406			.0
501503965	FAIRFAX	VA		10/16/2015	08/27/2019	285,226		5,930			5,930	286,226	286,226			.0
568476349	DUNLAP	TN		04/22/2016	09/27/2019	68,569		2,147			2,147	69,896	69,896			.0
568476356	PROVIDENCE	RI		04/22/2016	07/30/2019	187,744		8,425			8,425	194,673	194,673			.0
568485597	SAUSALITO	CA		03/26/2018	09/27/2019	345,781		1,398			1,398	344,813	344,813			.0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
568485794	FOUNTAIN HILL	PA		03/26/2018	09/27/2019	82,594		(2,457)			(2,457)	77,035	77,035			.0
568485951	GRAND PRAIRIE	TX		03/26/2018	08/27/2019	46,063		5,095			5,095	49,953	49,953			.0
578217653	PORTLAND	OR		05/24/2017	09/27/2019	445,276		(6,298)			(6,298)	434,634	434,634			.0
578236254	LONG BEACH	CA		09/22/2017	07/30/2019	418,105		4,431			4,431	420,437	420,437			.0
578236264	ST PETERSBURG	FL		09/22/2017	07/30/2019	163,607		24,677			24,677	186,652	186,652			.0
578244522	RALEIGH	NC		06/01/2018	08/27/2019	888,214		(16,807)			(16,807)	864,041	864,041			.0
578244955	MIRAMAR BEACH	FL		06/01/2018	09/27/2019	690,489		(15,169)			(15,169)	259,459	259,459			.0
578245109	GLEN ELLYN	IL		06/01/2018	07/30/2019	562,081		(11,264)			(11,264)	546,265	546,265			.0
578245278	HOLLISTON	MA		06/01/2018	09/27/2019	737,808		(17,746)			(17,746)	714,017	714,017			.0
578245536	ARLINGTON	VA		06/01/2018	09/27/2019	762,244		(8,657)			(8,657)	746,890	746,890			.0
578245742	SPRING VALLEY	CA		06/01/2018	09/27/2019	496,065		(1,048)			(1,048)	490,650	490,650			.0
578245904	SEATTLE	WA		06/01/2018	08/27/2019	807,202		(9,059)			(9,059)	791,253	791,253			.0
578246094	SAMMAMISH	WA		06/01/2018	08/27/2019	757,186		(23,781)			(23,781)	727,605	727,605			.0
578252165	SAN JOSE	CA		11/16/2017	09/27/2019	622,597		60,497			60,497	676,307	676,307			.0
578258250	FOSTER CITY	CA		05/08/2018	08/27/2019	861,692		(25,529)			(25,529)	828,688	828,688			.0
578259521	FAIRFIELD	CA		05/08/2018	08/27/2019	487,844		(9,407)			(9,407)	474,492	474,492			.0
578273930	FERNANDINA BEACH	FL		06/08/2018	09/27/2019	447,767		759			759	444,680	444,680			.0
578273947	NEVADA CITY	CA		06/08/2018	07/30/2019	696,356		(5,355)			(5,355)	683,806	683,806			.0
578273967	OAK BROOK	IL		06/08/2018	07/30/2019	1,003,966		(31,553)			(31,553)	964,469	964,469			.0
578273986	COTO DE CAZA	CA		06/08/2018	08/27/2019	1,049,900		(24,078)			(24,078)	1,017,063	1,017,063			.0
578294257	BENNETT	CO		12/14/2018	09/27/2019	599,165		(11,204)			(11,204)	584,296	584,296			.0
578295315	GILBERT	AZ		12/14/2018	08/27/2019	615,903		(9,583)			(9,583)	602,873	602,873			.0
578295418	ALISO VIEJO	CA		12/14/2018	09/27/2019	746,602		9,462			9,462	725,600	725,600			.0
578295474	MANTECA	CA		12/14/2018	09/27/2019	497,028		(7,552)			(7,552)	486,820	486,820			.0
578317085	ORLANDO	FL		03/26/2018	09/27/2019	30,564		4,489			4,489	34,745	34,745			.0
578371024	LOS ANGELES	CA		06/21/2018	07/30/2019	558,981		(13,994)			(13,994)	540,580	540,580			.0
578371975	POULSBO	WA		09/10/2018	09/27/2019	499,767		954			954	496,282	496,282			.0
578371977	DANA POINT	CA		09/10/2018	07/30/2019	1,260,500		3,044			3,044	1,252,286	1,252,286			.0
578371988	DEERFIELD	IL		09/10/2018	09/27/2019	591,093		2,062			2,062	587,896	587,896			.0
578372020	BELLEVUE	WA		09/10/2018	09/27/2019	986,478		(6,127)			(6,127)	971,887	971,887			.0
578372532	SCOTTSDALE	AZ		04/27/2018	08/27/2019	967,040		9,768			9,768	968,735	968,735			.0
578372547	SALT LAKE CITY	UT		04/27/2018	07/30/2019	860,639		7,490			7,490	860,906	860,906			.0
578372605	SAN FRANCISCO	CA		04/26/2018	07/30/2019	1,326,619		(12,365)			(12,365)	1,304,035	1,304,035			.0
578373173	WHITTIER	CA		04/30/2018	07/25/2019	390,239		(16,191)			(16,191)	374,048	374,048			.0
578374759	CHANDLER	AZ		09/10/2018	08/27/2019	613,433		(13,259)			(13,259)	595,240	595,240			.0
578397510	GRANITE BAY	CA		05/09/2018	09/27/2019	1,311,930		(18,300)			(18,300)	1,283,624	1,283,624			.0
578399541	CARLSBAD	CA		09/10/2018	09/27/2019	689,499		(15,270)			(15,270)	668,686	668,686			.0
578399902	ORINDA	CA		09/10/2018	09/27/2019	985,457		(24,500)			(24,500)	953,016	953,016			.0
578400231	WEST LINN	OR		09/10/2018	08/27/2019	623,884		(12,349)			(12,349)	607,036	607,036			.0
578403145	CHAPEL HILL	NC		09/10/2018	09/27/2019	494,125		(10,017)			(10,017)	480,128	480,128			.0
578403177	VALLEJO	CA		09/10/2018	08/27/2019	535,582		(10,346)			(10,346)	520,479	520,479			.0
578406079	CONIFER	CO		09/10/2018	09/27/2019	747,141		(16,021)			(16,021)	725,077	725,077			.0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value	
578406107	COPPELL	TX		09/10/2018	09/27/2019	581,277		(12,351)				(12,351)	564,249	564,249			.0	
578406246	SAN RAMON	CA		09/10/2018	08/27/2019	1,803,624		(45,016)				(45,016)	1,738,439	1,738,439			.0	
578406653	WHEATON	IL		06/05/2018	09/27/2019	461,296		14,729				14,729	471,490	471,490			.0	
578407635	GIBSONIA	PA		06/08/2018	08/27/2019	517,152		(7,447)				(7,447)	493,051	493,051			.0	
578431343	CORONA	CA		12/12/2018	08/27/2019	604,144		(7,948)				(7,948)	591,529	591,529			.0	
578432025	BREVARD	NC		06/08/2018	09/27/2019	121,761		1,046				1,046	120,453	120,453			.0	
578432040	EWA BEACH	HI		06/08/2018	07/30/2019	302,398		29,842				29,842	332,241	332,241			.0	
578432043	DRAPER	UT		06/08/2018	09/27/2019	419,859		3,813				3,813	416,783	416,783			.0	
578432087	SUNNYSIDE	WA		06/08/2018	09/27/2019	351,084		11,892				11,892	362,476	362,476			.0	
578432090	JAMAICA	NY		06/08/2018	09/27/2019	346,466		(5,124)				(5,124)	341,342	341,342			.0	
578432133	RED LION	PA		06/08/2018	09/27/2019	157,456		16,611				16,611	171,460	171,460			.0	
578432144	PLANO	TX		06/08/2018	09/27/2019	170,410		37,103				37,103	206,452	206,452			.0	
578432226	CHULA VISTA	CA		06/08/2018	09/27/2019	487,027		16,275				16,275	492,594	492,594			.0	
578432707	MERRILLVILLE	IN		10/12/2018	09/27/2019	116,844		(10,578)				(10,578)	105,768	105,768			.0	
578464339	QUEEN CREEK	AZ		11/15/2018	07/30/2019	1,045,995		(18,074)				(18,074)	1,021,045	1,021,045			.0	
578464421	SAN CLEMENTE	CA		11/15/2018	07/30/2019	1,316,474		7,107				7,107	1,316,154	1,316,154			.0	
578484521	LAKEWOOD	CA		12/12/2018	09/27/2019	572,269		680				680	568,286	568,286			.0	
578486568	SACRAMENTO	CA		11/15/2018	08/27/2019	594,970		(14,013)				(14,013)	576,293	576,293			.0	
578486719	SUPERIOR	CO		11/15/2018	07/30/2019	642,304		(14,444)				(14,444)	621,038	621,038			.0	
578497686	MESA	AZ		08/02/2018	07/30/2019	86,016		1,046				1,046	85,083	85,083			.0	
578498003	SUN CITY	CA		08/02/2018	09/27/2019	310,455		29,606				29,606	340,060	340,060			.0	
578505860	CHINO HILLS	CA		12/12/2018	07/30/2019	625,246		(8,384)				(8,384)	612,867	612,867			.0	
578505877	SAN CLEMENTE	CA		12/12/2018	09/27/2019	914,269		(18,722)				(18,722)	889,877	889,877			.0	
578606430	JAMAICA PLAIN	MA		10/19/2018	07/30/2019	805,071		(19,732)				(19,732)	779,909	779,909			.0	
578606434	CHICAGO	IL		10/19/2018	09/27/2019	1,045,640		(17,673)				(17,673)	1,020,565	1,020,565			.0	
578606436	LISLE	IL		10/19/2018	07/30/2019	250,746		(7,269)				(7,269)	241,879	241,879			.0	
578606438	MONTCLAIR	NJ		10/19/2018	09/27/2019	968,205		(20,837)				(20,837)	940,853	940,853			.0	
578606448	SAN JOSE	CA		10/19/2018	08/27/2019	691,745		(12,839)				(12,839)	674,369	674,369			.0	
578606454	DENVER	CO		10/19/2018	09/27/2019	369,159		(9,994)				(9,994)	357,024	357,024			.0	
578682012	MADISON	NJ		12/20/2018	09/27/2019	606,926		(6,926)				(6,926)	596,281	596,281			.0	
706231669	HOUSTON	TX		06/10/2016	09/27/2019	63,531		(5,308)				(5,308)	57,471	57,471			.0	
980302814	HAVERTOWN	PA		11/04/2016	08/27/2019	256,369		47,555				47,555	298,685	298,685			.0	
983768226	BELLEVUE	WA		08/02/2016	08/27/2019	422,214		18,462				18,462	430,949	430,949			.0	
983770354	LOS ANGELES	CA		08/02/2016	07/30/2019	244,336		6,216				6,216	241,727	241,727			.0	
9900088055	SAINT AUGUSTINE	FL		05/16/2019	09/27/2019			(9,880)				(9,880)	203,776	203,776			.0	
9900088170	FULLERTON	CA		05/16/2019	07/30/2019			(17,662)				(17,662)	400,062	400,062			.0	
9900088342	SAN DIEGO	CA		05/17/2019	09/27/2019			(18,318)				(18,318)	851,067	851,067			.0	
0199999	Total - Mortgages Closed by Repayment						213,103,973	0	(379,398)	16,721	0	(396,119)	3,812,178	226,973,059	222,777,514	(4,195,545)	0	(4,195,545)
Mortgages With Partial Repayments																		
Farm Mortgages	Various	VAR				919,434,428						0	16,164,058	16,164,058			0	
Residential Mor	Various	VAR				1,723,174,077						0	14,403,364	14,403,364			0	
Commercial Mort	Various	VAR				2,246,169,407						0	15,753,607	15,753,607			0	

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
Summary Line Ad.....																	
0299999. Total - Mortgages With Partial Repayments.....						4,888,777.912	0	0	0	0	0	0	45,938,542	45,938,542	0	0	0
Mortgages Disposed																	
190030.....	FRESNO	CA		10/12/2018	09/19/2019	93,644							95,746	95,746			0
195273.....	SISKIYOU	CA		11/15/2012	09/19/2019	9,500,000							4,000,000	4,000,000			0
195867.....	FRESNO	CA		05/09/2013	09/19/2019	10,568,287							10,032,000	10,032,000			0
196627.....	OWYHEE	ID		04/02/2014	09/19/2019	15,765,368							15,147,004	15,147,004			0
196714.....	SISKIYOU	CA		05/13/2015	09/19/2019	6,230,000							3,480,000	3,480,000			0
197716.....	DODGE	GA		05/23/2016	09/19/2019	4,735,841							1,054,560	1,054,560			0
198359.....	FRESNO	CA		08/10/2016	09/19/2019	2,344,702							340,483	340,483			0
198362.....	FRESNO	CA		08/10/2016	09/19/2019	2,891,456							1,314,924	1,314,924			0
198638.....	ADAMS	WA		05/16/2017	09/19/2019	4,079,574							7,980,247	7,980,247			0
199081.....	KERN	CA		01/31/2018	09/19/2019	13,999,000							14,001,534	14,001,534			0
199194.....	TALBOT	MD		03/29/2018	09/19/2019	1,398,329							1,377,388	1,377,388			0
199598.....	STANISLAUS	CA		09/27/2018	09/19/2019	736,364							736,364	736,364			0
199610.....	TULARE	CA		12/20/2018	09/19/2019	4,959,103							8,052,853	8,052,853			0
199812.....	MINIDOKA	ID		05/06/2019	09/19/2019								3,375,000	3,375,000			0
200014.....	TWIN FALLS	ID		10/31/2016	09/19/2019								5,260,030	5,260,030			0
200282.....	FRESNO	CA		05/29/2015	09/19/2019								1,239,815	1,239,815			0
702596.....	LOS ANGELES	CA		10/01/2015	09/19/2019	20,500,000							16,500,000	16,500,000			0
703122.....	CHICAGO	IL		09/22/2016	09/19/2019	3,771,929							964,912	964,912			0
0399999. Total - Mortgages Disposed.....						101,573,597	0	0	0	0	0	0	94,952,860	94,952,860	0	0	0
Mortgages Transferred																	
48280.....	BETTSVILLE	OH		03/24/2017	08/31/2019	80,975		11,808			11,808		92,782	41,335		(51,447)	(51,447)
54098.....	EGG HARBOR TOWNSHIP	NJ		04/22/2016	08/31/2019	215,820		25,998			25,998		241,818	130,007		(111,811)	(111,811)
54569.....	TEMPLE HILLS	MD		03/24/2017	09/30/2019	160,431		22,153			22,153		182,584	156,675		(25,909)	(25,909)
1369924.....	MIDDLEBORO	MA		11/16/2016	09/30/2019	172,086		3,499			3,499		175,585	175,585			0
16843344.....	MORENO VALLEY	CA		02/17/2017	07/31/2019	262,238		(3,286)			(3,286)		247,747	200,010		(47,737)	(47,737)
20818282.....	HADDON TOWNSHIP	NJ		04/28/2017	07/31/2019	97,989		(481)			(481)		97,508	96,005		(1,503)	(1,503)
21212337.....	TUCSON	AZ		07/06/2017	09/30/2019	119,989		11,524			11,524		131,513	86,671		(44,842)	(44,842)
568485149.....	DUBLIN	VA		04/22/2016	07/31/2019	61,681		3,598			3,598		65,278	56,670		(8,608)	(8,608)
	Summary Line Adjustment.....							37,862			37,862			(173,979)		(166,003)	(166,003)
	Summary Line Adjustment.....							(193)			(193)					(192)	(192)
0499999. Total - Mortgages Transferred.....						1,171,209	0	112,482	0	0	112,482	0	1,234,815	768,979	0	(458,052)	(458,052)
0599999. Total Mortgages.....						5,204,626.691	0	(266,916)	16,721	0	(283,637)	3,812,178	369,099,276	364,437,895	(4,195,545)	(458,052)	(4,653,597)

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SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13	
			3	4										
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated														
000000	00	0	Clarion Gables Multifamily Trust, L.P. - Preferred Equity	NY	DIRECT		02/18/2015			116,551				
0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated										0	116,551	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
000000	00	0	ACCEL GROWTH V L.P.	CA	Accel Growth Fund V Associates L.L.C.		03/11/2019	1		337,500		5,062,500	0.450	
000000	00	0	ACCEL INDIA V LP	IND	Accel		11/07/2016	1		105,000		415,625	0.360	
000000	00	0	ACCEL LEADERS FUND II L.P.	CA	ACCEL LEADERS FUND II ASSOCIATES L.L.C.		06/06/2019	1		135,000		1,777,500	0.800	
000000	00	0	AEA MEZZANINE FUND III LP	NY	AEA		03/15/2013	2		47,247		331,664	1.260	
000000	00	0	AEA MEZZANINE FUND IV LP	NY	AEA		07/23/2018	2		1,944,752		21,114,120	5.340	
000000	00	0	Affinity Asia Pac IV NO2 LP	SGP	Affinity Asia Pacific		03/20/2013	3		97,233		2,743,640	0.950	
000000	00	0	American Industrial Cap V LP	NY	AIP		12/19/2011	3		54,965		374,302	1.920	
000000	00	0	American Industrial Cap IV LP	CA	AIP		04/25/2008	3		61,253		273,341	4.390	
000000	00	0	AMERICAN SEC PARTNERS VIII LP	NY	American Securities Associates VIII, LLC		03/15/2019	3		181,048		24,810,483	0.370	
000000	00	0	American Securities VII LP	NY	American Securities		12/10/2014	3		87,924		5,003,077	0.500	
000000	00	0	Andreessen Horowitz V Q LP	CA	Andreessen Horowitz		05/31/2016	1		33,333		266,667	0.710	
000000	00	0	Andreessen Horowitz Fund V LP	CA	Andreessen Horowitz		05/31/2016	1		84,000		672,000	0.270	
000000	00	0	Andreessen Horowitz Fund VI, L	CA	AH Equity Partners VI, L.L.C.		06/05/2019	1		450,000		2,100,000	0.400	
000000	00	0	ANDREESSEN HOROWITZ LSV FND IL	CA	AH Equity Partners LSV I, L.L.C.		05/07/2019	1		600,000		4,560,000	0.300	
000000	00	0	Arsenal Capital IV LP	NY	Arsenal		09/03/2015	3		973,528		1,373,230	0.650	
000000	00	0	ARSENAL CAPITAL PARTNERS V LP	NY	Arsenal Capital Investment V LP		07/08/2019	3	5,377,150			14,622,850	0.890	
000000	00	0	AUDAX DIRECT LENDING SOLUTIONS	NY	Audax Group, L.P.		10/26/2018	1			3,219,092	30,642,151	6.860	
000000	00	0	Audax Mezzanine Fund III LP	NY	Audax		12/10/2009	2			191,073	1,002,132	1.930	
000000	00	0	Audax Private Equity Fund VI	MA	Audax Private Equity Business VI, L.P.		08/21/2019	3	1,583,016			23,419,984	0.860	
000000	00	0	BATTERY VENTURES XII LP	MA	Battery		03/26/2018	1		1,605,500		3,559,650	1.150	
000000	00	0	BATTERY VENTURES XII SIDE FUND	MA	Battery		03/26/2018	1		687,500		1,643,950	1.180	
000000	00	0	Bayview MSR Opport Domestic LP	FL	Bayview Asset Management		05/05/2014	7		589,771		3,587,279	0.700	
000000	00	0	Bayview Opport Domestic V LP	NY	Bayview Asset Management		02/01/2017				1,803,800	12,589,928	0.870	
000000	00	0	BC European Capital IX 1 LP	GBR	BC Partners		11/23/2010	3		52,541		236,018	0.150	
000000	00	0	BDCM OPPORTUNITY FUND III LP	CT	Black Diamond Capital Management		11/06/2009			208,370		443,849	1.830	
000000	00	0	BDCM OPPORTUNITY FUND IV LP	CT	Black Diamond Capital Management		02/04/2015	3		164,055		1,014,434	0.320	
000000	00	0	BE VI LP	GBR	BE VI GP LP		03/28/2019	3		1,349,506		15,079,200	0.290	
000000	00	0	Bessemer Venture Partners X In	NY	Deer X & Co. L.P.		11/30/2018	1		516,761		7,383,770	1.070	
000000	00	0	Blackstone Capital IV LP	NY	Blackstone		12/21/2001	3		3,259		198,598	0.110	
000000	00	0	Blackstone Capital VI LP	NY	Blackstone		07/29/2008	3		405,055		6,194,803	0.300	
000000	00	0	Blackstone Capital VII LP	NY	Blackstone		04/07/2015	3		1,937,802		7,178,065	0.100	
000000	00	0	Blackstone Strat Allianc II LP	NY	Blackstone		11/23/2010	13		483,563		305,236	0.480	
000000	00	0	BOND CAPITAL FUND I LP	CA	Bond Capital Associates, LLC		05/30/2019	1		1,500,000		12,750,000	1.220	
000000	00	0	Brentwood Associates PE V LP	CA	Brentwood		06/12/2013	3		80,708		1,046,299	1.460	
000000	00	0	Brentwood Associates PE VI LP	CA	Brentwood		12/06/2016	3		716,328		6,291,417	0.700	
000000	00	0	Bridgepoint Europe V 'B1' LP	GBR	Bridgepoint		09/03/2014	3		260,191		260,309	0.130	

QE03

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
000000 00 0	Capital International PE VI LP.....	Los Angeles.....	CA.....	Capital International.....		03/24/2011.....	.....3		.....52,662		.....2,460,317	.....0.670
000000 00 0	CARLYLE GLOBAL PARTNERS LP.....	Washington.....	DC.....	Carlyle.....		09/01/2016.....	.....3		.....299,427		.....11,060,144	.....3.240
000000 00 0	CARLYLE PARTNERS VI LP.....	Washington.....	DC.....	Carlyle.....		02/19/2013.....	.....3		.....5,202		.....50,898	.....0.010
000000 00 0	CARLYLE PARTNERS VII L.P.....	Washington.....	DC.....	TC Group VII, L.P.....		12/19/2018.....	.....3		.....3,813,590		.....30,294,248	.....0.180
000000 00 0	Catalyst LP III.....	Toronto.....	CAN.....	Catalyst.....		06/15/2010.....	.....3		.....337,500		.....161,093	.....1.310
000000 00 0	CCMP CAPITAL INVESTORS III LP.....	New York.....	NY.....	CCMP Capital Investors.....		07/02/2014.....	.....3		.....13,628			.....0.290
000000 00 0	CHAMP IV TRUST B.....	Sydney.....	AUS.....	Champ.....		07/24/2015.....	.....3		.....143,378		.....1,316,437	.....1.690
000000 00 0	CHRYSCAPITAL VII LLC.....	Mumbai.....	IND.....	ChrysCapital.....		06/10/2016.....	.....3		.....1,800,000		.....525,000	.....1.860
000000 00 0	CIP CAPITAL FUND II LP.....	New York.....	NY.....	CIP.....		02/04/2016.....	.....3		.....1,157,610		.....1,182,458	.....2.300
000000 00 0	CIVC PARTNERS FUND V LP.....	Chicago.....	IL.....	CIVC.....		03/31/2017.....	.....3		.....1,019,100		.....7,874,186	.....4.630
000000 00 0	Clearlake Capital V LP.....	Los Angeles.....	CA.....	Clearlake Capital.....		02/01/2018.....	.....3		.....2,355,009		.....5,945,979	.....0.360
000000 00 0	Cortec Group Fund V LP.....	New York.....	NY.....	Cortec.....		12/15/2010.....	.....3		.....25,245		.....141,261	.....2.080
000000 00 0	Court Square Capital III LP.....	New York.....	NY.....	Court Square.....		12/27/2011.....	.....3		.....45,211		.....1,083,688	.....0.900
000000 00 0	Crescent Mezzanine VI LP.....	Los Angeles.....	CA.....	Crescent Capital Group.....		12/27/2011.....	.....2		.....245,221		.....2,214,334	.....1.550
000000 00 0	Crescent Mezzanine VII LP.....	Los Angeles.....	CA.....	Crescent Capital Group.....		06/28/2016.....	.....2		.....2,457,407		.....10,130,695	.....2.790
000000 00 0	CRV XVII LP.....	Cambridge.....	MA.....	Charles River.....		03/28/2018.....	.....1		.....625,000		.....5,900,000	.....1.630
000000 00 0	CVC Cap Asia Pacific IV LP.....	George Town.....	CYM.....	CVC.....		05/13/2014.....	.....3		.....257,000		.....2,621,214	.....0.360
000000 00 0	DENHAM OIL & GAS FUND LP.....	Boston.....	MA.....	Denham.....		04/28/2017.....	.....3		.....779,575		.....7,805,947	.....2.070
000000 00 0	DYAL CAPITAL PARTNERS III LP.....	New York.....	NY.....	Dyal Capital Partners.....		09/09/2016.....	.....3		.....404,808		.....15,827,201	.....1.330
000000 00 0	EnCap Energy Capital VIII LP.....	Houston.....	TX.....	EnCap.....		12/15/2010.....	.....3		.....50,518		.....544,969	.....0.340
000000 00 0	EnCap Energy Capital XI LP.....	Houston.....	TX.....	EnCap.....		12/12/2016.....	.....2		.....570,305		.....19,896,587	.....0.360
000000 00 0	ENCAP ENERGY CAPITAL FUND X LP.....	Houston.....	TX.....	EnCap.....		02/05/2015.....	.....3		.....708,294		.....3,599,305	.....0.280
000000 00 0	Falcon Strategic III LP.....	Boston.....	MA.....	Falcon.....		10/20/2008.....	.....2		.....5,114		.....135,539	.....1.110
000000 00 0	FFL CAPITAL PARTNERS IV LP.....	San Francisco.....	CA.....	Friedman Fleischer & Lowe.....		12/03/2013.....	.....3		.....1,640,838		.....2,376,790	.....1.690
000000 00 0	FOUNDATION CAPITAL IX L.P.....	San Francisco.....	CA.....	FOUNDATION CAPITAL MANAGEMENT CO. IX, L.....		01/30/2019.....	.....1		.....981,034		.....8,050,928	.....2.970
000000 00 0	FountainVest China Cap II LP.....	Shanghai.....	CHN.....	FountainVest.....		12/27/2012.....	.....3		.....31,936		.....1,252,846	.....1.070
000000 00 0	FountainVest China Cap III LP.....	Shanghai.....	CHN.....	FountainVest.....		06/30/2016.....	.....3		.....39,766		.....3,622,215	.....0.490
000000 00 0	FRANCISCO PARTNERS AGILITY LP.....	San Francisco.....	CA.....	Francisco Partners Management.....		09/08/2016.....	.....3		.....1,331,250		.....2,381,250	.....1.570
000000 00 0	Friedman Fleischer Lowe III LP.....	San Francisco.....	CA.....	Friedman Fleischer & Lowe.....		12/06/2007.....	.....3		.....(186,890)		.....844,556	.....1.550
000000 00 0	Global Infrastructure II A LP.....	New York.....	NY.....	Global Infrastructure.....		09/15/2011.....	.....1		.....90,507		.....1,888,609	.....0.250
000000 00 0	Global Infrastructure LP.....	New York.....	NY.....	Global Infrastructure.....		10/10/2007.....	.....1		.....10,788		.....1,207,665	.....0.410
000000 00 0	Great Hill Equity VI LP.....	Boston.....	MA.....	Great Hill Partners.....		01/15/2017.....	.....1		.....568,800		.....4,594,800	.....0.740
000000 00 0	GREEN EQUITY INVESTORS V LP.....	Los Angeles.....	CA.....	Leonard Green.....		01/30/2007.....	.....3		.....1,919		.....2,161,967	.....0.530
000000 00 0	GREEN EQUITY INVESTORS VI LP.....	Los Angeles.....	CA.....	Leonard Green.....		10/18/2011.....	.....3		.....41,030		.....1,841,532	.....0.430
000000 00 0	GREEN EQUITY INVESTORS VII LP.....	Los Angeles.....	CA.....	Leonard Green.....		02/16/2016.....	.....3		.....748,616		.....2,115,954	.....0.160
000000 00 0	GS Mezzanine Partners V LP.....	New York.....	NY.....	Goldman Sachs.....		09/26/2007.....	.....2		.....2,907		.....3,538,468	.....1.140
000000 00 0	GSO Cap Opportunities II LP.....	New York.....	NY.....	Blackstone.....		05/09/2011.....	.....2		.....213,327		.....8,789,214	.....0.770
000000 00 0	GSO Cap Opportunities III LP.....	New York.....	NY.....	Blackstone.....		04/26/2016.....	.....2		.....213,719		.....14,304,775	.....0.270
000000 00 0	HG Capital Mercury 2 LP.....	London.....	GBR.....	Hg.....		04/03/2018.....3	110,993	5,568,5761.130
000000 00 0	HG SATURN L.P.....	London.....	GBR.....	Hg.....		05/04/2018.....3	23,986	8,732,7131.110

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SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
000000 00 0	Hony Capital VIII Cayman LP.....	Beijing.....	CHN.	Hony Capital.....		09/24/2015.....	.....3		.....33,983		.....462,567	.....0.240
000000 00 0	ICG N AMERICAN PVT DBT FUNDII.....	New York.....	NY....	ICG North American Private Debt II GP LP.....		02/25/2019.....	.....2		.....6,961		.....35,904,150	.....3.280
000000 00 0	ICG North American Pvt Debt LP.....	New York.....	NY....	Intermediate Capital Group plc.....		08/22/2014.....	.....2		.....1,219,528		.....3,540,047	.....2.540
000000 00 0	INDEXVENTURESIX.....	London.....	GBR.	Life Insurance Community.....		08/30/2018.....	.....1		.....460,364		.....2,249,695	.....0.620
000000 00 0	Industrial Growth IV LP.....	San Francisco.....	CA....	Industrial Growth.....		05/17/2011.....	.....3		.....21,313		.....1,908,543	.....1.690
000000 00 0	Industrial Growth V LP.....	San Francisco.....	CA....	Industrial Growth.....		04/08/2016.....	.....3		.....65,532		.....7,787,084	.....1.760
000000 00 0	INFLEXION BUYOUT FUND V LP.....	London.....	GBR.	Inflexion.....		06/18/2018.....	.....3		.....1,149,598		.....8,081,720	.....0.640
000000 00 0	INFLEXION LP CAPITAL FUND II.....	London.....	GBR.	Inflexion Partnership Cap Fund.....		06/18/2018.....	.....3		.....70,809		.....7,170,544	.....0.600
000000 00 0	KleinPerkCauf&Byers XVII LLC.....	New York.....	NY....	Kleiner Perkins Caufield & Byers.....		06/13/2016.....	.....1		.....180,000		.....660,000	.....0.660
000000 00 0	KOHLBERG INVESTORS VIII LP.....	Mount Kisco.....	NY....	Kohlberg.....		07/25/2016.....	.....3		.....855,878		.....3,695,102	.....2.310
000000 00 0	KPCB Digital Growth III LLC.....	New York.....	NY....	Kleiner Perkins Caufield & Byers.....		06/13/2016.....	.....1		.....400,000		.....1,550,000	.....0.970
000000 00 0	LIGHTSPEED CHINA PRN SELECT I.....	Shanghai.....	CHN.	Lightspeed China Partners Select I GP, L.....		04/17/2019.....	.....1		.....150,000		.....2,520,000	.....1.710
000000 00 0	LIGHTSPEED VENTURE PART XII LP.....	Menlo Park.....	CA....	Lightspeed.....		04/16/2018.....	.....1		.....225,000		.....2,070,000	.....0.600
000000 00 0	LIGHTSPEEDVENTUREPARTNERS III.....	Menlo Park.....	CA....	Lightspeed.....		06/25/2018.....	.....1		.....568,562		.....3,431,438	.....0.630
000000 00 0	LINZOR CAPITAL PARTNERS II LP.....	Santiago.....	CHL.	Linzor.....		07/23/2010.....	.....3		.....314,804		.....544,775	.....4.450
000000 00 0	LINZOR CAPITAL PARTNERS III LP.....	Santiago.....	CHL.	Linzor.....		02/26/2015.....	.....3		.....1,100,269		.....2,055,437	.....1.000
000000 00 0	LINZOR CAPITAL PARTNERS LP.....	Santiago.....	CHL.	Linzor.....		11/21/2006.....	.....3		.....70,956		.....6,295,679	.....28.500
000000 00 0	MARANON MEZZANINE FUND II LP.....	Chicago.....	IL.....	Maranon.....		04/30/2013.....	.....2		.....83,009		.....2,044,272	.....3.500
000000 00 0	Meritech Capital VI LP.....	Palo Alto.....	CA....	Meritech.....		06/07/2018.....	.....1		.....805,000		.....3,640,000	.....1.100
000000 00 0	METLIFE MIDDLE MARKET PRIVATE.....	Whippany.....	NJ....	Life Insurance Community.....		07/24/2018.....	.....2		.....14,897,933		.....81,252,651	.....37.230
000000 00 0	MID EUROPA FUND IV LP.....	London.....	GBR.	Mid Europa Partners LLP.....		04/07/2014.....	.....3		.....118,221		.....712,259	.....0.580
000000 00 0	NAUTIC PARTNERS VII LP.....	Providence.....	RI....	Nautic.....		10/15/2014.....	.....3		.....255,535		.....467,941	.....0.730
000000 00 0	NAVIS ASIA FUND VII LP.....	Kuala Lumpur.....	MYS.	Navis Capital Partners.....		09/17/2014.....	.....3		.....244,299		.....4,899,200	.....1.370
000000 00 0	NB SELECT OPPORTUNITIES FND II.....	New York.....	NY....	NB SELECT OPPORTUNITIES II GPLP.....		05/01/2019.....	.....3		.....13,200,000		.....25,600,000	.....11.250
000000 00 0	New Enterprise Assoc 16 LP.....	Menlo Park.....	CA....	New Enterprise Associates.....		04/05/2017.....	.....1		.....300,000		.....4,525,000	.....0.280
000000 00 0	New Enterprise Associates 17LP.....	Menlo Park.....	CA....	NEA Partners 17, LP.....		07/19/2019.....	.....1	.....900,000	.....375,000		.....13,725,000	.....0.400
000000 00 0	NEWVIEW CAPITAL FUND I LP.....	San Francisco.....	CA....	NewView Capital Partners I, LLC.....		11/20/2018.....	.....1		.....755,285		.....3,280,819	.....1.440
000000 00 0	Oak Hill Capital III LP.....	Fort Worth.....	TX....	Oak Hill.....		11/02/2007.....	.....3		.....132,949		.....227,099	.....0.250
000000 00 0	Odyssey Investment V LP.....	New York.....	NY....	Odyssey Investment Partners.....		06/24/2014.....	.....3		.....72,266		.....1,451,776	.....0.480
000000 00 0	OLYMPUS GROWTH FUND VII LP.....	Stamford.....	CT....	OGP VII, LLC.....		01/15/2019.....	.....3		.....86,855		.....20,551,768	.....1.130
000000 00 0	OZ DOMESTIC PARTNERS II LP.....	New York.....	NY....	OZ Advisors.....		07/31/2006.....	.....13		.....14,985		.....	.....0.001
000000 00 0	PAG Asia.....	Hong Kong.....	CHN.	PAG Asia Capital GP III Limited.....		09/17/2019.....	.....3	.....1,032,587			.....11,467,413	.....0.250
000000 00 0	PAI EUROPE VI 1.....	Paris.....	FRA..	PAI.....		07/24/2013.....	.....3		.....425,363		.....4,210,257	.....0.630
000000 00 0	PAI EUROPE VII-1 S.L.P.....	Paris.....	FRA..	PAI Europe VII GP SAS.....		09/23/2019.....	.....3	.....1,200,709			.....6,440,902	.....0.560
000000 00 0	PAI EUROPE VII-1 S.L.P.....	Paris.....	FRA..	PAI Europe VII GP S.a r.l.....		09/23/2019.....	.....3	.....76,969			.....7,555,086	.....0.560
000000 00 0	Patria Brazilian PE IV LP.....	Sao Paulo.....	BRA.	Patria.....		07/26/2011.....	.....3		.....170,473		.....1,549,287	.....0.750
000000 00 0	Patria Brazilian PE V LP.....	Sao Paulo.....	BRA.	Patria.....		05/19/2014.....	.....3		.....780,378		.....15,210,920	.....1.330
000000 00 0	PATRIA PVT EQU FUND VI, L.P.....	Sao Paulo.....	BRA.	Patria ù Private Equity General Partner.....		12/14/2018.....	.....3		.....8,397		.....9,940,814	.....0.400
000000 00 0	Polish Enterprise Fund VII LP.....	Warsaw.....	POL.	Enterprise Investors.....		05/17/2012.....	.....3		.....19,799		.....89,738	.....0.270
000000 00 0	Polish Enterprise Fund VIII LP.....	Warsaw.....	POL.	Enterprise Investors.....		09/08/2017.....5	254,242	8,844,8832.090

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SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	PRIMAVERA CAPITAL FUND III LP	Hong Kong	CHN	Primavera		06/01/2018	3		(406,124)		13,165,748	0.810
000000 00 0	Prudential Capital II LP	Chicago	IL	Prudential		12/09/2004	2	25,561			4,419,623	3.570
000000 00 0	PUBLIC PENSION CAPITAL LLC	New York	NY	Public Pension Capital Management		07/10/2014	3	95,661			2,480,797	1.030
000000 00 0	QUANTUM ENERGY PARTNERS VII LP	Houston	TX	Quantum		09/01/2017		481,463			7,137,346	0.420
000000 00 0	Quantum Energy VII Co Invt LP	Houston	TX	Quantum		09/01/2017		56,905			1,388,620	0.520
000000 00 0	Riverstone Carlyle Ener&Pwr IV	New York	NY	Riverstone		05/02/2008		15,797			781,042	0.690
000000 00 0	Riverstone Glob Ener &Pwr V LP	New York	NY	Riverstone		01/12/2012		185,201			2,721,675	0.360
000000 00 0	SCALE VENTURE PARTNERS VI LP	Foster	CA	Scale Venture Management VI, L.P.		09/21/2018	1	693,000			6,486,479	2.480
000000 00 0	SIGMA PRIME PARTNERS IX LP	Boston	MA	Sigma Prime		05/30/2011	1	147,030			403,291	6.250
000000 00 0	SILVER LAKE PARTNERS III LP	Menlo Park	CA	Silver Lake		02/28/2007	3	4,072			2,424,565	0.170
000000 00 0	SILVER LAKE PARTNERS IV LP	Menlo Park	CA	Silver Lake		09/07/2012	3	136,758			358,352	0.060
000000 00 0	SILVER LAKE PARTNERS V LP	Menlo Park	CA	Silver Lake		06/12/2018	3	111,584			10,889,709	0.150
000000 00 0	THE BARING ASIA PVT EQ FND VII	Hong Kong	CHN	Baring Private Equity Asia GP VII, L.P.		04/30/2019	3	3,736,651			18,685,371	0.460
000000 00 0	The Resolute Fund II LP	New York	NY	The Jordan Company		05/31/2007	3	59,174			1,114,087	0.360
000000 00 0	THE RESOLUTE FUND IV, L.P.	New York	NY	Resolute Fund Partners IV, L.P.		12/07/2018	3	1,970,467			19,177,404	0.670
000000 00 0	The Veritas Capital Fund V LP	New York	NY	Veritas		06/23/2014	3	213,334			1,504,909	0.470
000000 00 0	The Veritas Capital Fund VI LP	New York	NY	Veritas		12/08/2016	3	(665,974)			4,307,186	0.310
000000 00 0	Tower Square Capital III LP	Springfield	MA	Babson Capital Management		09/29/2008	2	6,577			302,791	1.200
000000 00 0	TowerBrook Inv IV Onshore LP	George Town	CYM	Towerbrook		02/05/2013	3	(92)			5,479,490	0.440
000000 00 0	TowerBrook Investors III LP	London	GBR	Towerbrook		03/27/2008	3	4,166			8,839,125	1.730
000000 00 0	Trident V LP	Greenwich	CT	Stone Point Capital		02/26/2010	3	26,343			835,144	0.730
000000 00 0	VIP III LP	London	GBR	Vitruvian		06/20/2017	3	724,689			5,484,742	0.350
000000 00 0	WIN 7 LP	New York	NY	Blackstone		03/30/2007	3	28,058			384,307	21.590
000000 00 0	SLA							49,750				
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								10,170,431	91,596,585	0	860,755,098	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
000000 00 0	BrightHouse Renew Holding LLC	New York	NY	BrightHouse Financial		02/05/2010			422			100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	422	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Carlyle Europe Prtnr III 14000	Washington	DC	CEREI III GP LLC		10/09/2007			3,973		269,805	0.450
000000 00 0	MetLife Core Prop Fund LP	Morristown	NJ	MetLife Core Property Fund GP LLC		11/01/2013			2,542,862			7.860
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	2,546,835	0	269,805	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
000000 00 0	ML Commercial Mortgage Inc Fd	Morristown	NJ	MetLife Investment Advisors		10/02/2015			2,170,828			10.840
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	2,170,828	0	0	XXX
4499999. Subtotal - Unaffiliated								10,170,431	96,430,799	0	861,024,903	XXX
4599999. Subtotal - Affiliated								0	422	0	0	XXX
4699999. Totals								10,170,431	96,431,221	0	861,024,903	XXX

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
000000 00 0	Clarion Gables Multifamily Trust, L.P. - Preferred Equity	New York	NY	Redemption	02/18/2015	09/30/2019	88,451,068		(4,607)			(4,607)		88,451,068	18,716,551				0
000000 00 0	Colonial Estates Homeowners As	Taunton	MA	Redemption	09/27/2016	09/30/2019	3,855,159					0		3,855,159	17,456				0
000000 00 0	Hillcrest Community Cooperativ	Freeborn	MN	Redemption	01/29/2016	09/30/2019	603,202					0		603,202	2,616				0
000000 00 0	Park Place Cooperative Inc.RE	Rochester	MN	Redemption	11/20/2017	09/30/2019	865,591					0		865,591	3,291				0
000000 00 0	Park Place Cooperative Inc.	Peabody	MA	Redemption	05/25/2017	09/30/2019	958,948					0		958,948	3,594				0
000000 00 0	Resident Ownership Capital LLC	Taunton	MA	Redemption	04/13/2016	09/30/2019	3,838,086					0		3,838,086	16,751				0
000000 00 0	Town & Country Kingston Estate	Plymouth	MA	Redemption	04/28/2017	09/30/2019	2,573,060					0		2,573,060	9,399				0
0999999 Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated							101,145,114	0	(4,607)	0	0	(4,607)	0	101,145,114	18,769,658	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	ACCEL GROWTH FUND II LP	Palo Alto	CA	Capital Distribution	06/15/2011	08/02/2019	1,074,084					0		1,074,084					0
000000 00 0	Advent Intl GPE VI A LP	London	GBR	Capital Distribution	06/13/2008	08/02/2019	965,877					0		965,877	965,877				0
000000 00 0	Advent Intl GPE VII B LP	Wilmington	DE	Capital Distribution	08/20/2012	08/05/2019	21,938					0		21,938	21,938				0
000000 00 0	AEA MEZZANINE FUND III LP	New York	NY	Capital Distribution	03/15/2013	07/15/2019	466,073					0		466,073	394,613				0
000000 00 0	AEA MEZZANINE FUND IV LP	New York	NY	Capital Distribution	07/23/2018	09/04/2019	882,380					0		882,380	793,147				0
000000 00 0	Affinity Asia Pac IV NO2 LP	Singapore	SGP	Capital Distribution	03/20/2013	09/01/2019	73,159					0		73,159	73,159				0
000000 00 0	AFFINITY ASIA PACIFIC FUND V L	Hong Kong	CHN	Capital Distribution	12/10/2018	07/05/2019	9,309					0		9,309	9,309				0
000000 00 0	American Industrial Cap IV LP	San Francisco	CA	Capital Distribution	04/25/2008	09/19/2019	61,253					0		61,253	61,253				0
000000 00 0	American Securities VII LP	New York	NY	Capital Distribution	12/10/2014	07/08/2019	51,987					0		51,987	51,987				0
000000 00 0	Arlington Capital III LP	Chevy Chase	MD	Capital Distribution	02/02/2010	09/04/2019	14,226,741					0		14,226,741	10,545,704				0
000000 00 0	AUDAX DIRECT LENDING SOLUTIONS	New York	NY	Capital Distribution	10/26/2018	08/01/2019	506,478					0		506,478	238,291				0
000000 00 0	Audax Mezzanine Fund III LP	New York	NY	Capital Distribution	12/10/2009	07/26/2019	924,908					0		924,908	564,473				0
000000 00 0	Bain Cap VII Coinvestment LP	Boston	MA	Capital Distribution	05/31/2001	08/02/2019	39,423					0		39,423	39,423				0
000000 00 0	BATTERY VENTURES IX LP	Waltham	MA	Capital Distribution	12/16/2009	08/09/2019	2,141,428					0		2,141,428					0
000000 00 0	Battery Ventures X LP	Waltham	MA	Capital Distribution	02/07/2013	09/09/2019	1,387,541					0		1,387,541					0
000000 00 0	BC European Capital IX 1 LP	St. Peter Port	GBR	Capital Distribution	11/23/2010	07/29/2019	1,618,471					0	278,954	1,897,425	915,249	(278,954)	(278,954)	703,222	
000000 00 0	BDCM OPPORTUNITY FUND III LP	Greenwich	CT	Capital Distribution	11/06/2009	08/29/2019	375,993					0		375,993					0
000000 00 0	BDCM OPPORTUNITY FUND IV LP	Greenwich	CT	Capital Distribution	02/04/2015	07/18/2019	108,719					0		108,719					0
000000 00 0	Bessemer Venture Partners X In	Larchmont	NY	Capital Distribution	11/30/2018	07/18/2019	84,333					0		84,333	84,333				0
000000 00 0	Blackstone Capital IV LP	New York	NY	Capital Distribution	12/21/2001	07/25/2019	143,947					0		143,947	143,947				0
000000 00 0	Blackstone Capital VI LP	New York	NY	Capital Distribution	07/29/2008	07/16/2019	4,688,060					0		4,688,060	3,355,217				0
000000 00 0	Blackstone Capital VII LP	New York	NY	Capital Distribution	04/07/2015	08/05/2019	39,524					0		39,524					0
000000 00 0	Blackstone Strat Allianc II LP	New York	NY	Capital Distribution	11/23/2010	08/14/2019	967,126					0		967,126	967,126				0
000000 00 0	Brentwood Associates PE IV LP	Los Angeles	CA	Capital Distribution	08/17/2006	09/30/2019	34,652					0		34,652	34,652				0
000000 00 0	Bridgepoint Dev Cap III	London	GBR	Capital Distribution	04/25/2016	07/31/2019	224,760					20,929		245,689	(13,268)	(20,929)	(20,929)	238,028	
000000 00 0	Bridgepoint Europe V 'B1' LP	London	GBR	Capital Distribution	09/03/2014	08/05/2019	312,647					35,021		347,668	(13,499)	(35,021)	(35,021)	326,147	
000000 00 0	Campbell Opportunity Timber LP	Portland	OR	Capital Distribution	10/29/2007	07/19/2019	734,349					0		734,349	734,349				0
000000 00 0	Capital International PE VI LP	Los Angeles	CA	Capital Distribution	03/24/2011	07/11/2019	20,043					0		20,043					0
000000 00 0	CARLYLE GLOBAL PARTNERS LP	Washington	DC	Capital Distribution	09/01/2016	09/01/2019	366,262					0		366,262					0
000000 00 0	CARLYLE PARTNERS VI LP	Washington	DC	Capital Distribution	02/19/2013	07/12/2019	1,055					0		1,055	650				0
000000 00 0	CARLYLE PARTNERS VII L.P.	Washington	DC	Capital Distribution	12/19/2018	08/13/2019	27,387					0		27,387	27,387				0
000000 00 0	CCMP CAPITAL INVESTORS III LP	New York	NY	Capital Distribution	07/02/2014	08/06/2019	2,103,304					0		2,103,304	1,188,062				0

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	CHAMP IV TRUST B.....	Sydney.....	AUS	Capital Distribution.....	07/24/2015	07/01/2019	228,032					0	17,111	245,143	(13,817)	(17,111)		(17,111)	241,849
000000 00 0	Charles River XIV LP.....	Menlo Park.....	CA..	Capital Distribution.....	02/20/2009	07/23/2019	749,292					0		749,292	682,955			0	66,337
000000 00 0	CIP CAPITAL FUND II LP.....	New York.....	NY..	Capital Distribution.....	02/04/2016	08/26/2019	186,702					0		186,702				0	186,702
000000 00 0	Clearlake Capital V LP.....	Los Angeles.....	CA..	Capital Distribution.....	02/01/2018	07/30/2019	1,567,769					0		1,567,769				0	1,567,769
000000 00 0	Cortec Group Fund V LP.....	New York.....	NY..	Capital Distribution.....	12/15/2010	08/05/2019	5,435,451					0		5,435,451				0	5,435,451
000000 00 0	Court Square Capital III LP.....	New York.....	NY..	Capital Distribution.....	12/27/2011	08/23/2019	7,313					0		7,313				0	7,313
000000 00 0	Crescent Mezzanine VI LP.....	Los Angeles.....	CA..	Capital Distribution.....	12/27/2011	08/19/2019	969,422					0		969,422	622,208			0	347,214
000000 00 0	Crescent Mezzanine VII LP.....	Los Angeles.....	CA..	Capital Distribution.....	06/28/2016	08/05/2019	1,019,910					0		1,019,910	845,580			0	174,330
000000 00 0	CVC Cap Asia Pacific III LP.....	George Town.....	CYM	Capital Distribution.....	01/17/2008	09/04/2019	78,481					0		78,481				0	
000000 00 0	CVC Capital Partners VI A LP.....	London.....	GBR	Capital Distribution.....	06/28/2013	07/01/2019	1,587,072					0	185,554	1,772,626	114,931	(185,554)		(185,554)	1,472,141
000000 00 0	CVC CAPITAL PARTNERS VII L.P.....	London.....	GBR	Capital Distribution.....	12/05/2018	09/17/2019	21,895					0	535	22,429	(387)	(535)		(535)	22,282
000000 00 0	CVC European Equity V C LP.....	Channel Islands.....	GBR	Capital Distribution.....	04/18/2008	08/26/2019	7,041,452					0	1,474,087	8,515,539	5,649,320	(1,474,087)		(1,474,087)	1,392,132
000000 00 0	DYAL CAPITAL PARTNERS III LP.....	New York.....	NY..	Capital Distribution.....	09/09/2016	07/19/2019	186,882					0		186,882				0	186,882
000000 00 0	DYAL CAPITAL PARTNERS IV LP.....	New York.....	NY..	Capital Distribution.....	06/11/2018	08/16/2019	546,449					0		546,449	546,449			0	
000000 00 0	EIG ENERGY FUND XV LP.....	Los Angeles.....	CA..	Capital Distribution.....	11/30/2010	07/15/2019	1,231,442					0		1,231,442	1,231,442			0	
000000 00 0	EnCap Energy Capital VIII LP.....	Houston.....	TX..	Capital Distribution.....	12/15/2010	07/09/2019	119,424					0		119,424	119,424			0	
000000 00 0	EnCap Energy Capital IX.....	Houston.....	TX..	Capital Distribution.....	01/04/2013	08/12/2019	146,744					0		146,744	146,744			0	
000000 00 0	Falcon Strategic III LP.....	Boston.....	MA..	Capital Distribution.....	10/20/2008	08/01/2019	5,114					0		5,114	5,114			0	
000000 00 0	FFL CAPITAL PARTNERS IV LP.....	San Francisco.....	CA..	Capital Distribution.....	12/03/2013	07/26/2019	483,771					0		483,771				0	483,771
000000 00 0	FountainVest China Cap II LP.....	Shanghai.....	CHN	Capital Distribution.....	12/27/2012	07/12/2019	942,989					0		942,989	622,187			0	320,802
000000 00 0	Global Infrastructure II A LP.....	New York.....	NY..	Capital Distribution.....	09/15/2011	07/31/2019	65,330					0		65,330				0	65,330
000000 00 0	Global Infrastructure LP.....	New York.....	NY..	Capital Distribution.....	10/10/2007	08/01/2019	340,011					0		340,011	340,011			0	
000000 00 0	Great Hill Equity V LP.....	Boston.....	MA..	Capital Distribution.....	06/18/2014	08/09/2019	1,560,000					0		1,560,000				0	1,560,000
000000 00 0	GREEN EQUITY INVESTORS V LP.....	Los Angeles.....	CA..	Capital Distribution.....	01/30/2007	07/25/2019	2,804,987					0		2,804,987	2,804,987			0	
000000 00 0	GREEN EQUITY INVESTORS VI LP.....	Los Angeles.....	CA..	Capital Distribution.....	10/18/2011	08/08/2019	650,122					0		650,122				0	650,122
000000 00 0	GS Mezzanine Partners V LP.....	New York.....	NY..	Capital Distribution.....	09/26/2007	09/24/2019	95,055					0		95,055	95,055			0	
000000 00 0	GSO Cap Opportunities II LP.....	New York.....	NY..	Capital Distribution.....	05/09/2011	08/12/2019	1,127,313					0		1,127,313	1,127,313			0	
000000 00 0	GSO Cap Opportunities III LP.....	New York.....	NY..	Capital Distribution.....	04/26/2016	07/15/2019	1,167,236					0		1,167,236	912,400			0	254,836
000000 00 0	GSO Special Situations Fund LP.....	New York.....	NY..	Capital Distribution.....	09/01/2006	07/01/2019	27,592					0		27,592	27,592			0	
000000 00 0	Hony Capital VIII Cayman LP.....	Beijing.....	CHN	Capital Distribution.....	09/24/2015	09/03/2019	269,955					0		269,955	269,955			0	
000000 00 0	ICG N AMERICAN PVT DBT FUNDII.....	New York.....	NY..	Capital Distribution.....	02/25/2019	08/06/2019	116,479					0		116,479	116,479			0	
000000 00 0	ICG North American Pvt Debt LP.....	New York.....	NY..	Capital Distribution.....	08/22/2014	08/07/2019	1,501,436					0		1,501,436	778,138			0	723,297
000000 00 0	IDFC PE Mauritius III.....	Mumbai.....	IND.	Capital Distribution.....	06/13/2008	08/26/2019	134,850					0		134,850	134,850			0	
000000 00 0	IK VII No I LP.....	Jersey.....	GBR	Capital Distribution.....	11/18/2011	07/11/2019	377,336					0	52,120	429,457	(3,378)	(52,120)		(52,120)	380,714
000000 00 0	Industrial Growth IV LP.....	San Francisco.....	CA..	Capital Distribution.....	05/17/2011	07/12/2019	3,234,024					0		3,234,024	2,157,816			0	1,076,207
000000 00 0	Kohlberg Investors VI LP.....	Mount Kisco.....	NY..	Capital Distribution.....	06/08/2007	09/27/2019	338,398					0		338,398	322,392			0	16,006
000000 00 0	Landmark Equity XIV LP.....	Simsbury.....	CT..	Capital Distribution.....	12/19/2008	09/05/2019	94,742					0		94,742	94,742			0	
000000 00 0	LINZOR CAPITAL PARTNERS II LP.....	Santiago.....	CHL	Capital Distribution.....	07/23/2010	08/28/2019	2,058,141					0		2,058,141	2,058,141			0	
000000 00 0	LINZOR CAPITAL PARTNERS LP.....	Santiago.....	CHL	Capital Distribution.....	11/21/2006	09/23/2019	2,298,609					0		2,298,609				0	2,298,609
000000 00 0	MARANON MEZZANINE FUND II LP.....	Chicago.....	IL..	Capital Distribution.....	04/30/2013	09/10/2019	912,443					0		912,443	536,408			0	376,035
000000 00 0	MENLO VENTURES IX LP.....	Menlo Park.....	CA..	Capital Distribution.....	07/10/2000	09/18/2019	21,232					0		21,232				0	21,232
000000 00 0	Meritech Capital IV LP.....	Palo Alto.....	CA..	Capital Distribution.....	09/29/2010	07/09/2019	521,380					0		521,380				0	521,380
000000 00 0	MID EUROPA FUND IV LP.....	London.....	GBR	Capital Distribution.....	04/07/2014	09/01/2019	406,453					0	64,814	471,267	(15,927)	(64,814)		(64,814)	422,380

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	NAUTIC PARTNERS VII LP.....	Providence.....	RI..	Capital Distribution.....	10/15/2014	07/25/2019	23,900					0		23,900				0	23,900
000000 00 0	NAVIS ASIA FUND VII LP.....	Kuala Lumpur.....	MYS	Capital Distribution.....	09/17/2014	08/15/2019	564,299					0		564,299	564,299			0	
000000 00 0	New Enterprise Assoc 13 LP.....	Menlo Park.....	CA..	Capital Distribution.....	12/19/2008	07/12/2019	190,332					0		190,332				0	190,332
000000 00 0	New Enterprise Assoc 14 LP.....	Menlo Park.....	CA..	Capital Distribution.....	04/11/2012	09/20/2019	396,792					0		396,792				0	396,792
000000 00 0	New Enterprise Assoc 16 LP.....	Menlo Park.....	CA..	Capital Distribution.....	04/05/2017	08/16/2019	179,091					0		179,091				0	179,091
000000 00 0	Oak Hill Capital III LP.....	Fort Worth.....	TX..	Capital Distribution.....	11/02/2007	08/05/2019	1,321,625					0		1,321,625	1,321,625			0	
000000 00 0	Oak Investment X LP.....	Westport.....	CT..	Capital Distribution.....	12/01/2000	08/05/2019	190,631					0		190,631	167,416			0	23,215
000000 00 0	OZ DOMESTIC PARTNERS II LP.....	New York.....	NY..	Capital Distribution.....	07/31/2006	07/01/2019	29,970					0		29,970				0	29,970
000000 00 0	PA Direct Credit Opport II LP.....	Darien.....	CT..	Capital Distribution.....	10/04/2016	07/15/2019	336,569					0		336,569				0	336,569
000000 00 0	PAI EUROPE VI 1.....	Paris.....	FRA	Capital Distribution.....	07/24/2013	08/07/2019	3,197,940					0	337,418	3,535,358	1,854,197	(337,418)		(337,418)	1,343,743
000000 00 0	Partners Grp Asia Pac 2007 LP.....	Channel Islands.....	GBR	Capital Distribution.....	05/31/2007	09/18/2019	561,193					0		561,193	561,193			0	
000000 00 0	Partners Grp Secondary 2008 LP.....	St. Peter Port.....	GBR	Capital Distribution.....	05/09/2008	07/01/2019	169,868					0	55,581	225,449	169,868	(55,581)		(55,581)	
000000 00 0	Patria Brazilian PE IV LP.....	Sao Paulo.....	BRA	Capital Distribution.....	07/26/2011	09/01/2019	170,473					0		170,473				0	170,473
000000 00 0	PERMIRA V LP.....	London.....	GBR	Capital Distribution.....	04/24/2013	07/23/2019	81,154					0	9,907	91,061	(2,319)	(9,907)		(9,907)	83,474
000000 00 0	PIMCO BRAVO FUND II LP.....	Newport Beach.....	CA..	Capital Distribution.....	04/16/2013	08/01/2019	188,831					0		188,831				0	188,831
000000 00 0	Polish Enterprise Fund VII LP.....	Warsaw.....	POL	Capital Distribution.....	05/17/2012	09/18/2019	189,604					0	20,895	210,500	74,567	(20,895)		(20,895)	115,037
000000 00 0	Prudential Capital II LP.....	Chicago.....	IL..	Capital Distribution.....	12/09/2004	09/24/2019	25,561					0		25,561	25,561			0	
000000 00 0	PUBLIC PENSION CAPITAL LLC.....	New York.....	NY..	Capital Distribution.....	07/10/2014	07/25/2019	157,061					0		157,061	111,409			0	45,652
000000 00 0	QUANTUM ENERGY PARTNERS VI LP.....	Houston.....	TX..	Capital Distribution.....	08/07/2014	08/29/2019	184,539					0		184,539				0	184,539
000000 00 0	Riverstone Carlyle Ener&Pwr IV.....	New York.....	NY..	Capital Distribution.....	05/02/2008	07/15/2019	887,727					0		887,727	887,727			0	
000000 00 0	Riverstone Glob Ener & Pwr V LP.....	New York.....	NY..	Capital Distribution.....	01/12/2012	08/12/2019	236,212					0		236,212	236,212			0	
000000 00 0	Sequoia Cap China Vent 2010 LP.....	Menlo Park.....	CA..	Capital Distribution.....	03/25/2010	08/23/2019	6,927					0		6,927				0	6,927
000000 00 0	Sequoia Cap US Growth VI LP.....	Palo Alto.....	CA..	Capital Distribution.....	04/03/2014	09/12/2019	91,017					0		91,017				0	91,017
000000 00 0	Sequoia Cap US Venture 2010 LP.....	Menlo Park.....	CA..	Capital Distribution.....	03/25/2010	09/12/2019	335,529					0		335,529				0	335,529
000000 00 0	SILVER LAKE PARTNERS IV LP.....	Menlo Park.....	CA..	Capital Distribution.....	09/07/2012	07/02/2019	776,620					0		776,620				0	776,620
000000 00 0	SILVER LAKE PARTNERS V LP.....	Menlo Park.....	CA..	Capital Distribution.....	06/12/2018	08/07/2019	5,892					0		5,892				0	5,892
000000 00 0	SJF VENTURES III LP.....	Durham.....	NC..	Capital Distribution.....	04/25/2013	09/26/2019	151,959					0		151,959				0	151,959
000000 00 0	SPF Securitized Products LP.....	New York.....	NY..	Capital Distribution.....	03/01/2013	07/01/2019	18,085,969					0		18,085,969	9,333,513			0	8,752,456
000000 00 0	Summit Ventures VI A LP.....	Boston.....	MA..	Capital Distribution.....	12/01/2000	07/17/2019	96,397					0		96,397	19,780			0	76,617
000000 00 0	The Baring Asia PEQ Fd VI LP1.....	Hong Kong.....	CHN	Capital Distribution.....	07/25/2014	09/17/2019	109,452					0		109,452				0	109,452
000000 00 0	The Resolute Fund II LP.....	New York.....	NY..	Capital Distribution.....	05/31/2007	07/11/2019	367,661					0		367,661	34,693			0	332,968
000000 00 0	THE RESOLUTE FUND III LP.....	New York.....	NY..	Capital Distribution.....	01/17/2014	08/08/2019	320,883					0		320,883				0	320,883
000000 00 0	THE RESOLUTE FUND IV, LP.....	New York.....	NY..	Capital Distribution.....	12/07/2018	08/07/2019	42,293					0		42,293				0	42,293
000000 00 0	The Tudor BVI Global LP Legacy.....	Greenwich.....	CT..	Capital Distribution.....	01/31/2009	09/30/2019	4,990					0		4,990	4,990			0	
000000 00 0	The Veritas Capital Fund VI LP.....	New York.....	NY..	Capital Distribution.....	12/08/2016	08/01/2019	256,079					0		256,079	(81,531)			0	(628,328)
000000 00 0	Tower Square Capital III LP.....	Springfield.....	MA..	Capital Distribution.....	09/29/2008	07/26/2019	55,811					0		55,811	8,257			0	47,554
000000 00 0	TowerBrook Inv IV Onshore LP.....	George Town.....	CYM	Capital Distribution.....	02/05/2013	07/03/2019	220,869					0		220,869				0	220,869
000000 00 0	TowerBrook Investors III LP.....	London.....	GBR	Capital Distribution.....	03/27/2008	08/12/2019	445,891					0		445,891	445,891			0	
000000 00 0	TPG ASIA V LP.....	Fort Worth.....	TX..	Capital Distribution.....	12/17/2007	07/15/2019	15,975					0		15,975				0	15,975
000000 00 0	TPG ASIA VI LP.....	Fort Worth.....	TX..	Capital Distribution.....	02/01/2013	07/16/2019	33,649					0		33,649				0	33,649
000000 00 0	Trident V LP.....	Greenwich.....	CT..	Capital Distribution.....	02/26/2010	08/07/2019	969,743					0		969,743	969,743			0	
000000 00 0	TRIVEST FUND V LP.....	Coral Gables.....	FL..	Capital Distribution.....	09/17/2012	07/25/2019	50,800					0		50,800				0	50,800

QE03.6

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
000000 00 0	TrueBridge Kauffman Fellows II.....	Durham.....	NC..	Capital Distribution.....	06/12/2009	09/24/2019	.....141,100	.....	.....	.....	.....	.....0	.....	.....141,100	.....	.....	.....	.....0	.....141,100
000000 00 0	Wayzata Opportunities II LP.....	Wayzata.....	MN..	Capital Distribution.....	10/31/2007	08/27/2019	.....134,979	.....	.....	.....	.....	.....0	.....	.....134,979	.....134,979	.....	.....	.....0	.....
000000 00 0	WIN 7 LP.....	New York.....	NY..	Capital Distribution.....	03/30/2007	09/11/2019	.....157,526	.....	.....	.....	.....	.....0	.....	.....157,526	.....	.....	.....	.....0	.....157,526
000000 00 0	YORKTOWN ENERGY PARTNERS V LP.....	New York.....	NY..	Capital Distribution.....	12/18/2001	09/19/2019	.....67,703	.....	.....	.....	.....	.....0	.....	.....67,703	.....67,703	.....	.....	.....0	.....
000000 00 0	SLA.....						.....0	.....	.....	.....	.....	.....0	.....	.....0	.....	.....(4,030)	.....	.....(4,030)	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....109,591,027	.....0	.....0	.....0	.....0	.....0	.....2,552,926	.....112,143,954	.....60,500,757	.....(2,556,956)	.....0	.....(2,556,956)	.....48,124,332
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																				
000000 00 0	BrightHouse Renew Holding LLC.....	New York.....	NY..	Capital Distribution.....	02/05/2010	07/23/2019	.....421,879	.....	.....	.....	.....	.....0	.....	.....421,879	.....	.....	.....	.....0	.....421,879
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....						421,879000000421,87900000421,879
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
000000 00 0	Blackstone RE Partners VI LP.....	New York.....	NY..	Capital Distribution.....	06/27/2007	07/12/2019	.....485,181	.....	.....	.....	.....	.....0	.....	.....485,181	.....485,181	.....	.....	.....0	.....
000000 00 0	Blackstone REPrt VI GLIC ROFR.....	New York.....	NY..	Capital Distribution.....	06/30/2010	07/12/2019	.....297,539	.....	.....	.....	.....	.....0	.....	.....297,539	.....59,508	.....	.....	.....0	.....238,032
000000 00 0	Carlyle Europe Prtnr III 14000.....	Washington.....	DC..	Capital Distribution.....	10/09/2007	09/30/2019	.....7,553	.....	.....	.....	.....	.....0	.....839	.....8,392	.....(443)	.....(839)	.....(839)	.....7,976	
000000 00 0	LBA Realty Fund III - 14000.....	Irvine.....	CA..	Capital Distribution.....	10/31/2006	09/10/2019	.....331,675	.....	.....	.....	.....	.....0	.....	.....331,675	.....331,675	.....	.....	.....0	.....
000000 00 0	MetLife Core Prop Fund LP.....	Morristown.....	NJ..	Capital Distribution.....	11/01/2013	09/01/2019	.....2,542,862	.....	.....	.....	.....	.....0	.....	.....2,542,862	.....	.....	.....	.....0	.....2,542,862
000000 00 0	Tishman Speyer Euro Strat Off.....	New York.....	NY..	Capital Distribution.....	08/01/2003	07/09/2019	.....3,215,425	.....	.....	.....	.....	.....0	.....28,363	.....3,243,788	.....2,819,773	.....(28,363)	.....	.....(28,363)	.....395,652
000000 00 0	SLA.....						.....0	.....	.....	.....	.....	.....0	.....	.....0	.....	.....	.....414,503	.....414,503	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....6,880,235	.....0	.....0	.....0	.....0	.....0	.....29,202	.....6,909,437	.....3,695,694	.....(29,202)	.....414,503	.....385,301	.....3,184,522
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																				
000000 00 0	ML 1065 Hotel LLC De.....	Atlanta.....	GA..	Capital Distribution.....	06/22/2015	07/29/2019	.....1,111,501	.....	.....	.....	.....	.....0	.....	.....1,111,501	.....982,431	.....	.....	.....0	.....129,070
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....						1,111,5010000001,111,501982,4310000129,070
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																				
000000 00 0	ML Commercial Mortgage Inc Fd.....	Morristown.....	NJ..	Capital Distribution.....	10/02/2015	09/01/2019	.....2,170,828	.....	.....	.....	.....	.....0	.....	.....2,170,828	.....	.....	.....	.....0	.....2,170,828
000000 00 0	Mortgage Fund IVc LP.....	Coral Gables.....	FL..	Capital Distribution.....	12/12/2012	08/16/2019	.....5,702,970	.....	.....	.....	.....	.....0	.....	.....5,702,970	.....2,817,190	.....	.....	.....0	.....2,885,780
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....						7,873,7980000007,873,7982,817,19000005,056,608
4499999. Subtotal - Unaffiliated.....							.....225,490,174	.....0	.....(4,607)	.....0	.....0	.....(4,607)	.....2,582,128	.....228,072,303	.....85,783,299	.....(2,586,158)	.....414,503	.....(2,171,655)	.....56,365,462
4599999. Subtotal - Affiliated.....						1,533,3800000001,533,380982,4310000550,949
4699999. Totals.....							.....227,023,554	.....0	.....(4,607)	.....0	.....0	.....(4,607)	.....2,582,128	.....229,605,683	.....86,765,730	.....(2,586,158)	.....414,503	.....(2,171,655)	.....56,916,411

QE03.7

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Government									
233244	AH 5 US DEPT OF TRANSPORTATION AGENCY BND 144		08/01/2019	DIRECT			303		1
38378P	E7 9 GNMA GNMA_14-12 3.000% 01/16/44		09/01/2019	Interest Capitalization		97,767	97,767		1
38379E	2J 0 GNMA GNMA_14-131 3.000% 09/16/44		09/01/2019	Interest Capitalization		42,477	42,477		1
38379J	NL 1 GNMA GNMA_15-28 2.500% 02/20/45		09/01/2019	Interest Capitalization		30,373	30,373		1
38379W	D9 0 GNMA GNMA_16-61 3.000% 05/20/46		09/01/2019	Interest Capitalization		12,493	12,493		1
38379W	HL 9 GNMA GNMA_16-49 3.500% 04/20/46		09/01/2019	Interest Capitalization		27,909	27,909		1
38380B	EV 3 GNMA GNMA_16-134 3.000% 10/20/46		09/01/2019	Interest Capitalization		48,490	48,490		1
38380W	F8 7 GOVERNMENTNATIONALMORTGAGEA AGENCY CMO		09/01/2019	Interest Capitalization		45,668	45,668		1
38380X	5T 0 GOVERNMENTNATIONALMORTGAGEA SENIORAGENCY		09/01/2019	Interest Capitalization		62,623	62,623		1
38380Y	5T 8 GOVERNMENTNATIONALMORTGAGEA 3.500% 09/		09/01/2019	Interest Capitalization		180,172	180,172		1
38380Y	M3 6 GOVERNMENTNATIONALMORTGAGEA AGENCY_CMO_G		09/01/2019	Interest Capitalization		63,222	63,222		1
38380Y	R8 0 GNMA_18-122 SENIORAGENCYCMO18-122 3.50		09/01/2019	Interest Capitalization		90,086	90,086		1
38380Y	RD 9 GOVERNMENTNATIONALMORTGAGEA SENIORAGENCY		09/01/2019	Interest Capitalization		63,244	63,244		1
38380Y	W9 2 GNMA SENIORAGENCYCMO18-124 3.500% 09/2		09/01/2019	Interest Capitalization		123,953	123,953		1
38380Y	YL 3 GOVERNMENTNATIONALMORTGAGEA AGENCY CMO_1		09/01/2019	Interest Capitalization		28,314	28,314		1
38381A	3F 1 GOVERNMENTNATIONALMORTGAGEA AGENCY CMO 1		09/01/2019	Interest Capitalization		80,659	80,659		1
38381A	AF 3 GOVERNMENTNATIONALMORTGAGEA SENIORAGENCY		09/01/2019	Interest Capitalization		103,650	103,650		1
38381A	FV 3 GOVERNMENTNATIONALMORTGAGEA AGENCY CMO 1		09/01/2019	Interest Capitalization		53,894	53,894		1
38381A	GL 4 GOVERNMENTNATIONALMORTGAGEA AGENCY CMO 1		09/01/2019	Interest Capitalization		224,560	224,560		1
38381A	HY 5 GOVERNMENTNATIONALMORTGAGEA AGENCY CMO		09/01/2019	Interest Capitalization		93,608	93,608		1
38381A	JU 1 GOVERNMENTNATIONALMORTGAGEA AGENCY CMO		09/01/2019	Interest Capitalization		116,096	116,096		1
38381A	QP 4 GOVERNMENTNATIONALMORTGAGEA AGENCY CMO		09/01/2019	Interest Capitalization		74,481	74,481		1
38381A	X5 0 GOVERNMENTNATIONALMORTGAGEA AGENCY CMO 5		09/01/2019	Interest Capitalization		53,738	53,738		1
38381T	PA 7 GOVT NATNL MRTG AS GNMA_19-41 AGENCY CMO		09/01/2019	Interest Capitalization		121,191	121,191		1
912828	2Q 2 UNITED STATES TREASURY SENIOR GOVT BND		08/06/2019	J.P. MORGAN SECURITIES INC		49,841,964	50,000,000	358,425	1
912828	L9 9 UNITED STATES TREASURY SENIOR GOVT BND		09/24/2019	GOLDMAN SACHS & CO		29,846,544	30,000,000	165,897	1
912828	YC 8 UNITED STATES TREASURY SENIOR GOVT BND		09/25/2019	Various		54,817,298	55,000,000	42,857	1
000000	00 0 SUMMARY ADJUSTMENT		09/30/2019	Various		(32)			2Z
0599999	Total - Bonds - U.S. Government					136,344,442	136,838,971	567,179	XXX
Bonds - All Other Government									
00388W	AH 4 TAQA ABU DHABI NATIONAL SENIOR CORP BND	D	09/26/2019	Mitsubishi Securities USA		2,000,000	2,000,000		1FE
00401M	AB 2 ABU DHABI CRUDE OIL PIPELINE L SECURED CO	D	09/19/2019	B47R_EM		5,076,317	5,000,000	50,472	1FE
040114	GL 8 REPUBLIC OF ARGENTINA GOVT BND 8.280%	D	08/12/2019	JEFFRIES & CO. INC		4,550,647	6,309,171	63,849	5FE
085209	AD 6 BERMUDA GOVERNMENT OF BERMUDA (GOVERNMENT	D	09/19/2019	B47R_EM		4,240,060	4,500,000	25,090	1FE
09681L	AK 6 BOC AVIATION PTE LTD SENIOR CORP BND 144	D	09/03/2019	CITIGROUP GLOBAL MKT INC		991,800	1,000,000		1FE
195325	BR 5 COLOMBIA REPUBLIC OF SENIOR CORP BND 5	D	09/19/2019	B47R_EM		3,218,873	3,000,000	10,781	2FE
221625	AN 6 IVORY COAST GOVERNMENT INTERNA SENIOR CO	D	09/19/2019	B47R_EM		456,073	500,000	7,997	3FE
25714P	DZ 8 DOMINICAN REPUBLIC GOVERNMENT SENIORCORP	D	09/19/2019	B47R_EM		5,000,000	5,000,000	50,000	3FE
29134W	AB 3 ABU DHABI (EMIRATE OF) SENIOR GOVT BND	D	09/19/2019	B47R_EM		6,987,798	7,000,000	82,639	1FE
29135L	AA 8 ABU DHABI (EMIRATE OF) SENIOR CORP BND 1	D	09/19/2019	B47R_EM		7,964,901	8,000,000	109,722	1FE
29135L	AE 0 ABU DHABI (EMIRATE OF) SENIOR CORP BND 1	D	09/23/2019	J.P. MORGAN SECURITIES INC		1,989,820	2,000,000		1FE
29246B	AE 8 EMPRESAS PUBLICAS DE MEDELLIN SENIOR COR	D	07/11/2019	Various		4,756,167	4,770,000		2FE
29246B	AE 8 EMPRESAS PUBLICAS DE MEDELLIN SENIOR COR	D	09/19/2019	B47R_EM		3,689,230	3,700,000	26,645	2FE
29646A	AC 0 ESKOM HOLDINGS SOC LTD SENIORCORPBND144A	D	09/19/2019	B47R_EM		5,000,000	5,000,000	34,396	3FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
59284M AA 2	MEXICO CITY AIRPORT TRUST SECURED CORP BND.....	D.....	09/19/2019.....	B47R_EM.....		1,373,555	1,500,000	24,615	2FE.....
59284M AD 6	MEXICO CITY AIRPORT TRUST SECURED CORP B.....	D.....	09/19/2019.....	B47R_EM.....		1,489,925	1,593,000	11,925	2FE.....
67091T AC 9	OCP SA SENIOR CORP BND 144A 4.500% 10/.....	D.....	09/19/2019.....	B47R_EM.....		303,488	300,000	5,513	2FE.....
71654Q CK 6	PETROLEOS MEXICANOS SENIOR CORP BND MTM.....	D.....	09/19/2019.....	B47R_EM.....		4,011,669	4,480,000	24,634	2FE.....
71654Q CL 4	PETROLEOS MEXICANOS SENIOR CORP BND MTM.....	D.....	09/19/2019.....	B47R_EM.....		2,184,380	2,690,000	17,556	2FE.....
71654Q CQ 3	PETROLEOS MEXICANOS SENIOR CORP BND 144A.....	D.....	09/12/2019.....	J.P. MORGAN SECURITIES INC.....		1,159,466	1,160,000		3FE.....
71654Q CQ 3	PETROLEOS MEXICANOS SENIOR CORP BND 144A.....	D.....	09/27/2019.....	Taxable Exchange.....		213,715	207,000	149	3FE.....
71654Q CT 7	PETROLEOS MEXICANOS SENIOR CORP BND 144A.....	D.....	09/12/2019.....	J.P. MORGAN SECURITIES INC.....		2,998,170	3,000,000		3FE.....
71654Q CW 0	PETROLEOS MEXICANOS SENIOR CORP BND 144A.....	D.....	09/12/2019.....	J.P. MORGAN SECURITIES INC.....		3,995,960	4,000,000		3FE.....
71654Q CW 0	PETROLEOS MEXICANOS SENIOR CORP BND 144A.....	D.....	09/27/2019.....	Taxable Exchange.....		3,007,366	2,905,000	2,482	3FE.....
74445P AC 6	INDONESIA ASAHAN ALUMINIUM PER SENIOR CO.....	D.....	09/19/2019.....	B47R_EM.....		4,825,763	4,300,000	96,717	2FE.....
74727P BB 6	QATAR STATE OF SENIOR CORP BND 144A 4.....	D.....	07/25/2019.....	Various.....		11,033,160	9,510,000	168,976	1FE.....
77586R AF 7	ROMANIA REPUBLIC OF SENIOR CORP BND 144A.....	D.....	09/19/2019.....	B47R_EM.....		1,095,783	1,000,000	13,382	2FE.....
80413T AE 9	SAUDI ARABIA CORP BND 144A 3.625% 03/0.....	D.....	09/19/2019.....	B47R_EM.....		1,287,187	1,300,000	1,964	1FE.....
80413T AF 6	SAUDI ARABIA SENIOR CORP BND 144A 4.62.....	D.....	09/19/2019.....	B47R_EM.....		1,292,294	1,300,000	27,557	1FE.....
80413T AG 4	SAUDI ARABIA SENIORCORPBND144A 4.000%.....	D.....	09/19/2019.....	B47R_EM.....		1,984,754	2,000,000	33,778	1FE.....
80413T AK 5	SAUDI ARABIA SENIOR CORP BND 144A MTM.....	D.....	09/19/2019.....	B47R_EM.....		1,830,639	1,700,000	31,609	1FE.....
80414L 2F 1	SAUDI ARABIAN OIL CO SENIOR CORP BND 144.....	D.....	09/19/2019.....	B47R_EM.....		496,921	500,000	9,297	1FE.....
857006 AG 5	STATE GRID OVERSEAS INVESTMENT SENIOR CO.....	D.....	09/19/2019.....	B47R_EM.....		3,940,475	4,000,000	52,500	1FE.....
857006 AM 2	STATE GRID OVERSEAS INVESTMENT SENIORCOR.....	D.....	09/19/2019.....	B47R_EM.....		4,984,070	5,000,000	80,868	1FE.....
89387Y AC 5	TRANSPORTADORA DE GAS DEL INTE SENIORCOR.....	D.....	09/03/2019.....	Various.....		2,054,075	1,770,000	33,288	2FE.....
BHF0TC PG 6	ROMANIA REPUBLIC OF SENIORCORPBND144A.....	B.....	09/19/2019.....	B47R_EM.....		5,551,754	5,596,650	77,861	2FE.....
BHF0VG 86 5	RUSSIAN FEDERATION 4.375% 03/21/29.....	D.....	09/19/2019.....	B47R_EM.....		5,560,473	5,400,000	116,813	2FE.....
BHF1CA RJ 8	ECUADOR (REP OF) SENIOR CORP BND 144A 1.....	D.....	07/31/2019.....	BANC OF AMERICA SECURITIES LLC.....		4,026,600	3,600,000	2,150	4FE.....
BHF1JQ MJ 1	ECUADOR (REP OF) SENIOR CORP BND 144A.....	D.....	04/01/2019.....	Tax Free Exchange.....		(23,646)			4FE.....
BRT87T 4D 9	EGYPT (ARAB REPUBLIC OF) SENIOR CORP BND.....	D.....	08/09/2019.....	BANC OF AMERICA SECURITIES LLC.....		3,111,000	3,000,000	6,635	4FE.....
BRTRWA J6 9	RUSSIAN FEDERATION SENIOR CORP BND 5.1.....	D.....	09/06/2019.....	J.P. MORGAN SECURITIES INC.....		2,290,000	2,000,000	45,900	2FE.....
BRTRWA LY 5	RUSSIAN FEDERATION SENIOR CORP BND 144A.....	D.....	09/19/2019.....	B47R_EM.....		7,152,443	7,000,000	169,575	2FE.....
BRTXA5 LG 6	ECUADOR (REP OF) SENIOR CORP BND 144A.....	D.....	09/24/2019.....	CITIGROUP GLOBAL MKT INC.....		2,910,000	2,910,000		4FE.....
P0092A AC 3	AEROPUERTO INTERNACIONAL DE TO SECURED C.....	D.....	09/19/2019.....	B47R_EM.....		4,107,504	3,800,000	71,844	2FE.....
P37110 AN 6	EMPRESA NACIONAL DE PETROLEO E SENIOR CO.....	D.....	09/19/2019.....	B47R_EM.....		2,845,691	2,500,000	48,490	2FE.....
P93077 AC 2	TRANSPORTADORA DE GAS DEL INTE SENIOR CO.....	D.....	09/30/2019.....	J.P. MORGAN SECURITIES INC.....		1,737,750	1,500,000	34,919	2FE.....
X5424X BR 8	RUSSIAN FEDERATION SENIOR CORP BND 144A.....	D.....	09/19/2019.....	B47R_EM.....		3,052,036	3,000,000	30,458	2FE.....
X5424X BY 3	RUSSIAN FEDERATION SENIORCORPBND 4.375.....	D.....	09/19/2019.....	B47R_EM.....		7,723,011	8,000,000	173,056	2FE.....
Y8850A AA 2	TNB GLOBAL VENTURES CAPITAL BH SUKWAK CO.....	D.....	09/19/2019.....	B47R_EM.....		1,012,009	1,050,000	14,193	2FE.....
1099999	Total - Bonds - All Other Government.....					162,541,126	161,350,821	1,890,295	XXX.....

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Bonds - U.S. Special Revenue and Special Assessment

072024 WS 7	BAY AREA TOLL AUTHORITY SENIOR MUNITAX B.....		09/20/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,750,000	2,750,000		1FE.....
167593 H6 2	CHICAGO ILL O HARE INTL ARPT MUNITAX BN.....		09/27/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		8,177,925	6,475,000	72,391	1FE.....
20753Q AA 7	FANNIEMAE-CAS_18-R07 RMBS 7-1M1 144A 2.....		07/24/2019.....	BANC OF AMERICA SECURITIES LLC.....		641,020	640,720	54	2FE.....
30711X EK 6	FANNIEMAECONNECTICUTAVENUE RMBS 1-1M1.....		07/24/2019.....	BANC OF AMERICA SECURITIES LLC.....		869,331	866,792	86	1.....
30711X WS 9	FANNIEMAECONNECTICUTAVENUE RMBS 7-2M1.....		07/24/2019.....	BANC OF AMERICA SECURITIES LLC.....		393,378	393,424	32	1.....
3131WQ NR 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04.....		09/19/2019.....	DIRECT.....		5,918,047	5,782,417		1.....
3131WQ NU 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04.....		09/13/2019.....	DIRECT.....		12,296,060	12,011,026		1.....

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
3131WQ PX 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		09/19/2019	DIRECT		10,542,925	10,307,003		1
3131WQ QQ 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		09/19/2019	DIRECT		9,209,088	9,003,938		1
3131WR AS 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ09		09/19/2019	DIRECT		7,507,048	7,148,726		1
3131WR FX 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10		09/13/2019	DIRECT		24,824,927	25,113,385		1
3131WR GC 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10		09/19/2019	DIRECT		4,996,492	4,901,678		1
3131X5 YM 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZK25		09/19/2019	DIRECT		5,581,448	5,488,054		1
3131XP QJ 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL76		09/19/2019	DIRECT		5,277,727	5,006,524		1
3131XR NV 2	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL94		09/19/2019	DIRECT		3,279,276	3,209,547		1
3131XT 6S 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08		09/19/2019	DIRECT		4,868,436	4,644,666		1
3131XT 7C 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08		09/19/2019	DIRECT		9,288,877	8,869,198		1
3131XX QU 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM40		09/13/2019	DIRECT		31,487,843	30,433,190		1
3131XY GY 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM47		09/13/2019	DIRECT		29,202,342	28,366,152		1
31329J FD 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA10		09/13/2019	DIRECT		16,099,117	15,737,754		1
31329J HT 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA11		09/13/2019	DIRECT		11,766,485	11,461,414		1
31329K NJ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA21		09/19/2019	DIRECT		7,018,081	6,867,718		1
31329N CC 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA45		09/13/2019	DIRECT		28,163,538	27,292,053		1
3132A5 HQ 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS47		09/13/2019	DIRECT		37,062,511	35,962,859		1
3132A9 Q7 5	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS85		09/19/2019	DIRECT		2,842,495	2,753,080		1
3132AA NA 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS93		09/19/2019	DIRECT		11,091,676	10,706,865		1
3132AA R7 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS95		09/13/2019	DIRECT		14,569,722	14,029,871		1
3132AA RQ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS94		09/19/2019	DIRECT		5,097,102	5,007,164		1
3132AC EP 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZT01		09/13/2019	DIRECT		52,325,986	50,487,676		1
3136AB YU 1	FNMA AGENCY CMO 13-1 3.000% 02/25/43		09/01/2019	Interest Capitalization		74,599	74,599		1
3136AD S3 4	FNMA FNMA_13-41 3.500% 05/25/43		09/01/2019	Interest Capitalization		216,172	216,172		1
3136AL D6 5	FNMA FNMA_14-85 3.000% 12/25/44		09/01/2019	Interest Capitalization		25,325	25,325		1
3136AQ KE 9	FNMA FNMA_15-83B 3.500% 11/25/45		09/01/2019	Interest Capitalization		187,606	187,606		1
3136AR 6T 0	FHLMC FNMA_16-33F 3.000% 06/25/46		09/01/2019	Interest Capitalization		11,107	11,107		1
3136AS XB 7	FN_16-43A FN_16-43A 3.000% 07/25/46		09/01/2019	Interest Capitalization		39,600	39,600		1
3136AT FN 9	FNMA FNMA_16-54 3.000% 08/25/46		07/01/2019	Interest Capitalization		20,237	20,237		1
3136AT PS 7	FNMA FNMA_16-59A 3.250% 09/25/46		09/01/2019	Interest Capitalization		98,249	98,249		1
3136AY EW 9	FNMA_17-93A CMO_17-83-CZ 3.000% 10/25/		09/01/2019	Interest Capitalization		7,924	7,924		1
3136B0 YE 0	FHLMC SENIORAGENCYCMO18-1 3.500% 02/25		09/01/2019	Interest Capitalization		90,022	90,022		1
3136B1 K6 0	FANNIEMAEFNMA_18-30 SENIORAGENCYCMO18-30		09/01/2019	Interest Capitalization		48,809	48,809		1
3136B2 6H 0	FNMA_91-6 3.500% 09/25/48		09/01/2019	Interest Capitalization		129,958	129,958		1
3136B2 T3 6	FANNIEMAEFNMA_18-67 3.500% 09/25/48		09/01/2019	Interest Capitalization		118,842	118,842		1
3136B3 CZ 1	FNMA_91-6 SENIORAGENCYCMO18-75F 4.000%		09/01/2019	Interest Capitalization		221,658	221,658		1
3136B3 DN 7	FHLMC SENIORAGENCYCMO18-73 3.500% 10/2		09/01/2019	Interest Capitalization		46,758	46,758		1
3136B3 DW 7	FHLMC SENIORAGENCYCMO18-73 3.500% 10/2		09/01/2019	Interest Capitalization		110,857	110,857		1
3136B3 ER 7	FHLMC SENIORAGENCYCMO18-78 3.500% 10/2		09/01/2019	Interest Capitalization		204,807	204,807		1
3136B3 FD 7	FANNIEMAEFNMA_18-76 STRU BA-1161 ZA 4		09/01/2019	Interest Capitalization		126,675	126,675		1
3136B3 FZ 8	FANNIEMAEFNMA_18-76 SENIORAGENCYCMO 3		09/01/2019	Interest Capitalization		225,215	225,215		1
3136B3 RV 4	FNMA_91-6 AGENCY CMO 89C-CZ 4.000% 12/		09/01/2019	Interest Capitalization		139,145	139,145		1
3136B5 6S 9	FNMA_19-43E SENIOR CMBS 18-3A2 2.577%		09/18/2019	DIRECT		15,299,018	15,000,000	27,918	1
3137A3 4X 4	FHLMC FHLMC_37-63 4.000% 11/15/40		09/01/2019	Interest Capitalization		148,506	148,506		1
3137AJ PJ 7	FHLMC FHLMC_39-72 4.000% 12/15/41		09/01/2019	Interest Capitalization		76,960	76,960		1

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
3137AL XC 8	FHLMC FHLMC_39-96 3.500% 02/15/42.....		09/01/2019.....	Interest Capitalization.....		123,697	123,697		1.....
3137AR M2 9	FHLMC CMO_4057A ZB 3.500% 06/15/42.....		09/01/2019.....	Interest Capitalization.....		195,799	195,799		1.....
3137BG GR 4	FHLMC FHLMC_44-43 3.500% 02/15/45.....		09/01/2019.....	Interest Capitalization.....		107,312	107,312		1.....
3137BM Z2 8	FHLMC FHLMC_4526C 3.500% 11/15/45.....		09/01/2019.....	Interest Capitalization.....		80,418	80,418		1.....
3137BM CT 1	FHLMC FHLMC_45-41 3.500% 12/15/45.....		09/01/2019.....	Interest Capitalization.....		32,152	32,152		1.....
3137BM T7 1	FHLMC FHLMC_45-48 3.500% 01/15/46.....		09/01/2019.....	Interest Capitalization.....		175,067	175,067		1.....
3137BM TN 6	FREDDIE MAC FHLMC_4548 FHLMC_4548A 3.5.....		09/01/2019.....	Interest Capitalization.....		51,431	51,431		1.....
3137BP 6P 9	FHLMC FHLMC_4573A 3.000% 04/15/46.....		09/01/2019.....	Interest Capitalization.....		91,580	91,580		1.....
3137BQ 6W 2	FHLMC FHLMC_4590A 3.500% 06/15/46.....		09/01/2019.....	Interest Capitalization.....		103,579	103,579		1.....
3137BQ PF 8	FHLMC FHLMC_45-96 3.000% 06/15/46.....		09/01/2019.....	Interest Capitalization.....		26,148	26,148		1.....
3137BR WC 5	FHLMC FHLMC_46-14 3.000% 09/15/46.....		07/01/2019.....	Interest Capitalization.....		26,416	26,416		1.....
3137BS CC 5	FHLMC FHLMC_4619A 3.000% 10/15/46.....		09/01/2019.....	Interest Capitalization.....		40,206	40,206		1.....
3137F4 XQ 0	FEDERALHOMELoanMORTGAGECOR SENIORAGENCYC.....		09/01/2019.....	Interest Capitalization.....		92,331	92,331		1.....
3137FD ET 5	FHLMCMULTIFAMILYSTRUCTURED SENIORCMBK1.....		08/28/2019.....	WELLS FARGO SECURITIES.....		134,902	120,000	23	1.....
3137FG S8 9	FREDDIEMACFHLMC_4817 SENIORAGENCYCMO4817.....		09/01/2019.....	Interest Capitalization.....		71,828	71,828		1.....
3137FH 7L 1	FHLMC 4.000% 01/15/48.....		09/01/2019.....	Interest Capitalization.....		85,665	85,665		1.....
3137FH 7M 9	FHLMC 3.500% 09/15/48.....		09/01/2019.....	Interest Capitalization.....		55,140	55,140		1.....
3137FH DN 0	FREDDIE MAC FHLMC_4821 SENIORAGENCYCMO48.....		09/01/2019.....	Interest Capitalization.....		427,755	427,755		1.....
3137FH G3 1	FREDDIE MAC FHLMC_4821 CMO_4821-MZ 3.5.....		09/01/2019.....	Interest Capitalization.....		228,806	228,806		1.....
3137FH GA 5	FREDDIE MAC FHLMC_4821 4.000% 06/15/47.....		09/01/2019.....	Interest Capitalization.....		139,594	139,594		1.....
3137FH HM 8	FREDDIE MAC FHLMC_4821 4.000% 05/15/48.....		09/01/2019.....	Interest Capitalization.....		72,610	72,610		1.....
3137FH QK 2	STRU_BNP-3848 SENIORAGENCYCMO 3.500% 1.....		09/01/2019.....	Interest Capitalization.....		76,254	76,254		1.....
3137FH RM 7	FHLMCMULTIFAMILYSTRUCTURED SENIORAGENCY.....		09/01/2019.....	Interest Capitalization.....		46,320	46,320		1.....
3137FH T6 0	FREDDIEMACFHLMC_4830 SENIORAGENCYCMO4830.....		09/01/2019.....	Interest Capitalization.....		30,075	30,075		1.....
3137FJ QY 8	FREDDIEMACFHLMC_4841 AGENCY CMO 4841-ZP.....		09/01/2019.....	Interest Capitalization.....		103,041	103,041		1.....
3137FJ W8 8	FHLMC AGENCY CMO 4838-GZ 4.000% 02/15/.....		09/01/2019.....	Interest Capitalization.....		145,210	145,210		1.....
3137FK AE 6	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM.....		09/01/2019.....	Interest Capitalization.....		132,949	132,949		1.....
3137FM TS 1	FHMS_KG01 SENIOR CMBS 1512-A2 2.988% 0.....		08/27/2019.....	CITIGROUP GLOBAL MKT INC.....		4,765,750	4,400,000	10,591	1.....
3137G0 GT 0	STRUCTUREDAGENCYCREDITRISK RMBS DNA3-M2.....		07/24/2019.....	BANC OF AMERICA SECURITIES LLC.....		520,940	512,630	75	1.....
3137G0 HT 9	STRUCTUREDAGENCYCREDITRISK RMBS DNA1-M2.....		07/24/2019.....	BANC OF AMERICA SECURITIES LLC.....		411,198	407,126	60	1.....
3137G0 JF 7	STRUCTUREDAGENCYCREDITRISK RMBS HQA1-M2.....		07/24/2019.....	BANC OF AMERICA SECURITIES LLC.....		707,909	701,823	100	1.....
3137G0 KB 4	STRUCTUREDAGENCYCREDITRISK RMBS HQA2-M2.....		07/24/2019.....	BANC OF AMERICA SECURITIES LLC.....		1,384,724	1,372,341	177	1.....
3137G0 KX 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA3.....		07/24/2019.....	BANC OF AMERICA SECURITIES LLC.....		380,907	379,115	40	1.....
3137G0 LT 4	FHLMC_2018-DNA1 RMBS HQA4-M2 3.318% 04.....		07/24/2019.....	BANC OF AMERICA SECURITIES LLC.....		241,913	241,009	24	1.....
3137G0 NL 9	STRUCTUREDAGENCYCREDITRISK RMBS HQA1-M2.....		08/13/2019.....	BANC OF AMERICA SECURITIES LLC.....		13,973,750	14,000,000	28,370	1.....
3137G0 NW 5	FREDDIE MAC - STACR WHOLE CMO DNA2-M1.....		08/02/2019.....	BANC OF AMERICA SECURITIES LLC.....		2,287,256	2,275,788	2,629	1.....
3137G0 PE 3	FREDDIEMACFHLMC_17-DNA2 RMBS DNA2-M2 2.....		08/22/2019.....	BANC OF AMERICA SECURITIES LLC.....		7,448,438	7,500,000	1,290	1.....
3137G0 QC 6	STRUCTUREDAGENCYCREDITRISK RMBS HQA2-M2.....		08/13/2019.....	BANC OF AMERICA SECURITIES LLC.....		13,973,750	14,000,000	28,370	1.....
3137GA MD 6	FHLMC FHLMC_3736 4.000% 10/15/40.....		09/01/2019.....	Interest Capitalization.....		544,011	544,011		1.....
3138NJ BM 9	FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS.....		08/30/2019.....	ROBERT BAIRD.....		11,730,127	9,978,774	4,366	1.....
3140HT AN 9	FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS.....		09/06/2019.....	BMO CAPITAL MARKETS.....		11,286,586	9,925,000	9,787	1.....
3140X4 H9 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM11.....		08/15/2019.....	J.P. MORGAN SECURITIES INC.....		4,921,223	4,844,767	6,056	1.....
35563P DX 4	FREDDIEMACFHLMC_18-1SC SENIORWHOLECMO18.....		09/01/2019.....	Interest Capitalization.....		29,999	29,999		1.....
35563P EC 9	SEASONEDCREDITRISKTRANSFER 3.000% 05/2.....		09/01/2019.....	Interest Capitalization.....		55,755	55,755		1.....

QE04.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
35563P GK 9	SEASONEDCREDITRISKTRANSFER WHOLECMO18-3.....		09/01/2019.....	Interest Capitalization.....		90,613	90,613		1.....
35563X AA 0	STACR_18-HQA2 RMBS HQA2-M1 144A 2.768%.....		07/24/2019.....	BANC OF AMERICA SECURITIES LLC.....		408,223	408,000	36	2FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					458,876,309	443,635,059	192,475	XXX.....

Bonds - Industrial and Miscellaneous

001055	AY 8	AFLAC INCORPORATED SENIOR CORP BND 4.7.....	09/19/2019.....	B47R_PB.....		5,848,341	5,200,000	43,911	1FE.....
00115A	AH 2	AEP TRANSMISSION COMPANY LLC SENIOR CORP.....	08/27/2019.....	WELLS FARGO SECURITIES.....		5,601,250	5,000,000	45,833	1FE.....
00115A	AL 3	AEP TRANSMISSION COMPANY LLC SENIOR CORP.....	09/24/2019.....	Various.....		12,400,125	12,500,000	6,563	1FE.....
00195#	AA 9	AMAZON.COM INC SECURED CORP BND 3.570%.....	07/19/2019.....	SUNTRUST ROBINSON HUMP.....		1,863,846	1,863,846		1Z.....
004375	BP 5	ACCREDITED MORTGAGE LOAN TRUST ABS 04-3.....	08/07/2019.....	MORGAN STANLEY & CO. INC.....		7,144,678	7,149,146	9,967	1FM.....
00688J	AA 5	ADIENT US LLC CORP BOND 144A 7.000% 05.....	08/09/2019.....	RBC DOMINION SECURITIES INC.....		424,819	417,000	7,865	3FE.....
00774C	AB 3	AECOM SENIOR CORP BND 5.125% 03/15/27.....	09/19/2019.....	B47R_HY.....		924,448	930,000	530	3FE.....
00846U	AL 5	AGILENT TECHNOLOGIES INC SENIOR CORP BND.....	09/05/2019.....	J.P. MORGAN SECURITIES INC.....		6,490,301	6,535,000		2FE.....
00912X	BA 1	AIR LEASE CORPORATION SENIOR CORP BND.....	07/17/2019.....	SUNCOAST CAPITAL GROUP.....		8,027,360	8,000,000	99,667	2FE.....
00968F	AA 4	AJAXMORTGAGELoANTRUSTAJAXM ABS 19-D-A1 1.....	07/19/2019.....	NOMURA SECURITIES INTL. INC.....		9,544,737	9,545,000		1FE.....
010392	FL 7	ALABAMA POWER COMPANY SENIOR CORP BND.....	08/16/2019.....	AMHERST PIERPONT SECUI.....		5,856,750	5,000,000	2,882	1FE.....
010392	FT 0	ALABAMA POWER COMPANY SENIOR CORP BND.....	09/12/2019.....	WELLS FARGO SECURITIES.....		2,456,742	2,465,000		1FE.....
013092	AB 7	ALBERTSONSCOMPANIESINC SENIOR CORP BND 1.....	08/01/2019.....	BANC OF AMERICA SECURITIES LLC.....		1,394,000	1,394,000		4FE.....
01400E	AA 1	ALCONFINANCECORP SENIOR CORP BND 144A.....	09/16/2019.....	DIRECT.....		7,214,330	7,250,000		2FE.....
01400E	AC 7	ALCONFINANCECORP SENIOR CORP BND 144A.....	09/18/2019.....	Various.....		8,098,438	8,025,000		2FE.....
015271	AR 0	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO.....	07/08/2019.....	GOLDMAN SACHS & CO.....		9,985,900	10,000,000		2FE.....
015271	AS 8	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO.....	07/08/2019.....	Various.....		5,005,815	5,000,000		2FE.....
019736	AE 7	ALLISON TRANSMISSION INC SENIOR CORP BND.....	09/19/2019.....	B47R_HY.....		680,000	680,000	15,073	3FE.....
020002	BC 4	ALLSTATE CORPORATION THE SENIOR CORP BND.....	08/07/2019.....	AMHERST PIERPONT SECUI.....		5,605,998	4,750,000	29,925	1FE.....
023608	AH 5	AMEREN CORPORATION SENIOR CORP BND 2.5.....	09/11/2019.....	DIRECT.....		4,438,535	4,440,000		2FE.....
02361D	AR 1	AMEREN ILLINOIS COMPANY SECURED CORP BND.....	08/27/2019.....	WELLS FARGO SECURITIES.....		5,620,519	5,010,000	45,313	1FE.....
03027X	AD 2	AMERICAN TOWER CORPORATION SENIOR CORP B.....	08/14/2019.....	MORGAN STANLEY & CO. INC.....		8,137,458	7,346,000	1,020	2FE.....
032095	AJ 0	AMPHENOL CORPORATION SENIOR CORP BND 2.....	09/04/2019.....	J.P. MORGAN SECURITIES INC.....		6,784,568	6,790,000		2FE.....
032654	AK 1	ANALOG DEVICES INC SENIOR CORP BND 5.3.....	08/29/2019.....	J.P. MORGAN SECURITIES INC.....		1,846,649	1,448,000	16,628	2FE.....
032654	AK 1	ANALOG DEVICES INC SENIOR CORP BND 5.3.....	09/19/2019.....	B47R_PB.....		2,797,222	2,425,000	33,559	2FE.....
03463U	AA 5	AOMT_19-4 WHOLECMO19-4144A 2.993% 07/2.....	07/26/2019.....	NOMURA SECURITIES INTL. INC.....		3,152,878	3,152,914	262	1FE.....
035240	AN 0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIORCOR.....	07/31/2019.....	DIRECT.....		681,700	622,000	8,504	2FE.....
035287	AJ 0	ANIXTER INC. SENIOR CORP BND 6.000% 12.....	07/12/2019.....	Tax Free Exchange.....		2,165,000	2,000,000	13,667	3FE.....
03674X	AJ 5	ANTERO RESOURCES CORP SENIOR CORP BND.....	09/19/2019.....	B47R_HY.....		77,042	80,000	200	3FE.....
036752	AG 8	ANTHEM INC SENIORCORPBND 4.101% 03/01/.....	08/29/2019.....	JEFFRIES & CO. INC.....		7,648,900	7,000,000	1,595	2FE.....
036752	AH 6	ANTHEM INC SENIORCORPBND 4.550% 03/01/.....	08/01/2019.....	JEFFRIES & CO. INC.....		5,426,650	5,000,000	97,319	2FE.....
03690A	AD 8	ANTERO MIDSTREAM PARTNERS LP SENIOR CORP.....	09/19/2019.....	B47R_HY.....		99,762	100,000	288	3FE.....
03690A	AF 3	ANTERO MIDSTREAM PARTNERS LP SENIOR CORP.....	09/19/2019.....	B47R_HY.....		800,000	800,000	10,350	3FE.....
037411	BA 2	APACHE CORPORATION SENIOR CORP BND 4.7.....	09/19/2019.....	B47R_PB.....		2,357,081	2,500,000	50,799	2FE.....
037411	BF 1	APACHE CORPORATION SENIOR CORP BND 4.2.....	07/18/2019.....	SALOMON SMITH BARNEY INC.....		6,579,040	6,500,000	25,323	2FE.....
037833	BA 7	APPLE INC SENIOR CORP BND 3.450% 02/09.....	09/11/2019.....	SALOMON SMITH BARNEY INC.....		28,673,700	27,500,000	89,604	1FE.....
037833	DQ 0	APPLE INC SENIOR CORP BND 2.950% 09/11.....	09/04/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,481,750	2,500,000		1FE.....
03842*	BR 6	AQUA PENNSYLVANIA INC SECURED CORP BND.....	09/26/2019.....	DIRECT.....		9,200,000	9,200,000		1Z.....
03939C	AA 1	ARCH CAPITAL FINANCE LLC SENIORCORPBND.....	09/19/2019.....	B47R_PB.....		634,355	630,000	6,598	2FE.....
04016D	AJ 4	ARES CLO LTD ARES_16-41A ABS16-41A144A.....	07/26/2019.....	BNP PARIBAS.....		9,000,000	9,000,000	20,424	1FE.....
04410R	AA 4	AHT_18-ASHF SENIOR CMBS SHF-A 144A 3.0.....	08/29/2019.....	CITIGROUP GLOBAL MKT INC.....		788,107	787,861	1,287	1FM.....

QE04.4

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
04410R AJ 5	AHT_18-ASHF SENIORCMBS18-ASHF144A 3.59.....		09/25/2019.....	WELLS FARGO SECURITIES.....		4,501,406	4,500,000	5,141	1FM.....
044209 AM 6	ASHLAND INC. SENIOR CORP BND 6.875% 05.....		07/30/2019.....	SCOTIA CAPITAL.....		605,000	550,000	7,983	3FE.....
044209 AM 6	ASHLAND INC. SENIOR CORP BND 6.875% 05.....		09/19/2019.....	B47R_HY.....		439,902	400,000	9,472	3FE.....
04542B KB 7	ABFCN ABS PT5-A4 3.268% 06/25/34.....		08/07/2019.....	BARCLAYS CAPITAL.....		3,022,314	3,021,370	4,426	2FE.....
048303 E* 8	ATLANTIC CITY ELECTRIC COMPANY SENIOR CO.....		09/19/2019.....	B47R_PP.....		500,000	500,000	5,250	1.....
049560 AS 4	ATMOS ENERGY CORPORATION SENIOR CORP BND.....		09/30/2019.....	Various.....		30,065,400	30,000,000	469	1FE.....
05526D BB 0	BAT CAPITAL CORP SENIOR CORP BND 144A.....		09/19/2019.....	B47R_PB.....		4,548,033	5,000,000	16,797	2FE.....
05531F BH 5	BB&T CORP SENIOR CORP BND MTN 2.500%.....		07/23/2019.....	MORGAN STANLEY & CO. INC.....		9,991,600	10,000,000		1FE.....
05531G AB 7	BB&T CORP SUB CORP BND MTN 3.875% 03/.....		08/27/2019.....	DIRECT.....		4,415,160	4,000,000	69,319	1FE.....
055328 AJ 7	BCCMIDDLEMARKETCLO2018-1L ABS 1A-A1B 144.....		09/09/2019.....	BNP PARIBAS.....		2,989,500	3,000,000	16,077	1FE.....
05550M AU 8	BBCMS_19-C3 SENIOR CMBS 3.583% 05/15/.....		09/18/2019.....	BARCLAYS CAPITAL.....		10,859,375	10,000,000	18,910	1FE.....
056059 AA 6	BX TRUST BX_18-IND SENIOR CMBS ND-A 144A.....		08/28/2019.....	GOLDMAN SACHS & CO.....		1,969,919	1,969,400	2,417	1FM.....
05607K AA 9	BXMT_17-FL1 SENIOR CMBS FL1-A 144A 2.9.....		09/19/2019.....	MORGAN STANLEY & CO. INC.....		7,996,563	8,000,000	3,860	1FE.....
059165 EH 9	BALTIMORE GAS AND ELECTRIC CO SENIOR COR.....		08/15/2019.....	AMHERST PIERPONT SECUI.....		4,292,880	4,000,000	1,556	1FE.....
06540A AD 3	BANKBANK_19-BN20 SENIOR CMBS N20-A3 3.....		09/19/2019.....	Various.....		20,150,460	19,507,000	40,789	1FE.....
06540B BD 0	BANK_19-BN21-A5 SENIOR CMBS N21-A5 2.8.....		09/27/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		12,359,700	12,000,000	20,907	1FE.....
06540W BD 4	BANKBANK_19-BN19 SENIOR CMBS 19-A3 3.1.....		09/03/2019.....	MORGAN STANLEY & CO. INC.....		4,158,750	3,840,000	1,358	1FE.....
07274N AL 7	BAYER US FINANCE II LLC SENIORCORPBND144.....		09/19/2019.....	B47R_PB.....		9,930,338	10,000,000	114,236	2FE.....
07335C AF 1	BARCLAYSCOMMERCIALMORTGAGES SENIOR CMBS.....		09/18/2019.....	BARCLAYS CAPITAL.....		13,425,547	13,000,000	20,028	1FE.....
073685 AD 1	BEACON ROOFING SENIOR CORP BND 144A 4.....		08/19/2019.....	Various.....		543,735	562,000	8,371	4FE.....
073685 AF 6	BEACON ROOFING SECURED CORP BND 144A 4.....		09/25/2019.....	WELLS FARGO SECURITIES.....		1,500,000	1,500,000		3FE.....
075887 BM 0	BECTON DICKINSON AND COMPANY SENIOR CORP.....		09/19/2019.....	B47R_PB.....		8,208,799	7,500,000	125,938	2FE.....
092113 AS 8	BLACK HILLS CORPORATION SENIOR CORP BND.....		09/26/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		4,271,654	4,280,000		2FE.....
09256B AG 2	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO.....		07/31/2019.....	AMHERST PIERPONT SECUI.....		1,174,940	1,000,000	6,528	1FE.....
09256B AL 1	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO.....		09/03/2019.....	MORGAN STANLEY & CO. INC.....		4,679,992	4,740,000		1FE.....
09256B AM 9	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO.....		09/03/2019.....	MORGAN STANLEY & CO. INC.....		1,484,580	1,500,000		1FE.....
095796 AE 8	BLUE RACER MIDSTREAM LLC SENIOR CORP BND.....		07/30/2019.....	BARCLAYS CAPITAL.....		1,400,000	1,400,000	4,122	4FE.....
096630 AF 5	BOARDWALK PIPELINE PARTNERS LP SENIOR CO.....		09/19/2019.....	B47R_PB.....		1,994,526	2,000,000	15,822	2FE.....
097023 CF 0	BOEING CO SENIOR CORP BND 3.825% 03/01.....		09/19/2019.....	B47R_PB.....		1,626,901	1,593,000	3,047	1FE.....
097023 CQ 6	BOEING CO SENIOR CORP BND 3.750% 02/01.....		09/26/2019.....	CITIGROUP GLOBAL MKT INC.....		5,408,450	5,000,000	31,250	1FE.....
099724 AJ 5	BORGWARNER INC SENIOR CORP BND 3.375%.....		09/19/2019.....	B47R_PB.....		1,940,851	2,000,000	750	2FE.....
100743 AL 7	BOSTON GAS COMPANY SENIOR CORP BND 144A.....		07/24/2019.....	MORGAN STANLEY & CO. INC.....		3,195,000	3,195,000		1FE.....
101137 AS 6	BOSTON SCIENTIFIC CORPORATION SENIORCORP.....		09/19/2019.....	B47R_PB.....		536,089	540,000	1,080	2FE.....
101137 AX 5	BOSTON SCIENTIFIC CORPORATION SENIOR COR.....		09/19/2019.....	B47R_PB.....		996,785	1,000,000	2,000	2FE.....
10460* AC 6	WC BRADLEY COMPANY CORP BND 4.060% 04/.....		09/19/2019.....	B47R_PP.....		12,149,728	11,676,923	183,049	1.....
10482T AG 7	BRAEMARHOTELS&RESORTSTRUST SUBCMBS18-PRM.....		09/16/2019.....	WELLS FARGO SECURITIES.....		1,991,875	2,000,000	513	1FM.....
11134L AH 2	BROADCOM CORPORATION SENIOR CORP BND 144.....		09/19/2019.....	B47R_PB.....		9,818,761	10,000,000	68,889	2FE.....
11271# AC 9	BROOKFIELD DISTRICT ENERGY FIN SENIOR CO.....		09/19/2019.....	B47R_PP.....		1,100,000	1,100,000	6,157	2PL.....
113804 AD 0	BROOKLYN NAVY YARD COGENERATIO SECURED C.....		07/01/2019.....	Tax Free Exchange.....		22,400,000	22,400,000	9,371	4.....
114259 AQ 7	BROOKLYN UNION GAS COMPANY THE SENIOR CO.....		08/08/2019.....	Various.....		9,245,995	8,000,000	139,585	1FE.....
124857 AZ 6	CBS CORP SENIOR CORP BND 4.200% 06/01/.....		09/19/2019.....	B47R_PB.....		8,916,743	9,000,000	203,700	2FE.....
1248EP CB 7	CCO HOLDINGS LLC SENIOR CORP BND 144A.....		09/19/2019.....	B47R_HY.....		3,574,132	3,552,000	61,519	3FE.....
12508E AJ 0	CDK GLOBAL INC SENIOR CORP BND 144A 5.....		09/19/2019.....	B47R_HY.....		306,000	306,000	179	3FE.....
12513G BD 0	CDW CORPORATION SENIOR CORP BND 4.250%.....		09/12/2019.....	MORGAN STANLEY & CO. INC.....		1,150,000	1,150,000		3FE.....

QE04.5

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
12528Y AF 0	CANTORCOMMERCIALREALESTATE SENIOR CMBS 2.....		09/26/2019.....	CANTOR FITZGERALD SECURITIES.....		19,569,896	19,000,000	25,504	1FE.....
125523 AH 3	HALFMOON PARENT INC SENIORCORPBND144A.....		08/28/2019.....	Tax Free Exchange.....		16,681,650	15,000,000	242,448	2FE.....
125523 AJ 9	HALFMOON PARENT INC SENIORCORPBND144A.....		08/28/2019.....	Tax Free Exchange.....		12,020,012	10,500,000	18,200	2FE.....
125523 AK 6	HALFMOON PARENT INC SENIORCORPBND144A.....		08/28/2019.....	Tax Free Exchange.....		11,702,190	10,000,000	99,361	2FE.....
12557L AC 9	CIM_19-INV3 RMBS V3-A3 144A 3.500% 08/.....		09/20/2019.....	BANC OF AMERICA SECURITIES LLC.....		1,013,624	1,000,000	2,819	1FE.....
12597B BA 6	CSAIL_19-C17 SUB CMBS 9-C17-C 3.934% 0.....		09/17/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		117,420	114,000	299	1FE.....
126307 AU 1	CSC HOLDINGS LLC ALTICE US FINANCE I COR.....		09/27/2019.....	SUNTRUST ROBINSON HUMP.....		2,110,000	2,000,000	41,556	3FE.....
126307 BA 4	CSC HOLDINGS LLC SENIOR CORP BND 144A.....		07/01/2019.....	CITIGROUP GLOBAL MKT INC.....		1,144,000	1,144,000		4FE.....
126408 HR 7	CSX CORP SENIOR CORP BND 3.350% 09/15/.....		09/03/2019.....	MORGAN STANLEY & CO. INC.....		4,965,300	5,000,000		2FE.....
12648E BN 1	CSMC_14-2R CSMC_14-2R 3.750% 06/27/36.....		09/01/2019.....	Interest Capitalization.....		3,509	3,509		1FM.....
12648W AE 2	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38.....		07/01/2019.....	Interest Capitalization.....		191	191		1FM.....
126671 RX 6	COUNTRYWIDE ASSET-BACKED CTFES ABS 2002-S.....		07/01/2019.....	Interest Capitalization.....		6,612	6,612		1FM.....
12695* AA 3	CVS PASSTHROUGH TRUST SECURED CORP BND.....		09/19/2019.....	B47R_PP.....		2,809,927	2,809,927	2,400	2.....
13123X AZ 5	CALLON PETROLEUM COMPANY SENIOR CORP BND.....		09/19/2019.....	B47R_HY.....		471,198	468,000	6,464	4FE.....
133131 AY 8	CAMDEN PROPERTY TRUST SENIOR CORP BND.....		09/23/2019.....	DIRECT.....		9,994,100	10,000,000		1FE.....
14040H BG 9	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO.....		09/19/2019.....	B47R_PB.....		1,575,274	1,585,000	6,199	2FE.....
14040H BK 0	CAPITAL ONE FINANCIAL CORPORAT SUB CORP.....		07/18/2019.....	SALOMON SMITH BARNEY INC.....		3,049,680	3,000,000	54,375	2FE.....
14040H BW 4	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO.....		08/22/2019.....	DEUTSCHE BANK AG.....		10,622,500	10,000,000	27,444	2FE.....
14041N FV 8	COMET ABS 19-A3-A 2.060% 08/15/28.....		08/28/2019.....	RBC DOMINION SECURITIES INC.....		9,937,357	9,940,000		1FE.....
14162V AB 2	SABRA HEALTH CARE LP CARE CAPITAL PROPER.....		09/19/2019.....	B47R_PB.....		15,000,000	15,000,000	72,604	2FE.....
14314D AA 1	CARLYLEFINANCESUBSIDIARYLLC SENIOR CORP.....		09/05/2019.....	GOLDMAN SACHS & CO.....		14,976,150	15,000,000		2FE.....
147528 G* 8	CASEYS GENERAL STORES INC CASEYSGENERALS.....		09/19/2019.....	B47R_PP.....		6,300,000	6,300,000	58,968	2.....
149123 CF 6	CATERPILLAR INC SENIOR CORP BND 3.250%.....		09/16/2019.....	BARCLAYS CAPITAL.....		9,909,000	10,000,000		1FE.....
150190 AC 0	CEDAR FAIR L.P. SENIOR CORP BND 144A 5.....		09/19/2019.....	B47R_HY.....		675,000	675,000	8,072	4FE.....
15189W AL 4	CENTERPOINT ENERGY RESOURCES C SENIORCOR.....		09/19/2019.....	B47R_PB.....		509,736	510,000	9,520	2FE.....
163851 AD 0	CHEMOURS COMPANY LLC SENIOR CORP BND 7.....		09/19/2019.....	B47R_HY.....		1,004,583	1,000,000	24,111	3FE.....
16411Q AD 3	CHENIERE ENERGY PARTNERS LP SENIOR CORP.....		07/30/2019.....	Tax Free Exchange.....		2,463,975	2,330,000	43,323	3FE.....
16411Q AE 1	CHENIERE ENERGY PARTNERS LP SENIOR CORP.....		09/09/2019.....	RBC DOMINION SECURITIES INC.....		4,478,000	4,478,000		3FE.....
171798 AD 3	CIMAREX ENERGY CO. SENIOR CORP BND 3.9.....		09/19/2019.....	B47R_PB.....		1,921,733	1,909,000	25,644	2FE.....
17328F AW 5	CITIGROUPCOMMERCIALMORTGAGE SENIOR CMBS.....		08/05/2019.....	CITIGROUP GLOBAL MKT INC.....		1,956,992	1,900,000	2,877	1FE.....
174610 AR 6	CITIZENS FINANCIAL GROUP INC SENIOR CORP.....		08/27/2019.....	Various.....		15,207,528	15,000,000	38,000	2FE.....
18055# BH 4	CLARION LION PROPERTIES FUND H SENIOR CO.....		07/15/2019.....	BANC OF AMERICA SECURITIES LLC.....		6,200,000	6,200,000		1Z.....
18055# BJ 0	CLARION LION PROPERTIES FUND H SENIOR CO.....		07/15/2019.....	BANC OF AMERICA SECURITIES LLC.....		2,700,000	2,700,000		1Z.....
18453H AA 4	CLEARCHANNELOUTDOORHOLDINGS SECURED CORP.....		08/09/2019.....	J.P. MORGAN SECURITIES INC.....		1,000,000	1,000,000		4FE.....
189054 AU 3	CLOROX COMPANY SENIOR CORP BND 3.500%.....		09/19/2019.....	B47R_PB.....		5,496,911	5,500,000	50,264	2FE.....
19108# AB 3	COCA-COLA BEVERAGES 4.060% 03/07/33.....		09/19/2019.....	B47R_PP.....		2,750,000	2,750,000	3,722	2PL.....
19108# AC 1	COCA-COLA BEVERAGES 4.240% 03/07/38.....		09/19/2019.....	B47R_PP.....		8,850,000	8,850,000	12,508	2PL.....
196500 AA 0	COLORADO INTERSTATE GAS CO LLC COLORADO.....		09/19/2019.....	B47R_PB.....		12,976,387	13,000,000	50,953	2FE.....
20268J AC 7	COMMONSPIRITHEALTH SECURED CORP BND 4.....		09/27/2019.....	CITIGROUP GLOBAL MKT INC.....		14,403,359	14,161,000	30,123	2FE.....
20605P AL 5	CONCHO RESOURCES INC 4.850% 08/15/48.....		09/24/2019.....	HSBC SECURITIES INC.....		5,789,400	5,000,000	27,618	2FE.....
20752T AA 2	CONNECTUSFINCOLLC SECURED CORP BND 144A.....		09/23/2019.....	BANC OF AMERICA SECURITIES LLC.....		5,575,000	5,575,000		4FE.....
21036P AZ 1	ANTHEM INC SENIORCORPBND 4.100% 02/15/.....		09/26/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		5,387,800	5,000,000	25,625	2FE.....
210518 DF 0	CONSUMERS ENERGY COMPANY SECURED CORP BN.....		08/19/2019.....	J.P. MORGAN SECURITIES INC.....		4,204,974	4,235,000		1FE.....
212015 AQ 4	CONTINENTAL RESOURCES INC. SENIOR CORP B.....		08/02/2019.....	CANTOR FITZGERALD SECURITIES.....		8,755,510	8,500,000	75,201	2FE.....
212015 AQ 4	CONTINENTAL RESOURCES INC. SENIOR CORP B.....		09/19/2019.....	B47R_PB.....		1,509,976	1,500,000	22,050	2FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
21872# AA 5	CORECIVIC OF KANSAS LLC 4.430% 01/31/4.....		08/15/2019.....	J.P. MORGAN SECURITIES INC.....		1,459,555	1,459,555		1PL.....
22279# AA 2	COUSINS PROPERTIES INCORPORATE COUSINSPR.....		09/19/2019.....	B47R_PP.....		4,000,000	4,000,000	31,714	2.....
223611 A@ 3	COWBOYS STADIUM LP SECURED CORP BND 3.....		09/19/2019.....	B47R_PP.....		2,519,850	2,519,850	40,929	2PL.....
224044 CK 1	COX COMMUNICATIONS INC SENIORCORPBND144A.....		08/02/2019.....	BARCLAYS CAPITAL.....		8,588,916	8,100,000	176,985	2FE.....
224044 CK 1	COX COMMUNICATIONS INC SENIORCORPBND144A.....		09/19/2019.....	B47R_PB.....		3,638,690	3,489,000	15,158	2FE.....
22822V AP 6	CROWN CASTLE INTL CORP SENIOR CORP BND.....		08/01/2019.....	CITIGROUP GLOBAL MKT INC.....		7,668,606	7,695,000		2FE.....
228701 AF 5	CROWNROCK LP SENIOR CORP BND 144A 5.62.....		08/22/2019.....	BANC OF AMERICA SECURITIES LLC.....		1,020,181	1,045,000	21,390	4FE.....
23306G AA 5	DBGS_2018-BIOD SENIOR CMBS BIOD-A 144A.....		08/29/2019.....	SOCIETE GENERALE.....		1,856,568	1,856,278	2,937	1FM.....
23317* AC 4	DULLES DISCOVERY IV SENIOR CORP BND 3.....		09/19/2019.....	B47R_PP.....		1,994,191	1,994,191	2,753	1.....
23325P A@ 3	DNP SELECT INCOME FUND INC SECURED CORP.....		09/19/2019.....	B47R_PP.....		7,200,000	7,200,000	34,200	1FE.....
244199 BG 9	DEERE & CO SENIOR CORP BND 2.875% 09/0.....		09/03/2019.....	Various.....		10,043,353	10,025,000		1FE.....
24618# AH 3	DELAWARE NORTH SENIOR CORP BND 3.400%.....		09/19/2019.....	B47R_PP.....		700,000	700,000	6,214	2.....
24618# AJ 9	DELAWARE NORTH SENIOR CORP BND 3.650%.....		09/19/2019.....	B47R_PP.....		1,500,000	1,500,000	14,296	2.....
24618# AK 6	DELAWARE NORTH SENIORCORPBND 4.040% 12.....		09/19/2019.....	B47R_PP.....		2,300,000	2,300,000	22,972	2.....
24906P E# 2	DENTSPLY SIRONA INC SENIOR CORP BND 0.....		09/25/2019.....	MIZUHO INTERNATIONAL PLC.....		4,973,078	4,973,078		2Z.....
25277L AA 4	DIAMOND SPORTS GROUP LLC SECURED CORP BN.....		07/30/2019.....	Various.....		6,416,591	6,413,000		3FE.....
25277L AC 0	DIAMOND SPORTS GROUP LLC SENIOR CORP BND.....		07/18/2019.....	J.P. MORGAN SECURITIES INC.....		2,225,000	2,225,000		4FE.....
25389J AT 3	DIGITAL REALTY TRUST LP SENIOR CORP BND.....		07/18/2019.....	SALOMON SMITH BARNEY INC.....		5,422,350	5,000,000	4,326	2FE.....
25466A AP 6	DISCOVER BANK SENIOR CORP BND 4.650% 0.....		08/30/2019.....	GOLDMAN SACHS & CO.....		8,485,050	7,500,000	165,656	2FE.....
254687 FM 3	WALT DISNEY CO SENIOR CORP BND 2.750%.....		09/03/2019.....	J.P. MORGAN SECURITIES INC.....		9,677,500	10,000,000		1FE.....
25470D AG 4	DISCOVERY COMMUNICATIONS LLC SENIOR CORP.....		09/19/2019.....	B47R_PB.....		6,382,808	6,295,000	107,330	2FE.....
25470D AR 0	DISCOVERY COMMUNICATIONS LLC SENIOR CORP.....		09/19/2019.....	B47R_PB.....		479,347	500,000	9,820	2FE.....
25470D BG 3	DISCOVERY COMMUNICATIONS LLC SENIOR CORP.....		09/19/2019.....	B47R_PB.....		5,343,968	5,000,000	86,861	2FE.....
25470X AL 9	DISH DBS CORP SENIOR COR BND 5.000% 03.....		09/19/2019.....	B47R_HY.....		797,991	800,000	444	4FE.....
25470X AW 5	DISH DBS CORP SENIOR CORP BND 5.875% 1.....		09/19/2019.....	B47R_HY.....		1,243,705	1,200,000	24,283	4FE.....
25730# AB 6	DOMINION ENERGY 3.910% 01/31/38.....		09/19/2019.....	B47R_PP.....		5,000,000	5,000,000	26,610	2.....
26078J AF 7	DUPONT DE NEMOURS INC SENIOR CORP BND.....		08/28/2019.....	AMHERST PIERPONT SECUI.....		3,226,125	2,500,000	39,514	2FE.....
26884T AN 2	ERAC USA FINANCE LLC SENIOR CORP BND 144.....		09/30/2019.....	MUFG SECURITIES AMERICAS INC.....		5,328,028	4,767,000	28,006	2FE.....
26884T AS 1	ERAC USA FINANCE LLC SENIOR CORP BND 144.....		08/08/2019.....	SALOMON SMITH BARNEY INC.....		5,351,350	5,000,000	58,917	2FE.....
26884T AS 1	ERAC USA FINANCE LLC SENIOR CORP BND 144.....		09/19/2019.....	B47R_PB.....		6,235,743	6,225,000	100,223	2FE.....
26885B AC 4	EQT MIDSTREAM PARTNERS LP SENIORCORPBND.....		09/19/2019.....	B47R_PB.....		4,978,871	5,000,000	48,889	2FE.....
269246 BQ 6	E*TRADE FINANCIAL CORP SENIOR CORP BND.....		09/19/2019.....	B47R_PB.....		9,281,751	9,100,000	24,014	2FE.....
277432 AL 4	EASTMAN CHEMICAL COMPANY SENIOR CORP BND.....		09/19/2019.....	B47R_PB.....		7,342,627	7,000,000	16,800	2FE.....
277432 AP 5	EASTMAN CHEMICAL COMPANY SENIOR CORP BND.....		09/24/2019.....	JEFFRIES & CO. INC.....		5,490,350	5,000,000	103,979	2FE.....
280145 AA 1	EDGEMOOR STAR-AMERICA JUDICAL SECURED CO.....		09/30/2019.....	DIRECT.....		7,412,493	7,412,493		2.....
29260F AD 2	ENDEAVOR ENERGY RESOURCES LP/ SENIORCORP.....		08/19/2019.....	CITIGROUP GLOBAL MKT INC.....		257,813	250,000	802	3FE.....
29261A AB 6	HEALTHSOUTH CORP SENIOR CORP BND 4.750.....		09/09/2019.....	CITIGROUP GLOBAL MKT INC.....		1,500,000	1,500,000		1FM.....
29336U AE 7	ENLINK MIDSTREAM PARTNERS LP SENIORCORPB.....		09/19/2019.....	B47R_HY.....		376,153	400,000	4,980	3FE.....
29365T AJ 3	ENTERGY TX SECURED CORP BND 3.550% 09/.....		09/16/2019.....	BNP PARIBAS.....		4,958,850	5,000,000		2FE.....
29379V BE 2	ENTERPRISE PRODUCTS OPERATING SENIOR COR.....		09/19/2019.....	B47R_PB.....		5,015,601	5,025,000	17,797	2FE.....
29379V BW 2	ENTERPRISE PRODUCTS OPERATING SENIOR COR.....		09/19/2019.....	B47R_PB.....		7,120,313	7,000,000	59,617	2FE.....
29587# AP 1	ERNST & YOUNG LLP SENIOR CORP BND 3.08.....		09/19/2019.....	B47R_PP.....		20,000,000	20,000,000	265,222	1FE.....
30288* AC 4	FLNG LIQUEFACTION 2 LLC SECUREDCORPBND.....		09/19/2019.....	B47R_PP.....		10,000,000	10,000,000	93,922	2FE.....
30306V A@ 8	FLNG LIQUEFACTION 3 LLC SECURED CORP BND.....		08/07/2019.....	Various.....		23,500,000	23,500,000		2FE.....

QE04.7

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
30306V A@ 8	FLNG LIQUEFACTION 3 LLC SECURED CORP BND.....		08/07/2019.....	Various.....		20,000,000	20,000,000	101,733	2FE.....
31428X BG 0	FEDEX CORP SENIOR CORP BND 4.550% 04/0.....		09/19/2019.....	B47R_PB.....		6,651,921	6,500,000	138,017	2FE.....
31428X BV 7	FEDEX CORP SENIOR CORP BND 3.100% 08/0.....		09/19/2019.....	B47R_PB.....		7,973,422	8,000,000	37,889	2FE.....
31620M AU 0	FIDELITY NATIONAL INFORMATION SENIOR COR.....		08/14/2019.....	DIRECT.....		5,773,050	5,000,000	625	2FE.....
31620M AZ 9	FIDELITY NATIONAL INFORMATION SENIOR COR.....		09/30/2019.....	DIRECT.....		12,129,550	10,000,000	150,417	2FE.....
31620M BJ 4	FIDELITY NATIONAL INFORMATION SENIOR COR.....		08/22/2019.....	WELLS FARGO SECURITIES.....		10,951,400	10,000,000	98,958	2FE.....
32055R B# 3	FIRST INDSTR L.P. SENIOR CORP BND 3.97.....		07/23/2019.....	BANC OF AMERICA SECURITIES LLC.....		5,900,000	5,900,000		2Z.....
32055R B* 7	FIRST INDSTR L.P. SENIORCORPBND 3.860%.....		09/19/2019.....	B47R_PP.....		5,200,000	5,200,000	18,957	2FE.....
32055R B@ 5	FIRST INDSTR L.P. SENIORCORPBND 3.960%.....		09/19/2019.....	B47R_PP.....		3,200,000	3,200,000	11,968	2FE.....
337738 AV 0	FISERV INC SENIOR CORP BND 4.400% 07/0.....		09/30/2019.....	Various.....		16,640,100	15,000,000	145,444	2FE.....
337738 AV 0	FISERV INC SENIOR CORP BND 4.400% 07/0.....		09/19/2019.....	B47R_PB.....		5,179,271	5,000,000	51,944	2FE.....
33851L AD 6	FSMT_18-4 WHOLE CMO 8-4-AA 4.000% 07/2.....		07/25/2019.....	BANC OF AMERICA SECURITIES LLC.....		302,684	300,944	936	1FM.....
33972P AA 7	FLNG LIQUEFACTION 2 LLC FLNG LIQUEFACTIO.....		09/19/2019.....	B47R_PP.....		4,000,000	4,000,000	77,458	2FE.....
341081 FX 0	FLORIDA POWER & LIGHT CO SENIOR CORP BND.....		09/24/2019.....	Various.....		31,533,823	31,425,000	11,375	1FE.....
34502* AB 8	NFL TRUST VIII SECURED CORP BND 3.310%.....		07/25/2019.....	CASTLEOAK SECURITIES.....		3,223,328	3,200,000	86,207	1.....
34502* AC 6	FOOTBALL CLUB TERM NOTES 2032 SECURED CO.....		07/25/2019.....	CASTLEOAK SECURITIES.....		1,822,194	1,800,000	49,517	1FE.....
34528Q HF 4	FORDF ABS_19-4-A 2.440% 09/15/26.....		09/17/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		379,955	380,000		1FE.....
35671D BJ 3	FREEPOR-T-MCMORAN INC SENIOR CORP BND 5.....		07/30/2019.....	GOLDMAN SACHS & CO.....		1,355,090	1,397,000	16,135	3FE.....
35671D BJ 3	FREEPOR-T-MCMORAN INC SENIOR CORP BND 5.....		09/19/2019.....	B47R_HY.....		533,598	550,000	10,313	3FE.....
35671D CC 7	FREEPOR-T-MCMORAN INC SENIOR CORP BND 5.....		08/20/2019.....	Various.....		777,060	784,000	337	3FE.....
35671D CC 7	FREEPOR-T-MCMORAN INC SENIOR CORP BND 5.....		09/19/2019.....	B47R_HY.....		173,000	173,000	817	3FE.....
35671D CD 5	FREEPOR-T-MCMORAN INC SENIOR CORP BND 5.....		08/01/2019.....	J.P. MORGAN SECURITIES INC.....		436,000	436,000		3FE.....
35671D CD 5	FREEPOR-T-MCMORAN INC SENIOR CORP BND 5.....		09/19/2019.....	B47R_HY.....		172,000	172,000	853	3FE.....
35877# AA 0	FRISCO HQ OPERATIONSLLC SECURED CORP BND.....		09/19/2019.....	B47R_PP.....		3,634,936	3,634,936	39,199	2PL.....
361448 BC 6	GATX CORPORATION SENIOR CORP BND 4.550.....		08/29/2019.....	AMHERST PIERPONT SECU.....		2,808,525	2,500,000	36,653	2FE.....
36167C AA 4	ANGELOGORDONMORTGAGETRUSTG RMBS PL1-A1 1.....		08/15/2019.....	CITIGROUP GLOBAL MKT INC.....		3,509,847	3,500,000	7,214	1FE.....
36186C BY 8	ALLY FINANCIAL INC SENIOR CORP BND 8.0.....		07/30/2019.....	Various.....		1,345,444	1,005,000	20,100	3FE.....
36186C BY 8	ALLY FINANCIAL INC SENIOR CORP BND 8.0.....		09/19/2019.....	B47R_HY.....		609,207	456,000	13,984	3FE.....
370334 CJ 1	GENERAL MILLS INC SENIOR CORP BND 4.70.....		09/19/2019.....	B47R_PB.....		2,167,736	2,000,000	39,689	2FE.....
37045X CG 9	GENERAL MOTORS FINANCIAL CO SENIOR CORP.....		09/19/2019.....	B47R_PB.....		4,269,921	4,500,000	35,613	2FE.....
375558 AZ 6	GILEAD SCIENCES INC SENIOR CORP BND 3.....		09/19/2019.....	B47R_PB.....		1,026,372	1,000,000	4,667	1FE.....
37940X AC 6	GLOBAL PAYMENTS INC. SENIOR CORP BND 4.....		08/07/2019.....	Various.....		18,024,509	18,055,000		2FE.....
38148Y AA 6	GOLDMAN SACHS GROUP INC/THE SENIORCORPBN.....		09/30/2019.....	SALOMON SMITH BARNEY INC.....		8,633,440	8,000,000	135,685	1FE.....
38172H AA 2	GOLUBCAPITALPARTNERSCLOLTD ABS 9-45A-A 1.....		08/22/2019.....	MORGAN STANLEY & CO. INC.....		4,700,000	4,700,000		1FE.....
38172H AC 8	GOLUBCAPITALPARTNERSCLOLTD ABS -45A-B1 1.....		08/22/2019.....	MORGAN STANLEY & CO. INC.....		3,750,000	3,750,000		1FE.....
38172H AE 4	GOLUBCAPITALPARTNERSCLOLTD ABS 9-45A-C 1.....		08/22/2019.....	MORGAN STANLEY & CO. INC.....		1,700,000	1,700,000		1FE.....
404119 BX 6	HCA INC SECURED CORP BND 4.125% 06/15/.....		09/19/2019.....	B47R_PB.....		10,697,276	10,250,000	113,924	2FE.....
404119 BZ 1	HCA INC SECURED CORP BND 5.250% 06/15/.....		09/19/2019.....	B47R_PB.....		7,031,314	6,750,000	95,484	2FE.....
40412C AC 5	HCA HOLDINGS INC SENIOR CORP BND 6.250.....		09/25/2019.....	CITIGROUP GLOBAL MKT INC.....		2,097,500	2,000,000	14,583	3FE.....
404251 A# 7	HNI CORP HNICORP 4.400% 05/31/28.....		09/19/2019.....	B47R_PP.....		1,600,000	1,600,000	21,316	2.....
404251 A@ 9	HNI CORP HNICORP 4.220% 05/31/25.....		09/19/2019.....	B47R_PP.....		2,400,000	2,400,000	30,665	2.....
40470# AA 1	FORT POLK EQUIPMENT TRUST CORP BND 4.7.....		09/19/2019.....	B47R_PP.....		6,000,000	6,000,000	10,313	2.....
40471@ AA 2	HA IPC FUNDING CORP BND 4.564% 06/06/4.....		09/06/2019.....	DIRECT.....		1,002,740	1,002,740		1.....
410345 AL 6	HANESBRANDS INC SENIOR CORP BND 144A 4.....		09/19/2019.....	B47R_HY.....		278,310	275,000	4,618	3FE.....
416515 BD 5	HARTFORD FINANCIAL SERVICES GR HARTFORD.....		09/24/2019.....	J.P. MORGAN SECURITIES INC.....		1,531,554	1,325,000	1,781	2FE.....

QE04.8

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
416515 BE 3	HARTFORD FINANCIAL SERVICES GR SENIOR CO.....		08/30/2019.....	MUFG SECURITIES AMERICAS INC.....		10,149,800	10,000,000	11,667	2FE.....
416515 BF 0	HARTFORD FINANCIAL SERVICES GR SENIOR CO.....		08/08/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		12,201,422	12,340,000		2FE.....
42704L AA 2	HERTZ GLOBAL HOL SENIOR CORP BND 144A.....		07/29/2019.....	BANC OF AMERICA SECURITIES LLC.....		1,306,500	1,300,000	4,369	4FE.....
42704L AA 2	HERTZ GLOBAL HOL SENIOR CORP BND 144A.....		09/19/2019.....	B47R_HY.....		511,991	510,000	5,454	4FE.....
431475 AD 4	HILLENBRAND INDUSTRIES INC SENIOR CORP B.....		09/05/2019.....	J.P. MORGAN SECURITIES INC.....		3,444,000	3,444,000		3FE.....
432885 AA 9	HILTON USA TRUST HILT_18-ORL LCFSENIORCM.....		09/18/2019.....	J.P. MORGAN SECURITIES INC.....		204,808	205,000	.64	1FM.....
44055P AA 4	HORIZON PHARMA USA INC SENIOR CORP BND 1.....		07/11/2019.....	CITIGROUP GLOBAL MKT INC.....		975,000	975,000		4FE.....
44416* AB 2	HUDSON TRANSMISSION PARTNERS L CORP BND.....		08/01/2019.....	SEAPORT GROUP.....		9,454,738	8,982,100	66,168	2PL.....
44416* AB 2	HUDSON TRANSMISSION PARTNERS L CORP BND.....		09/19/2019.....	B47R_PP2.....		9,372,738	8,906,620	20,777	2PL.....
444859 BL 5	HUMANA INC SENIOR CORP BND 3.950% 08/1.....		08/08/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		3,706,385	3,720,000		2FE.....
44919* AC 2	I-595 EXPRESS LLC SECURED CORP BND 3.3.....		09/19/2019.....	B47R_PP.....		1,514,717	1,514,717	11,002	1PL.....
449934 AD 0	IMS HEALTH INCORPORATED SENIOR CORP BND.....		08/09/2019.....	BANC OF AMERICA SECURITIES LLC.....		1,456,031	1,395,000	22,863	3FE.....
454889 AT 3	INDIANA MICHIGAN POWER CO SENIORCORPBND.....		08/14/2019.....	AMHERST PIERPONT SECUI.....		6,010,200	5,000,000	590	1FE.....
45688C AA 5	INGEVITY CORPORATION 4.500% 02/01/26.....		09/19/2019.....	B47R_HY.....		4,000,000	4,000,000	24,000	3FE.....
458140 AY 6	INTEL CORPORATION SENIOR CORP BND 4.10.....		09/24/2019.....	BARCLAYS CAPITAL.....		5,902,000	5,000,000	76,875	1FE.....
460146 CQ 4	INTERNATIONAL PAPER CO SENIOR CORP BND.....		07/12/2019.....	UBS WARBURG LLC.....		12,595,960	13,000,000	239,922	2FE.....
460690 BQ 2	INTERPUBLIC GROUP OF COMPANIES SENIOR CO.....		09/19/2019.....	B47R_PB.....		8,323,562	7,500,000	189,000	2FE.....
461070 AR 5	INTERSTATE POWER AND LIGHT CO SENIOR COR.....		09/19/2019.....	WELLS FARGO SECURITIES.....		2,093,028	2,100,000		2FE.....
46266T AA 6	IMS HEALTH INCORPORATED SENIOR CORP BND.....		08/09/2019.....	Various.....		801,338	765,000	9,881	3FE.....
46284V AF 8	IRON MOUNTAIN INC SENIOR CORP BND 144A.....		09/04/2019.....	BARCLAYS CAPITAL.....		1,425,000	1,425,000		3FE.....
46651D AC 0	JPMORGANMORTGAGETRUSTJPMMT RMBS INV2-A3.....		09/18/2019.....	J.P. MORGAN SECURITIES INC.....		10,122,503	10,000,000	25,278	1FE.....
46659* AB 3	JM FAMILY ENTERPRISES INC CORP BND 3.5.....		09/19/2019.....	B47R_PP.....		5,000,000	5,000,000	67,850	2.....
475795 AC 4	JELD-WEN INC SENIOR CORP BND 144A 4.62.....		08/09/2019.....	BANC OF AMERICA SECURITIES LLC.....		1,370,588	1,395,000	10,395	4FE.....
475795 AD 2	JELD-WEN INC SENIOR CORP BND 144A 4.87.....		08/22/2019.....	GOLDMAN SACHS & CO.....		675,120	696,000	6,692	4FE.....
475795 AD 2	JELD-WEN INC SENIOR CORP BND 144A 4.87.....		09/19/2019.....	B47R_HY.....		269,710	278,000	3,539	4FE.....
478165 AH 6	SC JOHNSON & SON INC SENIOR CORP BND 144.....		07/17/2019.....	Various.....		4,326,980	3,670,000	45,518	1FE.....
48268@ AP 9	KPMG LLP SENIORCORPBND 3.480% 10/30/25.....		09/19/2019.....	B47R_PP.....		2,150,000	2,150,000	16,419	1.....
485134 BR 0	KANSAS CITY POWER & LIGHT COMP SENIORCOR.....		09/24/2019.....	Various.....		8,080,432	6,863,000	8,808	1FE.....
49326E EJ 8	KEYCORP SENIOR CORP BND MTN 2.550% 10.....		09/04/2019.....	KEY BANK.....		6,784,568	6,790,000		2FE.....
49446R AV 1	KIMCO REALTY CORPORATION SENIOR CORP BND.....		08/15/2019.....	BARCLAYS CAPITAL.....		9,883,200	10,000,000		2FE.....
49456B AQ 4	KINDER MORGAN INC SENIORCORPBND 5.200%.....		09/30/2019.....	Various.....		21,491,860	18,500,000	75,472	2FE.....
50152# AF 4	KWIK TRIP SENIOR CORP BND 3.320% 11/24.....		09/19/2019.....	B47R_PP.....		3,625,871	3,625,871	8,360	2PL.....
50168A AB 6	LABL ESCROW ISSUER LLC SENIOR CORP BND 1.....		07/31/2019.....	Various.....		636,550	623,000	3,570	4FE.....
50171* AA 6	LA GATEWAY PARTNERS LLC SECURED CORP BND.....		09/30/2019.....	RBC DOMINION SECURITIES INC.....		2,499,128	2,499,128		1FE.....
502431 AE 9	L3HARRIS TECHNOLOGIES INC SENIOR CORP BN.....		07/02/2019.....	Taxable Exchange.....		16,197,720	15,000,000	31,167	2FE.....
50249A AA 1	LYBINTERNATIONALFINANCEIII SENIOR CORP B.....		09/26/2019.....	WELLS FARGO SECURITIES.....		9,848,800	10,000,000		2FE.....
512807 AT 5	LAM RESEARCH CORPORATION SENIOR CORP BND.....		09/19/2019.....	B47R_PB.....		7,730,268	7,000,000	3,792	2FE.....
521865 AY 1	LEAR CORPORATION SENIOR CORP BND 3.800.....		09/19/2019.....	B47R_PB.....		2,892,965	3,000,000	1,267	2FE.....
526057 CD 4	LENNAR CO SENIORCORPBND144A 4.750% 11/.....		09/19/2019.....	B47R_HY.....		1,098,994	1,160,000	16,836	3FE.....
552676 AQ 1	MDC HOLDINGS INC SENIOR CORP BND 6.000.....		08/20/2019.....	BANC OF AMERICA SECURITIES LLC.....		669,156	665,000	4,101	3FE.....
552676 AQ 1	MDC HOLDINGS INC SENIOR CORP BND 6.000.....		09/19/2019.....	B47R_HY.....		307,901	306,000	3,264	3FE.....
552953 CF 6	MGM RESORTS INTERNATIONAL SENIOR CORP BN.....		09/19/2019.....	B47R_HY.....		594,000	594,000	14,429	3FE.....
55303X AG 0	MGM GROWTH PROPERTIES OPERATIN SENIOR CO.....		09/19/2019.....	B47R_HY.....		624,581	608,000	4,661	3FE.....
55336V AK 6	MPLX LP SENIOR CORP BND 4.125% 03/01/2.....		09/19/2019.....	B47R_PB.....		4,993,546	5,000,000	10,313	2FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
55336V AT 7	MPLX LP SENIOR CORP BND 5.500% 02/15/4		09/26/2019	BARCLAYS CAPITAL		2,925,525	2,500,000	17,188	2FE
55336V AW 0	MPLX LP SENIOR CORP BND 144A 6.250% 10		09/23/2019	Taxable Exchange		754,058	742,000	20,353	2Z
55336V BA 7	MPLX LP CORP BND 6.375% 05/01/24		09/23/2019	Taxable Exchange		1,791,225	1,710,000	42,999	2FE
55342U AJ 3	MPT OPT PARTNER SENIOR CORP BND 4.625%		07/17/2019	Various		3,358,125	3,375,000		3FE
55342U AJ 3	MPT OPT PARTNER SENIOR CORP BND 4.625%		09/19/2019	B47R_HY		870,627	875,000	5,958	3FE
55354J AG 9	MSDBTRUSTMSDB_17-712F SUB CMBS 712F-B 14		08/06/2019	CREDIT SUISSE FIRST BOSTON COR		3,913,477	3,750,000	2,518	1FM
553777 AA 1	MTS SYST CORP SENIOR CORP BND 144A 5.7		07/11/2019	Various		1,920,000	1,920,000		4FE
559080 AP 1	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		09/30/2019	Various		27,119,139	26,735,000	23,590	2FE
56081# AY 6	MAJOR LEAGUE BASEBALL TRUST SENIOR CORP		09/19/2019	B47R_PP		3,000,000	3,000,000	26,895	1FE
56081# BS 8	MAJOR LEAGUE BASEBALL TRUST SECURED CORP		08/12/2019	BANC OF AMERICA SECURITIES LLC		1,860,387	1,860,387		1Z
565849 AP 1	MARATHON OIL CORP MARATHONOILCORP 4.40		09/19/2019	B47R_PB		9,969,354	10,000,000	78,222	2FE
570535 AV 6	MARKEL CORPORATION SENIOR CORP BND 4.1		09/30/2019	WELLS FARGO SECURITIES		35,040,700	35,000,000	8,646	2FE
575385 AD 1	MASONITE INTERNATIONAL CORP SENIOR CORP		07/23/2019	BANC OF AMERICA SECURITIES LLC		3,961,000	3,900,000		3FE
575385 AD 1	MASONITE INTERNATIONAL CORP SENIOR CORP		09/19/2019	B47R_HY		1,243,663	1,225,000	9,877	3FE
594918 AX 2	MICROSOFT CORPORATION SENIOR CORP BND		08/05/2019	GOLDMAN SACHS & CO		2,543,280	2,000,000	14,083	1FE
61744Y AL 2	MORGAN STANLEY SENIOR CORP BND 3.971%		09/30/2019	MORGAN STANLEY & CO. INC		8,241,675	7,500,000	57,910	1FE
61746B EG 7	MORGAN STANLEY SENIOR CORP BND 4.375%		07/17/2019	MERRILL LYNCH PIERCE FNNR & SM		5,027,113	4,550,000	97,872	1FE
626738 AE 8	MURPHY OIL USA INC SENIOR CORP BND 4.7		09/04/2019	J.P. MORGAN SECURITIES INC		4,451,000	4,451,000		3FE
62886E AU 2	NCR CORP SENIOR CORP BND 144A 5.750% 0		08/07/2019	WELLS FARGO SECURITIES		1,394,000	1,394,000		4FE
62912X AF 1	NGPL PIPECO LLC NGPL PIPECO LLC -CORP BD		09/19/2019	B47R_PB		500,000	500,000	2,302	2FE
64110L AU 0	NETFLIX INC Bond Corp 5.375% 11/15/29		09/19/2019	B47R_HY		1,003,750	988,000	20,652	3FE
645869 F@ 2	NEW JERSEY NT GS SECURED CORP BND 3.76		07/17/2019	WELLS FARGO SECURITIES		2,600,000	2,600,000		1Z
64830H AA 2	NEWRESIDENTIALMORTGAGELOAN RMBS PL2-A1 1		07/31/2019	J.P. MORGAN SECURITIES INC		6,080,464	6,000,000	16,782	1FE
65023P AG 5	TCI-CENT CLO TCENT_17-1A ABS 17-1A-B 144		09/27/2019	DEUTSCHE BANK AG		1,589,600	1,600,000	13,979	1FE
651639 AW 6	NEWMONT GOLDCORP CORP SENIOR CORP BND		09/04/2019	Taxable Exchange		23,112,050	18,050,000	450,686	2FE
651639 AX 4	NEWMONT GOLDCORP CORP SENIOR CORP BND		09/05/2019	GOLDMAN SACHS & CO		3,138,920	3,165,000		2FE
65342Q AL 6	NEXTERA ENERGY OPERATING PARTN SENIOR CO		09/19/2019	WELLS FARGO SECURITIES		4,500,000	4,500,000		3FE
65409Q BB 7	NIELSEN FINANCE LLC SENIORCORPBND144A		07/31/2019	Various		1,391,000	1,391,000	20,672	4FE
665228 C@ 9	NORTHERN ILLINOIS GAS COMPANY SENIOR COR		09/19/2019	B47R_PP		8,700,000	8,700,000	57,212	1
665228 G@ 5	NORTHERN ILLINOIS GAS COMPANY MORTGAGE C		09/19/2019	B47R_PP2		3,500,000	3,500,000	6,096	1Z
665772 CR 8	NORTHERN STATES POWER COMPANY SECURED CO		09/24/2019	SCOTIA CAPITAL		2,912,340	3,000,000	3,867	1FE
66621# AA 4	NORTHFIELD MOUNTAIN LLC SECURED CORP BND		09/19/2019	B47R_PP		8,300,000	8,300,000	79,888	2PL
667274 AD 6	NORTHWELL HEALTHCARE INC CORP BND 3.8		09/24/2019	Various		23,507,003	22,770,000		1FE
668138 AC 4	NORTHWESTERN MUTUAL LIFE INSUR SUB CORP		09/12/2019	J.P. MORGAN SECURITIES INC		13,926,500	14,000,000		1FE
67112V AL 9	OBX_19-INV2 RMBS 2-A11 144A 2.968% 04/		09/10/2019	MORGAN STANLEY & CO. INC		9,120,247	9,097,503	13,297	1FE
67113K AJ 7	ONSLWBAYFINANCIALLCOBX_1 RMBS -2A1A 14		07/18/2019	CITIGROUP GLOBAL MKT INC		10,871,000	10,871,000		1FE
674003 B* 8	OAKTREE CAPITAL SENIOR CORP BND 3.690%		09/19/2019	B47R_PP		1,200,000	1,200,000	1,968	1
674003 B@ 6	OAKTREE CAPITAL SeniorCORP BND 3.780%		09/19/2019	B47R_PP		4,100,000	4,100,000	39,176	1FE
674599 CV 5	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		08/06/2019	CITIGROUP GLOBAL MKT INC		10,000,000	10,000,000		2FE
674599 CX 1	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		08/06/2019	DIRECT		746,108	750,000		2FE
674599 CY 9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		08/06/2019	CITIGROUP GLOBAL MKT INC		325,179	330,000		2FE
674599 DC 6	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		09/18/2019	Taxable Exchange		2,248,674	2,000,000	925	2FE
674599 DJ 1	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		09/18/2019	Taxable Exchange		4,146,013	3,500,000	1,808	2FE
674599 DN 2	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		09/18/2019	Taxable Exchange		8,914,594	7,200,000	229,500	2FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
674599 DP 7	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO.....		09/18/2019.....	Taxable Exchange.....		5,772,630	5,000,000	119,583	2FE.....
674599 DQ 5	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO.....		09/18/2019.....	Taxable Exchange.....		11,749,900	10,000,000	302,813	2FE.....
680665 AL 0	OLIN CORP SENIOR CORP BND 5.625% 08/01.....		07/11/2019.....	J.P. MORGAN SECURITIES INC.....		2,000,000	2,000,000		3FE.....
68233J BQ 6	ONCOR ELECTRIC DELIVERY CO LLC SECURED C.....		09/09/2019.....	Various.....		4,332,370	4,350,000		1FE.....
682680 AS 2	ONEOK INC SENIOR CORP BND 4.000% 07/13.....		09/19/2019.....	B47R_PB.....		4,993,459	5,000,000	36,667	2FE.....
682680 AU 7	ONEOK INC SENIORCORPBND 4.550% 07/15/2.....		09/19/2019.....	B47R_PB.....		3,989,987	4,000,000	32,356	2FE.....
682680 AW 3	ONEOK INC SENIOR CORP BND 4.350% 03/15.....		07/18/2019.....	GOLDMAN SACHS & CO.....		4,352,655	4,087,000	63,706	2FE.....
68269B AA 6	ONEMAINFINANCIALISSUANCETRU ABS 19-2A-A.....		09/16/2019.....	BARCLAYS CAPITAL.....		15,928,209	15,935,000		1FE.....
689648 D@ 9	OTTER TAIL CORP SENIOR CORP BND 3.550%.....		09/19/2019.....	B47R_PP.....		2,400,000	2,400,000	22,247	2.....
69349L AR 9	PNC BANK NATIONAL ASSOCIATION SUBCORPBND.....		09/19/2019.....	B47R_PB.....		8,979,751	9,000,000	53,663	1FE.....
69351U AW 3	PPL ELECTRIC UTILITIES CORPORA SECURED C.....		09/03/2019.....	WELLS FARGO SECURITIES.....		7,669,038	7,800,000		1FE.....
69352P AJ 2	PPL CAPITAL FUNDING INC SENIOR CORP BND.....		09/19/2019.....	B47R_PB.....		16,600,784	15,000,000	8,333	2FE.....
69353R EK 0	PNC BANK NATIONAL ASSOCIATION SENIOR COR.....		09/19/2019.....	B47R_PB.....		2,864,579	3,000,000	6,392	1FE.....
69394* AA 7	PPM FINCO LP SECURED CORP BND 4.476% 0.....		08/01/2019.....	DIRECT.....		5,678,297	5,678,297		2FE.....
69888X AA 7	PAR PHARMACEUTICAL INC SECURED CORP BND.....		09/19/2019.....	B47R_HY.....		314,000	314,000	11,186	4FE.....
701885 AD 7	PARSLEY ENERGY LLC SENIOR CORP BND 144A.....		07/29/2019.....	Various.....		1,448,156	1,425,000	3,404	4FE.....
701885 AD 7	PARSLEY ENERGY LLC SENIOR CORP BND 144A.....		09/19/2019.....	B47R_HY.....		507,812	500,000	4,778	4FE.....
709599 BE 3	PENSKE TRUCK LEASING CO LP SENIOR CORP B.....		09/19/2019.....	B47R_PB.....		5,355,294	5,000,000	30,903	2FE.....
727610 AN 7	PLASTIPAK HOLDINGS INC. SENIOR CORP BND.....		09/19/2019.....	B47R_HY.....		555,913	555,000	14,839	4FE.....
72766Q AD 7	PLATFORM SPECIALTY PRODUCTS CO SENIOR CO.....		08/02/2019.....	CITIGROUP GLOBAL MKT INC.....		1,072,150	1,046,000	11,096	4FE.....
737446 AP 9	POST HOLDINGS INC SENIOR CORP BND 144A.....		07/29/2019.....	J.P. MORGAN SECURITIES INC.....		2,711,781	2,675,000	11,443	4FE.....
737446 AP 9	POST HOLDINGS INC SENIOR CORP BND 144A.....		09/19/2019.....	B47R_HY.....		251,353	250,000	2,903	4FE.....
741503 AZ 9	BOOKING HOLDINGS INC SENIOR CORP BND 3.....		08/30/2019.....	US BANCORP.....		10,741,600	10,000,000	93,000	1FE.....
74166M AC 0	PRIME SECURITY SERVICES BORROW SECURED C.....		09/19/2019.....	B47R_HY.....		1,374,000	1,374,000	878	3FE.....
74256L BG 3	PRINCIPAL LIFE GLOBAL FUNDING SECURED CO.....		09/09/2019.....	GOLDMAN SACHS & CO.....		9,932,500	10,000,000		1FE.....
74263@ AF 2	PRINCIPAL US PROPERTY SEPARATE SENIOR CO.....		07/02/2019.....	DIRECT.....		40,000,000	40,000,000		1Z.....
74275@ AA 9	PRISA II UNSEC CORP BND 4.350% 02/17/2.....		09/19/2019.....	B47R_PP.....		6,127,487	6,000,000	23,200	2.....
74275@ AB 7	PRISA II SENIOR COR.....		09/19/2019.....	B47R_PP.....		3,570,588	3,500,000	13,751	2.....
74275@ AC 5	PRISA II SENIOR CORP BOND 4.510% 02/17.....		09/19/2019.....	B47R_PP.....		4,500,000	4,500,000	18,040	2.....
74432Q CF 0	PRUDENTIAL FINANCIAL INC SENIOR CORP BND.....		09/10/2019.....	Various.....		14,579,882	14,680,000		1FE.....
744448 CS 8	PUBLIC SERVICE CO OF COLORADO SECURED CO.....		09/30/2019.....	Various.....		14,090,102	14,100,000	21,778	1FE.....
74456Q BZ 8	PUBLIC SERVICE ELECTRIC & GAS SECURED CO.....		09/30/2019.....	Various.....		11,367,530	10,000,000	154,000	1FE.....
74456Q CA 2	PUBLIC SERVICE ELECTRIC & GAS SECURED CO.....		09/24/2019.....	Various.....		12,144,060	12,000,000	23,467	1FE.....
745332 CH 7	PUGET SOUND ENERGY INC SECUREDCORPBND.....		08/27/2019.....	MARKETAXESS CORPORATI.....		6,033,400	5,000,000	43,403	1FE.....
745332 CJ 3	PUGET SOUND ENERGY INC SECURED CORP BND.....		09/30/2019.....	Various.....		30,452,896	30,505,000	39,102	1FE.....
74736K AG 6	QORVO INC SENIOR CORP BND 144A 4.375%.....		09/25/2019.....	BANC OF AMERICA SECURITIES LLC.....		3,000,000	3,000,000		3FE.....
74834L AX 8	QUEST DIAGNOSTICS INCORPORATED SENIOR CO.....		09/19/2019.....	B47R_PB.....		6,653,279	6,655,000	109,345	2FE.....
749685 AW 3	RPM INTERNATIONAL INC SENIOR CORP BND.....		09/26/2019.....	Susquehanna International Ser.....		2,217,848	2,250,000	19,922	2FE.....
74979U AA 3	SMBC RAIL SERVICES LLC SECUREDCORPBND.....		09/19/2019.....	B47R_PP.....		18,905,000	18,905,000	188,819	1PL.....
750236 AW 1	RADIAN GROUP INC. SENIOR CORP BND 4.87.....		09/19/2019.....	B47R_HY.....		600,000	600,000	6,906	3FE.....
76110W G3 4	RASC_04-KS10 ABS S10-M1 2.918% 11/25/3.....		07/26/2019.....	BARCLAYS CAPITAL.....		1,530,099	1,528,666	672	1FM.....
76112B TV 2	RAMP 2006-RS1 A13 ABS -RS6-M4 2.993% 0.....		09/05/2019.....	J.P. MORGAN SECURITIES INC.....		1,810,000	1,810,000	2,196	1FM.....
76132F A* 8	RETAIL OPPORTUNITY INVESTMENTS SENIOR CO.....		09/19/2019.....	B47R_PP.....		800,000	800,000	15,537	2.....
76289# AG 3	RICH PRODUCTS CORPORATION SENIOR CORP BN.....		09/19/2019.....	B47R_PP.....		7,300,000	7,300,000	16,506	2.....
773903 AJ 8	ROCKWELL AUTOMATION INC SENIOR CORP BND.....		08/29/2019.....	JEFFRIES & CO. INC.....		4,933,000	4,000,000	933	1FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
78396Y AA 1	SESACINC ABS 19-1-A2 144A 5.216% 07/25		08/02/2019	GUGGENHEIM		1,300,000	1,300,000		2FE
78409V AN 4	S&P GLOBAL INC SENIOR CORP BND 4.500%		09/19/2019	J.P. MORGAN SECURITIES INC		5,866,869	4,700,000	75,200	1FE
78469Q AN 2	SPS SERVICER ADVANCE RECEIVABL SUB ABS_1		07/15/2019	Interest Capitalization		17	17		2FE
78469Q AT 9	SPART_18-T1 SPART_18-T1 3.620% 10/17/5		09/15/2019	Interest Capitalization		5	5		1FE
78485W AA 7	STARWOODCOMMERCIALMORTGAGET ABS19-FL1144		07/26/2019	WELLS FARGO SECURITIES		7,000,000	7,000,000		1FE
78516F AA 7	SABAL TRAIL TRANSMISSION LLC SENIORCORPB		09/19/2019	B47R_PP		5,900,000	5,900,000	96,030	2FE
80386W AA 3	SASOL FINANCING USA LLC SENIORCORPBND		08/20/2019	Various		1,067,463	1,000,000	23,511	2FE
80465* AA 8	SAVAGE GULF RAIL LLC SECURED CORP BND		09/30/2019	RBC DOMINION SECURITIES INC		7,716,828	7,716,828		2Z
81104P AA 7	SCRIPPESESCROWINC SENIOR CORP BND 144A		07/30/2019	Various		3,004,688	3,000,000	306	4FE
81104P AA 7	SCRIPPESESCROWINC SENIOR CORP BND 144A		09/19/2019	B47R_HY		452,743	450,000	3,892	4FE
816196 AT 6	SELECT MEDICAL CORP SENIOR CORP BND 144A		07/31/2019	Various		580,250	575,000	.61	4FE
81725T G# 1	SENSIENT TECHNOLOGIES CORP SENIOR CORP B		09/19/2019	B47R_PP		1,777,778	1,777,778	28,554	2
824348 AS 5	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		08/01/2019	GOLDMAN SACHS & CO		10,724,900	10,000,000	5,056	2FE
824348 AS 5	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		09/19/2019	B47R_PB		5,250,392	5,000,000	30,333	2FE
824348 BH 8	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		09/19/2019	B47R_PB		1,972,283	2,000,000	11,733	2FE
824348 BJ 4	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		08/12/2019	SALOMON SMITH BARNEY INC		9,966,700	10,000,000		2FE
824348 BK 1	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		08/12/2019	Various		24,121,542	24,190,000		2FE
828807 CL 9	SIMON PROPERTY GROUP LP SENIOR CORP BND		08/07/2019	CITIGROUP GLOBAL MKT INC		15,364,841	12,700,000	241,300	1FE
828807 DH 7	SIMON PROPERTY GROUP LP SENIOR CORP BND		09/18/2019	Various		19,029,893	19,300,000	3,160	1FE
832248 BB 3	SMITHFIELD FOODS INC 5.200% 04/01/29		09/19/2019	B47R_PB		2,985,246	3,000,000	72,800	2FE
83588* AA 4	SPIRE GULF INC SENIOR CORP BND 3.520%		09/30/2019	J.P. MORGAN SECURITIES INC		2,000,000	2,000,000		1Z
845011 AB 1	SOUTHWEST GAS CORP SENIOR CORP BND 4.1		09/19/2019	B47R_PB		9,994,416	10,000,000	125,653	1FE
84611# AF 8	SOVRAN SELF STORAGE INC. SENIOR CORP BND		09/19/2019	B47R_PP		7,700,000	7,700,000	45,528	2
84756N AG 4	SPECTRA ENERGY PARTNERS LP SENIOR CORP B		09/30/2019	MORGAN STANLEY & CO. INC		10,909,300	10,000,000	21,250	2FE
84762L AV 7	SPECTRUM BRANDS HOLDINGS INC SENIOR CORP		09/10/2019	CREDIT SUISSE FIRST BOSTON COR		345,000	345,000		4FE
84857L A@ 0	SPIRE INC SENIOR CORP BND 3.130% 09/01		09/19/2019	B47R_PP		2,600,000	2,600,000	4,069	2
853496 AC 1	STANDARD INDUSTRIES INC SENIOR CORP BND		07/23/2019	Various		1,604,531	1,575,000	35,000	3FE
853496 AD 9	STANDARD INDUSTRIES INC SENIORCORP BND		09/19/2019	B47R_HY		1,500,000	1,500,000	12,667	3FE
855244 AU 3	STARBUCKS CORPORATION SENIOR CORP BND		08/02/2019	DEUTSCHE BANK AG		8,905,760	8,000,000	82,078	2FE
855244 AU 3	STARBUCKS CORPORATION SENIOR CORP BND		09/19/2019	B47R_PB		2,225,875	2,000,000	8,406	2FE
858271 A* 0	STEELRIVER TRANSMISSION COMPAN SECURED C		09/19/2019	B47R_PP		3,445,679	3,445,679	28,884	2PL
86765L AQ 0	SUNOCO LP/FIN SENIOR CORP BND 6.000% 0		07/17/2019	Tax Free Exchange		5,691,920	5,408,000	110,864	3FE
871829 BD 8	SYSCO CORPORATION SENIOR CORP BND 4.50		09/26/2019	CREDIT SUISSE FIRST BOSTON COR		2,852,927	2,450,000	54,819	2FE
87470L AD 3	TALLGRASS ENERGY PARTNERS LP/T SENIOR CO		09/19/2019	B47R_HY		1,475,000	1,475,000	14,422	3FE
875127 BG 6	TAMPA ELECTRIC COMPANY SENIOR CORP BND		07/22/2019	MUFG SECURITIES AMERICAS INC		7,654,985	7,750,000		1FE
87612B BG 6	TARGA RESOURCES PARTNERS LP SENIOR CORP		09/19/2019	B47R_HY		35,807	37,000	329	3FE
87612E BG 0	TARGET CORPORATION SENIOR CORP BND 3.9		08/29/2019	BARCLAYS CAPITAL		3,540,630	3,000,000	35,100	1FE
878091 BF 3	TEACHERS INS & ANN ASSOC OF AM SUB CORP		07/17/2019	WELLS FARGO SECURITIES		595,249	550,000	4,175	1FE
87901J AC 9	TEGNA INC SENIOR CORP BND 144A 5.000%		09/30/2019	J.P. MORGAN SECURITIES INC		4,543,500	4,516,000	5,278	3FE
88033G CX 6	TENET HEALTHCARE CO SECURED CORP BND 144		07/29/2019	BARCLAYS CAPITAL		363,125	350,000	10,694	4FE
88033G DA 5	TENET HEALTHCARE CO SECURED CORP BND 144		08/12/2019	BARCLAYS CAPITAL		5,290,000	5,290,000		3FE
88104L AE 3	TERRAFORM POWER OPERATING LLC SENIORCORP		09/19/2019	B47R_HY		1,385,000	1,385,000	9,426	3FE
88105* AA 7	TERRAFORM OSPREY I LLC SECURED CORP BND		08/30/2019	DIRECT		12,700,000	12,700,000		2FE
882484 AB 4	TEXAS HEALTH RESOURCES SECURED CORP BND		09/11/2019	MORGAN STANLEY & CO. INC		11,540,000	11,540,000		1FE

QE04.12

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
882508 BG 8	TEXAS INSTRUMENTS INC SENIOR CORP BND.....		08/26/2019.....	DIRECT.....		13,153,964	13,195,000		1FE.....
88579Y BK 6	3M CO SENIOR CORP BND 3.250% 08/26/49.....		09/24/2019.....	Various.....		22,271,797	22,630,000	13,542	1FE.....
896818 AQ 4	TRIUMPH GROUP INC SECURED CORP BND 144A.....		09/09/2019.....	J.P. MORGAN SECURITIES INC.....		2,138,000	2,138,000		4FE.....
902494 BH 5	TYSON FOODS INC SENIORCORPBND 5.100% 0.....		09/26/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		6,097,050	5,000,000	1,417	2FE.....
902494 BH 5	TYSON FOODS INC SENIORCORPBND 5.100% 0.....		09/19/2019.....	B47R_PB.....		5,231,142	4,664,000	112,985	2FE.....
90265E AR 1	UDR INC SENIOR CORP BND MTN 3.000% 08.....		08/06/2019.....	DIRECT.....		6,221,904	6,240,000		2FE.....
90363@ AC 4	USTA NATIONAL TENNIS CENTER IN SENIOR CO.....		09/19/2019.....	B47R_PP.....		1,200,000	1,200,000	7,786	1PL.....
906548 CQ 3	UNION ELECTRIC CO SECURED CORP BND 3.2.....		09/23/2019.....	WELLS FARGO SECURITIES.....		29,897,100	30,000,000		1FE.....
90932M AA 3	UNITEDAIRLINES2019-2CLASSA SECURED CORP.....		09/03/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		6,000,000	6,000,000		1FE.....
911312 BS 4	UNITED PARCEL SERVICE INC SENIOR CORP BN.....		08/13/2019.....	BARCLAYS CAPITAL.....		5,403,346	5,445,000		1FE.....
91159H HW 3	US BANCORP SUB CORP BND 3.000% 07/30/2.....		08/22/2019.....	Various.....		20,409,600	20,000,000	22,500	1FE.....
92257N AA 4	VELOCITYCOMMERCIALCAPITALLO SENIOR CMBS.....		07/17/2019.....	BARCLAYS CAPITAL.....		3,799,642	3,800,000	6,938	1FE.....
92537H AA 9	VERUSSECURITIZATIONTRUSTVER RMBS INV2-A1.....		07/15/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		2,179,960	2,180,000	3,881	1FE.....
931427 AC 2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP.....		08/02/2019.....	BNP PARIBAS.....		6,613,632	6,400,000	66,560	2FE.....
931427 AC 2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP.....		09/19/2019.....	B47R_PB.....		7,055,302	7,150,000	115,353	2FE.....
93884P DY 3	WASHINGTON GAS LIGHT CO SENIOR CORP BND.....		09/10/2019.....	MUFG SECURITIES AMERICAS INC.....		14,441,554	14,515,000		1FE.....
941848 E@ 8	WATERS CORP UNSEC CORP BND 3.440% 05/1.....		09/19/2019.....	B47R_PP.....		500,000	500,000	6,068	2.....
941848 F* 9	WATERS CORP SENIOR CORP BND 3.530% 09/.....		09/12/2019.....	TDSI.....		10,800,000	10,800,000		2Z.....
94974B GT 1	WELLS FARGO & COMPANY SUB CORP BND MTN.....		09/30/2019.....	DIRECT.....		2,809,625	2,500,000	33,000	1FE.....
94974B GU 8	WELLS FARGO & COMPANY SUB CORP BND 4.7.....		09/11/2019.....	Various.....		30,150,550	25,000,000	298,194	1FE.....
955278 C# 1	WEST PENN POWER COMPANY SECURED CORP BND.....		08/15/2019.....	MIZUHO INTERNATIONAL PLC.....		11,100,000	11,100,000		1Z.....
95709T AQ 3	WESTAR ENERGY INC SECURED CORP BND 3.2.....		09/30/2019.....	Various.....		20,751,208	20,800,000	38,819	1FE.....
960413 AT 9	WESTLAKE CHEMICAL CORP SENIOR CORP BND.....		09/19/2019.....	B47R_PB.....		8,967,068	9,000,000	30,600	2FE.....
96145D AF 2	WRKCO INC SENIOR CORP BND 3.750% 03/15.....		09/20/2019.....	BARCLAYS CAPITAL.....		18,156,657	17,332,000	16,249	2FE.....
96949L AD 7	WILLIAMS COMPANIES INC SENIOR CORP BND.....		07/18/2019.....	SALOMON SMITH BARNEY INC.....		3,699,072	3,600,000	13,875	2FE.....
970648 AG 6	WILLIS NORTH AMERICA INC SENIOR CORP BND.....		08/30/2019.....	AMHERST PIERPONT SECUI.....		5,636,150	5,000,000	105,625	2FE.....
970648 AJ 0	WILLIS NORTH AMERICA INC SENIOR CORP BND.....		09/03/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,600,285	2,605,000		2FE.....
976843 BM 3	WISCONSIN PUBLIC SERVICE CORPO SENIOR CO.....		08/07/2019.....	WELLS FARGO SECURITIES.....		12,910,136	12,925,000		1FE.....
98212B AJ 2	WPX ENERGY INC SENIOR CORP BND 5.250%.....		09/10/2019.....	BANC OF AMERICA SECURITIES LLC.....		428,000	428,000		3PL.....
98310W AN 8	WYNDHAM WORLDWIDE CORP SENIORCORPBND 5.....		09/19/2019.....	B47R_HY.....		2,210,471	2,184,000	58,604	3FE.....
983133 AA 7	WYNN RESORTS LIMITED SENIOR CORP BND 144.....		09/12/2019.....	DEUTSCHE BANK AG.....		474,000	474,000		4FE.....
988498 AL 5	YUM! BRANDS INC. SENIOR CORP BND 144A.....		09/04/2019.....	WELLS FARGO SECURITIES.....		2,350,000	2,350,000		4FE.....
BME1YR NO 2	AMTRAK-NATIONAL RAIL PASS CORP CORP BND.....		09/19/2019.....	B47R_PP.....		15,259,259	15,259,259	200,252	1FE.....
BRTD9D AW 2	DELL INTERNATIONAL LLC DELLINTERNATIONAL.....		09/03/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		351,556	350,000	(184)	2FE.....
L8749# AA 0	STADIUM FINANCE COMPANY SARL SENIOR CORP.....		07/30/2019.....	BANC OF AMERICA SECURITIES LLC.....		3,119,060	3,119,060		1PL.....
071734 AF 4	BAUSCH HEALTH COMPANIES INC SENIOR CORP.....	A.....	09/19/2019.....	B47R_HY.....		125,000	125,000	2,920	4FE.....
136385 AY 7	CANADIAN NATURAL RESOURCES LTD SENIOR CO.....	A.....	08/27/2019.....	UBS WARBURG LLC.....		12,038,300	10,000,000	121,000	2FE.....
29252B AA 7	ENBRIDGE PIPELINES SOUTHERN LI SENIOR CO.....		09/04/2019.....	STONECASTLE SECURITIES.....		26,041,308	25,371,500	179,517	1PL.....
559222 AR 5	MAGNA INTERNATIONAL INC MAGNA INTERNATIO.....	A.....	09/19/2019.....	B47R_PB.....		2,668,126	2,606,000	50,470	1FE.....
62928@ AB 3	NHL CANADA FUNDING LP SECURED CORP BND.....	A.....	09/19/2019.....	B47R_PP.....		400,641	400,641	321	2PL.....
65548P AF 3	NORBORD INC 5.750% 07/15/27.....	A.....	07/30/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		806,803	797,000	4,710	3FE.....
66509C AC 4	NORTHERN COURIER PIPELINE LP CORP BND.....		07/10/2019.....	RBC DOMINION SECURITIES INC.....		3,812,138	3,812,138		2Z.....
70137T AP 0	PARKLAND FUEL CORP SENIOR CORP BND 144A.....	A.....	09/19/2019.....	B47R_HY.....		450,000	450,000	5,067	3FE.....
87952V AM 8	TELESAT CANADA SENIOR CORP BND 144A 6.....	A.....	09/27/2019.....	GOLDMAN SACHS & CO.....		3,000,000	3,000,000		4FE.....
89352H AZ 2	TRANSCANADA PIPELINES LTD SENIORCORPBND.....	A.....	09/30/2019.....	Various.....		21,464,730	18,000,000	183,883	2FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
00507U AS 0	ALLERGAN FUNDING SCS SENIOR CORP BND 3.....	D.....	09/19/2019.....	B47R_PB.....		6,698,512	6,500,000	2,744	2FE.....
00652M AE 2	ADANI PORT AND SPECIAL ECONOMI SENIOR CO.....	D.....	09/19/2019.....	B47R_EM.....		2,991,066	3,000,000	27,708	2FE.....
01609W AT 9	ALIBABA GROUP HOLDING LTD ALIBABAGROUPHO.....	D.....	09/19/2019.....	B47R_EM.....		4,702,694	5,000,000	48,639	1FE.....
03835V AD 8	APTIV PLC SUB CORP BND 4.250% 01/15/26.....	D.....	09/19/2019.....	B47R_PB.....		5,064,904	5,000,000	37,778	2FE.....
03969A AN 0	ARDAGH PACKAGING FINANCE PLC SECURED COR.....	D.....	07/30/2019.....	Various.....		1,500,000	1,500,000		3FE.....
03969A AP 5	ARDAGH PACKAGING FINANCE PLC SENIOR CORP.....	D.....	07/30/2019.....	CITIGROUP GLOBAL MKT INC.....		2,000,000	2,000,000		4FE.....
05533U AG 3	BBVA BANCOMER SA INSTITUCION D SRSUB COR.....	D.....	09/05/2019.....	GOLDMAN SACHS & CO.....		5,800,000	5,800,000		3FE.....
05968D AC 4	BCO INTER PERU SENIOR CORP BND 144A 3.....	D.....	09/25/2019.....	J.P. MORGAN SECURITIES INC.....		1,993,800	2,000,000		2FE.....
05971U 2A 4	BANCO DE CREDITO DEL PERU SENIOR CORP BN.....	D.....	09/06/2019.....	J.P. MORGAN SECURITIES INC.....		5,095,563	5,100,000		2FE.....
151191 BE 2	CELULOSA ARAUCO Y CONSTITUCION SENIORCOR.....	D.....	09/19/2019.....	B47R_EM.....		1,489,883	1,500,000	24,615	2FE.....
15132H AH 4	CENCOSUD SA SENIOR CORP BND 144A 4.375.....	D.....	09/19/2019.....	B47R_EM.....		4,622,689	5,000,000	37,674	2FE.....
156830 AA 9	CERRO DEL AGUILA SA SENIOR CORP BND 144A.....	D.....	09/19/2019.....	B47R_EM.....		513,569	500,000	1,891	2FE.....
17162L AB 7	CIBANCO SA INSTITUCION DE BANC SENIOR CO.....	D.....	07/15/2019.....	J.P. MORGAN SECURITIES INC.....		4,000,000	4,000,000		2FE.....
17162L AB 7	CIBANCO SA INSTITUCION DE BANC SENIOR CO.....	D.....	09/19/2019.....	B47R_EM.....		2,000,000	2,000,000	16,816	2FE.....
202712 BL 8	COMMONWEALTH BANK OF AUSTRALIA SUB CORP.....	D.....	09/05/2019.....	CITIGROUP GLOBAL MKT INC.....		2,625,000	2,625,000		2FE.....
218333 A* 3	CSM NV CORP BND 4.170% 12/21/25.....	D.....	09/19/2019.....	B47R_PP.....		2,000,000	2,000,000	20,387	2.....
22113A AB 1	COSAN LTD SENIORCORPBND144A 5.500% 09/.....	D.....	07/24/2019.....	MORGAN STANLEY & CO. INC.....		2,999,610	3,000,000		3FE.....
23636A AR 2	DANSKE BANK A/S SRBNCORPBND144A 4.375%.....	D.....	09/19/2019.....	B47R_PB.....		8,240,053	8,250,000	97,253	2FE.....
29274F AF 1	ENERSIS S A ADS SENIOR CORP BND 4.000%.....	D.....	09/18/2019.....	Various.....		2,878,125	2,750,000	41,861	2FE.....
29278D AA 3	ENEL CHILE SA SENIORCORPBND 4.875% 06/.....	D.....	09/19/2019.....	B47R_EM.....		10,155,768	10,150,000	133,324	2FE.....
29278G AF 5	ENEL FINANCE INTERNATIONAL NV SENIORCORP.....	D.....	09/19/2019.....	B47R_PB.....		12,105,024	13,000,000	206,014	2FE.....
36166L AA 5	GEMSMENASA(CAYMAN)LTD SECURED CORP BND 1.....	D.....	09/12/2019.....	Various.....		1,791,900	1,760,000	8,724	4FE.....
37960J AA 6	GLOBAL AIRCRAFT LEASING CO LTD SENIOR CO.....	D.....	09/25/2019.....	MORGAN STANLEY & CO. INC.....		3,830,000	3,800,000	20,583	3FE.....
40436T AL 0	HIGHBRIDGELoanMANAGEMENTLTD ABS 6-A1R 14.....	D.....	08/13/2019.....	NOMURA SECURITIES INTL. INC.....		9,000,000	9,000,000		1FE.....
40436V AB 7	HIGHBRIDGE LOAN MANAGEMENT LTD HPSL_17-1.....	D.....	08/22/2019.....	CITIGROUP GLOBAL MKT INC.....		3,144,838	3,175,000	6,860	1FE.....
44962L AF 4	IHS MARKIT LTD SENIORCORPBND 4.750% 08.....	D.....	09/19/2019.....	B47R_PB.....		9,958,655	10,000,000	63,333	2FE.....
44963B AD 0	SCHAEFFLER VERWALTUNG ZWEI GMB SECURED C.....	D.....	07/02/2019.....	CITIGROUP GLOBAL MKT INC.....		1,604,000	1,600,000	8,217	3FE.....
44963B AD 0	SCHAEFFLER VERWALTUNG ZWEI GMB SECURED C.....	D.....	09/19/2019.....	B47R_HY.....		2,850,958	2,850,000	51,983	3FE.....
45112E AH 2	ICICI BANK LTD (DUBAI BRANCH) SENIORCORP.....	D.....	09/19/2019.....	B47R_EM.....		4,584,330	5,000,000	50,139	2FE.....
45672B B# 3	INFORMA PLC SENIORCORPBND 3.930% 01/14.....	D.....	09/19/2019.....	B47R_PP.....		6,600,000	6,600,000	46,833	2.....
45672B C* 6	INFORMA PLC SENIORCORPBND 4.130% 01/14.....	D.....	09/19/2019.....	B47R_PP.....		12,700,000	12,700,000	94,703	2.....
456829 AA 8	INFRAESTRUCTURA ENERGETICA NOV SENIORCOR.....	D.....	09/19/2019.....	B47R_EM.....		1,755,767	1,800,000	12,188	2FE.....
456829 AB 6	INFRAESTRUCTURA ENERGETICA NOV INFRAESTR.....	D.....	09/19/2019.....	B47R_EM.....		2,599,510	2,700,000	23,766	2FE.....
46590X AB 2	JBS USA LUX SA SENIOR CORP BND 144A 5.....	D.....	07/23/2019.....	BARCLAYS CAPITAL.....		2,000,000	2,000,000		3FE.....
46650C AB 5	JBS INVESTMENTS II GMBH SENIOR CORP BND.....	D.....	07/23/2019.....	BARCLAYS CAPITAL.....		1,000,000	1,000,000		3FE.....
47032F AB 5	JAMES HARDIE INTERNATIONAL FIN SENIORCOR.....	D.....	09/19/2019.....	B47R_HY.....		570,000	570,000	5,067	3FE.....
55388R AA 4	MV24CAPITALBV SECURED CORP BND 144A 6.....	D.....	08/01/2019.....	CITIGROUP GLOBAL MKT INC.....		880,000	880,000		3FE.....
59284B AG 3	MEXICHEM SAB DE CV SENIOR CORP BND 144A.....	D.....	09/19/2019.....	B47R_EM.....		489,559	500,000	4,889	2FE.....
60284M AB 8	MINERAMEXICOSADECV SENIOR CORP BND 144A.....	D.....	09/19/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		3,801,221	3,850,000		2FE.....
603374 AE 9	MINERVA LUXEMBOURG SA MINERVALUXEMBOURGS.....	D.....	09/19/2019.....	B47R_EM.....		1,475,655	1,500,000	14,688	3FE.....
60935D AA 3	MONG DUONG FINANCE HOLDINGS BV SECUREDCO.....	D.....	07/26/2019.....	Various.....		2,502,894	2,500,000		3FE.....
616885 A@ 8	MORGAN ADVANCED MATERIALS PLC SENIOR COR.....	D.....	09/19/2019.....	B47R_PP.....		500,000	500,000	6,646	3.....
62854A AN 4	MYLAN NV SENIOR CORP BND 3.950% 06/15/.....	D.....	09/19/2019.....	B47R_PB.....		15,834,154	16,000,000	165,022	2FE.....
65410C AC 4	NIELSEN CO (LUXEMBOURG) SARL SENIORCORPB.....	D.....	08/22/2019.....	Various.....		1,020,163	1,049,000	1,316	4FE.....

QE04.14

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
654902 AC 9	NOKIA OYJ SENIOR CORP BND 6.625% 05/15	D	09/19/2019	B47R_HY		269,404	252,000	5,751	3FE
67052N AA 3	NUFARM AUSTRALIA LTD / NUFARM SENIORCORP	D	09/19/2019	B47R_HY		310,871	310,000	6,882	4FE
67777L AC 7	OI EUROPEAN GROUP BV SENIOR CORP BND 144	D	09/27/2019	Various		504,375	500,000	722	3FE
70018A AA 8	PARKAVENUEINSTITUTIONALADVI ABS -2A-A1 1	D	09/18/2019	J.P. MORGAN SECURITIES INC		2,500,000	2,500,000		1FE
70018A AC 4	PARKAVENUEINSTITUTIONALADVI ABS -2A-A2 1	D	09/18/2019	J.P. MORGAN SECURITIES INC		2,500,000	2,500,000		1FE
76120L AA 6	RESIMACPREMIERSERIESRESL 19 RMBS -2A-A1	D	08/22/2019	NATIONAL AUSTRALIA BK		10,000,000	10,000,000		1FE
76120L AB 4	RESIMACPREMIERSERIESRESL 19 RMBS 2A-A3U	D	08/22/2019	NATIONAL AUSTRALIA BK		2,500,000	2,500,000		1FE
80007R AE 5	SANDS CHINA LTD SENIOR CORP BND 5.400%	D	09/19/2019	B47R_EM		2,446,529	2,500,000	15,375	2FE
80627D AC 0	SCHAEFFLER VERWALTUNG ZWEI GMB SECURED C	D	09/19/2019	B47R_HY		115,000	115,000	1,882	3FE
8265QN AA 0	SIGMA FINANCE NETHERLANDS BV SENIORCORPB	D	09/19/2019	B47R_EM		5,412,707	5,420,000	126,241	2FE
82660C AA 0	SIGMA HOLDCO BV SENIOR CORP BND 144A 7	D	09/04/2019	BARCLAYS CAPITAL		1,194,000	1,200,000	29,138	4FE
833636 AH 6	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO	D	09/19/2019	B47R_EM		999,801	1,000,000	15,583	2FE
85529V AA 2	STARFRUIT FINCO BV SENIOR CORP BND 144A	D	09/03/2019	GOLDMAN SACHS & CO		1,172,543	1,198,000	40,998	4FE
88167A AE 1	TEVA PHARMACEUTICAL FINANCE NE SENIOR CO	D	09/19/2019	B47R_EM		4,241,990	4,250,000	62,475	3FE
89289E AA 2	TRALEECDOLDTRAL 19-6A ABS -6A-A1 144A	D	09/03/2019	JEFFRIES & CO. INC		9,000,000	9,000,000		1FE
89366L AD 6	TRANSELEC S.A. SENIOR CORP BND 144A 4	D	09/19/2019	B47R_EM		294,074	300,000	2,302	2FE
89388A AA 0	TRANSPORTADORA DE GAS DEL PERU SENIOR CO	D	08/26/2019	BARCLAYS CAPITAL		212,400	200,000	2,786	2FE
89473L AP 9	TREMANPARKCLOLLCTRMPC 15-1 ABS -1A-DRR 1	D	09/25/2019	BNP PARIBAS		1,965,000	2,000,000	18,342	2FE
89686Q AA 4	TRIVIMUM PACKAGING FINANCE BV SECURED COR	D	07/19/2019	Various		3,775,000	3,775,000		4FE
902674 XN 5	UBS AG LONDON BRANCH 4.500% 06/26/48	D	09/24/2019	CITIGROUP GLOBAL MKT INC		12,610,400	10,000,000	112,500	1FE
91832C AA 4	VM HOLDING SA VM HOLDINGS SA 5.375% 05	D	09/19/2019	B47R_EM		1,495,409	1,455,000	29,327	3FE
92676X AD 9	VIKING CRUISES LTD SENIOR CORP BND 144A	D	07/29/2019	Various		667,575	645,000	14,210	4FE
92769X AP 0	VIRGIN MEDIA SECURED FINANCE P SECURED C	D	09/19/2019	B47R_HY		1,261,936	1,250,000	23,490	3FE
BHF0NV NJ 6	TELENET FINANCE LUXEMBOURG NOT SENIOR GL	D	09/19/2019	B47R_HY		2,400,000	2,400,000	23,467	3FE
BIN1B4 T2 7	ERGON PERU SAC CORP BND 4.870% 06/30/	D	09/30/2019	DIRECT		481,027	481,027		2FE
BRSQEC LM 0	MTN (MAURITIUS) INVESTMENTS LT SENIOR CO	D	09/18/2019	Various		3,920,260	3,840,000	61,107	3FE
BRT3JB VF 1	TENGIZCHEVROIL FINANCE COMPANY SECURED C	D	09/18/2019	Various		3,829,825	3,670,000	11,961	2FE
D2736# AQ 2	FRITZ DRAXLMAIER GMGH & CO KG SENIOR COR	B	07/25/2019	WH IRELAND LIMITED		6,360,345	6,360,345		3Z
D2736# AR 0	FRITZ DRAXLMAIER GMGH & CO KG SENIOR COR	B	07/25/2019	WH IRELAND LIMITED		6,360,345	6,360,345		3Z
F0405# AA 9	ARTS ET TECHNIQUES DU PROGRES CORP BND	D	09/19/2019	B47R_PP2		4,000,000	4,000,000	41,731	2
F0405# AB 7	ARTS ET TECHNIQUES DU PROGRES CORP BND	D	09/19/2019	B47R_PP2		4,000,000	4,000,000	43,709	2
F0405# AD 3	ARTS ET TECHNIQUES DU PROGRES CORP BND	D	09/19/2019	B47R_PP2		10,000,000	10,000,000	115,453	2
G0446* AA 3	ANGEL TRAINS ROLLING STOCK SECURED CORP	B	09/02/2019	DIRECT		1,479,436	1,479,436		2
G0446* AA 3	ANGEL TRAINS ROLLING STOCK SECURED CORP	B	08/01/2019	Interest Capitalization		311,779	311,779		2
G0805# AF 3	AGGREKO PLC AGGREKOPLC 3.640% 06/29/27	D	09/19/2019	B47R_PP		3,500,000	3,500,000	28,311	1
G2003* AA 4	CAMPO PALOMAS FINANCE LTD CAMPOPALOMASFI	D	09/19/2019	B47R_PP		2,270,640	2,270,640	42,695	2FE
G2242# AB 9	COATS GROUP FINANCE CO LTD COATSGROUPFIN	D	09/19/2019	B47R_PP		1,800,000	1,800,000	20,961	2
G4691# AH 8	IMI PLC SENIORCORPBND 3.860% 04/06/26	D	09/19/2019	B47R_PP		12,800,000	12,800,000	226,453	2
G4989# AC 0	JACKSON SQUARE AVIATION IRELAN SENIOR CO	D	09/19/2019	B47R_PP		3,500,000	3,500,000	33,227	2PL
G4989# AD 8	JACKSON SQUARE AVIATION IRELAN SENIORCOR	D	09/19/2019	B47R_PP		6,220,000	6,220,000	59,817	2FE
G4989@ AA 6	JACINTA SOLAR FARM FINANCE LTD SECUREDCCO	D	09/19/2019	B47R_PP		4,463,840	4,463,840	87,603	2FE
G4R029 AA 2	HKT CAPITAL NO 4 LTD SENIOR CORP BND 3	D	09/19/2019	B47R_EM		4,982,234	5,000,000	27,083	2FE
G5963# AH 6	MEGGITT PLC SENIOR CORP BND 3.600% 07/	D	09/19/2019	B47R_PP		1,000,000	1,000,000	7,300	2
G6515# AK 0	JOHN WOOD GROUP PLC SENIOR CORP BND 4	D	07/02/2019	CITIGROUP GLOBAL MKT INC		10,000,000	10,000,000		2Z
G6515# AL 8	JOHN WOOD GROUP PLC SENIOR CORP BND 4	D	07/02/2019	CITIGROUP GLOBAL MKT INC		10,000,000	10,000,000		2Z

QE04.15

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
G7612# AA 2	ROCK RAIL SOUTH WESTERN PLC SENIOR CORP.....	B.....	09/30/2019.....	DIRECT.....		3,382,939	3,382,939		2PL.....
K8553* AB 8	SCANDLINES APS SECURED CORP BND 1.760%.....	B.....	08/14/2019.....	DIRECT.....		2,230,000	2,230,000		2Z.....
N6704@ AM 1	OILTANKING FINANCE BV OILTANKINGFINANCEB.....	D.....	07/25/2019.....	CASTLEOAK SECURITIES.....		6,160,560	6,000,000	66,240	2.....
P3753# AA 0	ERGON PERU SAC SECURED CORP BND 4.870%.....	D.....	07/18/2019.....	DIRECT.....		4,347,270	4,347,270		2PL.....
P4000@ AA 1	ELETRANS SA SECURED CORP BND 4.060% 12.....	D.....	09/19/2019.....	B47R_PP.....		864,958	864,958	7,901	1FE.....
Q0846# AA 4	AUSTRALIAN LABORATORY SERVICES SENIOR CO.....	B.....	07/17/2019.....	J.P. MORGAN SECURITIES INC.....		13,802,805	13,802,805		2Z.....
Q1842# AH 1	ARC INFRASTRUCTURE WA PTY LTD BROOKFIELD.....	D.....	08/08/2019.....	SEAPORT GROUP.....		9,087,030	9,000,000	26,345	2.....
Q1842# AH 1	ARC INFRASTRUCTURE WA PTY LTD BROOKFIELD.....	D.....	09/19/2019.....	B47R_PP2.....		9,085,513	9,000,000	75,443	2.....
Q3971@ AK 5	GPT GROUP SENIOR CORP BND 3.840% 07/25.....	D.....	07/25/2019.....	NATIONAL AUSTRALIA BK.....		4,450,000	4,450,000		1Z.....
Q3971@ AL 3	GPT GROUP SENIOR CORP BND 3.940% 07/25.....	D.....	07/25/2019.....	NATIONAL AUSTRALIA BK.....		15,550,000	15,550,000		1Z.....
Q7795* AA 4	QIC PROPERTY FUND SENIOR CORP BND 3.67.....	D.....	09/19/2019.....	B47R_PP.....		10,200,000	10,200,000	43,673	1Z.....
Q8513# AF 8	SKYCITY AUCKLAND SENIORCORPBND 3.920%.....	D.....	09/19/2019.....	B47R_PP.....		4,700,000	4,700,000	2,047	2.....
Q9389# AF 7	VECTOR LTD SENIORCORPBND 3.490% 10/25.....	D.....	09/19/2019.....	B47R_PP.....		1,800,000	1,800,000	25,128	2FE.....
Q9389# AG 5	VECTOR LTD SENIORCORPBND 3.590% 10/25.....	D.....	09/19/2019.....	B47R_PP.....		3,600,000	3,600,000	51,696	2FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					3,070,899,874	2,983,318,342	16,073,618	XXX.....
Bonds - Hybrid Securities									
05533U AF 5	BBVA BANCOMER SA DE CV CAPSECCORPBND144A.....		09/19/2019.....	B47R_EM.....		4,877,237	4,900,000	43,249	3FE.....
4899999	Total - Bonds - Hybrid Securities.....					4,877,237	4,900,000	43,249	XXX.....
Bonds - Bank Loans									
02376C BA 2	AMERICAN AIRLINES INC. AMERICANAIRLINESI.....		09/18/2019.....	CITIBANK.....		1,045,545	1,050,000		3FE.....
07014Q AK 7	BASS PRO GROUP LLC SENIOR SECURED TERM L.....		08/14/2019.....	J.P. MORGAN SECURITIES INC.....		329,875	350,000		4FE.....
15670B AB 8	CENTURYLINK INC BANK LOAN 5.080% 01/31.....		08/20/2019.....	BANC OF AMERICA SECURITIES LLC.....		519,094	525,000	(246)	3FE.....
16117L BS 7	CCH I SECUREDTERMLAN 4.050% 04/30/25.....		08/27/2019.....	BANC OF AMERICA SECURITIES LLC.....		1,053,938	1,050,000	(690)	2FE.....
26908B AJ 2	ESH HOSPITALITY INC SENIOR SECURED TERM.....		09/26/2019.....	GOLDMAN SACHS & CO.....		273			3FE.....
44988L AC 1	IRB HOLDING CORP SECUREDTERMLAN 5.354.....		08/30/2019.....	BARCLAYS CAPITAL.....		699,125	700,000	(727)	4FE.....
60749K AB 1	MODA MIDSTREAM LLC SECUREDTERMLAN 5.3.....		08/21/2019.....	BARCLAYS CAPITAL.....		351,313	350,000	(192)	4FE.....
64072U AE 2	CSC HOLDINGS LLC SENIOR SECURED TERM LOA.....		08/30/2019.....	J.P. MORGAN SECURITIES INC.....		524,533	525,000		3FE.....
816196 B# 5	SELECT MEDICAL CORP SENIOR SECURED TERM.....		08/20/2019.....	J.P. MORGAN SECURITIES INC.....		700,000	700,000	(207)	3FE.....
85208E AB 6	SPRINT COMMUNICATIONS INC SECURED TERM L.....		08/27/2019.....	J.P. MORGAN SECURITIES INC.....		435,313	437,500	(377)	3FE.....
92966# AA 3	WESTERNGENERATIONPARTNERS S SENIOR SECURE.....		08/16/2019.....	MORGAN STANLEY & CO. INC.....		349,563	350,000		4FE.....
BHF0FZ BX 8	RADNET MANAGEMENT INC SECURED TERM LOAN.....		08/20/2019.....	BARCLAYS CAPITAL.....		351,750	350,000	(36)	4FE.....
BHF0FZ EU 1	ALMONDE INC SECURED TERM LOAN 5.604% 0.....		08/20/2019.....	BARCLAYS CAPITAL.....		515,813	525,000	(261)	4FE.....
BHF0FZ LG 4	LEVEL 3 FINANCING INC SECURED TERM LOAN.....		08/16/2019.....	BANC OF AMERICA SECURITIES LLC.....		350,438	350,000		2FE.....
BHF0FZ NX 5	HERTZ CORP SECURED TERM LOAN 4.854% 06.....		08/16/2019.....	BARCLAYS CAPITAL.....		873,906	875,000	(136)	3FE.....
BHF0FZ P5 4	GRIFOLS WORLDWIDE OPERATIONS U SECURED T.....		08/20/2019.....	BANC OF AMERICA SECURITIES LLC.....		877,188	875,000	(213)	3FE.....
BHF0FZ PL 9	ASTORIA ENERGY LLC SECURED TERM LOAN 6.....		08/21/2019.....	BNP PARIBAS.....		351,313	350,000	(197)	4FE.....
BHF0G0 1B 3	EXPLORERHOLDINGSINC SECURED TERM LOAN.....		08/19/2019.....	GOLDMAN SACHS & CO.....		524,344	525,000	(170)	4FE.....
BHF0G0 BJ 5	VERITAS US INC / VERITAS BERMU SECURED T.....		08/19/2019.....	BANC OF AMERICA SECURITIES LLC.....		327,250	350,000	(183)	4FE.....
BHF0G0 KT 3	TOWNSQUARE MEDIA INC SECURED TERM LOAN.....		08/23/2019.....	RBC DOMINION SECURITIES INC.....		351,750	350,000	(207)	3FE.....
BHF0GB EE 9	MTS SYST CORP SECURED TERM LOAN 5.335%.....		08/29/2019.....	J.P. MORGAN SECURITIES INC.....		264,048	262,734	(364)	3FE.....
BHF0GK X8 1	ASURION LLC SECURED TERM LOAN 8.544% 0.....		09/06/2019.....	BANC OF AMERICA SECURITIES LLC.....		709,588	700,000		4FE.....
BHF0KJ XU 0	ASSUREDPARTNERS INC SECURED TERM LOAN.....		08/19/2019.....	UBS WARBURG LLC.....		349,125	350,000	(103)	4FE.....
BHF0P0 OS 7	GO DADDY OPERATING CO LLC SECURED TERM L.....		09/12/2019.....	BARCLAYS CAPITAL.....		702,425	700,000		3FE.....
BHF0QV 6Q 6	CALPINE CONSTRUCTION FINANCE C TERM LOAN.....		08/15/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		350,000	350,000		3FE.....

QE04.16

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
BHF0TF BC 3	DEXKO GLOBAL INC SECURED TERM LOAN 4.5		08/22/2019	CREDIT SUISSE FIRST BOSTON COR		209,213	210,000	(62)	4FE
BHF0U6 J7 4	ARGONMEDICALDEVICESINC SECURED TERM LOAN		08/22/2019	RBC DOMINION SECURITIES INC		349,563	350,000	(222)	4FE
BHF0UF 8P 6	AVIS BUDGET CAR RENTAL LLC SECURED TERM		08/15/2019	J.P. MORGAN SECURITIES INC		1,051,313	1,050,000		2FE
BHF0VR KE 0	CRESTWOOD HOLDINGS LLC 9.585% 03/03/23		08/14/2019	MORGAN STANLEY & CO. INC		263,350	272,548	(733)	4FE
BHF0XQ NR 8	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED		09/06/2019	BANC OF AMERICA SECURITIES LLC		1,995,000	2,000,000		2FE
BHF0ZP DV 0	24 HOUR FITNESS WORLDWIDE INC SECURED TE		09/04/2019	DEUTSCHE BANK AG		698,620	700,000		4FE
BHF10G C7 0	HOFFMASTER SECURED TERM LOAN 6.104% 11		09/11/2019	RBC DOMINION SECURITIES INC		699,624	700,000		4FE
BHF11L PT 6	SIWFHOLDINGSINC SECURED TERM LOAN 6.27		09/12/2019	BARCLAYS CAPITAL		348,821	350,000		4FE
BHF11L PU 3	ACRISURE LLC SECURED TERM LOAN 5.835%		08/14/2019	J.P. MORGAN SECURITIES INC		347,813	350,000		4FE
BHF129 L8 2	ASURION LLC SECURED TERM LOAN 5.104% 1		08/23/2019	BANC OF AMERICA SECURITIES LLC		700,875	700,000	(475)	4FE
BHF12K 03 1	EDELMAN FINANCIAL CENTER LLC SECURED TER		08/22/2019	RBC DOMINION SECURITIES INC		702,435	700,000		4FE
BHF12U J2 1	METRO-GOLDWYN-MAYER INC SECURED TERM LOA		09/16/2019	J.P. MORGAN SECURITIES INC		685,854	700,000		4FE
BHF13L SY 0	VERSCEND HOLDING CORP SECURED TERM LOAN		08/20/2019	J.P. MORGAN SECURITIES INC		703,500	700,000	(88)	4FE
BHF18G 2P 3	8TH AVENUE FOOD & PROVISIONS I SECURED T		08/21/2019	BARCLAYS CAPITAL		351,313	350,000	(184)	4FE
BHF1A4 R7 0	RED VENTURES LLC SECURED TERM LOAN 5.2		08/22/2019	BANC OF AMERICA SECURITIES LLC		700,875	700,000	(415)	3FE
BHF1A4 R8 8	OUTCOMESGROUHPHOLDINGS SECURED TERM LOAN		09/09/2019	CREDIT SUISSE FIRST BOSTON COR		523,209	525,000		4FE
BHF1AW TN 1	BELRON FINANCE US LLC SECURED TERM LOAN		08/22/2019	J.P. MORGAN SECURITIES INC		527,625	525,000	(254)	3FE
BHF1AW TP 6	NATGASOLINE LLC SECURED TERM LOAN 5.60		08/16/2019	J.P. MORGAN SECURITIES INC		350,000	350,000	(70)	3FE
BHF1AW TV 3	SPRINT COMMUNICATIONS INC SECURED TERM L		09/11/2019	J.P. MORGAN SECURITIES INC		2,413,438	2,432,487	(1,412)	3FE
BHF1CH KD 3	EDGEWATER GENERATION LLC SECURED TERM LO		09/04/2019	CREDIT SUISSE FIRST BOSTON COR		521,866	525,000		3FE
BHF1FF G3 1	CALLAWAY GOLF COMPANY SECURED TERM LOAN		08/23/2019	BANC OF AMERICA SECURITIES LLC		533,531	525,000	(590)	3FE
BHF1GR G4 2	RADIOLOGY PARTNERS INC SECURED TERM LOAN		08/20/2019	BARCLAYS CAPITAL		347,813	350,000	(244)	4FE
BHF1HD A1 4	CSC HOLDINGS LLC SECURED TERM LOAN 5.1		08/28/2019	J.P. MORGAN SECURITIES INC		704,375	700,000	(823)	3FE
BHF1LY 4E 2	HORIZON PHARMA USA INC SECURED TERM LOAN		09/16/2019	Various		1,854,688	1,850,000	(757)	3FE
BHF1MQ HP 9	CARROLS RESTAURANT GROUP INC SECURED TER		08/21/2019	WELLS FARGO SECURITIES		350,000	350,000	(65)	4FE
BME23C D7 3	BOYD GAMING CORPORATION SENIOR SECURED T		08/30/2019	DEUTSCHE BANK AG		737,209	735,371	(657)	3FE
BME24G VV 0	ULTRA PETROLEUM CORP. ULTRA PETROLEUM CO		08/27/2019	DIRECT		887	887		5FE
BME24G VV 0	ULTRA PETROLEUM CORP. ULTRA PETROLEUM CO		09/19/2019	B47R_BL		2,787,636	2,995,790	41,697	5FE
BME24X YE 8	CONSTELLIS HOLDINGS LLC CONSTELLIS HOLDI		09/19/2019	B47R_BL		3,872,791	3,949,848	67,258	4FE
BME2NX M9 1	PORTS AMERICA HOLDINGS INC 5.085% 04/2		09/19/2019	B47R_PP		6,984,668	6,984,668	54,261	3
BME2P8 WS 1	STADCO LA LLC SECUREDREVLVELOAN 2.000		08/30/2019	DIRECT		510,985	510,985	(2,204)	2
BME37K Z0 0	EW SCRIPPS CO SECURED TERM LOAN 4.839%		08/23/2019	WELLS FARGO SECURITIES		702,625	700,000	(489)	3FE
BME3AM 0V 2	TWIN RIVER WORLDWIDE HOLDINGS SECURED TE		08/08/2019	DEUTSCHE BANK AG		1,000,000	1,000,000	(4,364)	3FE
BRSPVY NA 9	TPF II POWER LLC SENIOR SECURED TERM NOT		07/02/2019	MORGAN STANLEY & CO. INC		500,625	500,000	(366)	3FE
BRT7F9 QD 2	PRIME SECURITY SERVICES BORROW SENIOR SE		08/19/2019	BARCLAYS CAPITAL		875,000	875,000	(339)	3FE
BRTADY TN 7	FLNG LIQUEFACTION 2 LLC SENIOR SECURED T		08/23/2019	DIRECT		384,299	384,299		2
BRTCW3 PZ 7	CAESARS RESORT COLLECTION LLC SENIOR SEC		08/23/2019	Various		2,284,285	2,296,835	(2,975)	3FE
BRTCYG GY 9	WEST CORPORATION SECUREDTERMLOAN 6.104		09/19/2019	B47R_BL		3,381,460	3,462,424	50,530	4FE
BRTDQY K7 1	RACKSPACE HOSTING INC SECUREDTERMLOAN		09/19/2019	B47R_BL		4,906,166	4,907,894	60,310	3FE
BRTDU8 5B 1	DASEKE INC SECUREDTERMLOAN 7.104% 02/2		09/11/2019	CREDIT SUISSE ZURICH		1,387,516	1,423,153		4FE
BRTUUP M1 4	HARBOR FREIGHT TOOLS USA INC T SENIOR SE		08/19/2019	CREDIT SUISSE FIRST BOSTON COR		94,427	96,600	(21)	3FE
BRTF57 D9 2	GRAFTECH FINANCE INC SECUREDTERMLOAN 5		08/19/2019	J.P. MORGAN SECURITIES INC		689,500	700,000	(278)	4FE
BRTFDP Z8 1	LAMAR MEDIA CORP. SENIOR SECURED TERM LO		08/16/2019	J.P. MORGAN SECURITIES INC		1,055,250	1,050,000		2FE
BRTFFH KR 1	OCI BEAUMONT LLC SECUREDTERMLOAN 6.335		09/03/2019	BANC OF AMERICA SECURITIES LLC		351,897	350,000		4FE
BRTG6Y AA 0	COTY INC SECUREDTERMLOAN 4.354% 04/07		08/20/2019	J.P. MORGAN SECURITIES INC		204,750	210,000	(54)	3FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
BRTHEJ A1 2	VISTRA OPERATIONS COMPANY LLC SECUREDTER.....		09/04/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		1,703,892	1,700,000	(341)	2FE.....
BRTHNS MN 1	MICHAELS STORES INC SECUREDTERMLOAN 4.....		09/17/2019.....	J.P. MORGAN SECURITIES INC.....		987,413	1,025,000	(37)	3FE.....
BRTJ3X 7K 1	TRANS UNION LLC SECUREDTERMLOAN 4.104%.....		08/21/2019.....	DEUTSCHE BANK AG.....		526,313	525,000	(149)	3FE.....
BRTJCP 8B 7	ENERGIZER SPINCO INC SECUREDTERMLOAN 4.....		08/16/2019.....	BARCLAYS CAPITAL.....		350,000	350,000	(22)	3FE.....
BRTJG9 5V 8	BOXER PARENT CO INC SECUREDTERMLOAN 6.....		08/20/2019.....	BARCLAYS CAPITAL.....		337,750	350,000	(217)	4FE.....
BRTJPG 9V 8	INVENERGY THERMAL OPERATING I SECURED TE.....		09/12/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		1,700,222	1,700,000		3FE.....
BRTKQD QW 0	PENN NTL GAMING INC SECUREDTERMLOAN 4.....		08/23/2019.....	DEUTSCHE MORGAN GRENPELL.....		351,572	350,000		3FE.....
BRTKS6 MG 2	SS&C TECHNOLOGIES INC SECUREDTERMLOAN.....		09/16/2019.....	MORGAN STANLEY & CO. INC.....		1,049,435	1,050,000		3FE.....
BRTKU7 87 3	SI GROUP / POLAR US BORROWER SECUREDTERM.....		09/06/2019.....	J.P. MORGAN SECURITIES INC.....		341,608	350,000	(547)	4FE.....
BRTLNV 0E 0	ENVISION HEALTHC SECUREDTERMLOAN 5.854.....		11/15/2018.....	Direct.....		3,971,118	3,980,000	57,134	4FE.....
BRTLNV 0E 0	ENVISION HEALTHC SECUREDTERMLOAN 5.854.....		09/19/2019.....	B47R_BL.....		992,767	995,000	13,947	4FE.....
BRTLRL 87 9	LOTUS MIDSTREAM LLC SECURED TERM LOAN.....		09/06/2019.....	BARCLAYS CAPITAL.....		351,313	350,000	(738)	3FE.....
BRTML8 X8 7	GRAY TELEVISION INC SECURED TERM LOAN.....		08/15/2019.....	WELLS FARGO SECURITIES.....		526,313	525,000		3FE.....
BRTN84 A1 9	ATLANTIC AVIATION FBO INC SECURED TERM L.....		08/14/2019.....	J.P. MORGAN SECURITIES INC.....		532,219	525,000		3FE.....
BRTNTA T1 2	EQUITRANS MIDSTREAM CORP SECURED TERM LO.....		08/19/2019.....	JEFFRIES & CO. INC.....		703,500	700,000		3FE.....
BRTQGV WB 7	COMMSCOPE INC. SECURED TERM LOAN 5.580.....		08/15/2019.....	J.P. MORGAN SECURITIES INC.....		1,696,625	1,700,000	(92)	4FE.....
BRTRD8 Q5 9	AMC ENTERTAINMENT INC. SECURED TERM LOAN.....		09/19/2019.....	BARCLAYS CAPITAL.....		699,751	700,000	(1,062)	3FE.....
BRTRSK 4K 7	CALPINE CORP SECURED TERM LOAN 4.860%.....		08/15/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		701,694	700,000		3FE.....
BRTSAM 3J 4	ULTIMATE SOFTWARE GRP INC. SECURED TERM.....		08/22/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		703,273	700,000		4FE.....
BRTT43 T0 4	CLEAR CHANNEL COMMUN INC. SECURED TERM L.....		09/24/2019.....	CITIBANK.....		700,425	700,000		4FE.....
BRTTGD 0B 6	BERRY GLOBAL INC SECURED TERM LOAN 4.5.....		07/03/2019.....	Various.....		3,887,965	3,897,709		3FE.....
BRTU7Q HJ 9	VICTORY CAPITAL HOLDINGS INC SECURED TER.....		08/13/2019.....	Various.....		4,388,197	4,420,455		3FE.....
BRTUB6 L2 0	NEXSTAR BROADCASTING INC SECURED TERM LO.....		09/24/2019.....	BANC OF AMERICA SECURITIES LLC.....		2,487,500	2,500,000	(4,426)	3FE.....
BRTUBM CM 1	TIBCO SOFTWARE INC SECURED TERM LOAN 6.....		08/28/2019.....	J.P. MORGAN SECURITIES INC.....		351,750	350,000	(475)	4FE.....
BRTUGG PZ 6	MULTI-COLOR CORP SECURED TERM LOAN 6.5.....		07/09/2019.....	BANC OF AMERICA SECURITIES LLC.....		1,980,000	2,000,000		4Z.....
BRTUUP UT 8	TALEN ENERGY SUPPLY LLC SECURED TERM LOA.....		07/26/2019.....	J.P. MORGAN SECURITIES INC.....		4,400,625	4,437,500		3Z.....
BRTV4T ZY 1	DIAMOND SPORTS GROUP LLC SECURED TERM LO.....		09/19/2019.....	Various.....		4,383,730	4,400,000		3FE.....
BRTV5P UK 3	CLEARWATER PAPER CORP SECURED TERM LOAN.....		08/21/2019.....	J.P. MORGAN SECURITIES INC.....		353,500	350,000	(196)	3FE.....
BRTVB3 GM 7	SINCLAIR TELEVISION GROUP INC SECURED TE.....		09/19/2019.....	Various.....		704,028	700,000	(157)	3FE.....
BRTVM1 SA 2	CALPINE CORP SECURED TERM LOAN 4.612%.....		08/15/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		995,000	1,000,000		3FE.....
BRTVQU ZR 9	DAVITA HEALTHCARE PARTNERS INC SECURED T.....		09/05/2019.....	WELLS FARGO SECURITIES.....		8,011,425	8,031,503		3FE.....
BRTVQX 95 0	CLEARCHANNEL SECURED TERM LOAN 5.667%.....		08/20/2019.....	MORGAN STANLEY & CO. INC.....		1,044,750	1,050,000		4FE.....
BRTWV8 T6 3	DELL INTERNATIONAL LLC SECURED TERM LOAN.....		09/25/2019.....	Tax Free Exchange.....		9,043,799	9,059,379		2FE.....
G4770Q AB 1	INEGRP SECURED TERM LOAN 6.085% 07/29/.....		09/20/2019.....	BARCLAYS CAPITAL.....		2,331,750	2,350,000		3FE.....
G9368P AY 0	VIRIGIN MEDIA VIRGINMEDIABRISTOLLLC 4.....		08/23/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		702,625	700,000	(390)	3FE.....
BRTHLA QH 1	OPEN TEXT CORP SECUREDTERMLOAN 3.835%.....	A.....	09/17/2019.....	BARCLAYS CAPITAL.....		1,052,419	1,050,000		2FE.....
C2918P AC 2	DHX MEDIA LTD SECURED TERM LOAN 5.794%.....	A.....	07/12/2019.....	RBC DOMINION SECURITIES INC.....		488,377	500,000		4FE.....
BRTSVZ WJ 0	JBS USA LUX SA SECURED TERM LOAN 4.544.....	D.....	09/12/2019.....	BARCLAYS CAPITAL.....		877,641	875,000		3FE.....
L1957L AB 7	CONSOLIDATED ENERGY FINANCE SA SECURED T.....	D.....	08/26/2019.....	MORGAN STANLEY & CO. INC.....		675,500	700,000	(354)	3FE.....
L5582B AT 4	ION TRADING TECHNOLOGIES SARL SECURED TE.....	D.....	08/20/2019.....	UBS WARBURG LLC.....		407,400	420,000	(211)	4FE.....
N1603L AD 9	BRIGHT BIDCO BV TERM LOAN 5.820% 06/30.....	D.....	09/19/2019.....	B47R_BL.....		990,870	980,017	13,150	5FE.....
N8232N AB 3	STARFRUIT FINCO BV SECUREDTERMLOAN 5.3.....	D.....	08/27/2019.....	J.P. MORGAN SECURITIES INC.....		339,500	350,000	(391)	4FE.....
BRTV4U 24 0	SINCLAIR TELEVISION GROUP INC SECURED TE.....		08/23/2019.....	J.P. MORGAN SECURITIES INC.....		379,122	376,923		3FE.....
8299999	Total - Bonds - Bank Loans.....					132,758,876	133,522,509	326,032	XXX.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
8399997	Total - Bonds - Part 3					3,966,297,864	3,863,565,702	19,092,848	XXX
8399999	Total - Bonds					3,966,297,864	3,863,565,702	19,092,848	XXX
Common Stocks - Industrial and Miscellaneous									
03272L	10 8 ANAPLAN INC		08/27/2019	DIRECT	4,487,000	258,945	XXX		L
05338G	10 6 AVALARA INC		09/10/2019	DIRECT	25,370,000	2,141,428	XXX		L
50077B	20 7 KRATOS DEFENSE & SECURITY SOLU		08/05/2019	DIRECT	1,399,000	29,547	XXX		L
84790A	10 5 SPECTRUM BRANDS HOLDINGS INC		09/27/2019	Spin Off	78,000	1	XXX		L
88025T	10 2 TENABLE HOLDINGS INC TENABLE HOLDINGS IN		09/09/2019	DIRECT	45,137,000	1,074,084	XXX		L
BME3GP	6W 1 GCGMANAGERSALUXCOSCA		08/05/2019	DIRECT	95,517,000	1	XXX		U
BME3GP	6X 9 GCGMANAGERSALUXCOSCA		08/05/2019	DIRECT	1,998,926,000	1	XXX		U
BME3GP	6Y 7 GCGMANAGERSALUXCOSCA		08/05/2019	DIRECT	1,998,900,000	1	XXX		U
608012	10 0 MOGUINC	D	08/26/2019	DIRECT	1,905,000	6,927	XXX		L
9099999	Total - Common Stocks - Industrial and Miscellaneous					3,510,935	XXX	0	XXX
Common Stocks - Mutual Funds									
09251M	10 8 BLACKROCK EQUITY DIVIDEND FUND OPEN_ENDF		08/05/2019	DIRECT	1,477,270	28,600	XXX		U
191912	40 1 COHEN&STEERSREALTYINCOMEFE OPEN_ENDFUND		08/05/2019	DIRECT	7,782,330	133,000	XXX		U
315912	70 9 FIDELITY NASDAQ COMPOSITE INDE		08/05/2019	DIRECT	29,680	3,100	XXX		L
921075	75 0 VAN ECK GLOBAL HARD ASSETS FUN OPEN_END		08/05/2019	DIRECT	983,730	26,000	XXX		U
922042	84 1 VANGUARD EMR MRKTS STK INX CL OPEN_END F		09/24/2019	DIRECT	299,690	10,219	XXX		U
922908	68 6 VANGUARD 500 INDEX OPEN_END FUND		09/16/2019	DIRECT	46,060	3,473	XXX		U
957663	67 7 WESTERN ASSET CORE BOND CL IS OPEN END F		09/03/2019	DIRECT	534,000	6,947	XXX		L
9299999	Total - Common Stocks - Mutual Funds					211,339	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					3,722,274	XXX	0	XXX
9799999	Total - Common Stocks					3,722,274	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					3,722,274	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					3,970,020,138	XXX	19,092,848	XXX

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(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:....8.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Government																					
233244 AH 5	US DEPT OF TRANSPORTATION AGENCY BND 144		09/07/2019	Various.....		220,213	220,213	206,058	222,308	(2,095)			(2,095)		220,213			0	11,902	12/07/2021	1.....
36200J AM 2	GNMA POOL # 602212 6.000% 03/15/33		09/01/2019	Paydown.....		8,833	8,833	9,137	9,032	(199)			(199)		8,833			0	356	03/15/2033	1.....
36200Q K3 7	GNMA GNMA 30YR 6.500% 03/15/32		09/01/2019	Paydown.....		190	190	193	192	(2)			(2)		190			0	8	03/15/2032	1.....
36200S TX 8	GNMA GNMA 30YR 6.500% 10/15/31		09/01/2019	Paydown.....		1,670	1,670	1,694	1,684	(14)			(14)		1,670			0	72	10/15/2031	1.....
36201F UX 3	GNMA GNMA 30YR 7.000% 04/15/32		09/01/2019	Paydown.....		379	379	381	380	(1)			(1)		379			0	18	04/15/2032	1.....
36201F XG 7	GNMA GNMA 30YR 6.500% 06/15/32		09/01/2019	Paydown.....		2,126	2,126	2,157	2,145	(19)			(19)		2,126			0	93	06/15/2032	1.....
36201L TN 4	GNMA GNMA 30YR 6.500% 04/15/32		09/01/2019	Paydown.....		2,737	2,737	2,777	2,761	(24)			(24)		2,737			0	120	04/15/2032	1.....
36202C 2H 5	GNMA2 GNMA2 30YR 6.000% 04/20/28		09/01/2019	Paydown.....		2,972	2,972	2,865	2,908	.65			.65		2,972			0	119	04/20/2028	1.....
36202C 2W 2	GNMA2 GNMA2 30YR 6.000% 05/20/28		09/01/2019	Paydown.....		1,581	1,581	1,525	1,549	.32			.32		1,581			0	63	05/20/2028	1.....
36202E 6E 4	GNMA2 GNMA2 30YR 5.000% 06/20/39		09/01/2019	Paydown.....		177,557	177,557	180,386	179,793	(2,236)			(2,236)		177,557			0	5,990	06/20/2039	1.....
36202E S9 1	GNMA2 POOL # 004144 5.500% 05/20/38		09/01/2019	Paydown.....		2,976	2,976	3,012	3,004	(28)			(28)		2,976			0	111	05/20/2038	1.....
36202E VP 1	GNMA2 POOL # 004222 6.000% 08/20/38		09/01/2019	Paydown.....		6,726	6,726	6,708	6,708	18			18		6,726			0	271	08/20/2038	1.....
36202S BC 1	GNMA GNMA 30YR 6.000% 01/15/33		09/01/2019	Paydown.....		61	61	63	62	(1)			(1)		61			0	2	01/15/2033	1.....
36203B J5 4	GNMA GNMA 30YR 7.000% 12/15/22		09/01/2019	Paydown.....		248	248	240	246	3			3		248			0	12	12/15/2022	1.....
36203C KE 1	GNMA GNMA 30YR 7.500% 11/15/23		09/01/2019	Paydown.....		32	32	32	32	0			0		32			0	2	11/15/2023	1.....
36203C LK 6	GNMA GNMA 30YR 7.000% 01/15/24		09/01/2019	Paydown.....		117	117	116	117	1			1		117			0	5	01/15/2024	1.....
36203C NC 2	GNMA GNMA 30YR 7.000% 09/15/23		09/01/2019	Paydown.....		98	98	95	97	1			1		98			0	5	09/15/2023	1.....
36203C SF 0	GNMA GNMA 30YR 6.500% 05/15/23		09/01/2019	Paydown.....		212	212	204	209	3			3		212			0	9	05/15/2023	1.....
36203C VH 2	GNMA GNMA 30YR 7.000% 11/15/23		09/01/2019	Paydown.....		11	11	11	11	0			0		11			0		11/15/2023	1.....
36203D FQ 8	GNMA GNMA 30YR 7.000% 09/15/23		09/01/2019	Paydown.....		59	59	57	58	1			1		59			0	3	09/15/2023	1.....
36203D GU 8	GNMA GNMA 30YR 7.000% 12/15/23		09/01/2019	Paydown.....		18	18	17	18	0			0		18			0	1	12/15/2023	1.....
36203E 6N 3	GNMA GNMA 30YR 6.500% 08/15/23		09/01/2019	Paydown.....		780	780	752	770	10			10		780			0	34	08/15/2023	1.....
36203F YQ 2	GNMA GNMA 30YR 6.500% 08/15/23		09/01/2019	Paydown.....		103	103	99	102	1			1		103			0	4	08/15/2023	1.....
36203H G3 9	GNMA GNMA 30YR 7.000% 07/15/23		09/01/2019	Paydown.....		14	14	14	14	0			0		14			0	1	07/15/2023	1.....
36203H RN 3	GNMA GNMA 30YR 7.000% 09/15/23		09/01/2019	Paydown.....		57	57	55	57	1			1		57			0	3	09/15/2023	1.....
36203J XE 2	GNMA GNMA 30YR 7.000% 08/15/23		09/01/2019	Paydown.....		29	29	28	29	0			0		29			0	1	08/15/2023	1.....
36203K HQ 0	GNMA GNMA 30YR 7.000% 12/15/23		09/01/2019	Paydown.....		83	83	81	82	1			1		83			0	4	12/15/2023	1.....
36203K K6 0	GNMA GNMA 30YR 1994 7.000% 01/15/24		09/01/2019	Paydown.....		21	21	21	21	0			0		21			0	1	01/15/2024	1.....
36203L RC 8	GNMA GNMA 30YR 7.000% 07/15/23		09/01/2019	Paydown.....		46	46	45	46	1			1		46			0	2	07/15/2023	1.....
36203M B9 0	GNMA GNMA 30YR 1994 7.000% 05/15/24		09/01/2019	Paydown.....		27	27	26	27	0			0		27			0	1	05/15/2024	1.....
36203P AY 9	GNMA GNMA 30YR 7.000% 12/15/23		09/01/2019	Paydown.....		121	121	119	120	1			1		121			0	6	12/15/2023	1.....
36203Q JS 1	GNMA GNMA 30YR 7.000% 05/15/24		09/01/2019	Paydown.....		78	78	77	78	0			0		78			0	4	05/15/2024	1.....
36203R MW 6	GNMA GNMA 30YR 6.500% 05/15/23		09/01/2019	Paydown.....		578	579	557	571	7			7		578			0	25	05/15/2023	1.....
36203R YD 5	GNMA GNMA 30YR 7.500% 05/15/23		09/01/2019	Paydown.....		33	33	33	33	0			0		33			0	2	05/15/2023	1.....
36203S 4K 0	GNMA GNMA 30YR 7.000% 08/15/23		09/01/2019	Paydown.....		23	23	22	23	0			0		23			0	1	08/15/2023	1.....
36203S XB 8	GNMA GNMA 30YR 7.000% 09/15/23		09/01/2019	Paydown.....		17	17	16	17	0			0		17			0	1	09/15/2023	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
36203T HT 5	GNMA POOL # 358542 7.000% 07/15/23		09/01/2019	Paydown		7	7	7	7				0		7			0		07/15/2023	1
36203T NB 7	GNMA GNMA 30YR 7.000% 09/15/23		09/01/2019	Paydown		37	37	36	37		1		1		37			0		09/15/2023	1
36203V DE 7	GNMA GNMA 30YR 7.000% 11/15/23		09/01/2019	Paydown		22	22	22	22				0		22			0		11/15/2023	1
36203V U3 2	GNMA GNMA 30YR 7.000% 07/15/23		09/01/2019	Paydown		73	73	71	73		1		1		73			0		07/15/2023	1
36203V U5 7	GNMA GNMA 30YR 7.000% 07/15/23		08/01/2019	Paydown		37	37	35	36				0		37			0		07/15/2023	1
36203V W9 7	GNMA GNMA 30YR 1994 7.000% 02/15/24		09/01/2019	Paydown		12	12	12	12				0		12			0		02/15/2024	1
36203W 2E 7	GNMA GNMA 30YR 7.000% 02/15/22		09/01/2019	Paydown		121	121	116	119		1		1		121			0		02/15/2022	1
36203W 2J 6	GNMA GNMA 30YR 7.000% 03/15/22		09/01/2019	Paydown		9	9	9	9				0		9			0		03/15/2022	1
36203W PX 0	GNMA GNMA 30YR 7.000% 06/15/24		09/01/2019	Paydown		67	67	66	67				0		67			0		06/15/2024	1
36203W QV 3	GNMA GNMA 30YR 7.000% 09/15/23		09/01/2019	Paydown		11	11	11	11				0		11			0		09/15/2023	1
36203Y ER 1	GNMA GNMA 30YR 7.000% 09/15/23		09/01/2019	Paydown		31	31	30	30				0		31			0		09/15/2023	1
36204A PF 6	GNMA GNMA 30YR 7.000% 08/15/23		09/01/2019	Paydown		87	87	84	86		1		1		87			0		08/15/2023	1
36204A PV 1	GNMA GNMA 30YR 7.000% 08/15/23		09/01/2019	Paydown		25	25	24	25				0		25			0		08/15/2023	1
36204A UY 9	GNMA GNMA 30YR 7.000% 09/15/23		09/01/2019	Paydown		32	32	31	31				0		32			0		09/15/2023	1
36204C MV 0	GNMA GNMA 30YR 7.000% 11/15/23		09/01/2019	Paydown		95	95	92	93		1		1		95			0		11/15/2023	1
36204D LL 1	GNMA GNMA 30YR 1994 7.000% 02/15/24		09/01/2019	Paydown		8	8	8	8				0		8			0		02/15/2024	1
36204G ZK 1	GNMA GNMA 30YR 7.000% 12/15/23		09/01/2019	Paydown		166	166	160	163		2		2		166			0		12/15/2023	1
36204H 6E 5	GNMA GNMA 30YR 7.000% 10/15/23		09/01/2019	Paydown		9	9	9	9				0		9			0		10/15/2023	1
36204L VC 2	GNMA GNMA 30YR 7.000% 04/15/22		09/01/2019	Paydown		156	156	149	154		2		2		156			0		04/15/2022	1
36204L X3 0	GNMA GNMA 30YR 7.000% 11/15/23		09/01/2019	Paydown		20	20	19	19				0		20			0		11/15/2023	1
36204M MB 2	GNMA GNMA 30YR 7.000% 12/15/23		09/01/2019	Paydown		27	27	26	27				0		27			0		12/15/2023	1
36204R N8 7	GNMA POOL # 377615 7.500% 09/15/25		09/01/2019	Paydown		54	54	52	53		1		1		54			0		09/15/2025	1
36204W QL 4	GNMA GNMA 30YR 7.000% 01/15/24		09/01/2019	Paydown		3	3	3	3				0		3			0		01/15/2024	1
36205A 5H 3	GNMA GNMA 30YR 1994 7.000% 05/15/24		09/01/2019	Paydown		5	5	5	5				0		5			0		05/15/2024	1
36205A NF 7	GNMA GNMA 30YR 7.000% 09/15/25		09/01/2019	Paydown		274	274	271	272		2		2		274			0		09/15/2025	1
36205B HR 6	GNMA GNMA 30YR 7.000% 05/15/24		09/01/2019	Paydown		88	88	87	88		1		1		88			0		05/15/2024	1
36205C 6H 8	GNMA GNMA 30YR 7.000% 09/15/25		09/01/2019	Paydown		7	7	7	7				0		7			0		09/15/2025	1
36205F Z7 1	GNMA GNMA 30YR 7.000% 09/15/25		09/01/2019	Paydown		400	400	395	397		3		3		400			0		09/15/2025	1
36205M FZ 6	GNMA GNMA 30YR 7.000% 09/15/25		09/01/2019	Paydown		759	759	748	753		5		5		759			0		09/15/2025	1
36205P Y4 7	GNMA GNMA 30YR 7.000% 09/15/25		09/01/2019	Paydown		273	273	269	271		2		2		273			0		09/15/2025	1
36205Q 4W 6	GNMA GNMA 30YR 7.000% 07/15/25		09/01/2019	Paydown		31	31	31	31				0		31			0		07/15/2025	1
36205R L4 7	GNMA GNMA 30YR 7.000% 09/15/25		09/01/2019	Paydown		257	257	253	255		2		2		257			0		09/15/2025	1
36205R L6 2	GNMA GNMA 30YR 7.000% 09/15/25		09/01/2019	Paydown		27	27	27	27				0		27			0		09/15/2025	1
36205R TF 4	GNMA GNMA 30YR 7.000% 08/15/25		09/01/2019	Paydown		68	68	67	67				0		68			0		08/15/2025	1
36206A PL 1	GNMA GNMA 30YR 7.500% 11/15/25		09/01/2019	Paydown		106	106	103	104		1		1		106			0		11/15/2025	1
36206B WG 2	GNMA GNMA 30YR 7.000% 09/15/25		09/01/2019	Paydown		59	59	58	59				0		59			0		09/15/2025	1
36206E 3P 8	GNMA GNMA 30YR 7.000% 09/15/25		09/01/2019	Paydown		63	63	62	63				0		63			0		09/15/2025	1
36206E CP 8	GNMA GNMA 30YR 7.000% 09/15/25		09/01/2019	Paydown		50	50	49	50				0		50			0		09/15/2025	1

QE05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
36206E	FZ 3		09/01/2019	Paydown		418	418	413	415		3		3		418			0	20	09/15/2025	1
36206F	LU 4		09/01/2019	Paydown		41	41	41	41				0		41			0	2	09/15/2025	1
36206F	RC 8		09/01/2019	Paydown		382	382	377	379		3		3		382			0	19	08/15/2025	1
36206F	RJ 3		09/01/2019	Paydown		46	46	46	46				0		46			0	2	08/15/2025	1
36206F	SE 3		09/01/2019	Paydown		61	61	60	61				0		61			0	3	09/15/2025	1
36206J	FS 8		09/01/2019	Paydown		85	85	84	84		1		1		85			0	4	08/15/2025	1
36206J	YG 3		09/01/2019	Paydown		139	139	137	138		1		1		139			0	6	08/15/2025	1
36206K	BY 6		09/01/2019	Paydown		163	163	160	161		1		1		163			0	8	09/15/2025	1
36206K	GY 1		09/01/2019	Paydown		1,442	1,442	1,422	1,432		10		10		1,442			0	71	08/15/2025	1
36206K	HA 2		09/01/2019	Paydown		33	33	33	33				0		33			0	2	09/15/2025	1
36206L	BY 4		09/01/2019	Paydown		323	323	319	321		2		2		323			0	15	09/15/2025	1
36206L	CQ 0		09/01/2019	Paydown		321	321	317	319		2		2		321			0	15	09/15/2025	1
36206L	DA 4		09/01/2019	Paydown		262	262	259	260		2		2		262			0	12	09/15/2025	1
36206L	PU 7		09/01/2019	Paydown		12	12	12	12				0		12			0		08/15/2025	1
36206L	SJ 9		09/01/2019	Paydown		48	48	48	48				0		48			0	2	09/15/2025	1
36206M	PP 6		09/01/2019	Paydown		87	87	86	87		1		1		87			0	4	08/15/2025	1
36206N	C4 5		09/01/2019	Paydown		47	47	46	47				0		47			0	2	09/15/2025	1
36206P	AF 7		09/01/2019	Paydown		25	25	25	25				0		25			0	1	12/15/2025	1
36206P	PG 9		09/01/2019	Paydown		37	37	36	37				0		37			0	2	01/15/2026	1
36206P	WY 2		09/01/2019	Paydown		90	90	89	90		1		1		90			0	4	09/15/2025	1
36206Q	K2 3		09/01/2019	Paydown		62	62	60	61		1		1		62			0	3	06/15/2026	1
36206S	JX 3		09/01/2019	Paydown		10	10	10	10				0		10			0	1	09/15/2025	1
36206U	NA 3		09/01/2019	Paydown		466	466	460	463		3		3		466			0	23	02/15/2026	1
36206U	W6 2		09/01/2019	Paydown		37	37	36	36				0		37			0	2	05/15/2026	1
36206W	Z4 0		09/01/2019	Paydown		47	47	45	46		1		1		47			0	2	06/15/2026	1
36207A	K3 5		09/01/2019	Paydown		43	43	42	43		1		1		43			0	2	06/15/2026	1
36207L	H3 5		09/01/2019	Paydown		30	30	30	30				0		30			0	1	03/15/2031	1
36210R	G6 1		09/01/2019	Paydown		128	128	129	129				0		128			0	5	11/15/2031	1
36213C	J5 0		09/01/2019	Paydown		33	33	34	34				0		33			0	2	08/15/2031	1
36213E	W6 9		09/01/2019	Paydown		36,973	36,973	37,510	37,293		(320)		(320)		36,973			0	1,600	03/15/2032	1
36213F	H5 5		09/01/2019	Paydown		367	367	369	368		(1)		(1)		367			0	15	12/15/2032	1
36213F	K9 3		09/01/2019	Paydown		5,064	5,064	5,241	5,178		(114)		(114)		5,064			0	203	01/15/2033	1
362161	MC 2		09/01/2019	Paydown		47	47	45	46		1		1		47			0	2	05/15/2023	1
362162	AB 5		09/01/2019	Paydown		329	330	318	328		2		2		329			0	20	10/15/2019	1
362169	EN 0		07/01/2019	Paydown		17	17	18	17				0		17			0	1	12/15/2019	1
36218M	DZ 3		09/01/2019	Paydown		167	167	168	167				0		167			0	11	11/15/2019	1
36219S	TF 6		09/01/2019	Paydown		152	152	149	151		1		1		152			0	9	02/15/2020	1
362200	GT 8		09/01/2019	Paydown		9	9	10	9				0		9			0	1	07/15/2020	1
36220F	AB 0		08/30/2019	DIRECT		1	1	1	1				0		1		(1)	(1)		10/15/2019	1
36220F	AB 0		08/01/2019	Paydown		14	14	15	14				0		14			0	1	10/15/2019	1
36220H	PV 6		07/01/2019	Paydown		42	42	42	42				0		42			0	2	08/15/2019	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)	
36220H SJ 0	GNMA GNMA 30YR 9.500% 08/15/19...		07/01/2019	Paydown		4	4	4	4				0		4			0			08/15/2019	1
36220J QZ 2	GNMA GNMA 30YR 1988-92 9.000% 12/15/1		08/01/2019	Paydown		137	137	135	136		1		1		137			0	8		12/15/2019	1
36220N AT 4	GNMA GNMA 30YR 9.500% 12/15/19...		09/01/2019	Paydown		31	31	33	31				0		31			0	2		12/15/2019	1
36220P GK 2	GNMA GNMA 30YR 9.500% 04/15/20...		09/01/2019	Paydown		7	7	7	7				0		7			0			04/15/2020	1
36220V C2 3	GNMA GNMA 30YR 8.500% 04/15/20...		09/01/2019	Paydown		242	242	226	240		2		2		242			0	14		04/15/2020	1
36220V LZ 0	GNMA GNMA 30YR 9.000% 06/15/20...		09/01/2019	Paydown		684	684	661	680		5		5		684			0	41		06/15/2020	1
36220Y 6P 3	GNMA POOL #292578X 9.500% 10/15/20...		09/01/2019	Paydown		20	20	20	20				0		20			0	1		10/15/2020	1
36220Y YT 4	GNMA GNMA 30YR 9.500% 09/15/20...		09/01/2019	Paydown		58	58	61	58				0		58			0	4		09/15/2020	1
36223D 6X 9	GNMA GNMA 30YR 8.500% 06/15/21...		09/01/2019	Paydown		155	155	160	156				0		155			0	9		06/15/2021	1
36223G UA 5	GNMA GNMA 30YR 9.500% 07/15/21...		09/01/2019	Paydown		107	107	112	107		(1)		(1)		107			0	7		07/15/2021	1
36223H EH 6	GNMA GNMA 30YR 8.500% 07/15/21...		08/01/2019	Paydown		20	20	19	20				0		20			0	1		07/15/2021	1
36223J AH 6	GNMA GNMA 30YR 9.500% 08/15/21...		09/01/2019	Paydown		39	39	41	40				0		39			0	2		08/15/2021	1
36223J DR 1	GNMA GNMA 30YR 9.500% 07/15/21...		09/01/2019	Paydown		125	125	132	126		(1)		(1)		125			0	8		07/15/2021	1
36223M GE 0	GNMA GNMA 30YR 8.500% 09/15/21...		09/01/2019	Paydown		278	278	286	279		(1)		(1)		278			0	16		09/15/2021	1
36223M XL 5	GNMA GNMA 30YR 8.500% 12/15/21...		09/01/2019	Paydown		31	31	32	31				0		31			0	2		12/15/2021	1
36223N CH 5	GNMA GNMA 30YR 8.500% 11/15/21...		09/01/2019	Paydown		130	130	122	128		2		2		130			0	7		11/15/2021	1
36223Q RW 9	GNMA GNMA 30YR 8.500% 11/15/21...		09/01/2019	Paydown		552	552	516	543		9		9		552			0	31		11/15/2021	1
36223R ZU 2	GNMA GNMA 30YR 8.500% 01/15/22...		09/01/2019	Paydown		16	16	16	16				0		16			0	1		01/15/2022	1
36223S AD 5	GNMA GNMA 30YR 8.500% 05/15/22...		09/01/2019	Paydown		433	433	446	435		(2)		(2)		433			0	25		05/15/2022	1
36223Y 5B 2	GNMA GNMA 30YR 8.500% 04/15/22...		09/01/2019	Paydown		557	557	573	560		(3)		(3)		557			0	31		04/15/2022	1
36223Y QM 5	GNMA GNMA 30YR 7.000% 08/15/23...		09/01/2019	Paydown		59	59	57	59		1		1		59			0	3		08/15/2023	1
36224A J2 8	GNMA GNMA 30YR 8.500% 05/15/22...		09/01/2019	Paydown		145	145	149	146		(1)		(1)		145			0	8		05/15/2022	1
36224C UP 0	GNMA GNMA 30YR 8.500% 05/15/22...		09/01/2019	Paydown		40	40	41	40				0		40			0	2		05/15/2022	1
36224D R6 4	GNMA GNMA 30YR 9.500% 04/15/22...		09/01/2019	Paydown		24	24	26	25				0		24			0	2		04/15/2022	1
36224H FS 0	GNMA GNMA 30YR 8.500% 05/15/22...		09/01/2019	Paydown		245	245	252	246		(1)		(1)		245			0	14		05/15/2022	1
36224H V6 0	GNMA GNMA 30YR 9.500% 05/15/22...		09/01/2019	Paydown		103	103	108	104		(1)		(1)		103			0	6		05/15/2022	1
36224L NW 3	GNMA GNMA 30YR 7.000% 08/15/23...		09/01/2019	Paydown		15	15	15	15				0		15			0	1		08/15/2023	1
36224L S3 2	GNMA GNMA 30YR 7.000% 12/15/22...		09/01/2019	Paydown		346	346	335	343		4		4		346			0	16		12/15/2022	1
36224M 7D 1	GNMA GNMA 30YR 7.000% 06/15/23...		09/01/2019	Paydown		95	95	92	94		1		1		95			0	4		06/15/2023	1
36224P 2M 9	GNMA GNMA 30YR 7.500% 08/15/25...		09/01/2019	Paydown		4	4	4	4				0		4			0			08/15/2025	1
36224T MU 1	GNMA GNMA 30YR 7.500% 03/15/23...		09/01/2019	Paydown		281	281	284	281				0		281			0	14		03/15/2023	1
36224W RM 7	GNMA GNMA 30YR 7.500% 05/15/23...		09/01/2019	Paydown		64	64	64	64				0		64			0	3		05/15/2023	1
36224X PY 1	GNMA GNMA 30YR 7.000% 02/15/23...		09/01/2019	Paydown		12	12	11	11				0		12			0	1		02/15/2023	1
36224Y YS 2	GNMA GNMA 30YR 7.500% 03/15/23...		09/01/2019	Paydown		38	38	38	38				0		38			0	2		03/15/2023	1
36225A GM 6	GNMA GNMA 30YR 7.000% 07/15/25...		09/01/2019	Paydown		293	293	289	291		2		2		293			0	14		07/15/2025	1
36225B ND 6	GNMA POOL # 781288 6.500% 05/15/31		09/01/2019	Paydown		42,199	42,199	42,918	42,649		(450)		(450)		42,199			0	1,843		05/15/2031	1
36225C C9 5	GNMA2 G2 1/1 1Y CMT ARM 3.750% 07/20/2		09/01/2019	Paydown		649	649	659	649				0		649			0	16		06/01/2027	1
36225C DM 5	GNMA2 G2 1/1 1Y CMT ARM 3.750% 08/20/2		09/01/2019	Paydown		175	175	177	175				0		175			0	4		07/01/2027	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
36241K HR 2	GNMA GNMA 15YR PLATINUM 6.000% 06/15/		09/01/2019	Paydown.....		10,566	10,566	10,659	10,566				0		10,566			0	414	06/15/2020	1.....
36241K LQ 9	GNMA POOL # 782135 5.500% 01/15/37		09/01/2019	Paydown.....		18,376	18,376	18,508	18,473		(97)		(97)		18,376			0	696	01/15/2037	1.....
36292C BU 7	GNMA GNMA 30YR 6.000% 07/15/35...		09/01/2019	Paydown.....		11,973	11,973	11,911	11,919		54		54		11,973			0	472	07/15/2035	1.....
36292L EX 8	GNMA GNMA 30YR 6.000% 06/15/36...		09/01/2019	Paydown.....		7,257	7,257	7,371	7,343		(86)		(86)		7,257			0	318	06/15/2036	1.....
36296D YU 6	GNMA GNMA 30YR 5.500% 05/15/38...		09/01/2019	Paydown.....		13,008	13,008	13,150	13,118		(110)		(110)		13,008			0	478	05/15/2038	1.....
38373Q MZ 1	GNMA GNMA_03-37 5.500% 05/20/33...		09/01/2019	Paydown.....		274,015	274,015	267,892	270,687		3,328		3,328		274,015			0	10,120	05/20/2033	1.....
38374C CC 3	GOVERNMENT NATIONAL MORTGAGE A GNMA_03-7		09/01/2019	Paydown.....		371,878	371,878	343,865	362,079		9,799		9,799		371,878			0	13,772	09/20/2033	1.....
38374C YN 5	GOVERNMENT NATIONAL MORTGAGE A GNMA_03-8		09/01/2019	Paydown.....		84,009	84,009	80,061	82,445		1,564		1,564		84,009			0	3,093	10/20/2033	1.....
38374F X5 8	GNMA GNMA_04-21 5.000% 04/16/34...		09/01/2019	Paydown.....		377,024	377,024	354,521	363,857		13,167		13,167		377,024			0	12,655	04/16/2034	1.....
38374H PY 0	GNMA GNMA_04-54 5.500% 07/20/34...		09/01/2019	Paydown.....		513,189	513,189	502,163	507,172		6,017		6,017		513,189			0	18,790	07/20/2034	1.....
38374M MC 0	GOVERNMENT NATIONAL MORTGAGE A GNMA_05-9		09/01/2019	Paydown.....		243,720	243,720	216,397	232,614		11,106		11,106		243,720			0	8,773	12/20/2035	1.....
38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A GNMA_07-2		09/01/2019	Paydown.....		694,007	694,007	692,869	692,869		1,139		1,139		694,007			0	25,945	04/20/2037	1.....
83162C TX 1	SMALL BUSINESS ADMINISTRATION SBAP_11-20		09/01/2019	Paydown.....		69,176	69,176	69,176	69,099		76		76		69,176			0	2,874	03/01/2031	1.....
911760 KE 5	VENDEE MORTGAGE TRUST VENDE_97 VENDE_97-		09/01/2019	Paydown.....		146,791	146,791	144,304	145,923		868		868		146,791			0	7,557	02/15/2027	1.....
912828 2D 1	UNITED STATES TREASURY SENIOR GOVT BND		09/19/2019	B47R_PB.....		26,866	27,000	26,768	26,842		23		23		26,866			0	391	08/31/2023	1.....
912828 2J 8	UNITED STATES TREASURY SENIOR GOVT BND		08/29/2019	WELLS FARGO SECURITIES.....		3,989,680	4,000,000	3,976,883			4,184		4,184		3,981,067		8,612	8,612	37,500	07/15/2020	1.....
912828 2X 7	UNITED STATES TREASURY SENIOR GOVT BND		09/30/2019	Maturity.....		5,900,000	5,900,000	5,823,957	5,851,418		48,582		48,582		5,900,000			0	81,125	09/30/2019	1.....
912828 LJ 7	UNITED STATES TREASURY GOVT BND 3.625%		08/15/2019	Maturity.....		425,000	425,000	432,356	425,539		(539)		(539)		425,000			0	15,406	08/15/2019	1.....
912828 YC 8	UNITED STATES TREASURY SENIOR GOVT BND		09/24/2019	WELLS FARGO SECURITIES.....		29,913,221	30,000,000	29,881,701			1,964		1,964		29,883,664		29,557	29,557	30,907	08/31/2021	1.....
31399B 8H 5	GOVERNMENTNATIONALMORTGAGEA CMBS_2023		08/01/2019	Paydown.....		831	1,102	1,108	1,097		(267)		(267)		831			0	52	02/01/2023	1.....
0599999	Total - Bonds - U.S. Government.....					43,621,501	43,719,008	43,396,660	9,629,260	0	95,493	0	95,493	0	43,583,332	0	38,168	38,168	295,016	XXX	XXX
Bonds - All Other Government																					
45580K AC 2	INDUSTRIAL AND COMMERCIAL BANK CORP BND		09/19/2019	B47R_EM.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	82,391	11/13/2019	1FE.....
45580K AK 4	INDUSTRIAL AND COMMERCIAL BANK CORPBND		07/25/2019	WELLS FARGO SECURITIES.....		1,540,620	1,500,000	1,500,000	1,500,000				0		1,500,000		40,620	40,620	38,034	11/08/2027	1FE.....
218493 AA 2	CORDELIO AMALCO GP I SECURED CORP BND		09/30/2019	Redemption 100.0000.....		260,480	260,480	259,656					0		260,480	824		824	8,531	09/30/2034	2FE.....
218493 AB 0	CORDELIO AMALCO GP I SENIOR CORP BND 4		07/02/2019	Redemption 100.0000.....		683,369	683,369	674,983					0		683,369	8,386		8,386	15,633	06/30/2034	2FE.....

QE05.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
66977W AP 4	NOVA CHEM CORP. SENIOR CORP BND 144A 5	A	09/23/2019	STATE STREET.....		1,029,710	1,000,000	1,000,000	1,000,000				0		1,000,000		29,710	29,710	45,000	05/01/2025	3FE.....
002364 AB 3	AVI FUNDING COMPANY LIMITED AVI FUNDING	D	07/24/2019	ANZ Securities.....		6,274,080	6,000,000	5,978,760	5,985,016		1,000		1,000		5,986,016		288,064	288,064	196,333	09/16/2025	1FE.....
00388W AC 5	TAQA ABU DHABI NATIONAL SENIOR CORP BND	D	09/19/2019	B47R_EM.....		2,160,546	2,100,000	2,177,438	2,165,607		(5,061)		(5,061)		2,160,546			0	68,141	06/22/2026	1FE.....
040114 GL 8	REPUBLIC OF ARGENTINA GOVT BND 8.280%	D	09/06/2019	J.P. MORGAN SECURITIES INC.....		618,299	1,261,834	899,215			1,379		1,379		900,594		(282,295)	(282,295)	20,316	12/31/2033	4FE.....
195325 DL 6	COLOMBIA REPUBLIC OF SENIOR CORP BND 3	D	09/19/2019	B47R_EM.....		10,037,809	10,000,000	10,045,600	10,040,661		(2,853)		(2,853)		10,037,809			0	348,750	04/25/2027	2FE.....
268317 AS 3	ELECTRICITE DE FRANCE SA SENIOR CORP BND	D	09/19/2019	B47R_PB.....		26,851,731	27,000,000	26,771,850	26,836,361		15,370		15,370		26,851,731			0	913,500	10/13/2025	1FE.....
279158 AC 3	ECOPETROL SA SENIOR CORP BND 5.875% 09	D	09/19/2019	B47R_EM.....		5,827,345	5,500,000	5,871,250			(43,905)		(43,905)		5,827,345			0	324,023	09/18/2023	2FE.....
302154 BS 7	EXPORT-IMPORT BANK OF KOREA SENIOR CORP	D	09/19/2019	B47R_EM.....		499,937	500,000	499,105	499,814		122		122		499,937			0	7,438	01/21/2020	1FE.....
445545 AH 9	REPUBLIC OF HUNGARY GOVT BND 5.375% 02	D	09/19/2019	B47R_EM.....		524,474	500,000	529,375	528,793		(4,319)		(4,319)		524,474			0	28,965	02/21/2023	2FE.....
491798 AJ 3	KENYA (REPUBLIC OF) SENIOR CORP BND 144A	D	07/31/2019	MORGAN STANLEY & CO. INC.....		1,675,008	1,600,000	1,600,000					0		1,600,000		75,008	75,008	21,778	05/22/2027	4FE.....
536878 AG 6	LITHUANIA (REPUBLIC OF) SENIORCORPBND144	D	09/19/2019	B47R_EM.....		4,488,480	4,200,000	4,636,800	4,564,230		(75,750)		(75,750)		4,488,480			0	315,350	02/01/2022	1FE.....
56109A AB 5	1MALAYSIA SUKUK GLOBAL BERHAD MALAYSIA S	D	09/26/2019	DEUTSCHE BANK AG.....		2,433,200	2,000,000	2,222,940	2,212,045		(3,233)		(3,233)		2,208,812		224,388	224,388	75,480	04/27/2046	1FE.....
617726 AF 1	MOROCCO (KINGDOM OF) SENIOR GOVT BND 144	D	09/19/2019	B47R_EM.....		4,521,633	4,500,000	4,542,630	4,525,690		(4,057)		(4,057)		4,521,633			0	147,879	12/11/2022	2FE.....
71654Q BB 7	PETROLEOS MEXICANOS SENIOR CORP BND 4.	D	09/27/2019	Taxable Exchange.....		3,198,119	3,000,000	3,035,400			(4,832)		(4,832)		3,030,568		167,551	167,551	121,681	01/24/2022	2FE.....
716743 AD 1	PETRONAS CAPITAL LTD. CORP BND 5.250%	D	08/12/2019	Various.....		8,800,000	8,800,000	9,029,140	8,816,631		(16,631)		(16,631)		8,800,000			0	462,000	08/12/2019	1FE.....
74727P AW 1	QATAR STATE OF SENIORCORPBND144A 3.875	D	09/19/2019	B47R_EM.....		30,121,223	30,000,000	30,150,000	30,141,515		(20,292)		(20,292)		30,121,223			0	1,052,708	04/23/2023	1FE.....
80413T AD 1	SAUDI ARABIA SENIOR CORP BND 144A 2.87	D	09/19/2019	B47R_EM.....		796,502	800,000	794,688	795,886		617		617		796,502			0	23,958	03/04/2023	1FE.....
836205 AU 8	SOUTH AFRICA REPUBLIC OF SENIOR CORP BND	D	07/31/2019	Various.....		2,316,000	2,400,000	2,296,800	2,309,995		3,845		3,845		2,313,840		2,160	2,160	83,133	10/12/2028	3FE.....
900123 CB 4	REPUBLIC OF TURKEY SENIOR CORP BND 4.8	D	08/12/2019	Various.....		1,611,750	2,100,000	1,468,950	1,472,498		5,198		5,198		1,477,696		134,054	134,054	84,744	04/16/2043	4FE.....
900123 CT 5	REPUBLIC OF TURKEY SENIOR CORP BND 7.6	D	09/26/2019	BARCLAYS CAPITAL.....		2,629,048	2,480,000	2,422,960			3,492		3,492		2,426,452		202,596	202,596	131,845	04/26/2029	4FE.....
BRS1QS GZ 4	ARGENTINA REPUBLIC OF GOVERNME SENIOR CO	B	09/18/2019	BARCLAYS CAPITAL.....		332,292	684,856	763,685	754,222		(3,012)		(3,012)		742,383	(8,827)	(410,091)	(418,918)	39,475	12/31/2033	5FE.....

QE055

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
BRSAYX PV 3	CHINA FIN CAYMAN SENIOR CORP BND 5.500	D	07/24/2019	MILLENNIUM ADVISORS, LLC.....		2,066,800	2,000,000	2,161,420	2,059,158		(16,179)		(16,179)		2,042,979		23,821	23,821	78,222	11/10/2020	2FE.....
BRSGFE 79 2	MOROCCO (KINGDOM OF) SENIOR CORP BND 4	D	09/19/2019	B47R_EM.....		1,514,854	1,500,000	1,526,250	1,517,639		(2,786)		(2,786)		1,514,854			0	49,293	12/11/2022	2FE.....
BRSL08 72 5	CHINA OVERSEAS FINANCE (CAYMAN SENIOR CO	D	07/24/2019	MORGAN STANLEY & CO. INC.....		1,422,603	1,300,000	1,367,821	1,342,797		(4,085)		(4,085)		1,338,712		83,891	83,891	51,824	10/29/2023	2FE.....
BRSNQM 08 6	ECUADOR (REP OF) SENIOR CORP BND 144A	D	09/01/2019	Tax Free Exchange.....		(23,646)							0				(23,646)	(23,646)		06/20/2024	4Z.....
Y8850A AA 2	TNB GLOBAL VENTURES CAPITAL BH SUKWAK CO	D	09/19/2019	B47R_EM.....		5,591,837	5,800,000	5,529,174	5,575,358		16,479		16,479		5,591,837			0	172,473	10/19/2026	2FE.....
1099999	Total - Bonds - All Other Government.....					132,804,103	132,470,539	132,755,890	117,643,916	0	(159,493)	0	(159,493)	0	132,248,272	383	555,831	556,214	5,008,898	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

QE056

18085P LL 6	CLARK CNTY NEV ARPT MUNI BND REV 6.881	..	07/01/2019	Call 100.0000.....		10,000,000	10,000,000	10,000,000	10,000,000				0	10,000,000			0	688,100	07/01/2042	1FE.....
19648A DH 5	COLORADO HEALTH FACS AUTH REV COLORADO H	..	08/21/2019	Call 100.0000.....		2,000,000	2,000,000	1,686,920	1,723,610		3,921		3,921	1,727,531		272,469	272,469	97,222	09/01/2041	2FE.....
20753Q AA 7	FANNIEMAE-CAS_18-R07 RMBS 7-1M1 144A 2	..	09/25/2019	Paydown.....		259,600	259,600	259,722			(122)		(122)	259,600			0	1,065	04/25/2031	2FE.....
30261V AA 0	FREMF MORTGAGE TRUST FREMF_10- FREMF_10-	..	08/01/2019	Various.....							5		5	5		(5)	(5)	22,261	09/25/2043	1FM.....
30711X AF 1	CAS_14-C02 CAS_14-C02 4.618% 05/25/24	..	09/25/2019	Paydown.....		247,560	247,560	228,327	238,142		9,418		9,418	247,560			0	8,430	05/25/2024	1.....
30711X AK 0	CAS_14-C02 CAS_14-C03 5.018% 07/25/24	..	09/25/2019	Paydown.....		285,639	285,639	270,694	279,062		6,578		6,578	285,639			0	10,477	07/25/2024	1.....
30711X EK 6	FANNIEMAECONNECTICUTAVENUE RMBS 1-1M1	..	09/25/2019	Paydown.....		198,422	198,422	199,004			(581)		(581)	198,422			0	941	07/25/2029	1.....
30711X WS 9	FANNIEMAECONNECTICUTAVENUE RMBS 7-2M1	..	09/25/2019	Paydown.....		126,734	126,734	126,719			15		15	126,734			0	499	05/25/2030	1.....
31283H 2Q 7	FHLMC FGOLD 30YR GIANT 6.500% 12/01/31	..	09/01/2019	Paydown.....		254	254	254	254		1		1	254			0	11	12/01/2031	1.....
31283H 2S 3	FHLMC FGOLD 30YR GIANT 7.000% 04/01/32	..	09/01/2019	Paydown.....		5,930	5,930	5,925	5,923		7		7	5,930			0	275	04/01/2032	1.....
31283H 2T 1	FHLMC POOL # G01686 7.500% 08/01/31	..	09/01/2019	Paydown.....		2,615	2,615	2,632	2,626		(11)		(11)	2,615			0	139	08/01/2031	1.....
31283H 7D 1	FHLMC FGOLD 30YR GIANT 4.000% 05/01/34	..	09/01/2019	Paydown.....		55,154	55,154	59,476	59,081		(3,927)		(3,927)	55,154			0	1,472	05/01/2034	1.....
31283H FP 5	FHLMC FGOLD 30YR GIANT 7.500% 10/01/29	..	09/01/2019	Paydown.....		439	439	463	455		(16)		(16)	439			0	23	10/01/2029	1.....
31283H GE 9	FHLMC FGOLD 30YR GIANT 7.500% 12/01/29	..	09/01/2019	Paydown.....		6,573	6,573	6,928	6,808		(235)		(235)	6,573			0	328	12/01/2029	1.....
31283H VE 2	FHLMC POOL # G01513 6.000% 03/01/33	..	09/01/2019	Paydown.....		1,303	1,303	1,307	1,305		(2)		(2)	1,303			0	52	03/01/2033	1.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31283H VL 6	FHLMC POOL # G01519 6.000% 02/01/33		09/01/2019	Paydown.....		500	500	501	500				0		500			0	21	02/01/2033	1.....
31287T AQ 8	FHLMC FGOLD 30YR 7.000% 05/01/32..		09/01/2019	Paydown.....		458	458	483	476		(18)		(18)		458			0	22	05/01/2032	1.....
31287U DB 5	FHLMC FGOLD 30YR 7.500% 06/01/32..		09/01/2019	Paydown.....		57	57	60	59		(2)		(2)		57			0	3	06/01/2032	1.....
31287U DP 4	FHLMC FGOLD 30YR 6.500% 06/01/32..		09/01/2019	Paydown.....		1,435	1,435	1,431	1,431		4		4		1,435			0	62	06/01/2032	1.....
31288D K5 7	FHLMC FGOLD 30YR 5.000% 12/01/32..		09/01/2019	Paydown.....		25,969	25,969	25,409	25,530		440		440		25,969			0	960	12/01/2032	1.....
3128F2 WL 5	FHLMC FGOLD 30YR 7.500% 09/01/25..		09/01/2019	Paydown.....		73	73	75	74		(1)		(1)		73			0	4	09/01/2025	1.....
3128FK SC 0	FHLMC FGOLD 30YR 7.500% 01/01/27..		09/01/2019	Paydown.....		69	69	69	69				0		69			0	4	01/01/2027	1.....
3128FX YS 0	FHLMC FGOLD 30YR 7.000% 03/01/28..		09/01/2019	Paydown.....		33	33	34	33				0		33			0	2	03/01/2028	1.....
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12		09/01/2019	Paydown.....		10,508	10,508	10,563	10,508				0		10,508			0	330	04/01/2033	1.....
3128KD 4N 2	FHLMC POOL # A51729 6.500% 08/01/36		09/01/2019	Paydown.....		47,153	47,153	48,089	47,945		(792)		(792)		47,153			0	1,813	08/01/2036	1.....
3128KD YD 1	FHLMC POOL # A51608 6.500% 08/01/36		09/01/2019	Paydown.....		12,287	12,287	12,531	12,493		(206)		(206)		12,287			0	533	08/01/2036	1.....
3128KE PJ 6	FHLMC FGOLD 30YR 6.500% 09/01/36..		09/01/2019	Paydown.....		1,002	1,002	1,017	1,015		(12)		(12)		1,002			0	42	09/01/2036	1.....
3128LB 2V 9	FHLMC FGOLD 30YR 6.000% 06/01/38..		09/01/2019	Paydown.....		792	792	828	823		(30)		(30)		792			0	32	06/01/2038	1.....
3128M1 AB 5	FHLMC FGOLD 15YR GIANT 5.000% 08/01/20		09/01/2019	Paydown.....		74,699	74,699	72,792	74,106		593		593		74,699			0	2,471	08/01/2020	1.....
3128M4 CP 6	FHLMC FGOLD 30YR GIANT 5.500% 12/01/36		09/01/2019	Paydown.....		12,728	12,728	12,494	12,526		202		202		12,728			0	468	12/01/2036	1.....
3128M5 AJ 9	FHLMC POOL # G03309 5.500% 09/01/37		09/01/2019	Paydown.....		1,156	1,156	1,172	1,169		(13)		(13)		1,156			0	45	09/01/2037	1.....
3128M5 RY 8	FHLMC FGOLD 30YR GIANT 5.500% 01/01/38		09/01/2019	Paydown.....		4,583	4,583	4,634	4,625		(41)		(41)		4,583			0	168	01/01/2038	1.....
3128M6 LW 6	FHLMC FGOLD 30YR GIANT 5.500% 08/01/38		09/01/2019	Paydown.....		38,368	38,368	37,283	37,431		937		937		38,368			0	1,392	08/01/2038	1.....
3128M6 QA 9	FHLMC FGOLD 30YR GIANT 6.000% 06/01/38		09/01/2019	Paydown.....		28,216	28,216	28,266	28,251		(35)		(35)		28,216			0	1,021	06/01/2038	1.....
3128M6 QF 8	FHLMC FGOLD 30YR GIANT 5.500% 08/01/38		09/01/2019	Paydown.....		71,169	71,169	69,712	69,887		1,282		1,282		71,169			0	2,364	08/01/2038	1.....
3128M7 QY 5	FHLMC FGOLD 30YR GIANT 5.000% 06/01/39		09/01/2019	Paydown.....		7,735	7,735	7,828	7,811		(77)		(77)		7,735			0	255	06/01/2039	1.....
3128M8 B6 0	FHLMC FGOLD 30YR GIANT 4.000% 10/01/40		09/01/2019	Paydown.....		87,003	87,003	90,633	90,255		(3,252)		(3,252)		87,003			0	2,326	10/01/2040	1.....
3128M9 SH 6	FHLMC FGOLD 30YR GIANT 4.000% 06/01/43		09/01/2019	Paydown.....		142,053	142,053	149,067	148,454		(6,401)		(6,401)		142,053			0	3,916	06/01/2043	1.....
3128M9 U2 6	FHLMC POOL # G07501 4.000% 10/01/43		09/01/2019	Paydown.....		32,963	32,963	35,268	35,120		(2,157)		(2,157)		32,963			0	955	10/01/2043	1.....
3128MJ 2S 8	FHLMC POOL # G08784 3.500% 10/01/47		09/13/2019	DIRECT.....		37,062,511	35,962,859	37,089,508	37,061,316		(490)		(490)		37,060,826		1,685	1,685	944,025	10/01/2047	1.....
3128MJ 2S 8	FHLMC POOL # G08784 3.500% 10/01/47		09/01/2019	Paydown.....		1,563,486	1,563,486	1,612,467	1,611,242		(47,755)		(47,755)		1,563,486			0	37,097	10/01/2047	1.....

QE05.7

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
3128MJ 2Z 2	FHLMC POOL#G08791 3.000% 12/01/47		09/01/2019	Paydown		2,562,550	2,562,550	2,541,730			20,821		20,821		2,562,550			0	26,103	12/01/2047	1
3128MJ 3K 4	FHLMC POOL#G08801 4.000% 02/01/48		09/01/2019	Paydown		203,965	203,965	209,247	209,162	(5,198)			(5,198)		203,965			0	5,613	02/01/2048	1
3128MJ 4H 0	FHLMC POOL#G08823 3.500% 07/01/48		09/01/2019	Paydown		3,295,323	3,295,323	3,336,514		(41,192)			(41,192)		3,295,323			0	40,414	07/01/2048	1
3128MJ 4W 7	FHLMC POOL#G08836 4.000% 09/01/48		09/01/2019	Paydown		896,871	896,871	914,458	914,329	(17,458)			(17,458)		896,871			0	24,608	09/01/2048	1
3128MJ 5C 0	FHLMC 4.000% 10/01/48		08/07/2019	DAIWA		22,264,943	21,444,038	22,100,762					0	22,100,762		164,181	164,181	302,671	10/01/2048	1	
3128MJ 5C 0	FHLMC 4.000% 10/01/48		09/01/2019	Paydown		6,071,632	6,071,632	6,244,375		(172,744)			(172,744)		6,071,632			0	82,741	10/01/2048	1
3128MJ 5H 9	FHLMC POOL#G08847 4.000% 11/01/48		09/01/2019	Paydown		4,770,106	4,770,106	4,901,470		(131,364)			(131,364)		4,770,106			0	66,847	11/01/2048	1
3128MJ 5T 3	FHLMC 4.000% 01/01/49		08/14/2019	Various		42,951,416	41,495,351	42,740,211		(12,438)			(12,438)		42,727,773		223,643	223,643	609,683	01/01/2049	1
3128MJ 5T 3	FHLMC 4.000% 01/01/49		08/01/2019	Paydown		4,436,192	4,436,192	4,569,278		(133,086)			(133,086)		4,436,192			0	53,656	01/01/2049	1
3128MJ 6H 8	FHLMC POOL#G08871 3.500% 04/01/49		09/01/2019	Paydown		967,933	967,933	979,314		(11,381)			(11,381)		967,933			0	13,949	04/01/2049	1
3128MJ 6J 4	FHLMC POOL#G08872 4.000% 04/01/49		09/01/2019	Paydown		540,168	540,168	555,487		(15,319)			(15,319)		540,168			0	7,832	04/01/2049	1
3128MJ CS 7	FHLMC FGOLD 30YR GIANT 5.500% 09/01/35		09/01/2019	Paydown		38,706	38,706	38,953	38,885	(180)			(180)		38,706			0	1,427	09/01/2035	1
3128MJ TK 6	FHLMC FGOLD 30YR GIANT 3.000% 10/01/43		09/01/2019	Paydown		281,975	281,975	286,469	286,078	(4,103)			(4,103)		281,975			0	5,720	10/01/2043	1
3128MJ ZN 3	FHLMC POOL # G08748 3.500% 02/01/47		09/01/2019	Paydown		67,580	67,580	68,778	68,734	(1,154)			(1,154)		67,580			0	1,591	02/01/2047	1
3128MM TX 1	FHLMC FGOLD 15YR GIANT 3.000% 08/01/30		09/19/2019	DIRECT		2,842,495	2,753,080	2,861,053	2,843,278	(1,238)			(1,238)		2,842,040		455	455	61,944	08/01/2030	1
3128MM TX 1	FHLMC FGOLD 15YR GIANT 3.000% 08/01/30		09/01/2019	Paydown		146,214	146,214	151,949	151,005	(4,790)			(4,790)		146,214			0	2,949	08/01/2030	1
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR FH 3/1 12		09/01/2019	Paydown		4,449	4,449	4,466	4,449				0		4,449			0	131	02/01/2035	1
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 1Y		09/01/2019	Paydown		4,418	4,418	4,446	4,418				0		4,418			0	137	09/01/2036	1
3128NH 2A 0	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12		09/01/2019	Paydown		716	716	721	716				0		716			0	23	06/01/2037	1
3128P7 QG 1	FHLMC FGOLD 20YR 4.500% 01/01/31		09/19/2019	DIRECT		7,018,081	6,867,718	7,072,676	7,021,980	(4,645)			(4,645)		7,017,334		746	746	231,785	01/01/2031	1
3128P7 QG 1	FHLMC FGOLD 20YR 4.500% 01/01/31		09/01/2019	Paydown		449,709	449,709	463,130	459,810	(10,101)			(10,101)		449,709			0	13,666	01/01/2031	1
3128PS HR 1	FHLMC FGOLD 15YR 3.500% 09/01/25		09/19/2019	DIRECT		5,581,448	5,488,054	5,662,128	5,587,416	(6,745)			(6,745)		5,580,671		777	777	144,061	09/01/2025	1
3128PS HR 1	FHLMC FGOLD 15YR 3.500% 09/01/25		09/01/2019	Paydown		271,762	271,762	280,382	276,682	(4,920)			(4,920)		271,762			0	6,342	09/01/2025	1
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12		09/01/2019	Paydown		934	934	936	934				0		934			0	29	01/01/2037	1
312903 L5 4	FHLMC FHLMC_159 4.500% 09/15/21		09/15/2019	Paydown		686	686	527	669	18			18		686			0	21	09/15/2021	1
312906 DD 9	FHLMC FHLMC_1099 7.950% 06/15/21		09/01/2019	Paydown		267	267	279	267				0		267			0	14	06/15/2021	1
312912 AP 3	FHLMC FHLMC_1367 6.500% 09/15/22		09/01/2019	Paydown		5,048	5,048	4,640	4,969				79		5,048			0	222	09/15/2022	1
312914 VY 7	FHLMC FHLMC_1474 7.000% 02/15/23		09/01/2019	Paydown		3,158	3,158	2,999	3,119				39		3,158			0	147	02/15/2023	1
31292G 5P 7	FHLMC FGOLD 30YR 7.500% 07/01/29		09/01/2019	Paydown		108	108	113	111	(4)			(4)		108			0	5	07/01/2029	1
31292G 5R 3	FHLMC FGOLD 30YR 7.500% 08/01/29		09/01/2019	Paydown		1,120	1,120	1,181	1,161	(40)			(40)		1,120			0	57	08/01/2029	1
31292G 5W 2	FHLMC FGOLD 30YR 7.500% 09/01/29		09/01/2019	Paydown		36	36	38	37	(1)			(1)		36			0	2	09/01/2029	1

QE05 8

SCHEDULE D - PART 4

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

QE059

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31292G 6L 5	FHLMC FGOLD 30YR 7.500%	10/01/29..	..	09/01/2019	Paydown		1,556	1,556	1,641	1,613				(57)	(57)	1,556			0	71	10/01/2029	1.....
31292G 6W 1	FHLMC FGOLD 30YR 7.500%	09/01/29..	..	09/01/2019	Paydown		8	8	8	8				0		8			0		09/01/2029	1.....
	FHLMC POOL # C00896 7.500%																					
31292G 7H 3	FHLMC POOL # C00896 7.500%	12/01/29	..	09/01/2019	Paydown		210	210	221	217		(8)		(8)		210			0	11	12/01/2029	1.....
31292G QB 5	FHLMC FGOLD 30YR 7.500%	03/01/26..	..	09/01/2019	Paydown		157	157	159	158		(1)		(1)		157			0	8	03/01/2026	1.....
31292G TF 3	FHLMC FGOLD 30YR 7.500%	09/01/27..	..	09/01/2019	Paydown		368	368	369	369		(1)		(1)		368			0	18	09/01/2027	1.....
31292H 4K 7	FHLMC FGOLD 30YR 6.000%	12/01/33..	..	09/01/2019	Paydown		17,278	17,278	17,408	17,370		(91)		(91)		17,278			0	678	12/01/2033	1.....
31292H JU 9	FHLMC FGOLD 30YR 7.000%	05/01/31..	..	09/01/2019	Paydown		942	942	994	978		(36)		(36)		942			0	40	05/01/2031	1.....
31292H QR 8	FHLMC FGOLD 30YR 6.500%	06/01/32..	..	09/01/2019	Paydown		1,739	1,739	1,737	1,737		2		2		1,739			0	75	06/01/2032	1.....
31292H ZL 0	FHLMC FGOLD 30YR 7.500%	05/01/32..	..	09/01/2019	Paydown		1,492	1,492	1,562	1,542		(50)		(50)		1,492			0	75	05/01/2032	1.....
31292H QZ 1	FHLMC FGOLD 30YR 4.500%	10/01/33..	..	09/01/2019	Paydown		244	244	231	234		9		9		244			0	7	10/01/2033	1.....
31292K 3Z 8	FHLMC FGOLD 30YR 4.000%	09/01/40..	..	09/13/2019	DIRECT.....		16,099,117	15,737,754	16,150,870	16,086,932		11,502		11,502		16,098,433		683	683	472,133	09/01/2040	1.....
31292K 3Z 8	FHLMC FGOLD 30YR 4.000%	09/01/40..	..	09/01/2019	Paydown		812,118	812,118	833,436	830,137		(18,019)		(18,019)		812,118			0	21,496	09/01/2040	1.....
31292L FS 9	FHLMC FGOLD 30YR 3.500%	03/01/42..	..	09/13/2019	DIRECT.....		11,766,485	11,461,414	11,807,048	11,763,550		2,447		2,447		11,765,998		487	487	300,862	03/01/2042	1.....
31292L FS 9	FHLMC FGOLD 30YR 3.500%	03/01/42..	..	09/01/2019	Paydown		233,091	233,091	240,120	239,236		(6,145)		(6,145)		233,091			0	5,783	03/01/2042	1.....
	FHLMC POOL # C09070 4.000%																					
31292S CF 5	FHLMC POOL # C09070 4.000%	12/01/44	..	09/01/2019	Paydown		17,444	17,444	18,540	18,482		(1,037)		(1,037)		17,444			0	463	12/01/2044	1.....
31293V EZ 1	FHLMC FGOLD 30YR 7.500%	08/01/29..	..	09/01/2019	Paydown		59	59	62	61		(2)		(2)		59			0	3	08/01/2029	1.....
31293W PC 8	FHLMC FGOLD 30YR 7.500%	10/01/29..	..	09/01/2019	Paydown		2	2	3	3				0		2			0		10/01/2029	1.....
31293Y C3 8	FHLMC FGOLD 30YR 7.500%	10/01/29..	..	09/01/2019	Paydown		9	9	9	9				0		9			0		10/01/2029	1.....
31293Y GV 2	FHLMC FGOLD 30YR 7.500%	11/01/29..	..	09/01/2019	Paydown		121	121	128	126		(5)		(5)		121			0	6	11/01/2029	1.....
31293Y KK 1	FHLMC FGOLD 30YR 7.500%	11/01/29..	..	09/01/2019	Paydown		3	3	3	3				0		3			0		11/01/2029	1.....
31293Y Q8 2	FHLMC FGOLD 30YR 7.500%	12/01/29..	..	09/01/2019	Paydown		101	101	106	105		(4)		(4)		101			0	5	12/01/2029	1.....
	FHLMC POOL # A93676 30YR 4.000%																					
312942 CM 5	FHLMC POOL # A93676 30YR 4.000%	09/01/	..	09/19/2019	DIRECT.....		5,918,047	5,782,417	5,938,271	5,913,513		4,097		4,097		5,917,610		437	437	173,472	09/01/2040	1.....
	FHLMC POOL # A93676 30YR 4.000%																					
312942 CM 5	FHLMC POOL # A93676 30YR 4.000%	09/01/	..	09/01/2019	Paydown		192,887	192,887	198,086	197,260		(4,373)		(4,373)		192,887			0	5,151	09/01/2040	1.....
312942 CU 7	FHLMC FGOLD 30YR 4.000%	09/01/40..	..	09/13/2019	DIRECT.....		12,296,060	12,011,026	12,334,761	12,283,395		12,107		12,107		12,295,502		558	558	360,331	09/01/2040	1.....
312942 CU 7	FHLMC FGOLD 30YR 4.000%	09/01/40..	..	09/01/2019	Paydown		544,319	544,319	558,990	556,662		(12,343)		(12,343)		544,319			0	14,026	09/01/2040	1.....
312942 F4 2	FHLMC FGOLD 30YR 4.000%	09/01/40..	..	09/19/2019	DIRECT.....		10,542,925	10,307,003	10,577,562	10,536,226		5,928		5,928		10,542,154		771	771	309,210	09/01/2040	1.....
312942 F4 2	FHLMC FGOLD 30YR 4.000%	09/01/40..	..	09/01/2019	Paydown		269,548	269,548	276,624	275,543		(5,995)		(5,995)		269,548			0	7,187	09/01/2040	1.....
312942 KE 4	FHLMC FGOLD 30YR 4.000%	09/01/40..	..	09/19/2019	DIRECT.....		9,209,088	9,003,938	9,240,291	9,204,652		3,783		3,783		9,208,435		653	653	270,118	09/01/2040	1.....
312942 KE 4	FHLMC FGOLD 30YR 4.000%	09/01/40..	..	09/01/2019	Paydown		412,862	412,862	423,699	422,065		(9,203)		(9,203)		412,862			0	11,009	09/01/2040	1.....
	FHLMC POOL # A95825 4.000%																					
312944 PJ 4	FHLMC POOL # A95825 4.000%	12/01/40	..	09/19/2019	DIRECT.....		7,507,048	7,148,726	7,549,724	7,503,613		2,385		2,385		7,505,998		1,050	1,050	214,462	12/01/2040	1.....
	FHLMC POOL # A95825 4.000%																					
312944 PJ 4	FHLMC POOL # A95825 4.000%	12/01/40	..	09/01/2019	Paydown		317,276	317,276	335,073	333,027		(15,751)		(15,751)		317,276			0	8,525	12/01/2040	1.....
	FHLMC POOL # A96413 4.000%																					
312945 DS 4	FHLMC POOL # A96413 4.000%	01/01/41	..	09/13/2019	DIRECT.....		24,824,927	25,113,385	24,791,620	24,830,586		(5,278)		(5,278)		24,825,308		(381)	(381)	753,402	01/01/2041	1.....
	FHLMC POOL # A96413 4.000%																					
312945 DS 4	FHLMC POOL # A96413 4.000%	01/01/41	..	09/01/2019	Paydown		1,145,628	1,145,628	1,130,949	1,132,727		12,901		12,901		1,145,628			0	30,516	01/01/2041	1.....
312945 F2 9	FHLMC FGOLD 30YR 4.500%	01/01/41..	..	09/19/2019	DIRECT.....		4,996,492	4,901,678	5,008,902	4,993,312		2,857		2,857		4,996,169		323	323	165,432	01/01/2041	1.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
312945 F2 9	FHLMC FGOLD 30YR 4.500% 01/01/41..		09/01/2019	Paydown.....		169,947	169,947	173,664	173,124		(3,177)		(3,177)		169,947			0	4,932	01/01/2041	1.....
31296T NR 1	FHLMC FGOLD 30YR 6.000% 02/01/34..		09/01/2019	Paydown.....		802	802	822	816		(14)		(14)		802			0	32	02/01/2034	1.....
31296T UP 7	FHLMC FGOLD 30YR 4.500% 02/01/34..		09/01/2019	Paydown.....		332	332	315	319		14		14		332			0	10	02/01/2034	1.....
31296W EY 9	FHLMC FGOLD 30YR 4.500% 03/01/34..		09/01/2019	Paydown.....		4,287	4,287	4,066	4,117		169		169		4,287			0	129	03/01/2034	1.....
31296W RW 9	FHLMC FGOLD 30YR 5.000% 04/01/34..		09/01/2019	Paydown.....		314	314	308	309		5		5		314			0	11	04/01/2034	1.....
31298N PJ 8	FHLMC FGOLD 30YR 6.500% 06/01/31..		09/01/2019	Paydown.....		78	78	79	79		(1)		(1)		78			0	3	06/01/2031	1.....
3130AD 6W 7	FHLB INDIANAPOLIS PP 2.510% 12/29/22		09/29/2019	Call 100.0000.....		40,000,000	40,000,000	40,000,000	40,000,000				0		40,000,000			0	753,000	12/29/2022	1.....
3131WQ NR 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		09/25/2019	Bas Adj - Single Security Initiative...		3,654	5,782,417	3,654					0		3,654			0		09/01/2040	1.....
3131WQ NU 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		09/18/2019	Bas Adj - Single Security Initiative...		7,090	12,011,026	7,090					0		7,090			0		09/01/2040	1.....
3131WQ PX 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		09/25/2019	Bas Adj - Single Security Initiative...		6,513	10,307,003	6,513					0		6,513			0		09/01/2040	1.....
3131WQ QQ 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		09/25/2019	Bas Adj - Single Security Initiative...		5,689	9,003,938	5,689					0		5,689			0		09/01/2040	1.....
3131WR AS 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ09		09/25/2019	Bas Adj - Single Security Initiative...		4,517	7,148,726	4,517					0		4,517			0		12/01/2040	1.....
3131WR FX 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10		09/18/2019	Bas Adj - Single Security Initiative...		14,825	25,113,385	14,825					0		14,825			0		01/01/2041	1.....
3131WR GC 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10		09/25/2019	Bas Adj - Single Security Initiative...		3,031	4,901,678	3,031					0		3,031			0		01/01/2041	1.....
3131X5 YM 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZK25		09/25/2019	Bas Adj - Single Security Initiative...		3,180	5,488,054	3,180					0		3,180			0		09/01/2025	1.....
3131XP QJ 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL76		09/25/2019	Bas Adj - Single Security Initiative...		3,164	5,006,524	3,164					0		3,164			0		01/01/2044	1.....
3131XR NV 2	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL94		09/25/2019	Bas Adj - Single Security Initiative...		1,931	3,209,547	1,931					0		1,931			0		04/01/2045	1.....
3131XT 6S 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08		09/25/2019	Bas Adj - Single Security Initiative...		2,859	4,644,666	2,859					0		2,859			0		03/01/2046	1.....
3131XT 7C 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08		09/25/2019	Bas Adj - Single Security Initiative...		5,460	8,869,198	5,460					0		5,460			0		03/01/2046	1.....
3131XX QU 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM40		09/18/2019	Bas Adj - Single Security Initiative...		17,452	30,433,190	17,452					0		17,452			0		09/01/2047	1.....
3131XY GY 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM47		09/18/2019	Bas Adj - Single Security Initiative...		16,266	28,366,152	16,266					0		16,266			0		11/01/2047	1.....
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12		09/01/2019	Paydown.....		753,758	753,758	771,778	767,092		(13,334)		(13,334)		753,758			0	13,076	10/01/2045	1.....
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12		09/01/2019	Paydown.....		207,068	207,068	212,884	211,386		(4,318)		(4,318)		207,068			0	3,655	10/01/2045	1.....
31329J FD 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA10		09/18/2019	Bas Adj - Single Security Initiative...		9,290	15,737,754	9,290					0		9,290			0		09/01/2040	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
31329J HT 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA11		09/18/2019	Bas Adj - Single Security Initiative...		6,572	11,461,414	6,572					0		6,572			0		03/01/2042	1.....
31329K NJ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA21		09/25/2019	Bas Adj - Single Security Initiative...		3,970	6,867,718	3,970					0		3,970			0		01/01/2031	1.....
31329N CC 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA45		09/18/2019	Bas Adj - Single Security Initiative...		15,650	27,292,053	15,650					0		15,650			0		09/01/2045	1.....
3132A5 HQ 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS47		09/18/2019	Bas Adj - Single Security Initiative...		20,622	35,962,859	20,622					0		20,622			0		10/01/2047	1.....
3132A9 Q7 5	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS85		09/25/2019	Bas Adj - Single Security Initiative...		1,564	2,753,080	1,564					0		1,564			0		08/01/2030	1.....
3132AA NA 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS93		09/25/2019	Bas Adj - Single Security Initiative...		6,591	10,706,865	6,591					0		6,591			0		01/01/2044	1.....
3132AA R7 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS95		09/18/2019	Bas Adj - Single Security Initiative...		8,045	14,029,871	8,045					0		8,045			0		01/01/2045	1.....
3132AA RQ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS94		09/25/2019	Bas Adj - Single Security Initiative...		3,083	5,007,164	3,083					0		3,083			0		10/01/2045	1.....
3132AC EP 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZT01		09/18/2019	Bas Adj - Single Security Initiative...		28,952	50,487,676	28,952					0		28,952			0		09/01/2047	1.....
3132L7 CW 7	FHLMC FHLMC GOLD 30YR CASH ISSUANCE 3.		09/13/2019	DIRECT.....		28,163,538	27,292,053	28,209,961	28,154,484		7,672		7,672		28,162,155		1,382	1,382	716,416	09/01/2045	1.....
3132L7 CW 7	FHLMC FHLMC GOLD 30YR CASH ISSUANCE 3.		09/01/2019	Paydown.....		1,190,874	1,190,874	1,230,926	1,228,505		(37,632)		(37,632)		1,190,874			0	27,512	09/01/2045	1.....
3132L7 FD 6	FHLMC POOL#V81964 3.000% 11/01/45		09/01/2019	Paydown.....		60,635	60,635	59,915	59,928		707		707		60,635			0	1,140	11/01/2045	1.....
3132L7 YL 7	FHLMC FHLMC GOLD 30YR CASH ISSUANCE 3.		09/01/2019	Paydown.....		265,165	265,165	279,956	279,286		(14,121)		(14,121)		265,165			0	6,161	06/01/2046	1.....
3132L8 JZ 1	FHLMC POOL # V82980 3.500% 02/01/47		09/01/2019	Paydown.....		1,384,736	1,384,736	1,430,605	1,429,183		(44,447)		(44,447)		1,384,736			0	32,842	02/01/2047	1.....
3132L9 UE 3	FHLMC POOL#V84181 4.000% 05/01/48..		09/01/2019	Paydown.....		246,196	246,196	250,774	250,719		(4,523)		(4,523)		246,196			0	6,861	05/01/2048	1.....
3132M4 QZ 1	FHLMC POOL # Q24372 4.000% 01/01/44		09/19/2019	DIRECT.....		5,277,727	5,006,524	5,287,358	5,277,801		(875)		(875)		5,276,926		801	801	150,196	01/01/2044	1.....
3132M4 QZ 1	FHLMC POOL # Q24372 4.000% 01/01/44		09/01/2019	Paydown.....		211,529	211,529	223,395	222,991		(11,462)		(11,462)		211,529			0	5,782	01/01/2044	1.....
3132QP E7 5	FHLMC FHLMC GOLD 30YR 3.000% 04/01/45		09/19/2019	DIRECT.....		3,279,276	3,209,547	3,284,770	3,280,269		(1,124)		(1,124)		3,279,145		131	131	72,215	04/01/2045	1.....
3132QP E7 5	FHLMC FHLMC GOLD 30YR 3.000% 04/01/45		09/01/2019	Paydown.....		86,061	86,061	88,078	87,957		(1,896)		(1,896)		86,061			0	1,573	04/01/2045	1.....
3132QP MF 8	FHLMC FHLMC GOLD 30YR 3.500% 05/01/45		09/01/2019	Paydown.....		76,276	76,276	79,875	79,633		(3,357)		(3,357)		76,276			0	1,608	05/01/2045	1.....
3132QT HS 8	FHLMC FGOLD 30YR 3.500% 10/01/45..		09/01/2019	Paydown.....		37,716	37,716	39,313	39,220		(1,504)		(1,504)		37,716			0	930	10/01/2045	1.....
3132QW M6 3	FHLMC POOL # Q39380 3.500% 03/01/46		09/19/2019	DIRECT.....		9,288,877	8,869,198	9,307,114	9,287,623		20		20		9,287,643		1,234	1,234	232,816	03/01/2046	1.....
3132QW M6 3	FHLMC POOL # Q39380 3.500% 03/01/46		09/01/2019	Paydown.....		348,628	348,628	365,841	365,075		(16,447)		(16,447)		348,628			0	8,994	03/01/2046	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
3132QW MS 5	FHLMC FHLMO GOLD 30YR 3.500% 03/01/46		09/19/2019	DIRECT.....		4,868,436	4,644,666	4,878,351	4,867,762		27		27		4,867,788		647	647	121,922	03/01/2046	1.....
3132QW MS 5	FHLMC FHLMO GOLD 30YR 3.500% 03/01/46		09/01/2019	Paydown.....		303,484	303,484	318,753	318,061		(14,577)		(14,577)		303,484		0	0	7,615	03/01/2046	1.....
3132QW TZ 2	FHLMC FHLMO GOLD 30YR 3.500% 03/01/46		09/01/2019	Paydown.....		302,835	302,835	317,030	316,295		(13,461)		(13,461)		302,835		0	0	6,791	03/01/2046	1.....
3132WE FZ 0	FHLMC POOL # Q41083 3.000% 06/01/46		09/01/2019	Paydown.....		30,772	30,772	31,042	31,033		(261)		(261)		30,772		0	0	614	06/01/2046	1.....
3132WM 7G 3	FHLMC POOL # Q48094 4.000% 05/01/47		09/01/2019	Paydown.....		1,341,804	1,341,804	1,388,820			(47,016)		(47,016)		1,341,804		0	0	18,245	05/01/2047	1.....
3132XC SA 4	FHLMC POOL#G67713 4.000% 06/01/48		09/01/2019	Paydown.....		363,632	363,632	372,069	371,995		(8,363)		(8,363)		363,632		0	0	9,773	06/01/2048	1.....
3132XS DW 7	FHLMC POOL # Q50116 3.500% 08/01/47		09/01/2019	Paydown.....		234,057	234,057	242,413	242,215		(8,158)		(8,158)		234,057		0	0	5,695	08/01/2047	1.....
3132XS M7 2	FHLMC POOL # Q50381 3.500% 09/01/47		09/13/2019	DIRECT.....		31,487,843	30,433,190	31,514,994	31,488,100		(1,807)		(1,807)		31,486,293		1,550	1,550	798,871	09/01/2047	1.....
3132XS M7 2	FHLMC POOL # Q50381 3.500% 09/01/47		09/01/2019	Paydown.....		1,057,286	1,057,286	1,094,871	1,093,937		(36,651)		(36,651)		1,057,286		0	0	25,694	09/01/2047	1.....
3132XT KX 5	FHLMC POOL # Q51209 3.500% 10/01/47		09/01/2019	Paydown.....		285,846	285,846	295,538	295,296		(9,450)		(9,450)		285,846		0	0	6,274	10/01/2047	1.....
3132XT ZJ 0	FHLMC 3.500% 10/01/47.....		09/01/2019	Paydown.....		66,398	66,398	68,421	68,375		(1,976)		(1,976)		66,398		0	0	1,624	10/01/2047	1.....
3132XU J3 0	FHLMC POOL#Q52081 3.500% 11/01/47		09/13/2019	DIRECT.....		29,202,342	28,366,152	29,223,785	29,203,373		(2,203)		(2,203)		29,201,171		1,171	1,171	744,611	11/01/2047	1.....
3132XU J3 0	FHLMC POOL#Q52081 3.500% 11/01/47		09/01/2019	Paydown.....		869,420	869,420	895,707	895,081		(25,661)		(25,661)		869,420		0	0	19,861	11/01/2047	1.....
3132XX 4R 7	FHLMC 4.000% 04/01/48.....		09/01/2019	Paydown.....		259,753	259,753	265,425	265,348		(5,595)		(5,595)		259,753		0	0	7,650	04/01/2048	1.....
3132XY RR 0	FHLMC POOL#Q55895 4.500% 05/01/48		09/01/2019	Paydown.....		398,282	398,282	413,529	413,393		(15,110)		(15,110)		398,282		0	0	11,932	05/01/2048	1.....
31335A 3F 3	FHLMC POOL#G60798 3.500% 03/01/46		09/01/2019	Paydown.....		504,307	504,307	522,923	522,428		(18,121)		(18,121)		504,307		0	0	11,751	03/01/2046	1.....
31335A BF 4	FHLMC POOL # G60038 3.500% 01/01/44		09/19/2019	DIRECT.....		11,091,676	10,706,865	11,118,410	11,091,651		(987)		(987)		11,090,664		1,012	1,012	281,055	01/01/2044	1.....
31335A BF 4	FHLMC POOL # G60038 3.500% 01/01/44		09/01/2019	Paydown.....		407,408	407,408	423,068	422,049		(14,642)		(14,642)		407,408		0	0	9,617	01/01/2044	1.....
31335A H7 6	FHLMC FHLMO GOLD 30YR GIANT 3.500% 01/		09/13/2019	DIRECT.....		14,569,722	14,029,871	14,602,027	14,568,116		799		799		14,568,915		807	807	368,284	01/01/2045	1.....
31335A H7 6	FHLMC FHLMO GOLD 30YR GIANT 3.500% 01/		09/01/2019	Paydown.....		576,407	576,407	599,914	598,521		(22,113)		(22,113)		576,407		0	0	13,351	01/01/2045	1.....
31335A HP 6	FHLMC POOL # G60238 3.500% 10/01/45		09/19/2019	DIRECT.....		5,097,102	5,007,164	5,100,657	5,097,111		(256)		(256)		5,096,855		247	247	131,438	10/01/2045	1.....
31335A HP 6	FHLMC POOL # G60238 3.500% 10/01/45		09/01/2019	Paydown.....		761,751	761,751	791,472	789,782		(28,030)		(28,030)		761,751		0	0	17,790	10/01/2045	1.....
31335A YT 9	FHLMC POOL # G60722 3.000% 10/01/46		09/01/2019	Paydown.....		26,570	26,570	26,754	26,749		(179)		(179)		26,570		0	0	536	10/01/2046	1.....
31335B BR 6	FHLMC POOL # G60948 3.000% 01/01/47		09/01/2019	Paydown.....		1,783,463	1,783,463	1,791,545	1,791,220		(7,756)		(7,756)		1,783,463		0	0	35,811	01/01/2047	1.....
31335B CW 4	FHLMC POOL#G60985 3.000% 05/01/47		09/01/2019	Paydown.....		57,927	57,927	58,380	58,367		(440)		(440)		57,927		0	0	1,155	05/01/2047	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31335B HY 5	FHLMC POOL # G61147 3.500% 09/01/47		09/13/2019	DIRECT.....		52,325,986	50,487,676	52,373,075	52,325,976		(2,699)		(2,699)		52,323,277	(2,709)	2,709	2,709	1,325,302	09/01/2047	1.....
31335B HY 5	FHLMC POOL # G61147 3.500% 09/01/47		09/01/2019	Paydown.....		2,114,947	2,114,947	2,193,927	2,191,954		(77,007)		(77,007)		2,114,947			0	50,452	09/01/2047	1.....
31335B J4 9	FHLMC POOL#G61183 4.000% 11/01/47		09/01/2019	Paydown.....		1,623,064	1,623,064	1,713,410	1,711,512		(88,448)		(88,448)		1,623,064			0	44,034	11/01/2047	1.....
31335B YA 8	FHLMC MBS/POOL 4.000% 09/01/48.....		09/01/2019	Paydown.....		1,725,171	1,725,171	1,763,246			(38,075)		(38,075)		1,725,171			0	41,619	09/01/2048	1.....
31335B ZJ 8	FHLMC MBS/POOL 4.000% 10/01/48.....		09/01/2019	Paydown.....		2,119,449	2,119,449	2,165,232			(45,783)		(45,783)		2,119,449			0	50,997	10/01/2048	1.....
31335G LZ 6	FHLMC FGOLD 30YR 7.500% 09/01/25.....		09/01/2019	Paydown.....		82	82	82	82				0		82			0	4	09/01/2025	1.....
31335G M5 1	FHLMC FGOLD 30YR 7.500% 02/01/26.....		09/01/2019	Paydown.....		271	271	277	274		(3)		(3)		271			0	14	02/01/2026	1.....
31335H TT 0	FHLMC FGOLD 20YR 6.000% 07/01/22.....		09/01/2019	Paydown.....		148	148	151	149		(1)		(1)		148			0	6	07/01/2022	1.....
31335H UZ 4	FHLMC FGOLD 20YR 6.000% 12/01/22.....		09/01/2019	Paydown.....		6,500	6,500	6,744	6,607		(107)		(107)		6,500			0	263	12/01/2022	1.....
31335H VD 2	FHLMC FGOLD 20YR 6.000% 01/01/23.....		09/01/2019	Paydown.....		8,324	8,324	8,636	8,462		(138)		(138)		8,324			0	316	01/01/2023	1.....
31336W C9 8	FHLMC FGOLD 15YR GIANT 4.500% 10/01/20		09/01/2019	Paydown.....		9,866	9,866	9,490	9,752		114		114		9,866			0	295	10/01/2020	1.....
31339D 4Q 8	FHLMC FHLMC_02-2411 6.500% 02/15/32		09/01/2019	Paydown.....		24,805	24,805	25,466	25,179		(374)		(374)		24,805			0	1,078	02/15/2032	1.....
31339D GP 7	FHLMC FHLMC_24-22 6.500% 02/15/32.....		09/01/2019	Paydown.....		4,293	4,293	4,204	4,248		44		44		4,293			0	186	02/15/2032	1.....
31339D MW 5	FHLMC FHLMC_2420 6.500% 02/15/32.....		09/01/2019	Paydown.....		21,488	21,488	21,589	21,515		(27)		(27)		21,488			0	920	02/15/2032	1.....
3133TE FV 1	FHLMC FHLMC_2065 6.500% 06/15/28.....		09/01/2019	Paydown.....		4,870	4,870	4,399	4,635		235		235		4,870			0	209	06/15/2028	1.....
3133TJ DP 5	FHLMC FHLMC_21-26 6.000% 02/15/29.....		09/01/2019	Paydown.....		9,201	9,201	9,196	9,196		6		6		9,201			0	372	02/15/2029	1.....
3133TJ WM 1	FHLMC FHLMC_2135 6.000% 03/15/29.....		09/01/2019	Paydown.....		7,868	7,868	7,842	7,844		24		24		7,868			0	316	03/15/2029	1.....
3133TM 7G 5	FHLMC FHLMC_21-82 7.500% 09/15/29.....		09/01/2019	Paydown.....		52,300	52,300	53,683	52,869		(569)		(569)		52,300			0	2,635	09/15/2029	1.....
3133TN JY 1	FHLMC FHLMC_2223 8.000% 03/15/30.....		09/01/2019	Paydown.....		7,368	7,368	7,197	7,271		97		97		7,368			0	379	03/15/2030	1.....
3133TN U7 7	FHLMC FHLMC_22-28 7.500% 04/15/30.....		09/01/2019	Paydown.....		3,997	3,997	4,155	4,054		(56)		(56)		3,997			0	187	04/15/2030	1.....
3133TP EM 7	FHLMC FHLMC_22-42 7.500% 07/15/30.....		09/01/2019	Paydown.....		2,165	2,165	2,246	2,216		(51)		(51)		2,165			0	110	07/15/2030	1.....
3133TP SX 8	FHLMC FHLMC_2256 7.500% 09/15/30.....		09/01/2019	Paydown.....		2,155	2,155	2,240	2,216		(61)		(61)		2,155			0	101	09/15/2030	1.....
3133TQ VX 2	FHLMC FHLMC_2278 7.000% 01/15/31.....		09/01/2019	Paydown.....		3,811	3,811	3,774	3,786		25		25		3,811			0	178	01/15/2031	1.....
3133TR 4H 5	FHLMC FHLMC_22-74 6.500% 01/15/31.....		09/01/2019	Paydown.....		34,856	34,856	33,318	34,105		750		750		34,856			0	1,496	01/15/2031	1.....
3133TU VD 7	FHLMC FHLMC_2357 6.500% 09/15/31.....		09/01/2019	Paydown.....		8,054	8,054	7,850	7,953		102		102		8,054			0	344	09/15/2031	1.....
3133TU YS 1	FHLMC FHLMC_23-53 6.000% 09/15/31.....		09/01/2019	Paydown.....		35,008	35,008	31,878	33,922		1,087		1,087		35,008			0	1,500	09/15/2031	1.....
3133TV 6U 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC_235		09/01/2019	Paydown.....		40,691	40,691	39,112	39,860		832		832		40,691			0	1,773	09/15/2031	1.....
3133TV R5 7	FHLMC FHLMC_2436 6.000% 04/15/32.....		09/01/2019	Paydown.....		688	688	688	688		0		0		688			0	28	04/15/2032	1.....
31358P PL 5	FNMA FNMA_G92-48 7.500% 08/25/22.....		09/01/2019	Paydown.....		1,980	1,980	2,080	2,004		(24)		(24)		1,980			0	99	08/25/2022	1.....
31359H WH 3	FNMA FNMA_94-79 7.000% 04/25/24.....		09/01/2019	Paydown.....		6,284	6,284	6,452	6,343		(59)		(59)		6,284			0	297	04/25/2024	1.....
31359S E7 1	FNMA FNMA_01-12 7.000% 05/25/31.....		09/01/2019	Paydown.....		73,034	73,034	71,552	70,752		2,283		2,283		73,034			0	4,453	05/25/2031	1.....
31359S Z8 6	FNMA FNMA_01-26 6.000% 06/25/31.....		09/01/2019	Paydown.....		20,260	20,260	18,659	18,903		1,357		1,357		20,260			0	1,126	06/25/2031	1.....
31368H KV 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # 19		09/01/2019	Paydown.....		435	435	453	448		(12)		(12)		435			0	21	09/01/2030	1.....
31368H M2 6	FEDERAL NATIONAL MORTGAGE ASSO POOL # 19		09/01/2019	Paydown.....		13,227	13,227	12,655	12,748		479		479		13,227			0	447	11/01/2036	1.....
3136A7 CL 4	FNMA AGENCY CMO 12-68 3.500% 07/25/42		07/01/2019	Various.....		(25,404)			(25,015)		607		607				(25,404)	(25,404)	24,403	07/25/2042	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
3136AT FN 9	FNMA FNMA_16-54 3.000% 08/25/46.....		09/01/2019	Paydown.....		304,642	304,642	302,439	302,570		1,312		1,312		304,642			0	2,035	08/25/2046	1.....
3136B4 JG 4	FANNIEMAEFNMA_19-13 AGENCY CMO -13-ZE		09/01/2019	Paydown.....		4,558,122	4,558,122	4,558,122					0	4,558,122			0	71,623	04/25/2049	1.....	
31371G 5D 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		212	212	210	210		2		2	212			0	8	08/01/2028	1.....	
31371H BK 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		698	698	686	689		8		8	698			0	28	10/01/2028	1.....	
31371H K2 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		301	301	304	303		(1)		(1)	301			0	13	02/01/2029	1.....	
31371H YB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		6	6	7	7				0	6			0		10/01/2029	1.....	
31371J BE 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		5	5	6	6				0	5			0		02/01/2030	1.....	
31371J FY 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		22	22	23	22		(1)		(1)	22			0	1	04/01/2030	1.....	
31371J NN 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		49	49	51	50		(1)		(1)	49			0	2	08/01/2030	1.....	
31371J PV 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		112	112	116	115		(3)		(3)	112			0	5	09/01/2030	1.....	
31371J SC 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		2	2	2	2				0	2			0		11/01/2030	1.....	
31371J UH 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		7	7	8	8				0	7			0		01/01/2031	1.....	
31371K FP 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		3	3	3	3				0	3			0		10/01/2031	1.....	
31371K GP 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		1,924	1,924	1,960	1,950		(26)		(26)	1,924			0	84	11/01/2031	1.....	
31371K LU 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		132	132	132	132				0	132			0	6	03/01/2032	1.....	
31371K RC 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		9	9	9	9				0	9			0		06/01/2032	1.....	
31371K SD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		21	21	22	22		(1)		(1)	21			0	1	07/01/2032	1.....	
31371K W8 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		128	128	134	132		(4)		(4)	128			0	6	11/01/2032	1.....	
31371L HK 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		1,089	1,089	1,035	1,047		42		42	1,089			0	31	12/01/2033	1.....	
31371M 4P 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		601	601	592	593		7		7	601			0	22	12/01/2036	1.....	
31371N AN 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		1,065	1,065	1,052	1,053		11		11	1,065			0	39	02/01/2037	1.....	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31371N CJ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # 25		09/01/2019	Paydown.....		1,971	1,971	1,954	1,956		15		15		1,971			0	72	04/01/2037	1.....
31371N CY 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		12,010	12,010	11,823	11,846		164		164		12,010			0	440	04/01/2037	1.....
31371N P5 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		24,301	24,301	24,405	24,379		(78)		(78)		24,301			0	863	01/01/2038	1.....
31371N SX 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		51,054	51,054	51,277	51,221		(167)		(167)		51,054			0	1,926	03/01/2038	1.....
31373D G6 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		337	337	342	339		(2)		(2)		337			0	18	10/01/2024	1.....
31374L JP 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		119	119	118	118		1		1		119			0	6	08/01/2025	1.....
31374P Q9 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		88	88	87	87		1		1		88			0	4	08/01/2025	1.....
31374S FT 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		241	241	238	239		2		2		241			0	11	09/01/2025	1.....
31374S H7 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		80	80	80	80		1		1		80			0	4	11/01/2025	1.....
31374W VH 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		194	194	192	193		2		2		194			0	9	10/01/2025	1.....
31378D RA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		90	90	91	91		(1)		(1)		90			0	4	08/01/2027	1.....
31378K YM 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		122	122	125	124		(1)		(1)		122			0	6	10/01/2027	1.....
31378Q DA 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		1,587	1,587	1,617	1,603		(17)		(17)		1,587			0	74	01/01/2028	1.....
31378Q DC 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		1,488	1,488	1,446	1,460		29		29		1,488			0	60	02/01/2028	1.....
31379C RX 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		391	391	388	389		2		2		391			0	17	02/01/2028	1.....
31379F J9 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		602	602	595	596		5		5		602			0	26	03/01/2028	1.....
31379F K2 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		1,812	1,812	1,801	1,802		10		10		1,812			0	79	04/01/2028	1.....
31379K RA 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		374	374	368	370		4		4		374			0	16	04/01/2028	1.....
31379K RZ 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		12	12	12	12				0		12			0		04/01/2028	1.....
31379N 3F 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		988	988	973	977		11		11		988			0	43	04/01/2028	1.....
3137BQ MG 9	FHLMC FHLMC_4594G 3.000% 06/15/46		09/01/2019	Paydown.....		1,348,331	1,348,331	1,334,635	1,335,829		12,502		12,502		1,348,331			0	6,476	06/15/2046	1.....
3137BR WC 5	FHLMC FHLMC_46-14 3.000% 09/15/46		09/01/2019	Paydown.....		491,311	491,311	487,741	486,785		3,300		3,300		491,311			0	3,598	09/15/2046	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
3137G0 AD 1	FHLMC_2018-DNA1 STACR_13-DN2 6.268% 11		09/25/2019	Paydown.....		216,356	216,356	228,864	228,845				(12,489)		216,356			0	9,785	11/25/2023	1.....
3137G0 GT 0	STRUCTUREDAGENCYCREDITRISK RMBS DNA3-M2		09/25/2019	Paydown.....		61,453	61,453	62,449					(996)		61,453			0	409	04/25/2028	1.....
3137G0 HT 9	STRUCTUREDAGENCYCREDITRISK RMBS DNA1-M2		09/25/2019	Paydown.....		86,060	86,060	86,920					(861)		86,060			0	587	07/25/2028	1.....
3137G0 JF 7	STRUCTUREDAGENCYCREDITRISK RMBS HQA1-M2		09/25/2019	Paydown.....		182,060	182,060	183,639					(1,579)		182,060			0	1,198	09/25/2028	1.....
3137G0 KB 4	STRUCTUREDAGENCYCREDITRISK RMBS HQA2-M2		09/25/2019	Paydown.....		267,134	267,134	269,544					(2,410)		267,134			0	1,587	11/25/2028	1.....
3137G0 KX 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA3-		09/25/2019	Paydown.....		1,721,319	1,721,319	1,728,538	1,682,094				(7,200)		1,721,319			0	43,343	03/25/2029	1.....
3137G0 LT 4	FHLMC_2018-DNA1 RMBS HQA4-M2 3.318% 04		09/25/2019	Paydown.....		31,682	31,682	31,800					(119)		31,682			0	145	04/25/2029	1.....
3137G0 NW 5	FREDDIE MAC - STACR WHOLE CMO DNA2-M1		09/25/2019	Paydown.....		506,445	506,445	509,083					(2,638)		506,445			0	7,825	10/25/2029	1.....
3137G1 CK 1	STRUCTUREDAGENCYCREDITRISK RMBS SPI1-M1		09/01/2019	Paydown.....		96,404	96,404	95,319	95,323				1,081		96,404			0	2,450	02/25/2048	1FM.....
31383M G4 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		246	246	241	242				4		246			0	12	07/01/2029	1.....
31383S A2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		409	409	424	419				(11)		409			0	22	08/01/2029	1.....
31383U L6 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		159	159	165	163				(4)		159			0	8	09/01/2029	1.....
31384D G3 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		21	21	22	22				(1)		21			0	1	11/01/2029	1.....
31384D JF 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		22	22	23	23				(1)		22			0	1	11/01/2029	1.....
31384H 2N 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		23	23	24	24				(1)		23			0	1	01/01/2030	1.....
31384M HV 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		21	21	22	22				(1)		21			0	1	01/01/2030	1.....
31384Q QU 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		35	35	37	36				(1)		35			0	2	03/01/2030	1.....
31384S E2 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		33	33	34	34				(1)		33			0	2	02/01/2030	1.....
31384U PF 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		46	46	48	47				(1)		46			0	2	05/01/2030	1.....
31384V 4T 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		6	6	6	6				0		6			0		09/01/2030	1.....
31384V L7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		1,366	1,366	1,423	1,404				(38)		1,366			0	69	12/01/2029	1.....
31384V NK 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		532	532	554	546				(15)		532			0	27	01/01/2030	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
31384V UY 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		1,360	1,360	1,416	1,398		(38)		(38)		1,360			0	.66	05/01/2030	1.....
31384V YW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.37	.37	.38	.38		(1)		(1)		.37			0	.2	08/01/2030	1.....
31384W G3 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		09/01/2019	Paydown.....		10,317	10,317	11,736	10,843		(526)		(526)		10,317			0	.515	03/01/2021	1.....
31384W NM 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # 53		09/01/2019	Paydown.....		.336	.336	.350	.346		(10)		(10)		.336			0	.16	06/01/2031	1.....
31384X SV 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.92	.92	.96	.94		(3)		(3)		.92			0	.5	04/01/2030	1.....
31385C 2R 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.278	.278	.283	.281		(4)		(4)		.278			0	.12	11/01/2030	1.....
31385D 5D 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.309	.309	.322	.318		(9)		(9)		.309			0	.16	07/01/2030	1.....
31385E BJ 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.4	.4	.4	.4				0		.4			0		06/01/2030	1.....
31385E EK 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.128	.128	.133	.132		(4)		(4)		.128			0	.6	06/01/2030	1.....
31385F V6 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.99	.99	1.03	1.02		(3)		(3)		.99			0	.5	06/01/2030	1.....
31385J DM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.259	.259	.269	.266		(8)		(8)		.259			0	.13	05/01/2032	1.....
31385N 7B 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # 54		09/01/2019	Paydown.....		.465	.465	.484	.478		(14)		(14)		.465			0	.23	10/01/2030	1.....
31385N ED 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.38	.38	.40	.39		(1)		(1)		.38			0	.2	08/01/2030	1.....
31385N ZA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.54	.54	.56	.56		(2)		(2)		.54			0	.3	08/01/2030	1.....
31385T F4 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.420	.420	.438	.432		(12)		(12)		.420			0	.18	10/01/2030	1.....
31385T ZP 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.221	.221	.230	.227		(6)		(6)		.221			0	.11	09/01/2030	1.....
31385U JD 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.79	.79	.82	.81		(2)		(2)		.79			0	.4	10/01/2030	1.....
31385U QN 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.57	.57	.60	.59		(2)		(2)		.57			0	.3	09/01/2030	1.....
31385V 6G 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.7	.7	.7	.7				0		.7			0		10/01/2030	1.....
31386B P6 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.13	.13	.14	.14				0		.13			0	.1	11/01/2030	1.....
31386B PC 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.50	.50	.52	.51		(1)		(1)		.50			0	.3	11/01/2030	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
31386C B7 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		6,132	6,132	6,387	6,325		(193)		(193)		6,132			0	344	12/01/2030	1.....
31386C KC 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		7	7	7	7				0		7			0		11/01/2030	1.....
31386C KK 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		45	45	47	46		(1)		(1)		45			0	2	11/01/2030	1.....
31386D TN 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 56		09/01/2019	Paydown.....		1	1	1	1				0		1			0		12/01/2030	1.....
31386D U9 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		21	21	22	22		(1)		(1)		21			0	1	11/01/2030	1.....
31386F BK 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		2	2	2	2				0		2			0		12/01/2030	1.....
31386F H7 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		5	5	6	5				0		5			0		12/01/2030	1.....
31386H 4A 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		96	96	100	99		(3)		(3)		96			0	5	11/01/2030	1.....
31386L 6V 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		151	151	157	156		(5)		(5)		151			0	8	12/01/2030	1.....
31386Q FM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2019	Paydown.....		16	16	16	16				0		16			0	1	03/01/2031	1.....
31386S MC 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		11	11	11	11				0		11			0		07/01/2031	1.....
31386W RK 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		16	16	17	17		(1)		(1)		16			0	1	11/01/2030	1.....
31387E FB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		101	101	105	104		(3)		(3)		101			0	5	07/01/2031	1.....
31387J EL 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		568	568	574	572		(4)		(4)		568			0	26	05/01/2031	1.....
31387Q NR 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		32	32	34	33		(1)		(1)		32			0	2	07/01/2031	1.....
31387R BJ 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		14	14	15	14				0		14			0	1	08/01/2031	1.....
31387V S7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		1,859	1,859	1,938	1,917		(58)		(58)		1,859			0	118	05/01/2031	1.....
31387W 2L 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		5,567	5,567	5,699	5,662		(95)		(95)		5,567			0	263	09/01/2031	1.....
31387W 2P 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		5,546	5,546	5,651	5,620		(74)		(74)		5,546			0	264	10/01/2031	1.....
31387X RW 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		77	77	81	80		(2)		(2)		77			0	4	09/01/2031	1.....
31388N C3 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		19	19	20	20		(1)		(1)		19			0	1	10/01/2031	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31389A CM 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		12	12	12	12				0		12			0		01/01/2032	1.....
31389K EF 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		114	114	119	118		(4)		(4)		114			0	6	02/01/2032	1.....
31389Q PB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		68	68	71	70		(2)		(2)		68			0	3	03/01/2032	1.....
31389Y VK 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		348	348	363	359		(10)		(10)		348			0	20	03/01/2032	1.....
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		315,319	315,319	319,950	319,240		(3,922)		(3,922)		315,319			0	9,754	01/01/2041	1.....
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y		09/01/2019	Paydown.....		313,271	313,271	329,180	324,187		(10,916)		(10,916)		313,271			0	7,366	01/01/2026	1.....
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ		09/01/2019	Paydown.....		548,172	548,172	566,587	564,545		(16,373)		(16,373)		548,172			0	14,708	12/01/2041	1.....
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		210,934	210,934	218,284	217,763		(6,829)		(6,829)		210,934			0	5,174	11/01/2042	1.....
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		318,741	318,741	332,985	331,973		(13,232)		(13,232)		318,741			0	7,052	12/01/2042	1.....
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AL		09/01/2019	Paydown.....		495,236	495,236	508,081	506,737		(11,501)		(11,501)		495,236			0	12,651	06/01/2042	1.....
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6MO		09/01/2019	Paydown.....		70,085	70,085	72,921	71,978		(1,893)		(1,893)		70,085			0	1,623	05/01/2042	1.....
3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		621,488	621,488	649,067	647,197		(25,709)		(25,709)		621,488			0	14,592	05/01/2044	1.....
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		673,251	673,251	697,551	696,207		(22,957)		(22,957)		673,251			0	15,938	11/01/2045	1.....
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		1,981,035	1,981,035	2,093,002	2,089,346		(108,311)		(108,311)		1,981,035			0	53,525	11/01/2045	1.....
3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		185,577	185,577	186,012	185,962		(385)		(385)		185,577			0	3,702	10/01/2043	1.....
3138ER 2D 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#AL97		09/01/2019	Paydown.....		561,378	561,378	574,140	574,024		(12,646)		(12,646)		561,378			0	15,324	02/01/2047	1.....
3138ER CX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		322,021	322,021	322,297	322,273		(253)		(253)		322,021			0	6,408	09/01/2046	1.....
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		90,248	90,248	95,198	95,049		(4,801)		(4,801)		90,248			0	2,302	10/01/2046	1.....
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		196,419	196,419	195,775	195,785		634		634		196,419			0	3,928	10/01/2046	1.....
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO		09/01/2019	Paydown.....		263,232	263,232	274,995	274,144		(10,912)		(10,912)		263,232			0	6,465	06/01/2042	1.....
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO		09/01/2019	Paydown.....		75,686	75,686	78,241	78,044		(2,358)		(2,358)		75,686			0	1,780	06/01/2042	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR		09/01/2019	Paydown.....		257,236	257,236	264,631	262,515		(5,279)		(5,279)		257,236			0	5,076	10/01/2027	1.....
3138M8 WQ 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		48,890	48,890	50,815	50,659		(1,768)		(1,768)		48,890			0	1,141	09/01/2042	1.....
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		212,967	212,967	222,484	221,839		(8,871)		(8,871)		212,967			0	4,564	01/01/2043	1.....
3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		09/01/2019	Paydown.....		77,514	77,514	78,604	78,503		(989)		(989)		77,514			0	1,514	08/01/2043	1.....
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		33,856	33,856	35,083	35,004		(1,148)		(1,148)		33,856			0	790	07/01/2044	1.....
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		527,998	527,998	547,347	546,108		(18,110)		(18,110)		527,998			0	12,141	02/01/2045	1.....
3138WE 3W 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		09/01/2019	Paydown.....		343,177	343,177	355,349	354,609		(11,432)		(11,432)		343,177			0	8,258	07/01/2045	1.....
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		09/01/2019	Paydown.....		125,631	125,631	130,460	130,140		(4,509)		(4,509)		125,631			0	2,915	04/01/2045	1.....
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		206,260	206,260	213,819	213,345		(7,084)		(7,084)		206,260			0	5,044	04/01/2045	1.....
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR		09/01/2019	Paydown.....		165,492	165,492	172,448	171,198		(5,706)		(5,706)		165,492			0	3,421	05/01/2030	1.....
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		09/01/2019	Paydown.....		239,968	239,968	248,480	247,968		(7,999)		(7,999)		239,968			0	5,641	06/01/2045	1.....
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		1,108,364	1,108,364	1,154,084	1,151,556		(43,192)		(43,192)		1,108,364			0	25,796	11/01/2045	1.....
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		348,356	348,356	355,786	355,488		(7,132)		(7,132)		348,356			0	8,146	07/01/2045	1.....
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		2,549,233	2,549,233	2,670,653	2,665,602		(116,370)		(116,370)		2,549,233			0	58,804	05/01/2046	1.....
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		814,381	814,381	836,777	835,603		(21,222)		(21,222)		814,381			0	16,292	05/01/2046	1.....
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		366,203	366,203	380,279	379,365		(13,162)		(13,162)		366,203			0	8,228	12/01/2045	1.....
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		785,198	785,198	823,845	821,773		(36,574)		(36,574)		785,198			0	19,161	02/01/2046	1.....
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		817,700	817,700	837,759	836,692		(18,991)		(18,991)		817,700			0	16,375	06/01/2046	1.....
3138WH V8 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		09/01/2019	Paydown.....		35,711	35,711	35,870	35,865		(153)		(153)		35,711			0	723	08/01/2046	1.....
3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS		09/01/2019	Paydown.....		347,974	347,974	365,481	364,918		(16,944)		(16,944)		347,974			0	9,248	03/01/2047	1.....
3138WJ GP 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		09/01/2019	Paydown.....		341,025	341,025	341,584	341,552		(527)		(527)		341,025			0	6,847	11/01/2046	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		951,557	951,557	975,903	975,027		(23,470)		(23,470)		951,557			0	22,220	12/01/2046	1.....
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS98		09/01/2019	Paydown.....		419,610	419,610	430,756	430,072		(10,462)		(10,462)		419,610			0	8,059	06/01/2032	1.....
3138WK QV 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS94		09/01/2019	Paydown.....		741,663	741,663	759,277	759,079		(17,416)		(17,416)		741,663			0	20,016	04/01/2047	1.....
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AT		09/01/2019	Paydown.....		1,399,220	1,399,220	1,409,745	1,408,933		(9,712)		(9,712)		1,399,220			0	28,530	05/01/2043	1.....
3138WQ AZ 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		202,653	202,653	208,398	208,045		(5,392)		(5,392)		202,653			0	4,024	05/01/2043	1.....
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		15,314	15,314	15,570	15,541		(227)		(227)		15,314			0	358	06/01/2043	1.....
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		111,683	111,683	115,732	115,453		(3,770)		(3,770)		111,683			0	2,667	08/01/2043	1.....
3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AU		09/01/2019	Paydown.....		264,538	264,538	264,910	264,848		(310)		(310)		264,538			0	5,198	09/01/2043	1.....
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12		09/01/2019	Paydown.....		45,950	45,950	47,287	45,950				0		45,950			0	1,038	07/01/2044	1.....
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR		09/01/2019	Paydown.....		108,249	108,249	112,101	111,214		(2,965)		(2,965)		108,249			0	2,149	05/01/2029	1.....
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		2,269,988	2,269,988	2,355,822	2,349,514		(79,526)		(79,526)		2,269,988			0	53,558	02/01/2042	1.....
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		11,083	11,083	11,208	11,198		(115)		(115)		11,083			0	223	05/01/2045	1.....
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		269,100	269,100	277,625	277,068		(7,968)		(7,968)		269,100			0	6,174	06/01/2045	1.....
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		26,503	26,503	26,614	26,605		(102)		(102)		26,503			0	531	08/01/2045	1.....
31390B TY 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		950	950	989	979		(29)		(29)		950			0	47	06/01/2032	1.....
31390D AJ 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		6	6	7	7				0		6			0		05/01/2032	1.....
31390P MS 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		86	86	90	89		(3)		(3)		86			0	4	08/01/2032	1.....
31390R NA 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		74	74	77	76		(2)		(2)		74			0	4	08/01/2032	1.....
31390W UC 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		1,034	1,034	982	991		43		43		1,034			0	31	10/01/2033	1.....
31391B QX 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		953	953	992	981		(29)		(29)		953			0	48	09/01/2032	1.....
31391H U2 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		172	172	173	173		(1)		(1)		172			0	6	10/01/2032	1.....
313921 B5 6	FNMA FNMA_01-59-Z 7.000% 11/25/31..		09/01/2019	Paydown.....		9,377	9,377	9,345	9,345		32		32		9,377			0	418	11/25/2031	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
313921 S4 1	FNMA FNMA_01-61 6.000% 11/25/31.....		09/01/2019	Paydown.....		146,846	146,846	132,775	138,025		8,820		8,820		146,846			0	8,428	11/25/2031	1.....
31392B PT 7	FNMA FNMA_01-81 6.500% 01/25/32.....		09/01/2019	Paydown.....		7,935	7,935	7,937	7,935				0		7,935			0	345	01/25/2032	1.....
31392D RM 6	FNMA GRANTOR TR AGENCY CMO 02-41 Z 6.0		09/01/2019	Paydown.....		12,304	12,304	11,080	11,204		1,100		1,100		12,304			0	918	07/25/2032	1.....
31392G FP 5	FNMA FNMA_02-T18 6.500% 08/25/42.....		09/01/2019	Paydown.....		64,810	64,810	68,253	67,767		(2,958)		(2,958)		64,810			0	2,825	08/25/2042	1.....
31392J JU 4	FNMA FNMA_03-19 5.500% 03/25/33.....		09/01/2019	Paydown.....		312,033	312,033	348,411	365,516		(53,484)		(53,484)		312,033			0	16,692	03/25/2033	1.....
31392K AA 4	FHLMC FHLMC_2454 6.500% 05/15/32.....		09/01/2019	Paydown.....		65,049	65,049	65,547	65,203		(154)		(154)		65,049			0	2,853	05/15/2032	1.....
31392R E3 1	FHLMC FHLMC_2469 6.000% 07/15/32.....		09/01/2019	Paydown.....		28,573	28,573	25,830	27,274		1,299		1,299		28,573			0	1,146	07/15/2032	1.....
31392W 7B 0	FHLMC CMO AGENCY CMO_T-51 1A 6.500% 09		09/01/2019	Paydown.....		53,905	53,905	62,432	61,656		(7,752)		(7,752)		53,905			0	2,355	09/25/2043	1.....
31392X ZP 6	FHLMC FHLMC_2528 5.500% 11/15/32.....		09/01/2019	Paydown.....		62,485	62,485	69,895	69,069		(6,584)		(6,584)		62,485			0	2,279	11/15/2032	1.....
31393G DM 3	FHLMC FHLMC_2545 5.500% 12/15/32.....		09/01/2019	Paydown.....		110,761	110,761	108,268	109,388		1,372		1,372		110,761			0	4,047	12/15/2032	1.....
31393L NP 4	FHLMC_2564 FHLMC_2564 5.500% 02/15/33		09/01/2019	Paydown.....		138,955	138,955	136,046	136,921		2,034		2,034		138,955			0	5,247	02/15/2033	1.....
31393W BD 0	FHLMC FHLMC_2640 5.000% 07/15/33.....		09/01/2019	Paydown.....		46,067	46,067	42,842	44,550		1,517		1,517		46,067			0	1,530	07/15/2033	1.....
31394B AL 8	FNMA FNMA_04-86 4.500% 11/25/34.....		09/01/2019	Paydown.....		324,797	324,797	263,234	296,084		28,713		28,713		324,797			0	9,303	11/25/2034	1.....
31394C SP 8	FNMA FNMA_05-18 5.000% 03/25/25.....		09/01/2019	Paydown.....		45,677	45,677	44,892	45,358		319		319		45,677			0	1,514	03/25/2025	1.....
31394D A6 7	FNMA FNMA_05-48 5.500% 06/25/34.....		09/01/2019	Paydown.....		290,605	290,605	300,959	295,414		(4,809)		(4,809)		290,605			0	10,883	06/25/2034	1.....
31394D E4 8	FNMA FNMA_05-53 5.500% 06/25/35.....		09/01/2019	Paydown.....		511,090	511,090	495,917	502,952		8,138		8,138		511,090			0	19,096	06/25/2035	1.....
31394H R7 8	FHLMC CMO 2656 5.500% 08/15/33.....		09/01/2019	Paydown.....		63,373	63,373	63,333	63,333		40		40		63,373			0	2,327	08/15/2033	1.....
31394L JJ 2	FHLMC FHLMC_2691 5.500% 09/15/33.....		09/01/2019	Paydown.....		458,878	458,878	433,957	446,585		12,293		12,293		458,878			0	17,026	09/15/2033	1.....
31394M MV 9	FHLMC FHLMC_2716 5.500% 12/15/33.....		09/01/2019	Paydown.....		30,643	30,643	29,829	30,232		410		410		30,643			0	1,125	12/15/2033	1.....
31394R TP 4	FHLMC FHLMC_2766 5.000% 03/15/34.....		09/01/2019	Paydown.....		572,938	572,938	524,026	547,247		25,691		25,691		572,938			0	19,339	03/15/2034	1.....
31394V E8 9	FNMA FNMA_06-2 6.000% 02/25/36.....		09/01/2019	Paydown.....		137,716	137,716	139,532	134,622		3,094		3,094		137,716			0	6,576	02/25/2036	1.....
31394V LV 0	FNR_05-123 FNMA_05-123 5.500% 01/25/36		09/01/2019	Paydown.....		155,400	155,400	150,701	152,632		2,768		2,768		155,400			0	5,684	01/25/2036	1.....
31395B BS 1	FNMA FNMA_06-9 5.500% 03/25/36.....		09/01/2019	Paydown.....		285,947	285,947	279,536	282,301		3,646		3,646		285,947			0	10,319	03/25/2036	1.....
31395B KD 4	FNMA FNMA_06-3 5.500% 03/25/36.....		09/01/2019	Paydown.....		64,361	64,361	71,857	71,857		(7,497)		(7,497)		64,361			0	2,375	03/25/2036	1.....
31395E ZJ 9	FHLMC FHLMC_2835 5.500% 08/15/34.....		09/01/2019	Paydown.....		54,586	54,586	52,002	53,320		1,266		1,266		54,586			0	2,115	08/15/2034	1.....
31395G JR 4	FHLMC FHLMC_2861 5.500% 09/15/34.....		09/01/2019	Paydown.....		161,122	161,122	153,299	156,691		4,431		4,431		161,122			0	6,103	09/15/2034	1.....
31395N FS 1	FNMA FNMA_06-45 5.500% 06/25/36.....		09/01/2019	Paydown.....		123,309	123,309	123,632	123,309		0		0		123,309			0	4,543	06/25/2036	1.....
31395P PE 6	FHLMC FHLMC_29-48 5.500% 03/15/35.....		09/01/2019	Paydown.....		437,767	437,767	425,061	431,063		6,704		6,704		437,767			0	17,002	03/15/2035	1.....
31395R 2E 7	FHLMC FHLMC_2949 5.500% 03/15/35.....		09/01/2019	Paydown.....		81,639	81,639	79,448	80,483		1,156		1,156		81,639			0	3,005	03/15/2035	1.....
31395T FM 1	FHLMC FHLMC_2961 5.500% 04/15/35.....		09/01/2019	Paydown.....		287,294	287,294	279,113	283,149		4,145		4,145		287,294			0	10,330	04/15/2035	1.....
31395U 4N 8	FHLMC CMO_2972 WG 5.500% 05/15/35.....		09/01/2019	Paydown.....		54,786	54,786	53,645	54,140		645		645		54,786			0	1,980	05/15/2035	1.....
31395U A7 6	FHLMC FHLMC_2981 5.500% 05/15/35.....		09/01/2019	Paydown.....		244,881	244,881	237,850	241,293		3,588		3,588		244,881			0	8,779	05/15/2035	1.....
31395U K3 4	FHLMC CMO_2978 CN 5.500% 05/15/35.....		09/01/2019	Paydown.....		401,442	401,442	408,506	413,090		(11,647)		(11,647)		401,442			0	13,958	05/15/2035	1.....
31395V SN 0	FHLMC FHLMC_29-86 5.500% 06/15/35.....		09/01/2019	Paydown.....		125,633	125,633	122,183	123,744		1,889		1,889		125,633			0	4,641	06/15/2035	1.....
31395W W4 5	FHLMC FHLMC_3012 5.500% 08/15/35.....		09/01/2019	Paydown.....		59,222	59,222	57,760	58,403		818		818		59,222			0	2,227	08/15/2035	1.....
31395X N4 3	FHLMC MULTI-FAMILY HSG VRDN - FHLMC_3015		09/01/2019	Paydown.....		402,491	402,491	388,089	393,870		8,620		8,620		402,491			0	14,029	08/15/2035	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T FHLMC_R00		09/01/2019	Paydown.....		1,126,657	1,126,657	1,074,194	1,103,569		23,088		23,088		1,126,657			0	41,967	10/15/2035	1.....
31396C LG 3	FHLMC FHLMC_3054 5.500% 10/15/35..		09/01/2019	Paydown.....		286,972	286,972	279,237	282,955		4,018		4,018		286,972			0	10,474	10/15/2035	1.....
31396E 6B 7	FHLMC FHLMC_3044 5.500% 10/15/35..		09/01/2019	Paydown.....		606,121	606,121	588,174	598,288		7,833		7,833		606,121			0	23,198	10/15/2035	1.....
31396E WR 3	FHLMC FHLMC_30-61 5.500% 11/15/35..		09/01/2019	Paydown.....		196,302	196,302	189,891	193,161		3,140		3,140		196,302			0	7,232	11/15/2035	1.....
31396E Z5 8	FHLMC FHLMC_3062 5.500% 11/15/35..		09/01/2019	Paydown.....		469,014	469,014	452,562	462,715		6,299		6,299		469,014			0	17,493	11/15/2035	1.....
31396F GZ 0	FHLMC CMO_3073 ME 5.500% 11/15/35..		09/01/2019	Paydown.....		502,663	502,663	487,524	495,383		7,280		7,280		502,663			0	18,892	11/15/2035	1.....
31396G 7E 5	FHLMC FHLMC_3094 5.500% 12/15/35..		09/01/2019	Paydown.....		149,080	149,080	143,536	146,137		2,943		2,943		149,080			0	5,365	12/15/2035	1.....
31396G BL 4	FHLMC FHLMC_3087 5.500% 12/15/25..		09/01/2019	Paydown.....		107,778	107,778	104,827	106,792		986		986		107,778			0	3,910	12/15/2025	1.....
31396H AL 3	FHLMC FHLMC_5 5.500% 02/15/36.....		09/01/2019	Paydown.....		916,652	916,652	865,058	890,025		26,627		26,627		916,652			0	34,035	02/15/2036	1.....
31396P B2 6	FNMA 07-B1 CMO 07_14 QE 5.500% 03/25/3		09/01/2019	Paydown.....		195,269	195,269	181,600	188,283		6,986		6,986		195,269			0	6,849	03/25/2037	1.....
31396V F8 6	FNMA FNMA_07-45 6.000% 05/25/47....		09/01/2019	Paydown.....		23,440	23,440	22,865	23,098		342		342		23,440			0	893	05/25/2047	1.....
31396X HK 3	FANNIE MAE FNMA_07-77 FNMA_07-77 5.500		09/01/2019	Paydown.....		415,808	415,808	416,506	415,808				0		415,808			0	15,292	08/25/2037	1.....
31397C 3V 9	FHLMC FHLMC_3228 5.500% 10/15/36..		09/01/2019	Paydown.....		14,563	14,563	14,021	14,206		357		357		14,563			0	529	10/15/2036	1.....
31397F MQ 2	FHLMC FHLMC_3296 5.500% 03/15/37..		09/01/2019	Paydown.....		55,051	55,051	50,847	52,277		2,774		2,774		55,051			0	1,956	03/15/2037	1.....
31397J GG 3	FHLMC FHLMC_33-30 5.500% 06/15/37..		09/01/2019	Paydown.....		43,917	43,917	40,713	42,069		1,849		1,849		43,917			0	1,530	06/15/2037	1.....
31397W 7A 7	FHLMC FHLMC_34-56 5.000% 06/15/38..		09/01/2019	Paydown.....		175,128	175,128	155,536	161,286		13,842		13,842		175,128			0	6,052	06/15/2038	1.....
31398G QR 3	FNMA FNMA_09-111 4.500% 01/25/40....		09/01/2019	Paydown.....		131,165	131,165	113,294	119,161		12,004		12,004		131,165			0	3,668	01/25/2040	1.....
31398V LQ 7	FHLMC FHLMC_36-56 5.000% 01/15/38..		09/01/2019	Paydown.....		206,417	206,417	199,265	203,143		3,274		3,274		206,417			0	6,811	01/15/2038	1.....
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		09/01/2019	Paydown.....		1,154	1,154	1,151	1,154				0		1,154			0	36	01/01/2033	1.....
31401L 6T 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		5,049	5,049	4,797	4,857		193		193		5,049			0	168	07/01/2033	1.....
31401N 2T 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		1,267	1,267	1,204	1,219		48		48		1,267			0	38	08/01/2033	1.....
31401N PJ 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		691	691	657	665		26		26		691			0	18	08/01/2033	1.....
31401X KW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		173	173	156	160		13		13		173			0	5	07/01/2033	1.....
31401Y JW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		654	654	622	629		26		26		654			0	20	07/01/2033	1.....
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		895	895	867	873		22		22		895			0	37	12/01/2031	1.....
31402C 5N 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		335	335	336	335				0		335			0	17	11/01/2031	1.....
31402C 5P 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		9,910	9,910	10,110	10,058		(147)		(147)		9,910			0	551	03/01/2032	1.....
31402C PL 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 72		09/01/2019	Paydown.....		86,877	86,877	84,050	84,590		2,287		2,287		86,877			0	2,892	11/01/2033	1.....
31402E R8 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		1,783	1,783	1,694	1,715		68		68		1,783			0	58	08/01/2033	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31402H BG 5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y		09/01/2019	Paydown.....		10,044	10,044	9,959	10,044				0		10,044			0	343	12/01/2033	1.....
31402H WH 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		1,708	1,708	1,623	1,643		65		65		1,708			0	54	07/01/2033	1.....
31402J 3U 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		425	425	383	393		32		32		425			0	13	08/01/2033	1.....
31402J 6A 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		3,941	3,941	3,744	3,790		151		151		3,941			0	105	08/01/2033	1.....
31402J M4 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		448	448	425	431		17		17		448			0	13	08/01/2033	1.....
31402J RE 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		2,125	2,125	1,947	1,988		137		137		2,125			0	64	08/01/2033	1.....
31402L K8 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		373	373	355	359		15		15		373			0	11	08/01/2033	1.....
31402M LS 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		328	328	312	316		13		13		328			0	10	08/01/2033	1.....
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		09/01/2019	Paydown.....		991	991	980	991				0		991			0	29	08/01/2034	1.....
31402Q TE 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		54,262	54,262	53,999	54,008		254		254		54,262			0	2,185	11/01/2034	1.....
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # 73		09/01/2019	Paydown.....		194,113	194,113	190,420	191,021		3,092		3,092		194,113			0	7,109	02/01/2035	1.....
31402R DF 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # 73		09/01/2019	Paydown.....		16,146	16,146	16,269	16,232		(86)		(86)		16,146			0	660	04/01/2035	1.....
31402T FJ 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		1,787	1,787	1,698	1,719		68		68		1,787			0	54	08/01/2033	1.....
31402W YJ 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		249	249	236	239		10		10		249			0	8	09/01/2033	1.....
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		10,449	10,449	9,693	9,843		605		605		10,449			0	290	09/01/2035	1.....
31403D BD 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 74		07/01/2019	Various.....									0					0	20,991	03/01/2036	1.....
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 12		09/01/2019	Paydown.....		118,354	118,354	118,816	118,354				0		118,354			0	3,021	05/01/2036	1.....
31403E TD 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		257	257	245	247		10		10		257			0	8	10/01/2033	1.....
31403H HT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		96	96	91	92		4		4		96			0	3	10/01/2033	1.....
31403Q 4D 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		656	656	624	631		26		26		656			0	20	11/01/2033	1.....
31404K LW 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		4,770	4,770	4,583	4,622		148		148		4,770			0	159	04/01/2034	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31404P QM 6	FEDERAL NATIONAL MORTGAGE ASSO POOL # 77		09/01/2019	Paydown.....		.....468	.....468	.....461	.....463	.....	.....5	.....	.....5	.....	.....468	.....	.....	.....0	.....16	04/01/2034	1.....
31404T RR 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		08/01/2019	Paydown.....		.....48	.....48	.....46	.....47	.....	.....1	.....	.....1	.....	.....48	.....	.....	.....0	.....1	05/01/2034	1.....
31404X K7 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.....1,361	.....1,361	.....1,316	.....1,325	.....	.....36	.....	.....36	.....	.....1,361	.....	.....	.....0	.....41	11/01/2034	1.....
31405Q UU 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.....1,855	.....1,855	.....1,754	.....1,777	.....	.....79	.....	.....79	.....	.....1,855	.....	.....	.....0	.....56	12/01/2034	1.....
31406D GW 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.....3	.....3	.....3	.....3	.....	.....	.....	.....0	.....	.....3	.....	.....	.....0	.....	01/01/2035	1.....
31406J NB 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y		09/01/2019	Paydown.....		.....26,661	.....26,661	.....26,538	.....26,565	.....	.....96	.....	.....96	.....	.....26,661	.....	.....	.....0	.....889	03/01/2020	1.....
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		09/01/2019	Paydown.....		.....130,132	.....130,132	.....130,630	.....130,132	.....	.....	.....	.....0	.....	.....130,132	.....	.....	.....0	.....3,593	10/01/2036	1.....
31406M XV 3	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		09/01/2019	Paydown.....		.....79	.....79	.....79	.....79	.....	.....	.....	.....0	.....	.....79	.....	.....	.....0	.....2	10/01/2034	1.....
31406V CU 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.....974	.....974	.....915	.....928	.....	.....46	.....	.....46	.....	.....974	.....	.....	.....0	.....29	04/01/2035	1.....
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		09/01/2019	Paydown.....		.....2,348	.....2,348	.....2,355	.....2,348	.....	.....	.....	.....0	.....	.....2,348	.....	.....	.....0	.....71	03/01/2035	1.....
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		09/01/2019	Paydown.....		.....7,410	.....7,410	.....7,467	.....7,410	.....	.....	.....	.....0	.....	.....7,410	.....	.....	.....0	.....226	07/01/2035	1.....
31407N QC 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 83		09/01/2019	Paydown.....		.....16,861	.....16,861	.....16,014	.....16,173	.....	.....688	.....	.....688	.....	.....16,861	.....	.....	.....0	.....515	08/01/2035	1.....
31409G N2 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		.....13,832	.....13,832	.....13,856	.....13,846	.....	.....(14)	.....	.....(14)	.....	.....13,832	.....	.....	.....0	.....492	10/01/2036	1.....
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		09/01/2019	Paydown.....		.....17,274	.....17,274	.....17,378	.....17,274	.....	.....	.....	.....0	.....	.....17,274	.....	.....	.....0	.....569	05/01/2036	1.....
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y		09/01/2019	Paydown.....		.....190,501	.....190,501	.....191,394	.....190,501	.....	.....	.....	.....0	.....	.....190,501	.....	.....	.....0	.....6,606	10/01/2036	1.....
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		09/01/2019	Paydown.....		.....186,432	.....186,432	.....185,820	.....186,432	.....	.....	.....	.....0	.....	.....186,432	.....	.....	.....0	.....6,243	03/01/2037	1.....
3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		.....918,794	.....918,794	.....956,120	.....953,850	.....	.....(35,056)	.....	.....(35,056)	.....	.....918,794	.....	.....	.....0	.....22,495	09/01/2045	1.....
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		.....61,577	.....61,577	.....64,062	.....63,904	.....	.....(2,327)	.....	.....(2,327)	.....	.....61,577	.....	.....	.....0	.....1,438	09/01/2045	1.....
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		.....473,043	.....473,043	.....492,334	.....491,144	.....	.....(18,101)	.....	.....(18,101)	.....	.....473,043	.....	.....	.....0	.....10,700	11/01/2045	1.....
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		.....24,987	.....24,987	.....26,006	.....25,943	.....	.....(957)	.....	.....(957)	.....	.....24,987	.....	.....	.....0	.....584	11/01/2045	1.....
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		.....1,134,409	.....1,134,409	.....1,186,875	.....1,184,480	.....	.....(50,071)	.....	.....(50,071)	.....	.....1,134,409	.....	.....	.....0	.....25,861	02/01/2046	1.....

QE05.25

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		171,260	171,260	176,532	176,278		(5,018)		(5,018)		171,260			0	3,522	10/01/2046	1.....
3140FC S8 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD		09/01/2019	Paydown.....		62,536	62,536	64,763	64,708		(2,173)		(2,173)		62,536			0	1,436	02/01/2047	1.....
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD		09/01/2019	Paydown.....		1,955,666	1,955,666	2,073,006	2,070,083		(114,417)		(114,417)		1,955,666			0	51,607	04/01/2047	1.....
3140FR H5 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#BE56		09/01/2019	Paydown.....		143,373	143,373	138,943	139,022		4,351		4,351		143,373			0	2,802	02/01/2047	1.....
3140GQ 3C 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH		09/01/2019	Paydown.....		1,687,870	1,687,870	1,746,154	1,744,574		(56,704)		(56,704)		1,687,870			0	40,241	08/01/2047	1.....
3140GQ 4L 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH		09/01/2019	Paydown.....		30,474	30,474	31,655	31,624		(1,150)		(1,150)		30,474			0	727	08/01/2047	1.....
3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH		09/01/2019	Paydown.....		969,635	969,635	996,906	995,229		(25,594)		(25,594)		969,635			0	14,357	09/01/2032	1.....
3140GV Z3 2	FEDERAL NATIONAL MORTGAGE ASSO MBS/POOL		09/01/2019	Paydown.....		717,371	717,371	720,061			(2,690)		(2,690)		717,371			0	15,108	12/01/2047	1.....
3140H1 VN 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ06		09/01/2019	Paydown.....		1,113,574	1,113,574	1,100,873	1,100,943		12,631		12,631		1,113,574			0	26,778	03/01/2048	1.....
3140H2 SZ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # BJ		09/01/2019	Paydown.....		155,759	155,759	161,162	161,036		(5,277)		(5,277)		155,759			0	3,640	10/01/2047	1.....
3140H2 UZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ14		09/01/2019	Paydown.....		43,657	43,657	45,175	45,140		(1,483)		(1,483)		43,657			0	1,028	11/01/2047	1.....
3140H4 A9 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ27		09/01/2019	Paydown.....		318,656	318,656	325,726	325,624		(6,967)		(6,967)		318,656			0	8,593	05/01/2048	1.....
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ49		09/01/2019	Paydown.....		481,142	481,142	493,528	493,319		(12,178)		(12,178)		481,142			0	13,309	02/01/2048	1.....
3140HB JA 7	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS		09/01/2019	Paydown.....		2,057,905	2,057,905	2,067,827	2,067,695		(9,790)		(9,790)		2,057,905			0	55,994	06/01/2048	1.....
3140HJ JJ 1	FEDERAL NATIONAL MORTGAGE ASSO MBS/POOL		09/01/2019	Paydown.....		430,260	430,260	437,101	437,096		(6,836)		(6,836)		430,260			0	11,792	08/01/2048	1.....
3140J5 NU 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM		09/01/2019	Paydown.....		60,050	60,050	60,388	60,377		(327)		(327)		60,050			0	1,205	02/01/2047	1.....
3140J5 YS 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM		09/01/2019	Paydown.....		702,740	702,740	744,794	743,790		(41,050)		(41,050)		702,740			0	17,486	07/01/2047	1.....
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM		09/01/2019	Paydown.....		605,795	605,795	625,909	625,443		(19,648)		(19,648)		605,795			0	13,510	10/01/2047	1.....
3140J6 F6 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM19		09/01/2019	Paydown.....		193,447	193,447	198,177	198,134		(4,688)		(4,688)		193,447			0	5,125	11/01/2047	1.....
3140J6 GR 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2019	Paydown.....		393,859	393,859	394,552	394,545		(685)		(685)		393,859			0	10,730	09/01/2048	1.....
3140J7 7J 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2019	Paydown.....		133,423	133,423	136,175	136,135		(2,712)		(2,712)		133,423			0	3,562	03/01/2048	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM30		09/01/2019	Paydown.....		359,217	359,217	370,723	370,469		(11,252)		(11,252)		359,217			0	8,268	10/01/2047	1.....
3140J8 RF 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM40		09/01/2019	Paydown.....		170,742	170,742	174,811	174,778		(4,036)		(4,036)		170,742			0	4,492	06/01/2048	1.....
3140J8 S4 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM41		09/01/2019	Paydown.....		291,803	291,803	298,824	298,765		(6,962)		(6,962)		291,803			0	8,189	06/01/2048	1.....
3140J8 UG 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM41		09/01/2019	Paydown.....		404,182	404,182	413,355	413,278		(9,096)		(9,096)		404,182			0	10,778	07/01/2048	1.....
3140J9 LV 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		316,942	316,942	317,412	317,404		(462)		(462)		316,942			0	8,966	10/01/2048	1.....
3140JA JT 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/20/2019	Various.....		49,181,887	47,570,295	48,373,043			(262)		(262)		48,372,781		809,106	809,106	629,941	11/01/2048	1.....
3140JA JT 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/01/2019	Paydown.....		1,082,830	1,082,830	1,101,103			(18,273)		(18,273)		1,082,830			0	11,273	11/01/2048	1.....
3140JG LQ 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#BN03		09/01/2019	Paydown.....		5,362,325	5,362,325	5,511,045			(148,721)		(148,721)		5,362,325			0	73,356	12/01/2048	1.....
3140JR AZ 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BN81		09/01/2019	Paydown.....		365,511	365,511	369,737			(4,226)		(4,226)		365,511			0	4,799	04/01/2049	1.....
3140Q7 HT 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA02		09/01/2019	Paydown.....		183,841	183,841	192,516	192,344		(8,504)		(8,504)		183,841			0	5,056	08/01/2047	1.....
3140Q7 LC 9	FEDERAL NATIONAL MORTGAGE ASSO MBS/POOL		09/01/2019	Paydown.....		933,156	933,156	954,626			(21,470)		(21,470)		933,156			0	22,318	09/01/2047	1.....
3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # CA		09/01/2019	Paydown.....		1,033,004	1,033,004	1,061,896	1,060,116		(27,111)		(27,111)		1,033,004			0	15,403	10/01/2032	1.....
3140Q7 WS 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA06		09/01/2019	Paydown.....		85,434	85,434	87,944	87,890		(2,455)		(2,455)		85,434			0	2,046	11/01/2047	1.....
3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA16		09/01/2019	Paydown.....		1,149,225	1,149,225	1,168,887	1,168,655		(19,430)		(19,430)		1,149,225			0	31,632	05/01/2048	1.....
3140Q8 DB 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA09		09/01/2019	Paydown.....		245,425	245,425	243,105	243,118		2,306		2,306		245,425			0	5,663	01/01/2048	1.....
3140Q8 WJ 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA15		09/01/2019	Paydown.....		433,043	433,043	442,770	442,661		(9,618)		(9,618)		433,043			0	11,290	04/01/2048	1.....
3140Q9 C2 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA18		09/01/2019	Paydown.....		586,135	586,135	599,002	598,842		(12,708)		(12,708)		586,135			0	15,844	06/01/2048	1.....
3140Q9 DG 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA19		09/01/2019	Paydown.....		1,172,902	1,172,902	1,222,910	1,222,486		(49,584)		(49,584)		1,172,902			0	35,297	06/01/2048	1.....
3140Q9 EZ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA19		09/01/2019	Paydown.....		626,691	626,691	642,407			(15,716)		(15,716)		626,691			0	13,186	07/01/2048	1.....
3140Q9 T9 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA23		09/01/2019	Paydown.....		623,778	623,778	642,906			(19,128)		(19,128)		623,778			0	8,863	09/01/2048	1.....
3140QA VA 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA33		09/01/2019	Paydown.....		2,180,339	2,180,339	2,207,423			(27,084)		(27,084)		2,180,339			0	28,604	04/01/2049	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
3140X4 H9 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM11		09/01/2019	Paydown.....		84,924	84,924	86,264			(1,340)		(1,340)		84,924			0	177	06/01/2032	1.....
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		09/01/2019	Paydown.....		71,217	71,217	71,517	71,217				0		71,217			0	2,049	05/01/2036	1.....
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		09/01/2019	Paydown.....		7,277	7,277	7,295	7,512		(235)		(235)		7,277			0	221	05/01/2034	1.....
31410F ST 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		25,085	25,085	24,802	24,831		254		254		25,085			0	900	12/01/2036	1.....
31410F V4 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		692	692	694	693		(1)		(1)		692			0	28	01/01/2037	1.....
31410K JY 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # 88		09/01/2019	Paydown.....		14,838	14,838	14,904	14,890		(51)		(51)		14,838			0	589	05/01/2038	1.....
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		76,472	76,472	79,842	79,529		(3,057)		(3,057)		76,472			0	2,110	12/01/2042	1.....
31411G 6G 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		116,278	116,278	116,414	116,333		(55)		(55)		116,278			0	4,649	01/01/2037	1.....
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y		09/01/2019	Paydown.....		14,926	14,926	14,895	14,926				0		14,926			0	451	05/01/2035	1.....
31416B YG 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		18,440	18,440	19,144	19,059		(619)		(619)		18,440			0	760	01/01/2039	1.....
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		679,295	679,295	698,665	695,587		(16,292)		(16,292)		679,295			0	17,304	09/01/2040	1.....
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		09/01/2019	Paydown.....		113,023	113,023	116,414	115,574		(2,551)		(2,551)		113,023			0	3,459	02/01/2031	1.....
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		163,294	163,294	167,555	167,086		(3,792)		(3,792)		163,294			0	4,297	11/01/2041	1.....
31417E HN 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AB		09/01/2019	Paydown.....		65,534	65,534	65,780	65,748		(214)		(214)		65,534			0	1,318	12/01/2042	1.....
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		125,106	125,106	126,123	126,039		(933)		(933)		125,106			0	2,441	04/01/2043	1.....
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		1,057,003	1,057,003	1,104,237	1,101,010		(44,008)		(44,008)		1,057,003			0	24,972	05/01/2043	1.....
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		27,607	27,607	29,539	29,420		(1,813)		(1,813)		27,607			0	759	06/01/2043	1.....
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		09/01/2019	Paydown.....		333,287	333,287	341,515	339,300		(6,013)		(6,013)		333,287			0	8,916	12/01/2030	1.....
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		09/01/2019	Paydown.....		449,748	449,748	452,336	451,418		(1,670)		(1,670)		449,748			0	11,901	01/01/2031	1.....
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		09/01/2019	Paydown.....		370,444	370,444	381,558	378,747		(8,303)		(8,303)		370,444			0	10,957	02/01/2031	1.....
31417Y XR 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 10Y		09/01/2019	Paydown.....		74,082	74,082	74,823	74,278		(197)		(197)		74,082			0	1,477	03/01/2021	1.....
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		09/01/2019	Paydown.....		28,710	28,710	29,222	29,183		(473)		(473)		28,710			0	574	10/01/2042	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		09/01/2019	Paydown.....		21,895	21,895	23,404	23,324		(1,429)		(1,429)		21,895			0	586	08/01/2045	1.....
31418C 3D 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA34		09/01/2019	Paydown.....		798,370	798,370	806,031	805,990		(7,620)		(7,620)		798,370			0	21,885	10/01/2048	1.....
31418C 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA35		09/01/2019	Paydown.....		2,803,322	2,803,322	2,834,202			(30,880)		(30,880)		2,803,322			0	34,966	11/01/2048	1.....
31418C 4W 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA35		08/07/2019	SALOMON SMITH BARNEY INC...		12,631,418	12,165,242	12,526,398			(1,938)		(1,938)		12,524,460		106,958	106,958	170,351	12/01/2048	1.....
31418C 4W 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA35		08/01/2019	Paydown.....		859,217	859,217	884,725			(25,508)		(25,508)		859,217			0	10,368	12/01/2048	1.....
31418C 5Z 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		08/08/2019	Various.....		21,927,972	21,164,400	21,799,332					0		21,799,332		128,640	128,640	300,597	01/01/2049	1.....
31418C 5Z 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		08/01/2019	Paydown.....		2,131,250	2,131,250	2,195,187			(63,937)		(63,937)		2,131,250			0	25,908	01/01/2049	1.....
31418C PE 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		09/01/2019	Paydown.....		40,033	40,033	41,321	41,288		(1,255)		(1,255)		40,033			0	948	09/01/2047	1.....
31418C QB 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		09/01/2019	Paydown.....		2,343,626	2,343,626	2,474,265	2,471,348		(127,722)		(127,722)		2,343,626			0	63,295	10/01/2047	1.....
31418C S4 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32		09/01/2019	Paydown.....		103,639	103,639	106,339	106,281		(2,642)		(2,642)		103,639			0	2,448	01/01/2048	1.....
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32		09/01/2019	Paydown.....		659,500	659,500	684,453	684,022		(24,521)		(24,521)		659,500			0	17,812	01/01/2048	1.....
31418C UB 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32		09/01/2019	Paydown.....		204,729	204,729	209,767	209,683		(4,954)		(4,954)		204,729			0	5,563	02/01/2048	1.....
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA33		09/01/2019	Paydown.....		744,947	744,947	752,659	752,544		(7,596)		(7,596)		744,947			0	20,317	06/01/2048	1.....
31418C YL 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA34		09/01/2019	Paydown.....		5,601,453	5,601,453	5,667,751			(66,298)		(66,298)		5,601,453			0	68,508	07/01/2048	1.....
31418C YM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA34		09/01/2019	Paydown.....		5,483,084	5,483,084	5,612,828	1,402,468		(129,678)		(129,678)		5,483,084			0	94,650	07/01/2048	1.....
31418D AQ 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA36		09/01/2019	Paydown.....		2,976,861	2,976,861	3,007,249			(30,389)		(30,389)		2,976,861			0	38,871	03/01/2049	1.....
31418D AR 3	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA36		09/01/2019	Paydown.....		585,810	585,810	600,135			(14,325)		(14,325)		585,810			0	10,306	03/01/2049	1.....
31418D BF 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/09/2019	Various.....		73,228,431	71,332,318	72,401,882			(3,239)		(3,239)		72,398,642		829,789	829,789	1,030,157	04/01/2049	1.....
31418D BF 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2019	Paydown.....		2,981,511	2,981,511	3,025,522			(44,011)		(44,011)		2,981,511			0	37,104	04/01/2049	1.....
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12		09/01/2019	Paydown.....		53,986	53,986	57,664	53,986				0		53,986			0	1,521	09/01/2033	1.....
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		20,973	20,973	22,231	22,019		(1,046)		(1,046)		20,973			0	788	09/01/2036	1.....

QE05.29

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD		09/01/2019	Paydown.....		435,130	435,130	447,436	445,510		(10,380)		(10,380)		435,130			0	11,443	09/01/2040	1.....
31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2019	Paydown.....		235,421	235,421	242,446	241,407		(5,986)		(5,986)		235,421			0	8,600	06/01/2040	1.....
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y		09/01/2019	Paydown.....		557,481	557,481	575,599	567,895		(10,414)		(10,414)		557,481			0	12,750	09/01/2025	1.....
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE1		09/01/2019	Paydown.....		1,725,223	1,725,223	1,774,554	1,766,821		(41,597)		(41,597)		1,725,223			0	46,769	09/01/2040	1.....
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AE		09/01/2019	Paydown.....		15,134	15,134	15,586	15,393		(259)		(259)		15,134			0	354	09/01/2025	1.....
31771K AA 5	FINANCING CORP AGENCY BND 0.000% 09/26		09/26/2019	Maturity.....		413,000	413,000	159,963	396,234		16,766		16,766		413,000			0		09/26/2019	1.....
346845 AA 8	FORT BENNING FAMILY COMMUNITIE MUNI BND		07/15/2019	Redemption 100.0000.....		726,035	726,035	726,035	726,035				0		726,035			0	38,335	01/15/2021	1FE.....
347075 AC 7	FORT CARSON FAMILY HSG L L C C FORT CARS		09/15/2019	Various.....		1,070,000	1,070,000	1,306,277	1,106,891		(8,262)		(8,262)		1,098,629		(28,629)	(28,629)	54,602	11/15/2021	1FE.....
35563P DZ 9	SEASONEDCREDITRISKTRANSFER WHOLECMO18-1		09/01/2019	Paydown.....		203,174	203,174	198,728	198,835		4,340		4,340		203,174			0	4,047	05/25/2057	1.....
35563P EB 1	SEASONEDCREDITRISKTRANSFER 3.000% 05/2		09/01/2019	Paydown.....		78,252	78,252	73,068	73,153		5,100		5,100		78,252			0	1,565	05/25/2057	1.....
35563P GK 9	SEASONEDCREDITRISKTRANSFER WHOLECMO18-3		08/01/2019	Paydown.....		(45,306)	(45,306)	(41,038)	(41,001)		41,133		41,133					0	132	08/27/2057	1.....
35563P HH 5	SEASONEDCREDITRISKTRANSFER WHOLE CMO 8-4		09/01/2019	Paydown.....		74,015	74,015	73,122			893		893		74,015			0	1,296	03/25/2058	1.....
35563X AA 0	STACR_18-HQA2 RMBS HQA2-M1 144A 2.768%		09/25/2019	Paydown.....		48,686	48,686	48,713			(27)		(27)		48,686			0	193	10/25/2048	2FE.....
35564C AN 7	FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8		09/01/2019	Paydown.....		435,974	435,974	430,154	430,196		5,778		5,778		435,974			0	10,166	11/25/2028	1.....
48503T AA 5	KANSAS CITY MO INDL DEV AUTH KANSAS CITY		09/10/2019	Various.....		251,975	251,975	251,975	251,975				0		251,975			0	8,148	12/10/2032	1.....
485512 KT 3	KANSAS ST TPK AUTH TPK REV MUNI BND REV		09/01/2019	Call 100.0000.....		11,000,000	11,000,000	11,000,000	11,000,000				0		11,000,000			0	741,400	09/01/2039	1FE.....
54627R AG 5	LOUISIANA LOC GOVT ENVIRONMENT MUNITAX B		08/01/2019	Redemption 100.0000.....		2,872,659	2,872,659	2,976,941	2,920,410		(47,750)		(47,750)		2,872,659			0	57,310	08/01/2024	1FE.....
57563N AB 4	MASSACHUSETTS EDL FING AUTH ED MUNIBNDRE		09/25/2019	Redemption 100.0000.....		200,507	200,507	198,610	198,635		1,872		1,872		200,507			0	5,126	05/25/2033	1FE.....
57563R JT 7	MASSACHUSETTS EDL FING AUTH ED MASSACHUS		07/01/2019	Maturity.....		1,200,000	1,200,000	1,224,708	1,201,816		(1,816)		(1,816)		1,200,000			0	57,000	07/01/2019	1FE.....
57586E NK 3	MASSACHUSETTS ST HEALTH & EDL MASSACHUSE		07/01/2019	Call 100.0000.....		2,100,000	2,100,000	1,799,868	1,847,692		3,842		3,842		1,851,534		248,466	248,466	105,000	07/01/2039	1FE.....
59524E AB 8	MID-ATLANTIC FAMILY MILITARY C MUNI BND		08/01/2019	Redemption 100.0000.....		78,985	78,985	78,985	78,982		3		3		78,985			0	4,139	08/01/2050	1FE.....

QE05.30

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
605275 EH 5	MISSISSIPPI BUSINESS FIN CORP MISSISSIPP		09/15/2019	Various.....		545,372	545,372	545,372	545,372				0		545,372			0	45,648	09/15/2019	2.....
626207 MW 1	GEORGIA MUNICIPAL ELEC AUTH MUNICIPAL EL		07/01/2019	Call 100.0000.....		130,000	130,000	130,168	130,073		(5)		(5)		130,068		(68)	(68)	7,059	01/01/2030	1FE.....
662903 LC 5	NORTH TEX MUN WTR DIST TEX NORTH TEX MUN		09/04/2019	Various.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	185,221	09/01/2039	1FE.....
955385 AA 7	WEST POINT MILITARY HOUSING WEST PT HSG		07/01/2019	Call 100.0000.....		630,000	630,000	519,304	525,928		1,150		1,150		527,078		102,922	102,922	25,697	07/01/2042	1FE.....
977123 YM 4	WISCONSIN ST WISCONSIN ST TRANSN REV 5		07/01/2019	Call 100.0000.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	116,740	07/01/2030	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					821,725,242	1,145,357,614	822,874,805	532,590,988	0	(3,446,962)	0	(3,446,962)	0	818,873,235	0	2,852,003	2,852,003	19,061,378	XXX	XXX

Bonds - Industrial and Miscellaneous

QE05.31

001192 AG 8	SOUTHERN COMPANY GAS CAPITAL C CORP BND		08/15/2019	Maturity.....		7,000,000	7,000,000	6,984,810	6,998,815		1,185		1,185		7,000,000			0	367,500	08/15/2019	2FE.....
00164V AC 7	AMC NETWORKS INC SENIOR CORP BND 4.750		09/19/2019	Various.....		1,492,604	1,500,000	1,483,750	1,491,256		1,348		1,348		1,492,604			0	54,229	12/15/2022	3FE.....
00165C AD 6	AMC ENTERTAINMENT HOLDINGS INC SRSUB COR		09/18/2019	UBS WARBURG LLC.....		1,993,396	2,172,000	2,149,500	2,152,112		1,221		1,221		2,153,333		(159,936)	(159,936)	112,710	05/15/2027	5FE.....
00184@ AA 4	AMAZON.COM INC 4.095% 06/30/39.....		09/30/2019	Redemption 100.0000.....		18,698	18,698	18,698	18,698				0		18,698			0	479	06/30/2039	1.....
00191# AA 3	AMAZON.COM INC SECURED CORPBND 4.095% 0		09/30/2019	Redemption 100.0000.....		102,968	102,968	102,968	102,968				0		102,968			0	2,694	08/31/2039	1.....
00225# AA 3	AMAZON.COM INC 4.095% 09/30/39.....		09/16/2019	Redemption 100.0000.....		73,878	73,878	73,878	73,878				0		73,878			0	2,151	09/30/2039	1.....
00256@ AC 3	AARONS INC - FUNDING WRNT CORP BND 4		09/19/2019	B47R_PP.....		3,600,000	3,600,000	3,600,000	3,600,000				0		3,600,000			0	159,125	04/14/2021	3.....
00287Y AL 3	ABBVIE INC SENIOR CORP BND 2.900% 11/0		09/19/2019	B47R_PB.....		9,712,371	10,000,000	9,643,300	9,651,267		61,104		61,104		9,712,371			0	252,139	11/06/2022	2FE.....
00287Y AM 1	ABBVIE INC SENIOR CORP BND 4.400% 11/0		07/11/2019	DIRECT.....		14,767,050	15,000,000	13,634,990	13,777,835		14,608		14,608		13,792,443		974,607	974,607	456,500	11/06/2042	2FE.....
003009 A@ 6	ABERDEEN ASIA PACIFIC INCOME F CORP BND		09/19/2019	Various.....		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	113,570	06/12/2023	1FE.....
004375 AV 3	ACCR_04-1 ACCR_04-1 2.618% 04/25/34		09/25/2019	Paydown.....		185,640	185,640	172,414	179,892		5,748		5,748		185,640			0	3,974	04/25/2034	1FM.....
004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST ABS 04-3		09/25/2019	Paydown.....		64,121	64,121	64,087	9,210		34		34		64,121			0	478	10/25/2034	1FM.....
007036 CC 8	ADJUSTABLE RATE MORTGAGE TRUST ARMT_04-2		09/25/2019	Paydown.....		46,792	46,792	43,049	41,805		4,987		4,987		46,792			0	2,955	02/25/2035	1FM.....
00836# AA 4	AFFILIATED LOAN PROGRAM FOR ST SENIOR CO		09/26/2019	Redemption 100.0000.....		22,374	22,374	22,374	22,374				0		22,374			0	541	08/27/2035	1.....
00836* AA 8	AFFILIATED LOAN PROGRAM FOR ST CORP BND		09/26/2019	Redemption 100.0000.....		171,677	171,677	171,677	171,677				0		171,677			0	5,144	08/27/2035	1.....
00868P AA 3	AHOLD LEASE SER 2001-A-2 PASS CORP BOND		09/19/2019	B47R_PB.....		3,009,388	2,822,961	3,401,668	3,055,667		(46,279)		(46,279)		3,009,388			0	295,387	01/02/2025	2FE.....
00912X B* 4	AIR LEASE CORPORATION SENIOR CORP BND		09/19/2019	B47R_PP.....		18,700,000	18,700,000	18,700,000	18,700,000				0		18,700,000			0	634,242	08/02/2020	1FE.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
00928Q AK 7	AIRCASTLE LTD SENIOR CORP BND 6.250% 1		07/14/2019	Various.....		1,014,366	1,000,000	1,000,000	1,000,000				0		1,000,000			0	53,081	12/01/2019	2FE.....
00928Q AM 3	AIRCASTLE LTD SENIOR CORP BND 5.125% 0		09/19/2019	Various.....		4,500,000	4,500,000	4,500,000	4,500,000				0		4,500,000			0	233,188	03/15/2021	2FE.....
00968F AA 4	AJAXMORTGAGELoANTRUSTAJAXM ABS 19-D-A1 1		09/25/2019	Paydown.....		374,599	374,599	374,589			10		10		374,599			0	1,579	09/25/2065	1FE.....
01126# AA 1	ALAMO 6 LLC SENIOR CORP BOND 4.170% 03		09/30/2019	Redemption 100.0000.....		170,496	170,496	170,496	170,496				0		170,496			0	7,110	03/31/2042	2.....
015271 AC 3	ALEXANDRIA REAL ESTATE EQUITIE CORP BND		08/16/2019	Call 106.0050.....		2,120,100	2,000,000	1,998,300	1,999,404		107		107		1,999,512		488	488	200,600	04/01/2022	2FE.....
02005N BH 2	ALLY FINANCIAL INC SENIOR CORP BND 3.8		09/19/2019	B47R_HY.....		893,453	902,000	892,908			545		545		893,453			0	11,457	05/21/2024	2FE.....
021345 AA 1	ALTA WIND HOLDINGS LLC CORP BND 144A 7		09/19/2019	B47R_PP.....		772,824	772,824	772,824	772,824				0		772,824			0	38,920	06/30/2035	2FE.....
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-		09/01/2019	Paydown.....		37,839	43,989	26,329	25,754		12,085		12,085		37,839			0	1,715	06/25/2036	1FM.....
02147P AY 0	CWALT_06-29T1 CWALT_06-29T1 6.000% 10/		09/01/2019	Paydown.....		60,649	93,957	70,558	68,981		(8,332)		(8,332)		60,649			0	3,680	10/25/2036	1FM.....
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-		09/01/2019	Paydown.....		228,836	232,333	174,442	164,342		64,494		64,494		228,836			0	8,792	11/25/2036	1FM.....
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_07-		09/01/2019	Paydown.....		110,938	137,467	107,763	100,685		10,253		10,253		110,938			0	5,203	03/25/2037	1FM.....
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN CWALT_07-5		09/01/2019	Paydown.....		419,855	488,473	403,611	387,909		31,946		31,946		419,855			0	19,534	04/25/2037	1FM.....
02151D AC 8	CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A		09/25/2019	Paydown.....		426,879	426,879	369,891	377,439		49,440		49,440		426,879			0	8,143	09/25/2047	1FM.....
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T CWA_07-23		09/01/2019	Paydown.....		91,955	121,723	96,123	89,354		2,601		2,601		91,955			0	4,773	09/25/2037	1FM.....
02209S BB 8	ALTRIA GROUP INC SENIOR CORP BND 3.800		09/19/2019	B47R_PB.....		4,990,966	5,000,000	4,989,850			1,116		1,116		4,990,966			0	113,472	02/14/2024	2FE.....
023551 AF 1	AMERADA HESS CORP SENIOR CORP BND 7.87		07/31/2019	BARCLAYS CAPITAL.....		7,055,225	5,688,000	6,605,007	6,281,641		(22,846)		(22,846)		6,258,795		796,430	796,430	374,519	10/01/2029	3FE.....
023761 AA 7	AMERICAN AIRLINES 2017-1 CLASS SENIOR SE		08/15/2019	Redemption 100.0000.....		237,500	237,500	237,500	237,500				0		237,500			0	8,669	02/15/2029	1FE.....
02376T AC 2	AMERICAN AIRLINES 2013-2 CLASS SECURED C		07/15/2019	Various.....		156,316	156,316	156,316	156,316				0		156,316			0	4,377	07/15/2020	3FE.....
02377A AA 6	AMERICAN AIRLINES INC. SENIOR CORP BND		09/19/2019	B47R_PB.....		4,210,755	4,210,755	4,210,755	4,210,755				0		4,210,755			0	150,605	10/01/2026	1FE.....
02406P AR 1	AMERICAN AXLE & MANUFACTURING SENIOR COR		09/18/2019	Various.....		3,404,625	3,500,000	3,500,000	3,500,000				0		3,500,000		(95,375)	(95,375)	207,483	04/01/2025	4FE.....
02660T FJ 7	AHM_05-2 AHM_05-2 5.408% 09/25/35...		09/01/2019	Paydown.....		339,671	339,671	252,220	241,840		97,831		97,831		339,671			0	9,103	09/25/2035	1FM.....

QE05.32

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
026874 DC 8	AMERICAN INTERNATIONAL GROUP I SENIOR CO		07/31/2019	MORGAN STANLEY & CO. INC.....		723,265	715,000	652,816	660,406		1,381		1,381		661,787		61,478	61,478	29,015	01/15/2035	2FE.....
03027X AB 6	AMERICAN TOWER CORPORATION SENIOR CORP B		09/19/2019	B47R_PB.....		4,469,343	4,483,000	4,446,464	4,466,635		2,708		2,708		4,469,343		0	0	178,262	01/31/2023	2FE.....
03072S E3 5	AMSI_05-R5 ABS 05-R5 2.708% 07/25/35		09/25/2019	Paydown.....		286,318	286,318	275,581	285,909		409		409		286,318		0	0	6,190	07/25/2035	1FM.....
03072S WD 3	AMERIQUEST MORTGAGE QUEST_04-X3 4.349%		09/25/2019	Paydown.....		318,335	318,335	314,157	315,097		3,238		3,238		318,335		0	0	10,103	09/25/2034	1FM.....
03072S XD 2	AMSI_04-R12 AMSI_04-R12 2.873% 01/25/3		09/25/2019	Paydown.....		273,051	273,051	245,063	267,351		5,700		5,700		273,051		0	0	5,885	01/25/2035	1FM.....
03076C AG 1	AMERIPRISE FINANCIAL INC SENIOR CORP BND		09/19/2019	B47R_PB.....		15,658,741	15,665,000	15,652,569	15,658,011		730		730		15,658,741		0	0	537,745	10/15/2024	1FE.....
032177 AF 4	AMSTED IND INC SENIOR CORP BND 144A 5.		09/19/2019	B47R_HY.....		676,113	684,000	675,450		663		663		676,113		0	0	18,791	09/15/2024	3FE.....	
032177 AH 0	AMSTED IND INC SENIOR CORP BND 144A 5.		09/19/2019	B47R_HY.....		85,000	85,000	85,000		0		0		85,000		0	0	1,381	07/01/2027	3FE.....	
032510 AC 3	ANADARKO PETROLEUM CORPORATION CORP BND		09/18/2019	Various.....		4,149,513	3,500,000	3,467,430	3,471,894		465		465		3,472,358		677,154	677,154	218,808	03/15/2040	2FE.....
032511 AL 1	ANADARKO PETROLEUM CORPORATION ANADARKO		09/18/2019	Taxable Exchange.....		5,777,630	5,000,000	4,802,800	4,893,790		6,258		6,258		4,900,048		877,582	877,582	294,583	11/15/2027	2FE.....
032511 BN 6	ANADARKO PETROLEUM CORPORATION SENIOR CO		09/18/2019	Taxable Exchange.....		2,250,674	2,000,000	1,993,800	1,995,199		392		392		1,995,591		255,083	255,083	111,925	03/15/2026	2FE.....
03463U AA 5	AOMT_19-4 WHOLECMO19-4144A 2.993% 07/2		09/01/2019	Paydown.....		99,766	99,766	99,765		1		1		99,766		0	0	249	07/26/2049	1FE.....	
035287 AE 1	ANIXTER INC. SENIOR CORP BND 5.125% 10		09/19/2019	Various.....		1,608,000	1,608,000	1,608,000	1,608,000		0		0		1,608,000		0	0	79,663	10/01/2021	3FE.....
035287 AH 4	ANIXTER INC. SENIORCORPBND144A 6.000%		07/12/2019	Tax Free Exchange.....		2,165,000	2,000,000	2,000,000	2,000,000		0		0		2,000,000		165,000	165,000	79,667	12/01/2025	3FE.....
03674X AF 3	ANTERO RESOURCES CORP SENIOR CORP BND		09/19/2019	Various.....		1,872,500	2,000,000	2,000,000	2,000,000		0		0		2,000,000		(127,500)	(127,500)	80,781	06/01/2023	3FE.....
03674X AJ 5	ANTERO RESOURCES CORP SENIOR CORP BND		09/06/2019	DEUTSCHE BANK AG.....		323,950	380,000	364,800		1,108		1,108		365,908		(41,958)	(41,958)	9,975	03/01/2025	3FE.....	
03690A AD 8	ANTERO MIDSTREAM PARTNERS LP SENIOR CORP		09/20/2019	Various.....		1,813,750	2,000,000	2,000,000		0		0		2,000,000		(186,250)	(186,250)	62,451	03/01/2027	3FE.....	
04016D AA 3	ARES CLO LTD ARES_16-41A SENIORABS16-41A		08/06/2019	Paydown.....		6,000,000	6,000,000	6,024,000	6,035,483		(35,483)		(35,483)		6,000,000		0	0	196,321	01/15/2029	1FE.....
04318@ AB 3	ARTISAN PARTNERS LP/USA CORP BND 5.32		08/16/2019	Various.....		8,000,000	8,000,000	8,352,058	8,067,947		(67,947)		(67,947)		8,000,000		0	0	425,600	08/16/2019	2.....
04410R AA 4	AHT_18-ASHF SENIOR CMBS SHF-A 144A 3.0		09/15/2019	Paydown.....		83,025	83,025	83,051		(26)		(26)		83,025		0	0	221	04/15/2035	1FM.....	
044209 AF 1	ASHLAND INC. SENIOR CORP BND 4.750% 08		09/19/2019	B47R_HY.....		446,766	450,000	442,125	446,112		654		654		446,766		0	0	23,394	08/15/2022	3FE.....
04541G NA 6	ASSET BACKED SECURITIES CORP H ABS_04-HE		09/25/2019	Paydown.....		18,955	18,955	18,576	18,852		103		103		18,955		0	0	321	12/25/2034	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
04542B KB 7	ABFCN ABS PT5-A4 3.268% 06/25/34...		09/25/2019	Paydown		86,071	86,071	86,098					(27)		86,071			0	285	06/25/2034	2FE
04544Q AC 1	ASSET BACKED SECURITIES CORP H ABSHE_06-		09/25/2019	Paydown		17,943	17,943	13,121	13,633		4,310		4,310		17,943			0	277	11/25/2036	1FM
04544Q AD 9	ABSHE ABSHE_06-HE7 2.158% 11/25/36		09/25/2019	Paydown		25,410	25,410	18,581	19,313		6,097		6,097		25,410			0	397	11/25/2036	1FM
04544T AA 9	ABSHE_07-HE2 ABSHE_07-HE2 2.218% 05/25		09/25/2019	Paydown		118,028	118,028	76,939	79,730		38,298		38,298		118,028			0	2,124	05/25/2037	1FM
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV CORP BND		09/20/2019	Various		80,537	80,537	80,537	80,537				0		80,537			0	3,860	03/20/2039	1
04774# AA 0	ATLANTA FALCONS STADIUM COMPAN SENIOR CO		09/01/2019	Various		132,036	132,036	132,036	132,036				0		132,036			0	4,740	09/01/2042	2PL
04774# AB 8	ATLANTA FALCONS STADIUM COMPAN SENIOR CO		09/01/2019	Various		87,144	87,144	87,144	87,144				0		87,144			0	3,128	09/01/2042	2PL
053332 AM 4	AUTOZONE INC CORP BND 3.700% 04/15/22		09/19/2019	B47R_PB		500,090	500,000	500,122	500,122		(32)		(32)		500,090			0	17,164	04/15/2022	2FE
05352A AA 8	AVANTOR INC SECURED CORP BND 144A 6.00		09/19/2019	B47R_HY		804,994	782,000	807,415			(2,421)		(2,421)		804,994			0	45,356	10/01/2024	3FE
05377R BQ 6	AESOP_13-2A AESOP_14-1A 3.750% 07/20/2		07/20/2019	Paydown		166,667	166,667	166,715	166,710		(43)		(43)		166,667			0	3,759	07/20/2020	2FE
05377R CV 4	AVISBUDGETRENTALCARFUNDING ABS 17-2A-B 1		09/19/2019	B47R_PB		1,479,032	1,500,000	1,475,586			3,446		3,446		1,479,032			0	33,161	03/20/2024	1FE
05377R DH 4	AVISBUDGETRENTALCARFUNDING ABS 19-1A-B 1		09/19/2019	B47R_PB		9,399,628	9,400,000	9,399,642			(14)		(14)		9,399,628			0	208,680	03/20/2023	1FE
05526D AV 7	BAT CAPITAL CORP SENIOR CORP BND 144A		09/19/2019	B47R_PB		9,585,214	10,000,000	9,476,230	9,490,168		95,046		95,046		9,585,214			0	302,504	08/15/2022	2FE
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10 BCAP_09-RR10		09/01/2019	Paydown		70,448	70,448	76,111	73,423		(2,974)		(2,974)		70,448			0	2,933	07/26/2037	1FM
05533F EX 5	BAP_11-R11 BCAP_11-R11A 2.518% 11/26/3		09/25/2019	Paydown		127,732	127,732	124,619	127,298		435		435		127,732			0	2,446	11/26/2035	1FM
05535D CF 9	BCF_97-R3 BCF_97-R3 4.642% 11/25/28		09/01/2019	Paydown		34,248	34,248	16,404	4,064		30,184		30,184		34,248			0	1,092	11/25/2028	1FM
05544J CC 2	BCAP LLC TRUST BCAP_15-RR2 BCAP_15-RR2-2		09/25/2019	Paydown		434,096	434,096	357,587	402,930		31,166		31,166		434,096			0	7,662	03/28/2037	1FM
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 BCAP_15-RR3		09/25/2019	Paydown		577,947	577,947	551,940	573,142		4,805		4,805		577,947			0	10,127	02/27/2046	1FE
056059 AA 6	BX TRUST BX_18-IND SENIOR CMBS ND-A 144A		09/16/2019	Paydown		65,099	65,099	65,116			(17)		(17)		65,099			0	165	11/15/2035	1FM
058498 AR 7	BALL CORPORATION SENIOR CORP BND 5.000		09/19/2019	B47R_HY		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	50,556	03/15/2022	3FE
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO BOAA_06-1		09/01/2019	Paydown		49,685	54,851	47,312	47,150		2,534		2,534		49,685			0	2,226	02/25/2036	1FM
05968K AA 2	BANC OF AMERICA FUNDING CORPOR BAFC_14-R		09/01/2019	Paydown		245,809	245,809	251,689	248,997		(3,188)		(3,188)		245,809			0	6,597	11/26/2036	1FM
05968K AE 4	BANC OF AMERICA FUNDING CORPOR BAFC_14-R		09/25/2019	Paydown		1,070,215	1,070,215	992,101	1,013,682		56,533		56,533		1,070,215			0	30,252	05/26/2037	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
05969M AA 7	BAFC_14-R8 BANCFT_14-R8 2.258% 06/26/3		09/25/2019	Paydown.....		559,138	559,138	536,773	550,604		8,535		8,535		559,138			0	10,049	06/26/2036	1FE.....
05990R AD 3	BANG OF AMERICA FUNDING CORP BANCFT_15		09/25/2019	Paydown.....		278,982	278,982	248,991	239,873		39,109		39,109		278,982			0	6,327	02/25/2037	1FM.....
05990T AJ 6	BAFC_15-R2 BAFC_15-R2 2.183% 09/29/36		09/25/2019	Paydown.....		1,365,736	1,365,736	1,285,685	1,336,362		29,374		29,374		1,365,736			0	23,790	09/29/2036	1FM.....
05991B AD 7	BAFC_15-R8 BAF_15-R8 3.218% 06/26/46		09/01/2019	Paydown.....		17,555	17,555	16,941	17,372		183		183		17,555			0	433	06/26/2046	1FM.....
06406F AD 5	BANK OF NEW YORK MELLON CORP SENIOR CORP		07/31/2019	DIRECT.....		2,486,300	2,500,000	2,436,950	2,451,865		5,780		5,780		2,457,646		28,654	28,654	52,861	08/16/2023	1FE.....
07012E AG 5	BASKETBALL PROP BASKETBALL PROPERTIES LT		09/01/2019	Redemption 100.0000.....		140,864	140,864	138,892	140,274		590		590		140,864			0	6,248	03/01/2025	2.....
07324F AC 4	BFAT_07-B BAYV_07-B 6.831% 08/28/47		09/01/2019	Paydown.....		307,604	307,604	249,592	275,467		32,138		32,138		307,604			0	6,581	08/28/2047	1FM.....
07325H AJ 4	BAYVIEW FINANCIAL ACQUISITION BAYV_06-D		08/28/2019	Paydown.....		55,299	55,299	50,772	54,016		1,283		1,283		55,299			0	957	12/28/2036	1FM.....
07325H AJ 4	BAYVIEW FINANCIAL ACQUISITION BAYV_06-D		09/19/2019	B47R_PB.....		832,930	848,145	778,703	828,460		4,471		4,471		832,930			0	17,158	12/28/2036	1FM.....
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION BAYV_06-A		09/30/2019	Paydown.....		3,040,238	3,040,238	2,345,947	2,975,266		64,972		64,972		3,040,238			0	56,200	02/28/2041	1FM.....
07325N DU 3	BAYVIEW FINANCIAL ACQUISITION BAYV_06-B		09/30/2019	Paydown.....		90,405	90,405	78,313	87,232		3,173		3,173		90,405			0	1,886	04/28/2036	1FM.....
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN ABS16-SPL		09/28/2019	Paydown.....		372,211	372,211	376,864	375,925		(3,714)		(3,714)		372,211			0	9,725	06/28/2053	1FM.....
07332G AA 6	BOMFT_17-RT6 ABS17-RT6144A 3.500% 10/2		09/28/2019	Paydown.....		43,132	43,132	43,011	43,021		111		111		43,132			0	1,004	10/28/2057	1FM.....
07333B AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP		09/28/2019	Paydown.....		37,557	37,557	37,680	37,677		(120)		(120)		37,557			0	1,000	06/28/2054	1FM.....
07333N AA 0	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL1		09/28/2019	Paydown.....		260,259	260,259	260,909	260,908		(649)		(649)		260,259			0	6,971	10/28/2064	1FM.....
073685 AD 1	BEACON ROOFING SENIOR CORP BND 144A 4.		09/19/2019	Various.....		6,735,750	6,800,000	6,746,875	6,752,544		3,938		3,938		6,756,482		(20,732)	(20,732)	295,290	11/01/2025	4FE.....
073685 AD 1	BEACON ROOFING SENIOR CORP BND 144A 4.		09/19/2019	B47R_HY.....		1,008,993	1,055,000	1,006,795			2,198		2,198		1,008,993			0	33,999	11/01/2025	4FE.....
073685 AF 6	BEACON ROOFING SECURED CORP BND 144A 4		09/26/2019	Various.....		1,516,125	1,500,000	1,500,000					0		1,500,000		16,125	16,125		11/15/2026	3FE.....
07383F S2 5	BSCM BSCMS_04-PWR5 4.693% 07/11/42		08/01/2019	Paydown.....		702,784	702,784				702,783		702,783		702,784			0	21,482	07/11/2042	1FM.....
07383F S3 3	BSCM BSCMS_04-PWR5 4.693% 07/11/42		08/01/2019	Paydown.....		3,143,346	3,151,879	70,910	70,910		3,072,436		3,072,436		3,143,346			0	99,039	07/11/2042	1FM.....
073870 AG 2	BALTA_07-2 SUPSEN WHOLE CMO_07-2-2A1		09/01/2019	Paydown.....		85,197	91,978	75,793	69,658		15,539		15,539		85,197			0	2,384	04/25/2037	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
073879 G6 9	BSABS_05-FR1 BSABS_05-FR1 3.023% 06/25		09/25/2019	Paydown.....		82,028	82,028	75,876	77,474		4,554		4,554		82,028			0	1,123	06/25/2035	1FM.....
073879 U9 7	BSABS_04-HE9 BSABS_05-CL1 2.518% 09/25		09/25/2019	Paydown.....		214,817	214,817	195,384	201,449		13,368		13,368		214,817			0	3,116	09/25/2035	1FM.....
07387U CX 7	BEAR STEARNS ASSET BACKED SECURITIES BSABS_06-		09/01/2019	Paydown.....		167,515	183,312	160,128	150,518		16,997		16,997		167,515			0	9,062	12/25/2035	1FM.....
07388J AB 1	BSABS_06-HE8 BSABS_06-H8 2.188% 10/25/		09/25/2019	Paydown.....		96,542	96,542	85,198	86,894		9,648		9,648		96,542			0	1,701	10/25/2036	1FM.....
07389U AS 8	BEAR STEARNS ASSET BACKED SECURITIES BSH_07-HE		09/25/2019	Paydown.....		381,090	381,090	339,646	343,577		37,513		37,513		381,090			0	7,165	01/25/2037	1FM.....
073914 TS 2	BSMSI_96-6 BSMSI_96-6 8.000% 11/25/29		09/01/2019	Paydown.....			8,791	8,777	8,572		(8,572)		(8,572)					0	44	11/25/2029	5FM.....
07401A AA 5	BSMF CMO_06-AR2 1A1 2.218% 09/25/46		09/25/2019	Paydown.....		448,727	479,580	360,884	314,148		134,580		134,580		448,727			0	12,565	09/25/2046	1FM.....
07401L AQ 6	BSMF_06-AR1 RMBS_06-AR1 2A1 2.238% 08/		09/25/2019	Paydown.....		553,816	553,816	440,889	456,601		97,214		97,214		553,816			0	10,152	08/25/2036	1FM.....
07401M AG 6	BSMF_07-AR1 RMBS 07 AR1 2A3 2.218% 02/		09/25/2019	Paydown.....		412,180	432,807	347,481	351,168		61,012		61,012		412,180			0	10,541	02/25/2037	1FM.....
07401N AA 7	BSMF_06-AR5 RMBS_06-AR5 1A1 2.178% 12/		09/25/2019	Paydown.....		249,303	249,303	201,312	206,621		42,682		42,682		249,303			0	4,256	12/25/2046	1FM.....
07401N AP 4	BSMF_06-AR5 SUPSEN WHOLE CMO 06-AR5 2.		09/25/2019	Paydown.....		139,714	139,714	117,709	118,057		21,658		21,658		139,714			0	2,266	01/25/2037	1FM.....
085770 AA 3	BERRY PLASTICS ESCROW CORP SECURED CORP		09/19/2019	B47R_HY.....		250,000	250,000	250,000					0	250,000			0	3,521	07/15/2026	3FE.....	
085770 AB 1	BERRY PLASTICS ESCROW CORP SECURED CORP		09/19/2019	B47R_HY.....		50,000	50,000	50,000					0	50,000			0	813	07/15/2027	4FE.....	
08872# AA 2	WALGREEN CO LEASE PASS THROUGH CORP BND		09/15/2019	Redemption 100.0000.....		20,780	20,780	23,237	22,560		(1,781)		(1,781)		20,780			0	911	08/15/2032	2.....
08884# AA 8	WALGREEN CO LEASE PASS THROUGH CORP BND		09/15/2019	Various.....		98,810	98,810	98,810	98,810				0	98,810			0	3,348	10/15/2036	2.....	
08887* AA 9	WALGREEN CO LEASE PASS THROUGH CORP BND		09/15/2019	Redemption 100.0000.....		3,727	3,727	3,727	3,727				0	3,727			0	128	10/15/2036	2.....	
08949L AA 8	BIG RIVER STEEL LLC SECURED CORP BND 144		09/19/2019	GOLDMAN SACHS & CO.....		4,393,288	4,130,000	4,130,000	4,130,000				0	4,130,000		263,288	263,288	317,723	09/01/2025	4FE.....	
09951@ AA 6	BORALEX FINANCE LP CORP BND 3.510% 09		09/30/2019	Redemption 100.0000.....		29,128	29,128	29,128	29,128				0	29,128			0	1,022	09/30/2026	2.....	
09951@ AA 6	BORALEX FINANCE LP CORP BND 3.510% 09		09/19/2019	B47R_PP.....		949,321	949,321	949,321	949,321				0	949,321			0	32,303	09/30/2026	2.....	
099724 AJ 5	BORAWARNER INC SENIOR CORP BND 3.375%		07/29/2019	J.P. MORGAN SECURITIES INC.....		5,582,312	5,430,000	5,361,170	5,380,271		4,168		4,168		5,384,439		197,872	197,872	160,864	03/15/2025	2FE.....
10055@ AD 3	BOSTON BASKETBALL PARTNERS LLC CORP BND		09/19/2019	Various.....		3,500,000	3,500,000	3,500,000	3,500,000				0	3,500,000			0	155,762	07/11/2023	2PL.....	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
103304 BQ 3	BOYD GAMING CORPORATION BOYDGAMINGCORPOR		09/18/2019	Various.....		2,164,256	2,049,000	2,049,000	2,049,000				0		2,049,000		115,256	115,256	134,893	08/15/2026	4FE.....
11120V AB 9	BRIXMOR OPERATING PARTNERSHIP SENIOR COR		09/19/2019	B47R_PB.....		4,982,608	5,000,000	4,961,150	4,978,612		3,996		3,996		4,982,608			0	212,049	08/15/2022	2FE.....
11284D AA 3	GENERAL GROWTH PROPERTIES INC SECURED CO		09/19/2019	B47R_HY.....		955,000	955,000	955,000					0		955,000			0	21,050	05/15/2026	3FE.....
12008R AM 9	BUILDERS FIRSTSOURCE INC SECURED CORP BN		07/31/2019	CITIGROUP GLOBAL MKT INC.....		715,700	680,000	680,000					0		680,000		35,700	35,700	7,905	06/01/2027	4FE.....
1248EP BT 9	CCO HOLDINGS LLC SENIOR CORP BND 144A		09/19/2019	B47R_HY.....		180,701	180,000	180,900	180,770		(69)		(69)		180,701			0	8,149	05/01/2027	3FE.....
1248EP BX 0	CCO HOLDINGS LLC SENIOR CORP BND 144A		09/19/2019	B47R_HY.....		1,382,209	1,400,000	1,379,000	1,381,111		1,099		1,099		1,382,209			0	79,333	02/01/2028	3FE.....
12505F AB 7	CBS OUTDOOR AMERICAS CAPITAL L SENIOR CO		07/15/2019	Various.....		6,078,780	6,000,000	6,057,927	6,011,926		(6,154)		(6,154)		6,005,771		(5,771)	(5,771)	288,780	02/15/2022	4FE.....
12505F AF 8	CBS OUTDOOR AMERICAS CAPITAL L SENIOR CO		09/19/2019	B47R_HY.....		540,551	540,000	541,236	540,698		(146)		(146)		540,551			0	32,078	03/15/2025	4FE.....
12513G BD 0	CDW CORPORATION SENIOR CORP BND 4.250%		09/12/2019	MORGAN STANLEY & CO. INC.....		1,155,750	1,150,000	1,150,000					0		1,150,000		5,750	5,750		04/01/2028	3FE.....
12527G AC 7	CF INDUSTRIES INC SENIOR CORP BND 3.45		09/19/2019	B47R_HY.....		2,335,705	2,500,000	2,306,250	2,309,905		25,800		25,800		2,335,705			0	69,000	06/01/2023	3FE.....
12543X AG 1	COUNTRYWIDE HOME LOANS CWLH_06 CWHL_06-1		09/01/2019	Paydown.....		352,654	351,195	274,992	254,688		97,965		97,965		352,654			0	14,385	01/25/2037	1FM.....
12544T AL 8	COUNTRYWIDE HOME LOANS CWLH_07 CWHL_07-7		09/01/2019	Paydown.....		12,102	11,686	10,291	9,541		2,561		2,561		12,102			0	430	06/25/2037	1FM.....
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07- CWLH_07-5		09/01/2019	Paydown.....		27,660	27,122	22,712	20,010		7,651		7,651		27,660			0	1,545	05/25/2037	1FM.....
125896 BK 5	CMS ENERGY CORPORATION CORP BND 5.050%		09/19/2019	B47R_PB.....		999,076	1,000,000	996,890	998,833		243		243		999,076			0	51,061	03/15/2022	2FE.....
125925 DH 7	CMC SECURITIES CORPORATION IV CMC4_97-NA		09/01/2019	Paydown.....		2,693	2,424	2,459	2,423		269		269		2,693			0	139	10/25/2027	1FM.....
125925 DJ 3	CMC2_97-3 CMC2_97-3 7.250% 10/25/27		09/01/2019	Paydown.....		1,324	977	975	1,293		31		31		1,324			0	112	10/25/2027	1FM.....
125925 EN 3	CMC SECURITIES CORPORATION IV CMC4_97-2		09/01/2019	Paydown.....		817	817	817	817				0		817			0	40	11/25/2027	1FM.....
12593D BA 6	CSMC_155R CSMC_155R 2.168% 01/27/37		09/25/2019	Paydown.....		563,332	563,332	518,442	532,299		31,033		31,033		563,332			0	9,698	01/27/2037	1FM.....
126307 AH 0	CSC HOLDINGS LLC SENIOR CORP BND 5.250		07/01/2019	CITIGROUP GLOBAL MKT INC.....		1,189,760	1,144,000	1,152,580			(347)		(347)		1,152,233		37,527	37,527	35,369	06/01/2024	4FE.....
126307 AU 1	CSC HOLDINGS LLC ALTICE US FINANCE I COR		09/19/2019	B47R_HY.....		128,456	133,000	128,013	128,099		357		357		128,456			0	6,177	05/15/2026	3FE.....
126307 AZ 0	CSC HOLDINGS LLC SENIOR CORP BND 144A		09/19/2019	B47R_HY.....		839,751	800,000	842,000			(2,249)		(2,249)		839,751			0	33,078	02/01/2029	3FE.....
126378 AB 4	CREDIT SUISSE MORTGAGE CAPITAL CSMC_07-1		09/25/2019	Paydown.....		40,117	40,117	16,612	14,166		25,951		25,951		40,117			0	290	02/25/2037	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
126378 AG 3	CSMC_2007-1 CSMC_07-1 5.989% 02/25/37		09/01/2019	Paydown.....		39,241	39,241	20,101	17,243		21,999		21,999		39,241			0	668	02/25/2037	1FM.....
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL CSMC_06-4		08/01/2019	Paydown.....		90,612	97,999	50,789	47,489		43,123		43,123		90,612			0	3,709	05/25/2036	1FM.....
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C CSMC_07-3		09/01/2019	Paydown.....		106,584	117,285	93,473	83,465		23,119		23,119		106,584			0	4,600	04/25/2037	1FM.....
12644W AL 0	CREDIT SUISSE COMMERCIAL MORTG CSMC_10-1		09/01/2019	Paydown.....		1,302,816	1,302,816	1,287,126	1,299,090		3,726		3,726		1,302,816			0	38,371	06/25/2050	1FM.....
12644W AM 8	CREDIT SUISSE COMMERCIAL MORTG CSMC_10-1		09/01/2019	Paydown.....		34,776	34,776	32,843	33,772		1,004		1,004		34,776			0	1,078	06/25/2050	1FM.....
12645E FS 9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE CMO		09/01/2019	Paydown.....		631,431	635,794	454,132	484,209		147,222		147,222		631,431			0	17,085	01/27/2036	1FM.....
12647H AL 0	CSMC_13-8R CSMC 2013-8R 2A2 144A 2.208		09/25/2019	Paydown.....		346,624	511,954	451,219	471,613		(124,989)		(124,989)		346,624			0	9,787	05/27/2036	3FM.....
12648E AA 0	CSMC_14-2R CSMC_14-2R 4.500% 11/27/35		09/01/2019	Paydown.....		1,325,408	1,325,408	1,361,857	1,334,157		(8,749)		(8,749)		1,325,408			0	39,402	11/27/2035	1FM.....
12648E BA 9	CSMC_14-2R CSMC_14-2R 2.875% 02/27/37		09/01/2019	Paydown.....		143,161	143,161	140,298	141,210		1,951		1,951		143,161			0	2,617	02/27/2037	1FM.....
12648E BE 1	CSMC_14-2R CSMC_14-2R 2.875% 02/27/37		07/01/2019	Paydown.....		(79,354)		(30,611)			(48,743)		(48,743)		(79,354)			0	1,141	02/27/2037	1FM.....
12648E BJ 0	CSMC_14-2R CSMC_14-2R 3.750% 06/27/36		09/01/2019	Paydown.....		117,839	117,839	116,071	116,359		1,480		1,480		117,839			0	2,993	06/27/2036	1FM.....
12648E HY 1	CSMC_14-2R CSMC_14-2R 2.645% 02/27/46		09/25/2019	Paydown.....		70,325	70,325	65,403	68,782		1,544		1,544		70,325			0	1,196	02/27/2046	1FM.....
12648J GE 5	CSMC_14-4R CSMC_14-4R 2.750% 07/27/36		09/01/2019	Paydown.....		98,641	98,641	94,581	95,791		2,850		2,850		98,641			0	1,782	07/27/2036	1FM.....
12648M CU 6	CSR_14-5R CSMC_14-5R 2.298% 08/27/35		09/25/2019	Paydown.....		651,106	651,106	619,750	640,344		10,762		10,762		651,106			0	12,308	08/27/2035	1FM.....
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C CSR_14-8R		09/01/2019	Paydown.....		298,783	298,783	295,189	296,325		2,458		2,458		298,783			0	9,822	02/27/2036	1FM.....
12648W AA 0	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38		09/01/2019	Paydown.....		217,149	217,149	196,520	205,780		11,369		11,369		217,149			0	4,337	03/29/2038	1FM.....
12650B AA 1	CSMC_15-RPL2 CSMC_15-RPL2 2.196% 11/27		09/25/2019	Paydown.....		728,559	728,559	703,970	716,912		11,647		11,647		728,559			0	13,136	11/27/2036	1FM.....
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C CSMC_156R		09/25/2019	Paydown.....		860,077	860,077	780,782	830,989		29,088		29,088		860,077			0	15,322	11/27/2046	1FM.....
12650V BJ 7	CSMC_15-10R CSMC_15-10R 3.044% 10/27/4		09/01/2019	Paydown.....		156,994	156,994	152,088	156,048		946		946		156,994			0	3,133	10/27/2046	1FM.....
12652A AA 1	CAESARS RESORT COLLECTION LLC SENIOR COR		09/19/2019	Various.....		4,767,711	4,770,000	4,767,113	4,767,506		205		205		4,767,711			0	232,339	10/15/2025	4FE.....
126650 AW 0	CVS PASSTHROUGH TRUST CORP BND 144A 5.		09/10/2019	Redemption	100.0000.....	199,660	199,660	200,952	200,218		(557)		(557)		199,660			0	7,063	01/10/2027	2FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
126650 AW 0	CVS PASSTHROUGH TRUST CORP BND 144A 5.		09/19/2019	B47R_PB.....		6,896,237	6,878,714	6,923,209	6,897,918		(1,681)		(1,681)		6,896,237			0	282,423	01/10/2027	2FE.....
126650 BP 4	CVS PASSTHROUGH TRUST SECURED CORP BND		09/10/2019	Various.....		240,331	240,331	261,456	257,484		(17,153)		(17,153)		240,331			0	9,675	12/10/2028	2FE.....
126650 BV 1	CVS PASSTHROUGH TRUST CORP BND 144A 5.		09/10/2019	Various.....		55,322	55,322	55,322	55,320		1		1		55,322			0	2,657	01/10/2033	2FE.....
12666# AA 4	CVS PASSTHROUGH TRUST CORP BND 7.500%		09/15/2019	Redemption 100.0000.....		353,334	353,334	367,499	357,600		(4,265)		(4,265)		353,334			0	17,887	01/15/2023	2.....
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1		08/01/2019	Paydown.....		330	330	347	521		(191)		(191)		330			0	13	05/25/2032	1FM.....
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT CWL_05-3		09/01/2019	Paydown.....		242,871	242,871	242,864	242,258		613		613		242,871			0	7,315	08/25/2035	1FM.....
126673 EV 0	COUNTRYWIDE ASSET-BACKED CTFS ABS_04-8 M		09/25/2019	Paydown.....		475,035	475,035	474,739	475,035				0		475,035			0	11,198	01/25/2035	1FM.....
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2		09/25/2019	Paydown.....		650,141	650,141	639,514	650,816		(675)		(675)		650,141			0	13,566	11/25/2035	1FM.....
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-13		09/01/2019	Paydown.....		439,857	439,857	439,057	438,343		1,515		1,515		439,857			0	13,701	05/25/2035	1FM.....
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-15		09/01/2019	Paydown.....		324,773	324,773	324,769	323,699		1,073		1,073		324,773			0	10,883	05/25/2035	1FM.....
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		09/25/2019	Paydown.....		124,009	167,886	118,394	119,106		4,904		4,904		124,009			0	3,609	10/25/2035	1FM.....
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		09/01/2019	Paydown.....		661,721	661,721	569,831	556,488		105,233		105,233		661,721			0	24,847	07/25/2035	1FM.....
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		09/01/2019	Paydown.....		142,051	170,972	152,321	152,587		(10,536)		(10,536)		142,051			0	6,179	08/25/2035	1FM.....
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI CWL_06-BC		09/25/2019	Paydown.....		250,011	250,011	228,760	234,687		15,324		15,324		250,011			0	4,418	11/25/2036	1FM.....
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C CWALT_05-		09/01/2019	Paydown.....		33,579	52,938	45,314	42,257		(8,678)		(8,678)		33,579			0	2,072	01/25/2036	1FM.....
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		09/01/2019	Paydown.....		64,468	98,334	64,488	58,663		5,805		5,805		64,468			0	3,541	12/25/2035	1FM.....
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		09/01/2019	Paydown.....		178,133	215,485	186,864	185,610		(7,476)		(7,476)		178,133			0	8,042	02/25/2036	1FM.....
12668B FG 3	CWALT CWALT_05-86CB 5.500% 02/25/36		09/01/2019	Paydown.....		22,945	24,637	20,370	19,310		3,635		3,635		22,945			0	906	02/25/2036	1FM.....
126694 3B 2	CWHL_06-8 CWHL_06-8 6.000% 05/25/36		09/01/2019	Paydown.....		65,504	78,593	71,685	69,175		(3,670)		(3,670)		65,504			0	3,015	05/25/2036	1FM.....
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-2		09/01/2019	Paydown.....		104,932	113,921	109,404	106,172		(1,240)		(1,240)		104,932			0	3,995	10/25/2035	1FM.....
126694 M6 2	CWHL 2005-26 1A8 CWHL_06-OA5 2.218% 04		09/25/2019	Paydown.....		114,820	114,820	92,035	96,478		18,342		18,342		114,820			0	2,075	04/25/2046	1FM.....
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-3		09/01/2019	Paydown.....		4,894	11,650	11,052	10,406		(5,511)		(5,511)		4,894			0	423	01/25/2036	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
126694 WE 4	CWHL 2005-26 1A8 RMBS06-HYB1 4.024% 03		09/01/2019	Paydown.....		208,978	253,480	220,132	230,088				(21,111)		208,978			.0	.6,814	03/20/2036	1FM.....
12672# AA 6	CVS CAREMARK CORP CORP BND 4.704% 09/		09/10/2019	Redemption 100.0000.....		162,598	162,598	162,536	162,544		.54		.54		162,598			.0	.5,101	09/10/2034	2.....
12674@ AA 6	CVS CAREMARK CORP CORP BND 4.016% 08/		09/10/2019	Various.....		111,352	111,352	111,352	111,352				.0		111,352			.0	.2,982	08/10/2035	2.....
12695* AA 3	CVS PASSTHROUGH TRUST SECURED CORP BND		09/10/2019	Redemption 100.0000.....		38,595	38,595	38,595	38,595				.0		38,595			.0	.879	10/10/2038	2.....
12806* AH 4	CAITHNESS ENERGY LLC CORP BND 5.710%		07/15/2019	Various.....		337,136	337,136	337,136	337,136				.0		337,136			.0	10,902	01/15/2032	2.....
13057V AD 8	CRART_154 CRART_154 2.580% 06/15/21		09/15/2019	Paydown.....		380,363	380,363	380,326	380,347		.16		.16		380,363			.0	.6,542	06/15/2021	1FE.....
131347 CF 1	CALPINE CORP SENIOR CORP BND 5.750% 01		09/19/2019	Various.....		4,110,000	4,000,000	4,000,000	4,000,000				.0		4,000,000		110,000	110,000	.215,944	01/15/2025	4FE.....
131347 CK 0	CALPINE CORP CALPINE CORP 144A 5.250%		09/19/2019	B47R_HY.....		747,400	750,000	747,188			.213		.213		747,400			.0	.31,500	06/01/2026	3FE.....
14066A AA 7	CAPMARK MILITARY HOUSING TRUST CPMRK_06-		08/06/2019	Various.....		18,907,346	16,396,685	16,229,652	16,242,912				.271		16,243,183		2,664,163	2,664,163	.1,086,297	07/10/2051	1.....
14066A AA 7	CAPMARK MILITARY HOUSING TRUST CPMRK_06-		07/10/2019	Various.....		157,969	157,969	156,360	156,487		1,481		1,481		157,969			.0	.9,710	07/10/2051	1.....
14313F AG 4	CARMAXAUTOOWNERTRUSTCARMX_ SUBABS18-3		09/19/2019	B47R_PB.....		1,932,322	1,925,000	1,933,752			(1,430)		(1,430)		1,932,322			.0	46,840	04/15/2024	1FE.....
144528 AC 0	CARRINGTON MRTG LOAN CR_06-NC3 ABS 06-NC		09/25/2019	Paydown.....		777,439	777,439	489,787	548,751		228,689		228,689		777,439			.0	13,757	07/25/2036	1FM.....
14453F AC 3	CARR_06-NC2 SENIOR ABS_06-NC2 A3 2.168		09/25/2019	Paydown.....		177,541	177,541	147,359	158,998		18,543		18,543		177,541			.0	.2,941	06/25/2036	1FM.....
15089Q AC 8	CELANESE US HOLDINGS LLC CORP BND 5.87		09/19/2019	B47R_PB.....		1,000,594	1,000,000	1,002,500	1,000,823		(229)		(229)		1,000,594			.0	44,715	06/15/2021	2FE.....
156700 AZ 9	CENTURYTEL INC SENIOR CORP BND 5.625%		09/19/2019	B47R_HY.....		622,884	700,000	588,000	615,864		7,020		7,020		622,884			.0	38,063	04/01/2025	4FE.....
15722# AA 9	CGA LEASE BACKED PASS THROUGH LN1 CORP B		09/10/2019	Redemption 100.0000.....		1,722	1,722	1,722	1,722				.0		1,722			.0	.51	01/10/2041	2.....
15722* AA 3	CGA LEASE BACKED PASS THROUGH CORP BND		09/10/2019	Redemption 100.0000.....		22,507	22,507	22,507	22,507				.0		22,507			.0	.726	01/10/2041	2.....
15909# AA 4	CHANEL SENIOR CORP BND 3.770% 10/15/24		09/19/2019	B47R_PP.....		475,000	475,000	475,000	475,000				.0		475,000			.0	16,614	10/15/2024	2.....
161546 FV 3	CHASE FUNDING MORTGAGE LOAN AS ABS 03-4-		09/01/2019	Paydown.....		92,344	92,344	89,923	91,364		.980		.980		92,344			.0	.2,694	05/25/2033	1FM.....
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS CFAB_03-4		09/25/2019	Paydown.....		13,474	13,474	10,594	11,773		1,701		1,701		13,474			.0	.295	03/25/2033	1FM.....
161546 JP 2	CFAB_04-2 CFAB_04-2 2.970% 02/25/35		09/25/2019	Paydown.....		21,744	21,744	19,921	20,119		1,625		1,625		21,744			.0	.564	02/25/2035	1FM.....
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA CHASE_07-		09/01/2019	Paydown.....		143,428	187,283	136,872	122,540		20,888		20,888		143,428			.0	.7,092	07/25/2037	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
162765 AC 5	CHEC_04-1 CHEC_04-1 3.018% 07/25/34		09/25/2019	Paydown		97,158	97,158	93,150	93,872		3,286		3,286		97,158			0	2,280	07/25/2034	1FM
16411Q AC 5	CHENIERE ENERGY PARTNERS LP SENIORCORPBN		07/30/2019	Various		2,463,975	2,330,000	2,352,900	834,034		(909)		(909)		2,351,875		112,100	112,100	116,136	10/01/2026	3FE
16412X AC 9	CHENIERE CORP US CHRISTI HOLDI SECURED C		09/19/2019	B47R_HY		3,500,000	3,500,000	3,500,000	3,500,000				0		3,500,000			0	147,936	03/31/2025	3FE
165167 CL 9	CHESAPEAKE ENERGY CORPORATION SENIOR COR		07/16/2019	Various		2,757,500	3,050,000	2,964,435			6,772		6,772		2,971,207		(213,707)	(213,707)	147,368	03/15/2023	4FE
16678R CT 2	CHEVY CHASE FUND CCMFC_05-1A 2.168% 01		09/25/2019	Paydown		199,894	199,894	184,038	185,355		14,539		14,539		199,894			0	3,802	01/25/2036	1FM
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C CCMFC_05		09/25/2019	Paydown		12,898	12,898	11,367	12,898				0		12,898			0	239	01/25/2036	1FM
171484 AG 3	CHURCHILL DOWNS INC SENIOR CORP BND 144A		09/19/2019	B47R_HY		964,000	964,000	964,000					0		964,000			0	25,626	04/01/2027	4FE
172973 3M 9	CMSI_05-7 CMSI_05-7 5.500% 10/25/35		09/01/2019	Paydown		402,483	402,483	370,410	395,034		7,449		7,449		402,483			0	14,883	10/25/2035	1FM
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST CMLUTI_06-		09/01/2019	Paydown		124,919	128,884	118,356	97,817		27,103		27,103		124,919			0	3,513	11/25/2036	1FM
17307G LP 1	CREDIT-BASED ASSET SERVICING A CBASS_04-		09/25/2019	Paydown		262,096	262,096	242,766	253,862		8,234		8,234		262,096			0	5,781	10/25/2034	1FM
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST CML_07-OX1		09/01/2019	Paydown		189,981	189,981	120,019	113,876		76,105		76,105		189,981			0	4,830	01/25/2037	1FM
17311L AB 7	CMLTI_07-AR5 CMLTI_07-AR5 4.539% 04/25		09/01/2019	Paydown		16,461	16,576	14,179	14,724		1,737		1,737		16,461			0	513	04/25/2037	1FM
17311Y AA 1	CREDIT BASED ASSET SERVICING A CBASS_07-		09/01/2019	Paydown		196,797	196,797	111,686	100,802		95,995		95,995		196,797			0	2,476	03/25/2037	1FM
17313B AA 9	CMLTI_07-AMC4 CMLTI_07-AMC4 2.193% 05/		09/25/2019	Paydown		1,593,308	1,593,308	1,410,001	1,420,155		173,152		173,152		1,593,308			0	27,899	05/25/2037	1FM
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-W		09/25/2019	Paydown		147,922	147,922	134,054	141,475		6,447		6,447		147,922			0	3,065	07/25/2037	1FM
17313J AD 6	CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-W		09/25/2019	Paydown		236,054	236,054	202,931	221,066		14,988		14,988		236,054			0	5,015	07/25/2037	1FM
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN CMLTI_09-8		09/01/2019	Paydown		105,554	105,554	112,992	108,637		(3,083)		(3,083)		105,554			0	4,315	04/25/2037	1FM
184496 AL 1	CLEAN HARBORS INC. SENIOR CORP BND 5.1		07/02/2019	Various		6,017,940	6,000,000	5,986,875	5,995,572		781		781		5,996,353		3,647	3,647	198,169	06/01/2021	3FE
18539U AA 3	CLEARWAY ENERGY OPERATING LLC SENIORCORP		09/19/2019	Various		1,386,397	1,387,000	1,386,335	855,000		62		62		1,386,397			0	77,094	10/15/2025	3FE
18586* AA 2	CLEVELAND BROTHR CORP BND 4.250% 07/1		09/19/2019	B47R_PP		5,600,000	5,600,000	5,600,000	5,600,000				0		5,600,000			0	283,617	07/10/2022	2PL
18683K AM 3	CLIFFS NATURAL RESOURCES INC CLIFFS NATU		09/19/2019	CITIGROUP GLOBAL MKT INC		858,000	858,000	827,970	830,728		2,471		2,471		833,199		24,801	24,801	52,350	03/01/2025	4FE
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN RMBS 06-A5		09/01/2019	Paydown		73,872	80,848	69,398	70,782		3,089		3,089		73,872			0	3,093	10/25/2036	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
192108 BB 3	COEUR MINING INC SENIOR CORP BND 144A		07/23/2019	Various.....		731,310	750,000	750,000	750,000				0		750,000		(18,690)	(18,690)	28,396	06/01/2024	4FE.....
19676# DF 3	CO LOTTERY LAMBERT LOTTERY REC SENIOR CO		07/03/2019	Redemption 100.0000.....		132,176	132,176	132,176	132,176				0		132,176			0	10,229	07/03/2021	1.....
196801 A# 1	COLORCON BERWIND PHARMACEUTICA CORP BND		09/19/2019	B47R_PP.....		16,000,000	16,000,000	16,000,000	16,000,000				0		16,000,000			0	480,853	09/22/2024	2.....
20267U AB 5	CBSLT_16-B CBSLT_16-B 3.468% 10/25/40		09/25/2019	Paydown.....		144,947	144,947	144,947	144,947				0		144,947			0	3,861	10/25/2040	1FE.....
203372 AM 9	COMMSCOPE INC. SENIOR CORP BND 144A 5.		07/22/2019	BARCLAYS CAPITAL.....		1,439,300	1,556,000	1,579,340	1,574,787		(2,556)		(2,556)		1,572,230		(132,930)	(132,930)	52,061	06/15/2024	4FE.....
20337Y AA 5	COMMSCOPE TECHNOLOGIES LLC SECURED CORP		09/18/2019	Various.....		3,165,625	3,500,000	3,500,000	3,500,000				0		3,500,000		(334,375)	(334,375)	159,292	06/15/2025	4FE.....
20338H AB 9	COMMSCOPE TECHNOLOGIES LLC SENIOR CORP B		09/18/2019	J.P. MORGAN SECURITIES INC.....		1,500,750	1,800,000	1,800,000	1,800,000				0		1,800,000		(299,250)	(299,250)	91,250	03/15/2027	4FE.....
206786 AA 3	CONDUENT FINANCE INC / XEROX B SENIOR CO		09/19/2019	B47R_HY.....		3,713,194	3,750,000	3,700,200	3,709,859		3,334		3,334		3,713,194			0	299,688	12/15/2024	3FE.....
212015 AL 5	CONTINENTAL RESOURCES INC. SENIOR CORP B		09/19/2019	Various.....		5,455,781	5,500,000	5,418,125	5,448,094		7,686		7,686		5,455,781			0	229,625	04/15/2023	2FE.....
219350 AU 9	CORNING INC SENIOR CORP BND 4.250% 08/		09/19/2019	B47R_PB.....		1,999,912	2,000,000	1,999,180	1,999,845		67		67		1,999,912			0	93,028	08/15/2020	2FE.....
221644 AA 5	COTT HOLDINGS INC SENIOR CORP BND 144A		09/19/2019	B47R_HY.....		313,721	315,000	313,425	313,595		126		126		313,721			0	16,748	04/01/2025	4FE.....
22357@ AA 9	COX COMMUNICATIONS INC SENIOR CORP BND		09/01/2019	Redemption 100.0000.....		62,209	62,209	62,209	62,209				0		62,209			0	2,145	01/02/2040	2.....
223611 A@ 3	COWBOYS STADIUM LP SECURED CORP BND 3.		09/30/2019	Various.....		280,730	280,730	280,730	215,946				0		280,730			0	8,593	03/31/2034	2PL.....
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 HEAT_02-1		08/26/2019	Paydown.....		32,173	32,173	29,760	30,948		1,226		1,226		32,173			0	754	11/25/2032	1FM.....
225470 T7 8	TBW MORTGAGE BACKED PASS THROU TBW_06-1		09/01/2019	Paydown.....		178,884	178,885	142,316	131,877		47,007		47,007		178,884			0	7,459	04/25/2036	1FM.....
226373 AQ 1	CRESTWOOD MIDSTREAM PARTNERS L SENIOR CO		07/19/2019	GOLDMAN SACHS & CO.....		1,379,000	1,400,000	1,400,000					0		1,400,000		(21,000)	(21,000)	21,438	05/01/2027	3FE.....
228023 AB 3	CROWLEY CONRO LLC SENIORCORPBND 4.181%		08/15/2019	Redemption 100.0000.....		240,000	240,000	240,000	240,000				0		240,000			0	7,944	08/15/2043	1.....
228227 BD 5	CROWN CASTLE INTL CORP SENIOR CORP BND		09/19/2019	B47R_PB.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	61,833	01/15/2023	2FE.....
228255 AH 8	CROWN CORK & SEAL CO INC CROWN CORK & SE		09/19/2019	B47R_HY.....		4,782,386	5,660,000	4,144,680	4,730,993		51,392		51,392		4,782,386			0	317,707	12/15/2026	3FE.....
233046 AE 1	DB MASTER FINANCE 3.629% 11/20/47		08/20/2019	Paydown.....		6,875	6,875	6,720	6,744		131		131		6,875			0	187	11/20/2047	2FE.....
233046 AF 8	DUNKN_06-1 4.030% 11/20/47.....		08/20/2019	Paydown.....		17,500	17,500	17,304	17,281		219		219		17,500			0	630	11/20/2047	2FE.....
233046 AK 7	DBMASTERFINANCELLCDNKN_19- ABS A-A2II 14		08/20/2019	Paydown.....		35,625	35,625	35,625					0		35,625			0	438	05/20/2049	2FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
233046 AL 5	DBMASTERFINANCECDNKN_19- ABS 1A-A23 14		08/20/2019	Paydown.....		35,625	35,625	35,625					0		35,625			0	474	05/20/2049	2FE.....
23305Y AD 1	DBUBS MORTGAGE TRUST DBUBS_11- DBUBS_11-		09/01/2019	Paydown.....		345,442	345,442	348,873	345,965		(523)		(523)		345,442			0	12,676	08/10/2044	1FM.....
23311R AA 4	DCP MIDSTREAM PARTNERS LP CORP BND 144A		07/18/2019	GOLDMAN SACHS & CO.....		2,110,000	2,000,000	1,909,940	1,923,693		989		989		1,924,681		185,319	185,319	115,125	09/15/2037	3FE.....
23317* AC 4	DULLES DISCOVERY IV SENIOR CORP BND 3.		09/05/2019	Redemption 100.0000.....		49,285	49,285	49,285	49,285				0		49,285			0	1,167	09/05/2033	1.....
23317H AA 0	DDR CORP SENIOR CORP BND 4.625% 07/15/		09/19/2019	B47R_PB.....		993,748	1,000,000	981,040	992,286		1,462		1,462		993,748			0	54,472	07/15/2022	2FE.....
23331A BG 3	D R HORTON INC SENIOR CORP BND 4.750%		09/19/2019	B47R_PB.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	51,986	02/15/2023	2FE.....
23331A BH 1	D R HORTON INC SENIOR CORP BND 5.750%		09/19/2019	B47R_PB.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	62,931	08/15/2023	2FE.....
23332U DB 7	DSLA_05-AR2 DSLA_05-AR2 2.297% 03/19/4		09/19/2019	Paydown.....		564,217	564,309	439,140	446,740		117,476		117,476		564,217			0	10,641	03/19/2045	1FM.....
23332U EL 4	DSLA MTGE LOAN TRUST DSLA_05-A4 2.577%		09/19/2019	Paydown.....		561,204	561,204	435,218	445,013		116,191		116,191		561,204			0	10,151	08/19/2045	1FM.....
23918K AP 3	DAVITA HEALTHCARE PARTNERS INC SENIOR CO		09/13/2019	Call 100.9580.....		1,009,580	1,000,000	980,000	990,903		1,494		1,494		992,397		7,603	7,603	71,552	08/15/2022	3FE.....
23918K AQ 1	DAVITA HEALTHCARE PARTNERS INC SENIOR CO		09/19/2019	B47R_HY.....		1,436,263	1,450,000	1,431,994	1,434,651		1,612		1,612		1,436,263			0	50,367	07/15/2024	3FE.....
23918K AR 9	DAVITA HEALTHCARE PARTNERS INC SENIOR CO		09/19/2019	Various.....		1,051,957	1,075,000	1,040,000	976,024		2,183		2,183		1,051,957			0	45,604	05/01/2025	3FE.....
242370 AD 6	DEAN FOODS CO. SENIOR CORP BND 144A 6.		09/20/2019	Various.....		887,221	1,765,000	1,750,650	1,753,510		1,625		1,625		1,755,135		(867,914)	(867,914)	116,550	03/15/2023	5FE.....
24618# AG 5	DELAWARE NORTH CORP BND 3.930% 07/31/		09/19/2019	B47R_PP.....		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	111,623	07/31/2023	2.....
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC DBALT_05-1		09/25/2019	Paydown.....		59,060	59,060	59,088	59,060				0		59,060			0	1,166	02/25/2035	1FM.....
25151X AA 9	DBALT_07-OA4 WHOLE CMO 07-OA4 2.208% 0		09/25/2019	Paydown.....		96,482	96,482	77,741	81,356		15,125		15,125		96,482			0	1,699	08/25/2047	1FM.....
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC DBALT_07-O		09/25/2019	Paydown.....		206,717	206,717	166,682	174,377		32,340		32,340		206,717			0	3,556	08/25/2047	1FM.....
25240* AA 5	DH CANAL LLC WALGREEN CORP BND 5.350%		09/15/2019	Redemption 100.0000.....		38,709	38,709	37,522	38,048		662		662		38,709			0	1,209	08/15/2030	2.....
25277L AA 4	DIAMOND SPORTS GROUP LLC SECURED CORP BN		09/19/2019	B47R_HY.....		269,268	268,000	269,299			(31)		(31)		269,268			0	1,881	08/15/2026	3FE.....
25470X AB 1	DISH DBS CORP CORP BND 7.875% 09/01/19		09/01/2019	Various.....		2,400,000	2,400,000	2,442,000	2,403,551		(3,551)		(3,551)		2,400,000			0	189,000	09/01/2019	4FE.....
25470X AW 5	DISH DBS CORP SENIOR CORP BND 5.875% 1		09/18/2019	BARCLAYS CAPITAL.....		2,182,500	2,250,000	2,309,625	2,301,728		(5,206)		(5,206)		2,296,522		(114,022)	(114,022)	111,992	11/15/2024	4FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
25755T AE 0	DPABS_15-1A SUB ABS_15-1A A2II 144A 4.		07/25/2019	Paydown.....		62,500	62,500	62,500	62,500				0		62,500			0	2,097	10/25/2045	2FE.....
25755T AG 5	DPABS_12-1A 3.082% 07/25/47.....		07/25/2019	Paydown.....		9,375	9,375	9,101	9,199			176	176		9,375			0	217	07/25/2047	2FE.....
25755T AK 6	DOMINOS PIZZA MASTER ISSUER LL SENIORABS		07/25/2019	Paydown.....		67,500	67,500	67,500	67,500				0		67,500			0	2,191	07/25/2048	2FE.....
26078J AB 6	DUPONT DE NEMOURS INC SENIOR CORP BND		09/19/2019	B47R_PB.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	339,904	11/15/2023	2FE.....
26208L AD 0	DRIVENBRANDSFUNDINGLLCHONK ABS -1A-A2 14		07/20/2019	Paydown.....		11,250	11,250	11,250					0		11,250			0	175	04/20/2049	2FE.....
264411 AD 1	DUKE REALTY LP SENIOR CORP BND 3.875%		09/19/2019	B47R_PB.....		1,503,768	1,500,000	1,505,876	1,505,802			(2,033)	(2,033)		1,503,768			0	63,615	02/15/2021	2FE.....
26817R AP 3	DYNEGY INC. WTS SENIOR CORP BND 7.625%		07/08/2019	Various.....		1,550,351	1,471,000	1,453,360	1,457,370			854	854		1,458,224		12,776	12,776	156,308	11/01/2024	3FE.....
268668 AY 6	EMC_02-A-A2 EMC_02-A 3.518% 05/25/39		09/25/2019	Paydown.....		1,334	1,334	1,334	1,334				0		1,334			0	25	05/25/2039	1FM.....
26867L AL 4	EMD FINANCE LLC EMD FINANCE LLC 3.250%		09/19/2019	B47R_PB.....		23,871,532	25,000,000	23,708,000	23,743,070			128,462	128,462		23,871,532			0	812,500	03/19/2025	2FE.....
281020 AM 9	EDISON INTERNATIONAL INC SENIORCORPBND		07/12/2019	MORGAN STANLEY & CO. INC.....		3,037,500	3,000,000	3,021,660	3,020,224			(1,008)	(1,008)		3,019,216		18,284	18,284	103,469	03/15/2028	2FE.....
29157T AA 4	EMORY UNIVERSITY MUNITAX BND GO 5.625%		08/28/2019	Various.....		17,004,711	17,000,000	17,340,078	17,076,628			(75,370)	(75,370)		17,001,258		(1,258)	(1,258)	952,992	09/01/2019	1FE.....
29260F AD 2	ENDEAVOR ENERGY RESOURCES LP/ SENIORCORP		09/19/2019	B47R_HY.....		1,560,000	1,560,000	1,560,000	1,560,000				0		1,560,000			0	97,478	01/30/2026	3FE.....
29261A AB 6	HEALTHSOUTH CORP SENIOR CORP BND 4.750		09/09/2019	CITIGROUP GLOBAL MKT INC.....		1,507,500	1,500,000	1,500,000					0		1,500,000		7,500	7,500		02/01/2030	1FM.....
29273V AD 2	ENERGY TRANSFER EQUITY LP ENERGY TRANSFE		09/19/2019	B47R_HY.....		500,000	500,000	500,000	500,000				0		500,000			0	19,910	01/15/2024	2FE.....
29336U AF 4	ENLINK MIDSTREAM PARTNERS LP SENIOR CORP		09/09/2019	RBC DOMINION SECURITIES INC.....		1,746,000	1,800,000	1,773,000			1,680	1,680	1,680		1,774,680		(28,680)	(28,680)	57,230	07/15/2026	3FE.....
29364N AP 3	ENTERGY MISSISSIPPI INC SECURED CORP BND		07/01/2019	Various.....		4,300,000	4,300,000	4,616,874	4,350,374			(50,374)	(50,374)		4,300,000			0	285,520	07/01/2019	1FE.....
29365K AC 7	ETI ABS 09 A3 4.380% 11/01/23.....		08/01/2019	Paydown.....		498,712	498,712	498,337	498,337			374	374		498,712			0	21,844	11/01/2023	1FE.....
29587# AN 6	ERNST & YOUNG LLP CORP BND 7.810% 07/		07/25/2019	Redemption 100.0000.....		1,091,200	1,091,200	1,169,588	1,108,124			(16,924)	(16,924)		1,091,200			0	85,223	07/25/2022	1FE.....
30284@ AJ 1	CREDIT ONE 2018-1 SECURED CORP BND 3.6		09/19/2019	B47R_PP.....		9,090,909	9,090,909	9,090,909	9,090,909				0		9,090,909			0	265,455	06/29/2021	1FE.....
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR CORP BND		09/30/2019	Redemption 100.0000.....		322,000	322,000	322,000	322,000				0		322,000			0	14,619	03/31/2038	2FE.....
31620M AT 3	FIDELITY NATIONAL INFORMATION SENIOR COR		07/29/2019	US BANCORP.....		3,036,900	3,000,000	2,966,730	2,973,725			1,790	1,790		2,975,515		61,385	61,385	86,500	08/15/2026	2FE.....
31846L BW 5	FAMLT_98-2F FAMLT_98-2 7.020% 09/20/29		09/01/2019	Paydown.....		1,625	1,625	1,584	1,620			6	6		1,625			0	76	09/20/2029	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
32008D AA 4	FIRST DATA CORPORATION SECURED CORP BND		08/03/2019	Call 102.5000.....		1,783,500	1,740,000	1,726,950	1,727,600		1,169		1,169		1,728,769		11,231	11,231	91,350	01/15/2024	3FE.....
32027N VV 0	FFML_05-F9 FFML_05-F9 2.738% 10/25/35		09/25/2019	Paydown.....		307,470	307,470	313,322	319,489		(12,019)		(12,019)		307,470			0	6,536	10/25/2035	1FM.....
32051G C9 4	FHAMS_06-AA1 CMO 05-7 A11 5.500% 12/25		09/01/2019	Paydown.....		127,760	128,016	112,974	104,573		23,187		23,187		127,760			0	4,472	12/25/2035	1FM.....
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT FHAMS_05-		09/01/2019	Paydown.....		90,916	102,386	89,334	84,778		6,138		6,138		90,916			0	3,521	09/25/2035	1FM.....
32051G YH 2	FHAMS_06-AA1 CMO 05-FA8-1A3 5.500% 11/		09/01/2019	Paydown.....		103,166	103,139	81,734	77,245		25,921		25,921		103,166			0	3,706	11/25/2035	1FM.....
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT FHAMS_06-		09/01/2019	Paydown.....		96,488	100,491	65,442	60,581		35,907		35,907		96,488			0	3,828	11/25/2036	1FM.....
32113J AA 3	FIRST NLC TRUST FNLC_05-1 FNLC_05-1 2.		09/25/2019	Paydown.....		76,297	76,297	62,487	63,295		13,002		13,002		76,297			0	995	05/25/2035	1FM.....
33632* UQ 8	CVS PASSTHROUGH TRUST CORP BND 7.280%		09/10/2019	Redemption 100.0000.....		92,065	92,065	96,696	93,715		(1,650)		(1,650)		92,065			0	4,471	01/10/2024	2.....
33851J AC 3	FLAGSTARMORTGAGETRUSTFSMT_1 WHOLECMO18-3		09/01/2019	Paydown.....		246,119	246,119	245,170	245,184		936		936		246,119			0	6,526	05/25/2048	1FM.....
33851L AD 6	FSMT_18-4 WHOLE CMO 8-4-A4 4.000% 07/2		09/01/2019	Paydown.....		44,460	44,460	44,717			(257)		(257)		44,460			0	229	07/25/2048	1FM.....
33972P AA 7	FLNG LIQUEFACTION 2 LLC FLNG LIQUEFACTIO		09/30/2019	Various.....		219,200	219,200	219,200	164,400				0		219,200			0	7,912	03/31/2038	2FE.....
34488# AA 4	NATIONAL FOOTBALL LEAGUE TRUST SENIOR CO		09/19/2019	B47R_PP.....		11,100,000	11,100,000	11,100,000	11,100,000				0		11,100,000			0	366,944	10/20/2024	1FE.....
345838 AE 6	ALLERGAN SALES LLC SENIOR CORP BND 144A		09/19/2019	B47R_PB.....		6,500,000	6,500,000	6,500,000	6,500,000				0		6,500,000			0	346,802	02/15/2021	2FE.....
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST CORP BND		09/15/2019	Call 100.0000.....		70,000	70,000	70,000	70,000				0		70,000			0	2,605	10/15/2036	1FE.....
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST FORT HOOD		09/15/2019	Various.....		200,000	200,000	199,708	199,801		6		6		199,807		193	193	7,751	10/15/2036	2FE.....
35671D BL 8	FRESENIUS MEDICAL CARE US FINA CORP BND 4		09/19/2019	B47R_HY.....		958,703	1,000,000	941,588	954,252		4,451		4,451		958,703			0	38,549	11/14/2024	3FE.....
35802X AD 5	FRESENIUS MEDICAL CARE US FINA SENIOR CO		07/31/2019	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	56,250	07/31/2019	2FE.....
35802X AF 0	FRESENIUS MEDICAL CARE US FINA CORP BND		09/19/2019	B47R_PB.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	66,747	01/31/2022	2FE.....
35803Q AA 5	FRESENIUS US FINANCE II INC CORP BND 144		09/19/2019	Various.....		4,618,699	4,600,000	4,583,280	4,627,889		(9,190)		(9,190)		4,618,699			0	289,481	02/15/2021	2FE.....
36155W AH 9	GCI INC CORP BND 6.750% 06/01/21.....		07/06/2019	Various.....		1,000,000	1,000,000	1,007,500	1,000,414		(414)		(414)		1,000,000			0	40,313	06/01/2021	4FE.....
36167C AA 4	ANGELOGORDONMORTGAGETRUSTG RMBS PL1-A1 1		09/01/2019	Paydown.....		54,526	54,526	54,679			(153)		(153)		54,526			0	120	10/25/2068	1FE.....
361841 AF 6	GLP CAPITAL LP SENIOR CORP BND 5.375%		09/19/2019	B47R_PB.....		1,006,875	1,000,000	1,012,500	1,007,992		(1,117)		(1,117)		1,006,875			0	47,479	11/01/2023	2FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET GMACN_07-		09/10/2019	Paydown.....		111,904	111,904	112,096	106,004		(193)		(193)		111,904			0	4,127	08/10/2048	2FE.....
36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET LCF SENIO		09/10/2019	Paydown.....		10,944	10,944	10,879	10,879		65		65		10,944			0	446	08/10/2052	2.....
362256 AC 3	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1		09/25/2019	Paydown.....		414,717	414,717	235,391	216,936		197,781		197,781		414,717			0	5,783	10/25/2036	1FM.....
36228F 6M 3	GSAMP_04-AR1 GSAMP_04-AR1 3.218% 06/25		09/25/2019	Paydown.....		18,511	18,511	18,516	18,606		(96)		(96)		18,511			0	447	06/25/2034	1FM.....
36228F AA 4	GSMPS MORTGAGE LOAN TRUST GSMPS_98-1 8		09/01/2019	Paydown.....		953	964	1,010	1,008		(55)		(55)		953			0	39	09/19/2027	2FM.....
3622EQ AE 5	GSAA HOME EQUITY TRUST GSAA_07 GSAA_07-1		09/25/2019	Paydown.....		190,810	190,810	113,252	107,240		83,569		83,569		190,810			0	2,736	02/25/2037	1FM.....
362334 BQ 6	GSAAHOMEEQUITYTRUSTGSAA_06 2.178% 03/2		09/25/2019	Paydown.....		129,429	129,429	70,096	65,431		63,999		63,999		129,429			0	1,906	03/25/2036	1FM.....
362334 ME 1	GSAA HOME EQUITY TRUST GSAA_06 ABS 06-6		09/01/2019	Paydown.....		115,528	115,528	59,575	54,371		61,157		61,157		115,528			0	1,704	03/25/2036	1FM.....
362341 DP 1	GSR_05-6F GSR_05-6F 5.250% 07/25/35		09/01/2019	Paydown.....		199,720	199,720	184,405	192,028		7,691		7,691		199,720			0	7,098	07/25/2035	1FM.....
362341 VS 5	GSR MORTGAGE LOAN TRUST 2005-8 GSR_05-8F		09/01/2019	Paydown.....		427	427	423	425		2		2		427			0	17	11/25/2035	3FM.....
362341 YF 0	FFM_05-F11 FFM_05-F11 2.663% 11/25/35		09/25/2019	Paydown.....		238,061	238,061	209,791	224,091		13,970		13,970		238,061			0	4,952	11/25/2035	1FM.....
362381 AC 9	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1		09/25/2019	Paydown.....		333,927	333,927	208,918	193,194		140,733		140,733		333,927			0	4,357	08/25/2036	1FM.....
36242D 3W 1	GSAA_05-5 GSAA_05-6 2.758% 06/25/35		09/25/2019	Paydown.....		767,723	767,723	741,813	766,653		1,070		1,070		767,723			0	16,762	06/25/2035	1FM.....
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05 GSR_05-1F		09/01/2019	Paydown.....		76,615	76,615	76,914	76,404		211		211		76,615			0	2,706	02/25/2035	1FM.....
36244S AC 2	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1		09/01/2019	Paydown.....		87,457	87,328	49,933	15,112		72,345		72,345		87,457			0	2,191	07/25/2036	1FM.....
36248T AA 0	GSMT_14-5R GSMT_14-5R 2.158% 04/28/37		09/25/2019	Paydown.....		961,684	961,684	914,802	943,218		18,466		18,466		961,684			0	16,965	04/28/2037	1FE.....
36248V AA 5	GSMT_15-6R GSMT_15-6R 2.280% 02/26/37		09/25/2019	Paydown.....		2,331,544	2,331,544	2,197,480	2,257,002		74,542		74,542		2,331,544			0	46,542	02/26/2037	1FM.....
36250T AA 5	GSMSC_14-1R GSMSC_14-1R 144A 2.315% 04		09/25/2019	Paydown.....		169,902	169,902	155,036	163,058		6,844		6,844		169,902			0	3,009	04/26/2037	1FM.....
36254C AV 2	GSMORTGAGESECURITIESTRUSTG GSM_17-GS7 A		07/08/2019	CREDIT SUISSE FIRST BOSTON COR		10,498,438	10,000,000	9,857,031	9,861,703		2,114		2,114		9,863,816		634,621	634,621	64,789	08/10/2050	1FM.....
36254W AA 4	GSMT_15-8R RMBS 5-8R-A 2.250% 04/26/37		09/01/2019	Paydown.....		1,271,927	1,271,927	1,252,848	1,252,849		19,078		19,078		1,271,927			0	22,268	04/26/2037	1FM.....
36255C AA 7	GPMT2018-FL1LTDGPMT_18-FL1 LCFSENIORCMBS		07/15/2019	Paydown.....		180,907	180,907	180,907	180,907		0		0		180,907			0	3,554	11/21/2035	1FE.....
36298G AA 7	GSPA MONETIZATION TRUST GS CORP BND 144A		09/09/2019	Various.....		420,990	420,990	432,745	426,865		(5,875)		(5,875)		420,990			0	18,032	10/09/2029	2FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
36298Y AA 8	GSA HOME EQUITY TRUST GSA06 ABS_06-14		09/25/2019	Paydown.....		130,098	130,098	54,761	54,761		75,338		75,338		130,098			0	1,662	09/25/2036	1FM.....
366651 AB 3	GARTNER INC. SENIOR CORP BND 144A 5.12		09/19/2019	B47R_HY.....		500,000	500,000	500,000	500,000				0		500,000			0	24,771	04/01/2025	4FE.....
36962G 3P 7	GENERAL ELECTRIC CO CORP BND 5.875% 01		07/31/2019	DIRECT.....		3,341,830	2,864,000	3,523,808	3,456,744		(12,048)		(12,048)		3,444,696		(102,866)	(102,866)	176,673	01/14/2038	2FE.....
37185L AF 9	GENESIS ENERGY LP/ GENESIS ENE SENIOR CO		09/19/2019	SUNTRUST ROBINSON HUMP.....		967,500	1,000,000	945,000	954,443		4,786		4,786		959,229		8,271	8,271	43,438	06/15/2024	4FE.....
37185L AH 5	GENESIS ENERGY LP/ GENESIS ENE SENIOR CO		09/19/2019	SUNTRUST ROBINSON HUMP.....		2,543,750	2,500,000	2,465,725	2,480,790		3,292		3,292		2,484,081		59,669	59,669	193,125	08/01/2022	4FE.....
37185L AJ 1	GENESIS ENERGY LP/ GENESIS ENE SENIOR CO		09/19/2019	SUNTRUST ROBINSON HUMP.....		823,629	833,000	833,000	833,000				0		833,000		(9,371)	(9,371)	52,942	10/01/2025	4FE.....
37331N AB 7	GEORGIA-PACIFIC LLC CORP BND 144A 5.4		09/19/2019	B47R_PB.....		1,994,955	2,000,000	1,965,020	1,991,885		3,070		3,070		1,994,955			0	95,400	11/01/2020	1FE.....
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET GMACN_06-		09/10/2019	Paydown.....		25,560	25,560	25,057	25,142		419		419		25,560			0	962	04/10/2051	2.....
38141G GS 7	GOLDMAN SACHS GROUP INC/THE CORP BND 5		09/19/2019	B47R_PB.....		6,636,392	6,600,000	6,725,334	6,646,649		(10,256)		(10,256)		6,636,392			0	437,479	01/24/2022	1FE.....
382550 BF 7	GOODYEAR TIRE & RUBBER COMPANY SENIOR CO		07/24/2019	GOLDMAN SACHS & CO.....		1,195,500	1,200,000	1,200,000	1,200,000				0		1,200,000		(4,500)	(4,500)	39,333	05/31/2026	3FE.....
383909 AE 8	W R GRACE & CO - CONN SENIOR CORP BND 14		09/19/2019	B47R_HY.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	49,542	10/01/2021	3FE.....
38869P AK 0	GRAPHIC PACKAGING INTERNATIONAL SENIOR CO		09/19/2019	B47R_HY.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	88,139	04/15/2021	3FE.....
389375 AJ 5	GRAY TELEVISION INC SENIORCORPBND144A		09/19/2019	B47R_HY.....		997,940	1,000,000	997,500	997,782		158		158		997,940			0	39,819	07/15/2026	4FE.....
39278* AA 1	GREEN COUNTRY ENERGY LLC SECURED CORP BN		08/10/2019	Redemption 100.0000.....		523,707	523,707	520,102	522,610		1,097		1,097		523,707			0	28,319	02/10/2024	4FE.....
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST GMLT_04-1		09/25/2019	Paydown.....		159,735	159,735	137,456	144,035		15,700		15,700		159,735			0	3,389	10/25/2034	1FM.....
39538W GA 0	GPMF WHOLE CMO 06-AR2 2.478% 03/25/36		09/25/2019	Paydown.....		220,929	220,929	186,685	184,627		36,302		36,302		220,929			0	3,972	03/25/2036	1FM.....
39538W HA 9	GPMF GPM_06-AR3 2.438% 05/25/36...		09/25/2019	Paydown.....		767,886	825,625	636,763	608,278		159,608		159,608		767,886			0	15,587	05/25/2036	1FM.....
39539F AK 0	GPM_06-AR4 GPM_06-AR4 2.198% 09/25/46		09/25/2019	Paydown.....		779,842	779,842	627,773	651,326		128,517		128,517		779,842			0	13,763	09/25/2046	1FM.....
39539M AA 7	GPMF_07-AR3 GPMF_07-AR3 2.238% 06/25/3		09/25/2019	Paydown.....		433,534	433,534	365,188	386,419		47,115		47,115		433,534			0	7,595	06/25/2037	1FM.....
39807U AB 2	GREYSTAR REAL ESTATE PARTNERS SECURED CO		09/19/2019	B47R_HY.....		602,639	600,000	603,000			(361)		(361)		602,639			0	27,600	12/01/2025	4FE.....
404121 AE 5	HCA INC CORP BND 5.875% 03/15/22...		07/05/2019	Call 109.5320.....		1,095,320	1,000,000	1,000,000	1,000,000				0		1,000,000			0	142,646	03/15/2022	2FE.....
404121 AF 2	HCA INC SENIOR SECURED CORP BND 4.750%		09/19/2019	Various.....		6,457,408	6,500,000	6,407,500	6,451,089		6,319		6,319		6,457,408			0	272,729	05/01/2023	2FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
404497 A* 0	HABITAT FOR HUMANITY INTL CORP BND 5.		07/10/2019.	Redemption	100.0000	7,726	7,726	7,726	7,726				0		7,726			0	290	01/10/2022.	5GI
404497 A* 0	HABITAT FOR HUMANITY INTL CORP BND 5.		09/19/2019.	B47R_PP		18,037	18,037	18,037	18,037				0		18,037			0	849	01/10/2022.	5GI
40449@ BK 8	HABITAT FOR HUMANITY INTL SENIOR CORP BN		07/10/2019.	Redemption	100.0000	21,664	21,664	21,664	21,664				0		21,664			0	812	07/10/2021.	5GI
40449@ BK 8	HABITAT FOR HUMANITY INTL SENIOR CORP BN		09/19/2019.	B47R_PP		183,350	183,350	183,350	183,350				0		183,350			0	8,633	07/10/2021.	5GI
40449@ BP 7	HABITAT FOR HUMANITY INTL CORP BND 3.		07/10/2019.	Redemption	100.0000	25,055	25,055	25,055	25,055				0		25,055			0	658	01/10/2021.	5GI
40449@ BP 7	HABITAT FOR HUMANITY INTL CORP BND 3.		09/19/2019.	B47R_PP		154,707	154,707	154,707	154,707				0		154,707			0	5,099	01/10/2021.	5GI
40449@ BQ 5	HABITAT FOR HUMANITY INTL SENIOR CORP BN		07/10/2019.	Redemption	100.0000	3,159	3,159	3,159	3,159				0		3,159			0	101	07/10/2024.	5GI
40449@ BQ 5	HABITAT FOR HUMANITY INTL SENIOR CORP BN		09/19/2019.	B47R_PP		70,729	70,729	70,729	70,729				0		70,729			0	2,831	07/10/2024.	5GI
40462# AA 1	HA FEDERAL FUNDING I TRUST SENIOR CORP B		08/07/2019.	Various		437,057	437,057	437,057	437,057				0		437,057			0	14,991	08/07/2035.	1
40573L AS 5	HALFMOON PARENT INC SENIORCORPBND144A		08/28/2019.	Tax Free Exchange		16,681,650	15,000,000	14,980,050	14,980,702		1,454		1,454		14,982,156		1,699,494	1,699,494	621,615	10/15/2028.	2FE
40573L AU 0	HALFMOON PARENT INC SENIORCORPBND144A		08/28/2019.	Tax Free Exchange		12,020,012	10,500,000	10,500,495	10,499,747		38		38		10,499,785		1,520,226	1,520,226	477,400	08/15/2038.	2FE
40573L AW 6	HALFMOON PARENT INC SENIORCORPBND144A		08/28/2019.	Tax Free Exchange		11,702,190	10,000,000	9,574,100	9,574,986		6,717		6,717		9,581,703		2,120,487	2,120,487	464,139	12/15/2048.	2FE
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT_06-		09/19/2019.	Paydown		1,100,674	1,100,524	660,491	644,625		456,049		456,049		1,100,674			0	18,489	07/19/2046.	1FM
41161P LC 5	HARBORVIEW MTG TR HVML_05-1 2.697% 03/		09/19/2019.	Paydown		1,138,579	1,138,579	793,311	763,353		375,226		375,226		1,138,579			0	23,629	03/19/2035.	1FM
41161P MF 7	HARBORVIEW MTG TR HVML_05-3 2.577% 06/		09/19/2019.	Paydown		560,103	606,879	395,810	394,232		165,871		165,871		560,103			0	12,593	06/19/2035.	1FM
41161P MG 5	HVMLT_05-3 CMO_05-3 2A1A 2.537% 06/19/		09/19/2019.	Paydown		635,468	635,468	542,232	548,937		86,531		86,531		635,468			0	17,750	06/19/2035.	1FM
41162D AF 6	HVMLT CMO_06-12 2A2A 2.247% 01/19/38		09/19/2019.	Paydown		33,546	33,546	27,214	28,716		4,830		4,830		33,546			0	602	01/19/2038.	1FM
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST CMO 2007-		09/19/2019.	Paydown		515,940	515,940	449,387	416,959		98,981		98,981		515,940			0	18,573	07/19/2047.	1FM
415864 AM 9	HARSCO CORP SENIOR CORP BND 144A 5.750		09/19/2019.	B47R_HY		450,000	450,000	450,000					0		450,000			0	5,894	07/31/2027.	3FE
418751 AA 1	HAT HOLDINGS I LLC & HAT SENIOR CORP BND		09/19/2019.	B47R_HY		275,000	275,000	275,000					0		275,000			0	3,088	07/15/2024.	3FE
42217K AW 6	WELLTOWER INC CORP BND 5.250% 01/15/22		09/07/2019.	Call	107.1783	10,717,833	10,000,000	9,933,900	9,977,278		4,817		4,817		9,982,094		17,906	17,906	1,318,666	01/15/2022.	2FE
42225U AC 8	HEALTHCARE TRUST OF AMERICA HO SENIOR CO		09/20/2019.	Call	102.4810	10,248,100	10,000,000	9,920,500	9,969,194		8,476		8,476		9,977,670		22,330	22,330	646,538	07/15/2021.	2FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
42225U AC 8	HEALTHCARE TRUST OF AMERICA HO SENIOR CO		09/19/2019	B47R_PB.....		2,494,409	2,500,000	2,480,125	2,492,299		2,111		2,111		2,494,409			0	99,375	07/15/2021	2FE.....
42704L AA 2	HERTZ GLOBAL HOL SENIOR CORP BND 144A		09/19/2019	J.P. MORGAN SECURITIES INC...		1,556,669	1,495,000	1,495,000					0		1,495,000		61,669	61,669	16,902	07/15/2027	4FE.....
42806L AA 9	HERC RENTALS INC SECURED CORP BND 144A		07/09/2019	Call 103.7500.....		756,338	729,000	729,000	729,000				0		729,000			0	60,446	06/01/2022	4FE.....
42806L AB 7	HERC RENTALS INC SECURED CORP BND 144A		07/09/2019	Call 105.8130.....		2,126,841	2,010,000	2,010,000	2,010,000				0		2,010,000			0	211,172	06/01/2024	4FE.....
428102 AA 5	HESS INFRASTRUCTURE PARTNERS L SENIORCOR		09/19/2019	B47R_HY.....		1,650,000	1,650,000	1,650,000	1,650,000				0		1,650,000			0	101,578	02/15/2026	3FE.....
432833 AD 3	HILTON DOMESTIC OPERATING COMP CORP BND		09/19/2019	B47R_HY.....		4,046,583	4,000,000	4,050,000			(3,417)		(3,417)		4,046,583			0	78,583	05/01/2026	3FE.....
43457# AA 2	WALGREEN CO LEASE PASS THROUGH CORP BND		09/15/2019	Redemption 100.0000.....		10,420	10,420	10,670	10,590		(170)		(170)		10,420			0	375	03/15/2030	2.....
435765 AG 7	HOLLY ENERGY PARTNERS LP SENIOR CORP BND		09/19/2019	J.P. MORGAN SECURITIES INC...		1,569,375	1,500,000	1,529,250	1,521,972		(3,860)		(3,860)		1,518,112		51,263	51,263	103,000	08/01/2024	4FE.....
437084 SV 9	HEAT_06-2 HEAT_06-2 2.328% 05/25/36		09/25/2019	Paydown.....		352,933	352,933	294,699	332,571		20,363		20,363		352,933			0	7,128	05/25/2036	1FM.....
43710L AC 8	HEAT_07-1 HEAT_07-1 2.238% 05/25/37		09/25/2019	Paydown.....		359,292	359,292	340,878	355,974		3,318		3,318		359,292			0	6,212	05/25/2037	1FM.....
437303 AA 8	HOME PARTNERS OF AMERICA TRUST HPA 2016-		09/13/2019	Paydown.....		970,943	970,943	967,637	971,517		(574)		(574)		970,943			0	23,143	10/17/2033	1FE.....
43730T AA 1	HOME PARTNERS OF AMERICA TRUST SENIOR CM		09/13/2019	Paydown.....		98,361	98,361	97,685	97,687		675		675		98,361			0	2,259	07/17/2034	1FE.....
44055P AA 4	HORIZON PHARMA USA INC SENIOR CORP BND 1		08/21/2019	JEFFRIES & CO. INC.....		1,009,125	975,000	975,000					0		975,000		34,125	34,125	5,511	08/01/2027	4FE.....
44107T AT 3	HOST HOTELS & RESORTS LP SENIOR CORP BND		09/19/2019	B47R_PB.....		500,000	500,000	500,000	500,000				0		500,000			0	24,938	03/01/2023	2FE.....
444097 A* 0	HUDSON PACIFIC PROPERTIES INC SENIOR COR		09/19/2019	B47R_PP.....		4,100,000	4,100,000	4,100,000	4,100,000				0		4,100,000			0	134,938	01/02/2023	2FE.....
44416* AB 2	HUDSON TRANSMISSION PARTNERS L CORP BND		08/31/2019	Redemption 100.0000.....		75,480	75,480	79,452			(3,972)		(3,972)		75,480			0	834	05/31/2033	2PL.....
44701Q BD 3	HUNTSMAN INTERNATIONAL LLC SENIOR CORP B		09/19/2019	B47R_PB.....		496,916	500,000	494,063	496,424		492		492		496,916			0	21,639	11/15/2022	2FE.....
44919* AC 2	I-595 EXPRESS LLC SECURED CORP BND 3.3		09/30/2019	Various.....		377,997	377,997	377,997	358,445				0		377,997			0	9,060	12/31/2031	1PL.....
449253 AB 9	IAA SPINCO INC SENIOR CORP BND 144A 5.		09/19/2019	B47R_HY.....		72,000	72,000	72,000					0		72,000			0	1,133	06/15/2027	4FE.....
449670 EP 9	IMCH_98-3 6.720% 08/20/29.....		09/01/2019	Paydown.....		3,201	3,201	3,355	3,187		14		14		3,201			0	122	08/20/2029	1FM.....
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI RAST_05-A		09/01/2019	Paydown.....		85,138	102,687	71,627	67,166		17,972		17,972		85,138			0	3,688	02/25/2036	1FM.....
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI RAST_05-A		09/01/2019	Paydown.....		158,398	156,607	113,374	105,408		52,991		52,991		158,398			0	5,061	10/25/2035	1FM.....

QE05.49

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
45670L AA 5	IMSC_07-HOA1 IMSC_07-HOA1 2.198% 07/25		09/25/2019	Paydown.....		237,184	282,067	220,509	226,131		11,052		11,052		237,184			0	4,892	07/25/2047	1FM.....
460146 CG 6	INTERNATIONAL PAPER CO CORP BND 4.750%		09/19/2019	Various.....		1,382,716	1,379,000	1,393,523	1,383,861		(1,145)		(1,145)		1,382,716			0	71,689	02/15/2022	2FE.....
46266T AA 6	IMS HEALTH INCORPORATED SENIOR CORP BND		09/19/2019	B47R_HY.....		1,166,332	1,140,000	1,166,838			(506)		(506)		1,166,332			0	20,425	05/15/2027	3FE.....
46284V AF 8	IRON MOUNTAIN INC SENIOR CORP BND 144A		09/04/2019	MORGAN STANLEY & CO. INC.....		427,125	425,000	425,000					0		425,000		2,125	2,125		09/15/2029	3FE.....
46590T AE 5	JPMDB COMMERCIAL MORTGAGE SECU LCF SENIO		07/03/2019	SOCIETE GENERALE.....		5,379,883	5,000,000	5,010,742	5,009,300		(280)		(280)		5,009,020		370,863	370,863	34,374	03/15/2050	1FM.....
466247 P6 4	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_06-		09/01/2019	Paydown.....		164,086	164,086	154,728	162,197		1,889		1,889		164,086			0	6,083	04/25/2036	1FM.....
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_05-		09/01/2019	Paydown.....		213,215	213,775	190,220	182,121		31,094		31,094		213,215			0	8,111	09/25/2035	1FM.....
46625H JH 4	JPMORGAN CHASE & CO SENIOR CORP BND 3		07/31/2019	DIRECT.....		2,567,075	2,500,000	2,553,775	2,539,901		(5,486)		(5,486)		2,534,415		32,660	32,660	81,556	01/25/2023	1FE.....
46626L JQ 4	JP MORGAN MORTGAGE ACQUISITION ABS 2006		09/25/2019	Paydown.....		20,017	20,017	17,390	18,568		1,449		1,449		20,017			0	357	04/25/2036	1FM.....
46628Y AX 8	JPMMT_06-S2 JPMMT_06-S2 6.500% 07/25/3		09/01/2019	Paydown.....		152,680	266,896	209,255	192,976		(40,296)		(40,296)		152,680			0	11,252	07/25/2036	1FM.....
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION JPMAC_06-		09/01/2019	Paydown.....		180,645	180,645	122,315	112,293		68,352		68,352		180,645			0	3,210	08/25/2036	1FM.....
46629Q AC 0	JPMAC_06-CH2 JPMAC_06-CH2 4.863% 10/25		09/01/2019	Paydown.....		24,164	24,164	18,506	17,571		6,593		6,593		24,164			0	560	10/25/2036	1FM.....
46629S AE 2	JP MORGAN MORTGAGE TRUST JPMMT_ JPMMT_06-		09/01/2019	Paydown.....		71,613	74,576	50,927	44,516		27,097		27,097		71,613			0	2,855	01/25/2037	1FM.....
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		09/01/2019	Paydown.....		132,871	132,871	88,415	80,997		51,875		51,875		132,871			0	3,016	01/25/2037	1FM.....
46630W AJ 9	JPMMT_07-S2 JPMMT_07-S2 6.000% 06/25/3		09/01/2019	Paydown.....		10,899	43,167	32,126	26,810		(15,912)		(15,912)		10,899			0	1,843	06/25/2037	1FM.....
466313 A@ 2	JABIL CIRCUIT INC SENIOR CORP BND 4.90		09/19/2019	B47R_PP.....		6,200,000	6,200,000	6,200,000	6,200,000				0		6,200,000			0	358,653	07/14/2023	2.....
466313 AF 0	JABIL CIRCUIT INC SENIOR CORP BND 5.62		09/19/2019	B47R_PB.....		802,128	800,000	811,875	803,311		(1,183)		(1,183)		802,128			0	34,250	12/15/2020	2FE.....
466313 AG 8	JABIL CIRCUIT INC SENIOR CORP BND 4.70		09/19/2019	B47R_PB.....		999,999	1,000,000	999,920	999,999				0		999,999			0	47,522	09/15/2022	2FE.....
46635W AA 3	JP MORGAN CHASE COMMERCIAL MOR JPMCC_11-		09/01/2019	Paydown.....		465,709	465,709	515,077	480,462		(14,753)		(14,753)		465,709			0	14,598	03/16/2046	1FM.....
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1		09/01/2019	Paydown.....		166,105	166,105	170,711	168,660		(2,555)		(2,555)		166,105			0	5,368	03/26/2036	1FM.....
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1		09/01/2019	Paydown.....		138,527	138,527	143,203	140,950		(2,423)		(2,423)		138,527			0	4,475	03/26/2036	1FM.....

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SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1		09/01/2019	Paydown.....		208,487	208,487	201,711	203,848		4,639		4,639		208,487			.0	4,157	04/26/2035	1FM.....
46642V AJ 7	JP MORGAN REMERIC JPMRR_14-5 JPMRT_14-5		09/01/2019	Paydown.....		62,756	62,756	59,932	60,519		2,237		2,237		62,756			.0	1,254	09/27/2036	1FM.....
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1		09/25/2019	Paydown.....		264,733	264,733	258,942	252,631		12,102		12,102		264,733			.0	9,003	07/27/2036	1FM.....
46650J AD 6	JPMMT_18-6 WHOLECMO18-6144A 3.500% 12/		09/01/2019	Paydown.....		1,667,797	1,667,797	1,656,449	1,657,410		10,387		10,387		1,667,797			.0	39,104	12/25/2048	1FM.....
47009L AC 9	JAGGED PEAK ENERGY LLC SENIOR CORP BND		09/19/2019	MORGAN STANLEY & CO. INC.....		466,900	460,000	462,300			(237)		(237)		462,063		4,837	4,837	24,172	05/01/2026	4FE.....
478045 AA 5	JOHN SEVIER COMBINED CYCLE GEN COPR BND		07/15/2019	Redemption 100.0000.....		43,102	43,102	43,102	43,102				.0		43,102			.0	1,994	01/15/2042	1FE.....
48121@ AD 3	JRD HOLDINGS INC SENIOR CORP BND 4.130		09/19/2019	B47R_PP.....		714,000	714,000	714,000	714,000				.0		714,000			.0	28,833	03/27/2024	2PL.....
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH CORP BND		09/15/2019	Redemption 100.0000.....		16,181	16,181	17,195	16,902		(720)		(720)		16,181			.0	638	10/15/2031	2.....
48274@ AA 4	KWIK TRIP SENIOR CORP BND 3.900% 02/24		08/24/2019	Redemption 100.0000.....		49,003	49,003	49,003	49,003				.0		49,003			.0	1,433	02/24/2035	2.....
492386 AK 3	KERR-MCGEE CORPORATION KERR-MCGEE CORP		09/18/2019	Taxable Exchange.....		11,759,900	10,000,000	10,630,000	10,362,763		(22,315)		(22,315)		10,340,448		1,419,452	1,419,452	659,063	10/15/2027	2FE.....
49427R AJ 1	KILROY REALTY LP SENIOR CORP BND 3.800		09/19/2019	B47R_PB.....		5,999,261	6,000,000	5,998,020	5,999,113		148		148		5,999,261			.0	268,533	01/15/2023	2FE.....
494550 BS 4	KINDER MORGAN ENERGY PARTNERS SENIOR COR		09/19/2019	B47R_PB.....		1,375,563	1,370,000	1,379,152	1,376,432		(869)		(869)		1,375,563			.0	64,436	02/01/2024	2FE.....
49917# AB 1	KNOLLWOOD COTTAGE HILL DEVELOP CORP BND		09/16/2019	Redemption 100.0000.....		52,761	52,761	61,262	56,795		(4,035)		(4,035)		52,761			.0	2,639	06/15/2026	2.....
501044 CR 0	KROGER CO SENIOR CORP BND 5.000% 04/15		07/31/2019	BARCLAYS CAPITAL.....		2,853,208	2,750,000	2,883,705	2,874,462		(1,823)		(1,823)		2,872,639		(19,432)	(19,432)	109,618	04/15/2042	2FE.....
501044 CT 6	KROGER CO SENIOR CORP BND 5.150% 08/01		07/31/2019	CITIGROUP GLOBAL MKT INC.....		985,726	930,000	981,066	977,675		(631)		(631)		977,045		8,681	8,681	48,028	08/01/2043	2FE.....
501044 DF 5	KROGER CO SENIOR CORP BND 3.875% 10/15		07/31/2019	BARCLAYS CAPITAL.....		8,945,500	10,000,000	8,557,700	8,569,607		14,641		14,641		8,584,248		361,252	361,252	308,924	10/15/2046	2FE.....
50152# AC 1	KT REAL ESTATE HOLDINGS LLC SENIOR CORP		08/24/2019	Various.....		125,080	125,080	125,080	125,080				.0		125,080			.0	3,358	05/24/2035	2.....
50152# AF 4	KWIK TRIP SENIOR CORP BND 3.320% 11/24		08/24/2019	Redemption 100.0000.....		56,289	56,289	56,289	56,289				.0		56,289			.0	1,402	11/24/2036	2.....
50152# AL 1	KWIK TRIP KWIK TRIP INC 4.080% 05/24/3		08/24/2019	Redemption 100.0000.....		57,901	57,901	57,901	57,901				.0		57,901			.0	1,772	05/24/2037	2.....
502413 BG 1	L3 TECHNOLOGIES INC SENIORCORPBND 4.40		07/02/2019	Taxable Exchange.....		16,212,720	15,000,000	14,985,300	14,986,154		598		598		14,986,752		1,225,968	1,225,968	361,167	06/15/2028	2FE.....
518889 AD 2	DRBPRIMESTUDENTLOANTRUSTD ABS17-C 2.95		09/25/2019	Paydown.....		60,135	60,135	60,112	60,112		24		24		60,135			.0	1,171	11/25/2042	1FE.....
518889 AE 0	DRBPRIMESTUDENTLOANTRUSTD ABS17-C 3.29		09/25/2019	Paydown.....		41,356	41,356	41,347	41,347		9		9		41,356			.0	898	11/25/2042	1FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
521615 AA 2	LEA POWER PARTNERS LLC LEA POWER PARTNER		09/15/2019	Redemption	100.0000	81,584	81,584	81,584	81,579		5		5		81,584			0	4,035	06/15/2033	3FE
52467@ AU 9	TRINITY NEPONSET LLC CORP BND 6.380%		09/01/2019	Redemption	100.0000	43,101	43,101	43,440	43,278		(178)		(178)		43,101			0	1,834	03/01/2029	3
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS LMH_98-1		09/15/2019	Paydown		244,473	263,301	251,753	251,573		(7,100)		(7,100)		244,473			0	12,388	07/15/2028	5FE
52518R CC 8	LSSC LSSC_05-1 2.386% 09/26/45		09/25/2019	Paydown		103,564	103,564	93,890	92,915		10,649		10,649		103,564			0	2,701	09/26/2045	1FM
525221 HD 2	LXS 2006-5 LHXSTR_06-2N 4.467% 02/25/3		09/01/2019	Paydown		512,984	518,713	379,633	422,073		90,910		90,910		512,984			0	12,617	02/25/2036	1FM
525226 AN 6	LEHMAN XS TRUST LXS_06-12N ABS_06-12N 2A		09/25/2019	Paydown		806,048	801,305	632,936	632,317		173,731		173,731		806,048			0	18,525	08/25/2046	1FM
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 LXS_06-GP2		09/25/2019	Paydown		485,081	476,617	371,463	362,894		122,187		122,187		485,081			0	12,804	06/25/2046	1FM
52522D AQ 4	LXS_06-16N LXS_06-16N 2.218% 11/25/46		09/25/2019	Paydown		876,016	876,016	697,528	733,996		142,020		142,020		876,016			0	15,606	11/25/2046	1FM
52523K BH 6	LEHMAN XS TRUST LXS_06-17 LXS_06-17 2.		09/25/2019	Paydown		417,102	414,781	305,412	311,953		105,149		105,149		417,102			0	9,294	08/25/2046	1FM
52523L AD 4	LEHMAN XS TRUST LXS_06-13 LXS_06-13 2.		09/25/2019	Paydown		449,706	624,881	457,058	489,486		(39,780)		(39,780)		449,706			0	13,321	09/25/2036	1FM
525248 AE 0	LXS_07-5H LXS_07-5H 4.326% 05/25/37		09/01/2019	Paydown		277,570	278,080	169,852	184,618		92,952		92,952		277,570			0	8,248	05/25/2037	1FM
52524G AA 0	LXS_07-7N CMO 07-7N 1A1A 2.238% 06/25		09/25/2019	Paydown		266,575	329,405	260,386	283,920		(17,346)		(17,346)		266,575			0	5,843	06/25/2047	1FM
52524V AD 1	LXS_07-15N LHXSTR_07-15N 2.318% 08/25/		09/25/2019	Paydown		259,678	259,678	216,506	222,361		37,316		37,316		259,678			0	4,979	08/25/2037	1FM
52524V AQ 2	LXS_07-15N CMO_07-15N 4A1 2.918% 08/25		09/25/2019	Paydown		1,950,007	2,029,158	1,442,579	1,362,779		587,228		587,228		1,950,007			0	54,748	08/25/2047	1FM
52525B AD 4	LXS_07-16N LXS_07-16N 2A2 2.868% 09/25		09/25/2019	Paydown		1,011,455	1,011,455	874,909	927,092		84,363		84,363		1,011,455			0	20,846	09/25/2047	1FM
53079E AV 6	LIBERTY MUTUAL GROUP INC SENIOR CORP BND		09/19/2019	B47R_PB		7,466,136	7,500,000	7,337,215	7,452,730		13,406		13,406		7,466,136			0	300,000	06/01/2021	2FE
53079E AW 4	LIBERTY MUTUAL GROUP INC SENIOR CORP BND		09/19/2019	B47R_PB		7,910,980	7,900,000	7,935,381	7,913,750		(2,770)		(2,770)		7,910,980			0	345,428	05/01/2022	2FE
53154* AB 9	LIBERTY UTILITIES FINANCE GP1 CORP BND		09/19/2019	Various		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	102,023	08/01/2022	2
532716 AS 6	L BRANDS INC CORP BND 7.000% 05/01/20		07/24/2019	Call	103.4041	4,032,760	3,900,000	3,892,500	3,898,742		480		480		3,899,222		778	778	332,202	05/01/2020	3FE
532716 AU 1	L BRANDS INC CORP BND 5.625% 02/15/22		09/19/2019	B47R_HY		672,000	672,000	672,000	672,000				0		672,000			0	41,370	02/15/2022	3FE
542514 HT 4	LBMLT LBMLT_04-4 2.918% 10/25/34		09/25/2019	Paydown		558,629	558,629	515,227	528,465		30,165		30,165		558,629			0	11,928	10/25/2034	1FM
54251P AA 5	LBMLT LBMLT_06-5 2.158% 06/25/36		09/25/2019	Paydown		990,639	990,639	745,863	755,730		234,909		234,909		990,639			0	17,160	06/25/2036	1FM
54738# AF 9	LOVES TRAVEL STOPS & COUNTRY S SENIOR CO		09/19/2019	B47R_PP		26,761,652	27,000,000	26,486,822	26,687,611		74,041		74,041		26,761,652			0	794,139	12/19/2021	2

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
55274Q AN 5	MASTR ASSET SECURITIZATION TRU MASTR_06-		09/01/2019	Paydown.....		40,152	59,698	54,543	52,527			(12,375)	(12,375)		40,152			0	2,231	06/25/2036	1FM.....
552953 BX 8	MGM RESORTS INTERNATIONAL SENIOR CORP BN		09/19/2019	B47R_HY.....		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	117,542	03/15/2022	3FE.....
55296@ AB 1	MGE POWER ELM ROAD LLC CORP BND 4.740		09/25/2019	Redemption 100.0000.....		208,333	208,333	229,392	227,624			(19,291)	(19,291)		208,333			0	6,583	02/25/2041	1.....
55342U AJ 3	MPT OPT PARTNER SENIOR CORP BND 4.625%		09/04/2019	WELLS FARGO SECURITIES.....		1,303,125	1,250,000	1,243,750				52	52		1,243,802		59,323	59,323	6,424	08/01/2029	3FE.....
55354G AD 2	MSCI INC SENIOR CORP BND 144A 4.750% 0		09/19/2019	B47R_HY.....		855,000	855,000	855,000	855,000				0		855,000			0	46,028	08/01/2026	3FE.....
55354G AF 7	MSCI INC SENIORCORPBND144A 5.375% 05/1		09/19/2019	B47R_HY.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	45,389	05/15/2027	3FE.....
553777 AA 1	MTS SYST CORP SENIOR CORP BND 144A 5.7		07/17/2019	WELLS FARGO SECURITIES.....		1,143,800	1,120,000	1,120,000					0		1,120,000		23,800	23,800	537	08/15/2027	4FE.....
553777 AA 1	MTS SYST CORP SENIOR CORP BND 144A 5.7		09/19/2019	B47R_HY.....		550,000	550,000	550,000					0		550,000			0	5,534	08/15/2027	4FE.....
564759 K# 4	MANUFACTURERS AND TRADERS TRUS CORP BND		09/15/2019	Redemption 100.0000.....		538,756	538,756	590,420	544,290			(5,534)	(5,534)		538,756			0	25,693	01/15/2020	2.....
575385 AB 5	MASONITE INTERNATIONAL CORP SENIOR CORP		09/19/2019	B47R_HY.....		406,594	400,000	407,000				(406)	(406)		406,594			0	11,756	09/15/2026	3FE.....
57643L CJ 3	MAST_04-OPT1 MABS_04-OPT1 3.668% 02/25		09/25/2019	Paydown.....		15,141	15,141	12,091	13,431			1,710	1,710		15,141			0	251	02/25/2034	1FM.....
57643L EW 2	MAST_04-OPT2 MABS_04-OPT2 2.918% 09/25		09/25/2019	Paydown.....		35,607	35,607	35,607	35,607				0		35,607			0	404	09/25/2034	1FM.....
57643L EZ 5	MAST_04-OPT2 MABS_04-OPT2 3.518% 09/25		09/25/2019	Paydown.....		33,614	33,614	18,702	21,712			11,903	11,903		33,614			0	472	09/25/2034	1FM.....
58013M EY 6	MCDONALDS CORPORATION SENIOR CORP BND		07/29/2019	HSBC SECURITIES INC.....		799,650	750,000	747,068	747,870			155	155		748,024		51,626	51,626	27,750	01/30/2026	2FE.....
58502B AC 0	PEDIATRIX MEDICAL GRP INC. SENIOR CORP B		09/19/2019	STIFEL NICOLAUS & CO INC.....		545,875	550,000	548,625				121	121		548,746		(2,871)	(2,871)	23,681	01/15/2027	3FE.....
585055 BS 4	MEDTRONIC INC SENIOR CORP BND 3.500% 0		07/12/2019	Call 106.8040.....		1,185,524	1,110,000	1,147,884	1,136,257			(2,035)	(2,035)		1,134,221		(24,221)	(24,221)	107,576	03/15/2025	1FE.....
59020U AB 1	MERRILLYNCHMORTGAGEINVESTO SENIOR WHOLE		09/01/2019	Paydown.....		124,458	124,458	125,702	126,235			(1,777)	(1,777)		124,458			0	3,597	02/25/2034	1FM.....
59023W AC 2	MLMI_06-FF1 MLMI_06-FF1 2.483% 08/25/3		09/25/2019	Paydown.....		632,206	632,206	584,790	623,509			8,697	8,697		632,206			0	12,484	08/25/2036	1FM.....
59073@ AA 4	MESQUITE POWER LLC SECURED CORP BND 4.		09/30/2019	Redemption 100.0000.....		3,607	3,607	3,607	3,607				0		3,607			0	126	12/31/2039	2FE.....
59980C AE 3	MILL CITY MORTGAGE LOAN TRUST 3.250% 0		09/01/2019	Paydown.....		1,696	1,948	1,910	1,913			(217)	(217)		1,696			0	43	01/25/2061	1FM.....
61691J AV 6	MSC_17-H1 CMBS_17-H1-A5 3.530% 06/15/5		07/03/2019	MORGAN STANLEY & CO. INC....		4,258,906	4,000,000	3,904,844	3,910,731			1,339	1,339		3,912,070		346,837	346,837	26,279	06/15/2050	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
61744C NT 9	MORGAN STANLEY ABS CAPITAL I MSAB_05-W2		09/25/2019	Paydown.....		70,217	70,217	64,951	68,791		1,427		1,427		70,217			0	823	02/25/2035	1FM.....
617458 AG 9	MORGAN STANLEY CAPITAL MSCI_11-C1 5.03		09/01/2019	Paydown.....		27,843	27,843	28,399	27,929		(86)		(86)		27,843			0	931	09/15/2047	1FM.....
61745M P6 4	MORGAN STANLEY CAPITAL I MSCI_MSC_04-IQ		09/01/2019	Paydown.....		311,440	311,440				311,440		311,440		311,440			0	12,400	06/15/2040	1FM.....
61745M QE 6	MSC_03-IQ4 MSC_03-IQ4 5.500% 05/15/40		09/01/2019	Paydown.....		414,477	414,477	241,902	380,697		33,780		33,780		414,477			0	15,960	05/15/2040	1FM.....
61745M ZM 8	MSC MSC_04-IQ7 5.800% 06/15/38.....		09/01/2019	Paydown.....		421,517	421,517	1	1		421,516		421,516		421,517			0	14,585	06/15/2038	1FM.....
61747Y CJ 2	MORGAN STANLEY CORP BND 5.625% 09/23/1		09/23/2019	Various.....		5,300,000	5,300,000	5,278,005	5,297,967		2,033		2,033		5,300,000			0	298,125	09/23/2019	1FE.....
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T CMO MSM_0		09/25/2019	Paydown.....		91,697	91,697	43,608	39,477		52,220		52,220		91,697			0	1,013	08/25/2036	1FM.....
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M MSRR_13-R		09/25/2019	Paydown.....		32,117	32,117	24,390	24,239		7,878		7,878		32,117			0	851	10/25/2034	1FM.....
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M MSMR_14-R		09/25/2019	Paydown.....		3,404,581	3,404,581	3,252,439	3,332,472		72,109		72,109		3,404,581			0	66,571	11/26/2046	1FM.....
61765N AA 4	MORGAN STANLEY REREMIC TRUST M MSMR_15-R		09/25/2019	Paydown.....		1,788,254	1,788,254	1,694,685	1,746,048		42,206		42,206		1,788,254			0	31,148	10/26/2046	1FM.....
61910L AD 6	BAYVIEWOPPORTUNITYMASTERFUN ABS17-RN4		07/28/2019	Paydown.....		1,032,639	1,032,639	1,032,639	1,032,675		(36)		(36)		1,032,639			0	25,198	08/28/2032	1FM.....
62886E AH 1	NCR CORPORATION SENIOR CORP BND 4.625%		09/07/2019	Call 100.0000.....		1,200,000	1,200,000	1,164,000	1,186,560		3,913		3,913		1,190,473		9,527	9,527	58,892	02/15/2021	4FE.....
62886E AJ 7	NCR CORPORATION SENIOR CORP BND 5.000%		09/19/2019	B47R_HY.....		989,417	1,000,000	975,000	987,176		2,241		2,241		989,417			0	33,889	07/15/2022	4FE.....
62912X AE 4	NGPL PIPECO LLC NGPL PIPECO LLC - CORP B		09/19/2019	B47R_PB.....		1,300,000	1,300,000	1,300,000	1,300,000				0		1,300,000			0	62,247	08/15/2022	2FE.....
62913T AM 4	NGL ENERGY PARTNERS LP NGL ENERGY PARTNE		09/19/2019	TDSI.....		679,000	700,000	700,000	700,000				0		700,000		(21,000)	(21,000)	45,495	03/01/2025	4FE.....
62913T AN 2	NGL ENERGY PARTNERS LP SENIOR CORP BND 1		09/19/2019	TDSI.....		1,007,500	1,000,000	1,000,000					0		1,000,000		7,500	7,500	34,167	04/15/2026	4FE.....
629377 CE 0	NRG ENERGY INC SENIORCORPBND144A 5.750		09/19/2019	B47R_HY.....		444,974	447,000	444,765	444,852		122		122		444,974			0	17,421	01/15/2028	3FE.....
63108@ AA 5	NASCAR HOLDINGS INC CORP BND 4.730% 0		09/19/2019	B47R_PP.....		1,571,429	1,571,429	1,571,429	1,571,429				0		1,571,429			0	65,863	04/30/2020	2.....
63254A AP 3	NATIONAL AUSTRALIA BANK LTD NE SENIOR CO		07/29/2019	MUFG SECURITIES AMERICAS INC		3,697,186	3,535,000	3,507,710	3,514,848		1,488		1,488		3,516,335		180,851	180,851	124,940	01/14/2026	1FE.....
63615# AE 1	NFL PROPERTIES LLC CORP BND 4.061% 03		09/19/2019	Various.....		1,538,461	1,538,461	1,538,461	1,538,461				0		1,538,461			0	58,867	03/31/2024	1FE.....
63860H AD 1	NTSR_07-A NTSR_07-A 2.248% 03/25/37		09/25/2019	Paydown.....		264,156	264,156	219,745	238,434		25,722		25,722		264,156			0	4,673	03/25/2037	1FM.....
63861H AL 2	NSMLT_13-A NSMLT_13-A 5.747% 12/25/52		09/01/2019	Paydown.....		228,949	228,949	241,126	240,766		(11,818)		(11,818)		228,949			0	8,691	12/25/2052	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
63938C AE 8	NAVIENT CORP SENIOR CORP BND 7.250% 09		09/19/2019	B47R_HY		384,930	366,000	387,045			(2,115)		(2,115)		384,930			0	26,093	09/25/2023	3FE
63938C AF 5	NAVIENT CORP SENIOR CORP BND 6.500% 06		09/19/2019	B47R_HY		2,373,244	2,300,000	2,386,250			(13,006)		(13,006)		2,373,244			0	113,786	06/15/2022	3FE
64110L AE 6	NETFLIX INC SENIOR CORP BND 5.375% 02/		09/19/2019	B47R_HY		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	60,917	02/01/2021	3FE
64110L AG 1	NETFLIX INC SENIOR CORP BND 5.750% 03/		09/19/2019	B47R_HY		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	90,563	03/01/2024	3FE
64110L AL 0	NETFLIX INC SENIOR CORP BND 5.875% 02/		09/19/2019	B47R_HY		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	54,507	02/15/2025	3FE
64128C A@ 5	NEUBERGER BERMAN HIGH YIELD ST CORP BND		09/19/2019	B47R_PP		39,614,000	39,614,000	39,614,000	39,614,000				0		39,614,000			0	1,090,636	09/18/2023	1FE
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA SENIOR AB		09/01/2019	Paydown		153,758	153,758	74,040	75,250		78,583		78,583		153,758			0	2,404	07/25/2036	1FM
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T NCHET_03-		09/25/2019	Paydown		98,638	98,638	92,078	93,784		4,854		4,854		98,638			0	2,280	10/25/2033	1FM
64352V NJ 6	NEW CENTURY HOME EQUITY TRUST ABS 05_B A		09/25/2019	Paydown		379,701	379,701	340,202	367,856		11,845		11,845		379,701			0	7,962	10/25/2035	1FM
64716# AA 5	NEW MEXICO GAS CO CORP BND 4.870% 02/		09/19/2019	B47R_PP		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	433,971	02/08/2021	2
64830H AA 2	NEWRESIDENTIALMORTGAGELoAN RMBS PL2-A1 1		09/01/2019	Paydown		52,559	52,559	53,264			(705)		(705)		52,559			0	285	02/25/2059	1FE
64830H AA 2	NEWRESIDENTIALMORTGAGELoAN RMBS PL2-A1 1		08/26/2019	Paydown		105,648	105,648	107,065			(1,417)		(1,417)		105,648			0	286	02/25/2059	2Z
651229 AQ 9	NEWELL BRANDS INC SENIOR CORP BND 4.00		07/31/2019	MORGAN STANLEY & CO. INC		16,026,080	16,000,000	16,234,080	16,158,449		(14,871)		(14,871)		16,143,578		(117,498)	(117,498)	428,444	12/01/2024	3FE
651290 AQ 1	NEWFIELD EXPL CO SENIOR CORP BND 5.625		09/19/2019	B47R_PB		604,279	600,000	609,000	604,656		(377)		(377)		604,279			0	24,188	07/01/2024	2FE
651639 AE 6	NEWMONT GOLDCORP CORP CORP BND 5.875%		09/04/2019	Various		23,412,854	18,050,000	17,534,131	17,656,528		9,683		9,683		17,666,211		5,746,642	5,746,642	980,905	04/01/2035	2FE
65341X AA 6	NEXSTAR BROADCASTING INC SENIOR CORP BND		09/19/2019	B47R_HY		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	127,500	08/01/2024	4FE
65342Q AK 8	NEXTERA ENERGY OPERATING PARTN SENIOR CO		09/19/2019	B47R_HY		675,000	675,000	675,000					0		675,000			0	6,534	07/15/2024	3FE
65409Q BB 7	NIELSEN FINANCE LLC SENIORCORPBND144A		09/19/2019	B47R_HY		455,000	455,000	455,000					0		455,000			0	9,732	04/15/2022	4FE
655044 AF 2	NOBLE ENERGY INC CORP BND 4.150% 12/15		09/19/2019	B47R_PB		4,999,152	5,000,000	4,996,700	4,998,897		255		255		4,999,152			0	157,931	12/15/2021	2FE
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH NHELL_07-		09/25/2019	Paydown		188,071	188,387	132,165	140,890		47,181		47,181		188,071			0	3,405	02/25/2037	1FM
65540X AY 3	NOMURA RESECURITIZATION TRUST NMRR_15-5R		09/25/2019	Paydown		57,880	57,880	54,081	50,172		7,707		7,707		57,880			0	2,192	07/26/2037	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
664787 AD 0	NORTHERN BORDER PIPELINE CO NORTHERN BOR		09/19/2019	B47R_PB.....		3,101,995	3,000,000	3,565,800	3,135,866		(33,871)		(33,871)		3,101,995			0	217,500	09/15/2021	2FE.....
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHFL NFHE_06-2		09/25/2019	Paydown.....		429,966	429,966	328,613	246,455		183,511		183,511		429,966			0	12,652	06/25/2036	1FM.....
67059T AC 9	NUSTAR LOGISTICS LP CORP BND 4.750% 02		09/19/2019	Various.....		2,700,834	2,750,000	2,597,813	2,688,305		12,530		12,530		2,700,834			0	148,042	02/01/2022	3FE.....
67073Y AA 4	NV ENERGY INC CORP BND 6.250% 11/15/20		09/19/2019	B47R_PB.....		7,517,435	7,300,000	8,134,250	7,649,225		(131,790)		(131,790)		7,517,435			0	385,278	11/15/2020	2FE.....
67103H AB 3	OREILLY AUTOMOTIVE INC SENIOR CORP BND		09/19/2019	B47R_PB.....		3,998,343	4,000,000	3,993,040	3,997,786		557		557		3,998,343			0	187,056	09/15/2021	2FE.....
67112V AL 9	OBX_19-INV2 RMBS 2-A11 144A 2.968% 04/		09/25/2019	Paydown.....		321,376	321,376	322,179			(803)		(803)		321,376			0	829	04/01/2049	1FE.....
67113K AJ 7	ONSBAYFINANCIALLCOBX_1 RMBS -2A1A 14		09/25/2019	Paydown.....		1,118,997	1,118,997	1,118,997					0		1,118,997			0	3,815	07/25/2059	1FE.....
674215 AK 4	OASIS PETROLEUM INC SENIORCORPBN144A		09/18/2019	Various.....		921,225	1,065,000	1,065,000	1,065,000				0		1,065,000		(143,775)	(143,775)	58,982	05/01/2026	4FE.....
67773# AD 2	OHIO VALLEY ELECTRIC CORP CORP BND 5.		08/15/2019	Redemption 100.0000.....		761,653	761,653	761,653	761,653				0		761,653			0	44,176	02/15/2026	3FE.....
680665 AK 2	OLIN CORP SENIORCORPBN 5.000% 02/01/13		09/23/2019	J.P. MORGAN SECURITIES INC.....		506,350	500,000	500,000	500,000				0		500,000		6,350	6,350	28,750	02/01/2030	3FE.....
68163P AA 2	WEST CORPORATION SENIOR CORP BND 144A		09/06/2019	RBC DOMINION SECURITIES INC.....		740,970	900,000	887,211	888,750		796		796		889,547		(148,577)	(148,577)	69,063	10/15/2025	5FE.....
68389X AG 0	ORACLE CORPORATION CORP BND 5.000% 07/		07/08/2019	Maturity.....		3,500,000	3,500,000	3,672,045	3,528,504		(28,504)		(28,504)		3,500,000			0	175,000	07/08/2019	1FE.....
684181 AA 8	ORANGE COGEN CO ORANGE COGEN FUNDING COR		09/15/2019	Redemption 100.0000.....		288,000	288,000	293,751	288,980		(980)		(980)		288,000			0	17,658	03/15/2022	2FE.....
69007T AB 0	CBS OUTDOOR AMERICAS CAPITAL L SENIOR CO		09/19/2019	B47R_HY.....		290,000	290,000	290,000					0		290,000			0	3,826	08/15/2027	4FE.....
690872 AB 2	OWENS-BROCKWAY GLASS CONTAINER SENIOR CO		09/19/2019	B47R_HY.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	49,868	01/15/2025	4FE.....
693522 AG 9	PQ CORP SECURED CORP BND 144A 6.750% 1		09/19/2019	BARCLAYS CAPITAL.....		362,390	350,000	350,000	350,000				0		350,000		12,390	12,390	20,213	11/15/2022	4FE.....
69353R FL 7	PNC BANK NATIONAL ASSOCIATION SENIORCORP		09/19/2019	B47R_PB.....		9,942,427	10,000,000	9,929,000	9,932,203		10,224		10,224		9,942,427			0	273,194	06/08/2023	1FE.....
694308 HD 2	PACIFIC GAS AND ELECTRIC CO SENIOR CORP		08/02/2019	MORGAN STANLEY & CO. INC.....		977,438	975,000	1,020,240	1,014,425		(612)		(612)		1,013,813		(36,375)	(36,375)		06/15/2043	6FE.....
694308 HH 3	PACIFIC GAS AND ELECTRIC CO SENIOR CORP		07/31/2019	GOLDMAN SACHS & CO.....		725,269	705,000	747,815	742,424		2,091		2,091		744,515		(19,246)	(19,246)		02/15/2044	6FE.....
694308 HR 1	PACIFIC GAS AND ELECTRIC CO SENIOR CORP		08/02/2019	Various.....		2,954,525	3,227,000	3,167,752	3,170,706		57		57		3,170,763		(216,238)	(216,238)		12/01/2046	6FE.....
694308 HW 0	PACIFIC GAS AND ELECTRIC CO SENIORCORPBN		07/29/2019	GOLDMAN SACHS & CO.....		4,800,000	5,000,000	4,985,783	4,987,276		334		334		4,987,610		(187,610)	(187,610)		12/01/2027	6FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
70069F DM 6	PPSI_04-WWF1 PPSI_04-WWF1 3.668% 12/25		09/25/2019	Paydown.....		408,724	408,724	367,724	401,364		7,360		7,360		408,724			0	8,798	12/25/2034	1FM.....
701885 AD 7	PARSLEY ENERGY LLC SENIOR CORP BND 5.500		09/19/2019	B47R_HY.....		457,049	450,000	457,313			(264)		(264)		457,049			0	4,300	01/15/2025	4FE.....
70213B AA 9	PARTNERRE FINANCE B LLC CORP BND 5.500		07/19/2019	Call 102.7530.....		1,027,530	1,000,000	999,850	999,785		81		81		999,866		134	134	62,363	06/01/2020	2FE.....
70959W AF 0	PENSKE AUTO GROUP INC PENSKE AUTO GROUP		09/19/2019	B47R_HY.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	86,000	12/01/2024	4FE.....
71336W AA 3	PEPAU_21 SENIORWHOLECMO21144A 2.908% 0		09/16/2019	Paydown.....		211,391	211,391	211,391	206,163		5,228		5,228		211,391			0	5,312	01/16/2060	1FE.....
71839# AA 2	PHILLIES FUNDING LP CORP BND 6.210% 07		07/10/2019	Redemption 100.0000.....		49,391	49,391	49,391	49,391				0		49,391			0	2,300	07/10/2030	2FE.....
727610 AN 7	PLASTIPAK HOLDINGS INC. SENIOR CORP BND		09/18/2019	J.P. MORGAN SECURITIES INC.....		702,938	815,000	816,038	815,841		(134)		(134)		815,706		(112,769)	(112,769)	47,400	10/15/2025	4FE.....
731068 A@ 1	POLARIS IND INC. CORP BND 4.600% 05/3		09/19/2019	B47R_PP.....		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	162,022	05/31/2021	2.....
73179P AK 2	POLYONE CORP SENIOR CORP BND 5.250% 03		09/19/2019	MORGAN STANLEY & CO. INC.....		498,914	462,000	448,140	454,408		1,094		1,094		455,502		43,412	43,412	24,794	03/15/2023	3FE.....
737446 AK 0	POST HOLDINGS INC SENIOR CORP BND 144A		09/19/2019	B47R_HY.....		911,138	938,000	905,710	909,079		2,059		2,059		911,138			0	56,180	08/15/2026	4FE.....
737446 AL 8	POST HOLDINGS INC SENIOR CORP BND 144A		09/19/2019	B47R_HY.....		805,000	805,000	805,000	805,000				0		805,000			0	46,489	03/01/2025	4FE.....
737446 AN 4	POST HOLDINGS INC SENIORCORPBND144A 5.		09/19/2019	B47R_HY.....		490,000	490,000	490,000	490,000				0		490,000			0	18,681	01/15/2028	4FE.....
744448 CL 3	PUBLIC SERVICE CO OF COLORADO SECURED CO		07/31/2019	DEUTSCHE BANK AG.....		2,042,420	2,000,000	1,993,620	1,995,730		360		360		1,996,090		46,330	46,330	41,406	05/15/2025	1FE.....
745310 AB 8	PUGET ENERGY INC CORP BND 6.500% 12/15		09/19/2019	B47R_PB.....		6,174,733	6,000,000	6,632,788	6,273,123		(98,390)		(98,390)		6,174,733			0	296,833	12/15/2020	2FE.....
745310 AF 9	PUGET ENERGY INC SECURED CORP BND 5.62		09/19/2019	B47R_PB.....		5,000,007	5,000,000	4,999,650	5,000,008		(2)		(2)		5,000,007			0	331,250	07/15/2022	2FE.....
74733V AB 6	QEP RESOURCES INC SENIOR CORP BND 5.37		07/25/2019	Various.....		487,875	525,000	525,000	525,000				0		525,000		(37,125)	(37,125)	23,210	10/01/2022	3FE.....
74733V AC 4	QEP RESOURCES INC SENIOR CORP BND 5.25		09/16/2019	Various.....		3,227,500	3,500,000	3,403,750	3,432,225		9,074		9,074		3,441,299		(213,799)	(213,799)	159,323	05/01/2023	3FE.....
74736K AF 8	QORVO INC SENIOR CORP BND 5.500% 07/15		09/19/2019	B47R_HY.....		366,638	350,000	367,500			(862)		(862)		366,638			0	13,047	07/15/2026	3FE.....
74919R AA 3	RAAC SERIES RAAC_06-RP3 ABS 06-RP3 144A		09/25/2019	Paydown.....		165,223	165,223	147,771	157,426		7,797		7,797		165,223			0	4,941	05/25/2036	1FM.....
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		09/25/2019	Paydown.....		369,057	369,057	304,011	324,075		44,982		44,982		369,057			0	6,552	07/25/2037	1FM.....
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL RALI_06-Q		09/01/2019	Paydown.....		160,887	216,348	148,031	143,388		17,500		17,500		160,887			0	9,289	12/25/2036	1FM.....
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL RALI_06-Q		09/25/2019	Paydown.....		132,346	230,202	132,000	145,072		(12,726)		(12,726)		132,346			0	4,419	12/25/2036	1FM.....

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SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
74958D AH 1	RFMSI CMO_06-S10 2A1 5.500% 10/25/21		09/01/2019	Paydown.....		735	752	751	741			(5)	(5)		735			0	27	10/25/2021	3FM.....
74979U AA 3	SMBC RAIL SERVICES LLC SECUREDCORPBND		09/20/2019	Redemption 100.0000.....		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_		09/01/2019	Paydown.....		149,132	148,696	108,661	93,941		55,191		55,191		149,132			0	4,517	09/25/2046	1FM.....
751150 AD 5	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO		09/01/2019	Paydown.....		366,793	371,600	269,386	268,369		98,424		98,424		366,793			0	10,219	09/25/2046	1FM.....
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC SENIOR AB		09/25/2019	Paydown.....		538,616	538,616	396,556	424,751		113,866		113,866		538,616			0	10,203	12/26/2036	1FM.....
75281A AW 9	RANGE RESOURCES CORPORATION SENIOR CORP		07/26/2019	Various.....		495,990	500,000	497,230	498,181		376		376		498,557		(2,567)	(2,567)	19,087	06/01/2021	3FE.....
758750 B* 3	REGAL BELOIT CORP CORP BND 4.990% 07/		09/19/2019	B47R_PP.....		9,500,000	9,500,000	9,500,000	9,500,000				0		9,500,000			0	559,642	07/14/2021	2.....
760761 AB 2	REPUBLIC SERVICES INC CORP BND 5.500%		09/15/2019	Maturity.....		2,000,000	2,000,000	1,985,700	1,998,727		1,273		1,273		2,000,000			0	110,000	09/15/2019	2FE.....
76110W G3 4	RASC_04-KS10 ABS S10-M1 2.918% 11/25/3		09/25/2019	Paydown.....		66,804	66,804	66,866			(63)		(63)		66,804			0	269	11/25/2034	1FM.....
76110W WG 7	RESIDENTIALASSETSECURITIESC ABS 2004-KS2		09/01/2019	Paydown.....		31,779	31,779	31,774	31,764		15		15		31,779			0	1,004	03/25/2034	1FM.....
76110W YM 2	RESIDENTIAL ASSET SECURITIES C RASC_04-K		09/25/2019	Paydown.....		83,184	83,184	68,324	71,276		11,907		11,907		83,184			0	1,760	06/25/2034	1FM.....
76110W ZX 7	RASC_04-KS6 RASC_04-KS6 2.843% 07/25/3		09/25/2019	Paydown.....		122,895	122,895	106,456	111,577		11,318		11,318		122,895			0	2,717	07/25/2034	1FM.....
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO RAMP_04-R		09/25/2019	Paydown.....		71,845	71,845	71,845	71,845				0		71,845			0	1,574	08/25/2034	1FM.....
76112B Z2 9	RESIDENTIAL ASSET MORTGAGE PRO RAMP_06-R		07/25/2019	Paydown.....		310,788	310,788	267,278	309,494		1,294		1,294		310,788			0	5,486	03/25/2036	1FM.....
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI RAST_06-A		09/01/2019	Paydown.....		65,956	39,555	30,454	28,801		37,155		37,155		65,956			0	3,731	02/25/2037	1FM.....
76116R AA 9	RESMAE MORTGAGE LOAN TRUST RSMLT_06-1		09/25/2019	Paydown.....		152,750	152,750	72,483	72,350		80,400		80,400		152,750			0	2,855	02/25/2036	1FM.....
76169# AG 8	REYES HOLDINGS LLC CORP BND 5.130% 07		07/31/2019	Redemption 100.0000.....		3,400,000	3,400,000	3,400,000	3,400,000				0		3,400,000			0	174,420	07/31/2022	2.....
76169# AH 6	REYES HOLDINGS LLC SENIOR CORP BND 4.8		09/19/2019	B47R_PP.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	163,688	02/04/2025	2PL.....
761735 AT 6	REYNOLDS GROUP ISSUER LLC SECURED CORP B		09/19/2019	B47R_HY.....		515,000	515,000	515,000	515,000				0		515,000			0	17,889	07/15/2023	4FE.....
772739 AL 2	ROCK-TENN CO SENIOR CORP BND 4.900% 03		09/19/2019	B47R_PB.....		502,928	500,000	510,110	503,719		(791)		(791)		502,928			0	25,725	03/01/2022	2FE.....
780153 AU 6	ROYAL CARIBBEAN CRUISES LTD SENIOR CORP		09/19/2019	Various.....		8,542,735	8,487,000	8,629,743	8,554,234		(11,499)		(11,499)		8,542,735			0	376,257	11/15/2022	2FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
78442G RA 6	SLMA ABS -9-A7A 2.876% 01/25/41.....		07/25/2019	Paydown.....		208,658	208,658	207,223			1,435		1,435		208,658			0	5,083	01/25/2041	1FE.....
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA_06-8		07/25/2019	Paydown.....		70,490	70,490	58,796	61,021		9,468		9,468		70,490			0	1,519	01/25/2041	1FE.....
78454L AH 3	SM ENERGY CO SENIOR CORP BND 5.000% 01		09/18/2019	MORGAN STANLEY & CO. INC.....		1,026,720	1,116,000	1,077,875	1,091,271		5,948		5,948		1,097,219		(70,499)	(70,499)	37,975	01/15/2024	4FE.....
78454L AK 6	SM ENERGY CO SENIOR CORP BND 6.125% 11		09/18/2019	MORGAN STANLEY & CO. INC.....		56,477	58,000	57,477	57,703		46		46		57,749		(1,272)	(1,272)	3,010	11/15/2022	4FE.....
78454L AL 4	SM ENERGY CO SENIOR CORP BND 5.625% 06		09/18/2019	BARCLAYS CAPITAL.....		946,000	1,075,000	1,054,875	1,057,623		1,497		1,497		1,059,120		(113,120)	(113,120)	48,543	06/01/2025	4FE.....
78469Q AM 4	SPS SERVICER ADVANCE RECEIVABL SPART_16-		07/01/2019	Paydown.....			(5)	(5)	(1)		1		1					0	4,808	11/15/2049	1FE.....
78469Q AT 9	SPART_18-T1 SPART_18-T1 3.620% 10/17/5		08/15/2019	Paydown.....		1,400,005	1,400,005	1,399,936	1,399,936		69		69		1,400,005			0	33,787	10/17/2050	1FE.....
78469X AE 7	SPX FLOW INC SENIOR CORP BND 144A 5.87		09/19/2019	B47R_HY.....		1,438,000	1,438,000	1,438,000	1,438,000				0		1,438,000			0	92,461	08/15/2026	4FE.....
785592 AD 8	SABINE PASS LIQUEFACTION LLC SENIOR CORP		09/19/2019	B47R_PB.....		4,026,363	4,000,000	4,060,000	4,031,370		(5,007)		(5,007)		4,026,363			0	208,750	04/15/2023	2FE.....
785592 AJ 5	SABINE PASS LIQUEFACTION LLC SECURED COR		09/19/2019	Various.....		2,004,134	2,000,000	2,007,409	2,004,704		(570)		(570)		2,004,134			0	97,111	05/15/2024	2FE.....
78616# AB 4	SACRAMENTO KINGS SECURED CORP BND 4.58		07/01/2019	Various.....		1,445,057	1,445,057	1,445,057	1,445,057				0		1,445,057			0	53,071	07/01/2025	2.....
78616# AB 4	SACRAMENTO KINGS SECURED CORP BND 4.58		09/19/2019	B47R_PP.....		4,463,941	4,463,941	4,463,941	4,463,941				0		4,463,941			0	209,393	07/01/2025	2PL.....
79575@ AK 3	SALTCHUK RESOURCES INC CORP BND 4.270		09/19/2019	B47R_PP.....		3,225,000	3,225,000	3,225,000	3,225,000				0		3,225,000			0	100,986	06/25/2028	1PL.....
805564 EL 1	SAST_99-3 SAST_99-3 9.450% 12/25/32		09/01/2019	Paydown.....		31,111	31,111	31,036	31,111				0		31,111			0	1,145	12/25/2032	1FM.....
805564 JM 4	SAST_01-2 SAST_01-2 6.812% 08/25/31		09/01/2019	Paydown.....		568	568	614	568				0		568			0	19	08/25/2031	1FM.....
80689# BB 1	SCHNEIDER NATIONAL LEASING INC CORP BND		09/19/2019	B47R_PP.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	174,542	09/25/2023	2.....
811054 AG 0	EW SCRIPPS CO EW SCRIPPS CO 5.125% 05/		09/19/2019	B47R_HY.....		1,430,280	1,449,000	1,425,808	1,428,468		1,812		1,812		1,430,280			0	62,710	05/15/2025	4FE.....
81375W AB 2	SABR_04-01 SABR_04-01 2.783% 02/25/34		09/25/2019	Paydown.....		14,866	14,866	11,818	15,203		(337)		(337)		14,866			0	259	02/25/2034	1FM.....
81747W AG 2	SEMT2018-7 4.000% 09/25/48.....		09/01/2019	Paydown.....		657,411	657,411	660,698	660,429		(3,017)		(3,017)		657,411			0	17,787	09/25/2048	1FM.....
817565 CD 4	SERVICE CORP INTERNATIONAL US SENIORCORP		07/01/2019	CREDIT SUISSE FIRST BOSTON COR		1,744,625	1,700,000	1,589,500	1,590,674		4,240		4,240		1,594,914		149,711	149,711	43,244	12/15/2027	3FE.....
817610 AA 6	SERVICEMASTER CO LLC SENIOR CORP BND 144		09/19/2019	B47R_HY.....		3,450,000	3,450,000	3,450,000	3,450,000				0		3,450,000			0	149,308	11/15/2024	4FE.....
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST SAFT_13-1		09/01/2019	Paydown.....		94,757	94,757	99,102	99,817		(5,061)		(5,061)		94,757			0	2,375	07/25/2043	1FM.....
82280Q AJ 0	SHELLPOINT CO-ORIGINATOR TRUST WHOLECMO1		09/01/2019	Paydown.....		708,394	708,393	701,752	702,210		6,184		6,184		708,394			0	15,746	08/25/2045	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
82653G AA 0	Sierra Receivables Funding Com SRFC_18-3		09/20/2019	Paydown.....		875,292	875,292	875,072	875,074		218		218		875,292			0	21,438	09/20/2035	1FE.....
82653G AB 8	Sierra Receivables Funding Com SRFC_18-3		09/20/2019	Paydown.....		230,340	230,340	230,302	230,316		25		25		230,340			0	5,917	09/20/2035	1FE.....
828807 CF 2	SIMON PROPERTY GROUP LP CORP BND 4.375		09/19/2019	B47R_PB.....		998,971	1,000,000	994,180	998,490		481		481		998,971			0	45,938	03/01/2021	1FE.....
82967N AS 7	SIRIUS XM RADIO INC SENIOR CORP BND 144A		07/18/2019	Various.....		7,622,000	7,400,000	7,400,000	7,400,000				0		7,400,000			0	447,700	07/15/2024	3FE.....
831865 D# 4	AO SMITH CORP SENIOR CORP BND 3.520% 0		09/19/2019	B47R_PP.....		4,400,000	4,400,000	4,400,000	4,400,000				0		4,400,000			0	182,414	01/15/2030	1.....
83189D AD 2	SMBPRIVATEEDUCATIONLOANTRU SUB ABS 17-B		07/03/2019	SALOMON SMITH BARNEY INC...		1,954,625	1,900,000	1,890,500	1,890,766		577		577		1,891,343		63,282	63,282	37,499	12/15/2041	1FE.....
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4		09/25/2019	Paydown.....		858,736	858,736	854,265	854,976		3,760		3,760		858,736			0	18,042	11/25/2025	1FE.....
83404J AA 4	SOFI CONSUMER LOAN PROGRAM TRU ABS_17-3-		09/25/2019	Paydown.....		55,775	55,775	56,059	56,033		(258)		(258)		55,775			0	1,027	05/25/2026	1FE.....
83405P AA 9	SOFI CONSUMER LOAN PROGRAM TRU SCLP_2017		09/25/2019	Paydown.....		247,242	247,242	246,829	246,888		354		354		247,242			0	5,410	02/25/2026	1FE.....
838518 B@ 6	SOUTH JERSEY INDUSTRIES INC. CORP BND		08/15/2019	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	330,000	08/15/2019	2.....
843830 AF 7	SOUTHERN STAR CENTRAL CORP SENIOR CORP B		09/19/2019	B47R_PB.....		2,000,798	2,000,000	2,005,000	2,001,089		(291)		(291)		2,000,798			0	69,472	07/15/2022	2FE.....
84858@ AA 3	SPIRIT AIRLINES 2015-1 4.930% 04/01/23		09/19/2019	B47R_PP.....		990,815	990,815	990,815	990,815				0		990,815			0	47,219	04/01/2023	2FE.....
84860* AB 9	SPIRITS OF ST LOUIS BASKETBALL SENIOR CO		07/01/2019	Various.....		301	301	301	301				0		301			0	424	06/30/2036	2.....
84860* AB 9	SPIRITS OF ST LOUIS BASKETBALL SENIOR CO		09/30/2019	Various.....		21,708	21,708	21,708	21,708				0		21,708			0	627	06/30/2036	2PL.....
848609 AA 1	SPIRITS NEWCO LLC CORP BND 5.300% 03/		09/30/2019	Various.....		72,763	72,763	72,763	72,763				0		72,763			0	2,911	03/31/2033	2PL.....
85172F AN 9	SPRINGLEAF FINANCE CORP SENIOR CORP BND		09/19/2019	B47R_HY.....		787,848	776,000	788,610			(762)		(762)		787,848			0	55,904	03/15/2026	3FE.....
852061 AS 9	SPRINT COMMUNICATIONS INC SENIOR CORP BN		09/19/2019	B47R_HY.....		2,999,009	2,975,000	3,014,844	3,003,478		(4,469)		(4,469)		2,999,009			0	150,733	11/15/2022	4FE.....
85207U AK 1	SPRINT CORP SENIORCORPBND 7.625% 03/01		09/19/2019	B47R_HY.....		1,265,000	1,265,000	1,265,000	1,265,000				0		1,265,000			0	101,279	03/01/2026	4FE.....
85236K AA 0	SIDC_19-1A ABS -1A-A2 4.540% 02/25/44		09/25/2019	Paydown.....		25,000	25,000	24,989			11		11		25,000			0	621	02/25/2044	1FE.....
853496 AC 1	STANDARD INDUSTRIES INC SENIOR CORP BND		09/19/2019	B47R_HY.....		778,335	770,000	778,488			(152)		(152)		778,335			0	22,886	02/15/2027	3FE.....
858271 A* 0	STEELRIVER TRANSMISSION COMPAN SECURED C		09/30/2019	Redemption 100.0000.....		77,982	77,982	77,982					0		77,982			0	745	06/30/2047	2PL.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
858912 AF 5	STERICYCLE INC. SENIOR CORP BND 144A 5		09/19/2019	B47R_HY		1,125,000	1,125,000	1,125,000					0		1,125,000			0	15,957	07/15/2024	3FE
86024T AA 5	STEVENS HOLDING COMPANY INC SENIORCORPBN		09/19/2019	BARCLAYS CAPITAL		692,813	655,000	655,000	655,000				0		655,000		37,813	37,813	39,227	10/01/2026	4FE
86213B AA 5	STR_14-1A WHOLE CMO_14-1A-A1 144A 4.2		09/20/2019	Paydown		1,875	1,875	1,875	1,875				0		1,875			0	53	04/20/2044	1FE
86213B AB 3	STR_14-1A WHOLE CMO_14-1A-A2 144A 5.0		09/20/2019	Paydown		1,875	1,875	1,874	1,874		1		1		1,875			0	62	04/20/2044	1FE
863579 ML 9	STRUCTURED ADJUSTABLE RATE MOR SARM_05-6		09/25/2019	Paydown		475,247	475,247	412,277	463,568		11,679		11,679		475,247			0	10,741	03/25/2035	1FM
86358E WX 0	SALT MEZZANIN ABS 05-HE3 M1 2.738% 09		09/25/2019	Paydown		294,340	294,340	262,698	280,768		13,572		13,572		294,340			0	5,991	09/25/2035	1FM
86359D FM 4	STRUCTURED ASSET SECURITIES CO SASC_05-1		09/01/2019	Paydown		277,720	326,725	282,365	275,531		2,189		2,189		277,720			0	11,625	06/25/2035	1FM
86359D QP 5	SASC_05-16 SASC_05-16 5.500% 09/25/35		08/01/2019	Paydown		2,175,118	2,213,353	2,184,217	2,180,969		(5,850)		(5,850)		2,175,118			0	81,046	09/25/2035	2FM
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE CMO_05-AR		09/01/2019	Paydown		43,341	44,420	36,681	28,530		14,811		14,811		43,341			0	1,822	03/25/2046	1FM
863613 AC 9	SASC_07-MN1A SASC_07-MN1A 2.198% 01/25		09/25/2019	Paydown		290,235	290,235	267,016	284,662		5,573		5,573		290,235			0	1,788	01/25/2037	1FM
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE CMO_06-AR		09/25/2019	Paydown		557,544	557,544	436,179	390,968		166,576		166,576		557,544			0	11,325	08/25/2036	1FM
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE CMO_06-AR		09/25/2019	Paydown		31,019	31,019	24,233	24,260		6,758		6,758		31,019			0	544	10/25/2036	1FM
86362P AD 7	STRUCTURED ASSET SECURITIES CO ABS_07-BC		09/25/2019	Paydown		332,325	332,325	291,024	311,238		21,087		21,087		332,325			0	5,963	02/25/2037	1FM
86362X AP 3	SAMI_07-AR1 SUPSEN WHOLE CMO_07-AR1-2A1		09/25/2019	Paydown		214,750	214,750	173,378	111,944		102,806		102,806		214,750			0	8,356	01/25/2037	1FM
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		09/25/2019	Paydown		109,407	109,407	86,431	90,062		19,345		19,345		109,407			0	1,856	02/25/2037	1FM
86363W AG 4	STRUCTURED ASSET SECURITIES CO SASC_07-B		09/25/2019	Paydown		100,045	100,045	77,035	87,672		12,373		12,373		100,045			0	1,784	05/25/2047	1FM
86765L AP 2	SUNOCO LP / SUNOCO FINANCE COR SENIOR CO		07/17/2019	Tax Free Exchange		5,691,920	5,408,000	5,414,263			(287)		(287)		5,413,976		277,944	277,944	110,864	04/15/2027	3FE
872227 AC 7	TBW MORTGAGE BACKED PASS THROU TBW_07-2		09/25/2019	Paydown		133,059	133,059	67,148	62,015		71,044		71,044		133,059			0	1,304	07/25/2037	1FM
87222E AH 1	TBW MORTGAGE BACKED PASS THROU WHOLE CMO		09/01/2019	Paydown		138,648	138,648	72,676	10,211		128,437		128,437		138,648			0	2,584	03/25/2037	1FM
87243Q AB 2	TENET HEALTHCARE CO SUB CORP BND 6.000		09/11/2019	Call 103.9020		1,039,020	1,000,000	1,000,000	1,000,000				0		1,000,000			0	95,687	10/01/2020	3FE
87264A AT 2	T-MOBILE USA INC SENIOR CORP BND 5.375		09/19/2019	B47R_HY		2,171,000	2,171,000	2,171,000	2,171,000				0		2,171,000			0	108,264	04/15/2027	3FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS CORP BND		09/05/2019	Redemption	100.0000	205,472	205,472	205,472	205,472				0		205,472		0	0	8,030	12/05/2022	1
87305N AV 0	TTX COMPANY TTX COMPANY 5.453% 01/02/2		07/02/2019	Redemption	100.0000	592	592	610	595		(3)		(3)		592		0	0	32	01/02/2022	1
87342R AD 6	TACO BELL FUNDING LLC BELL_18-ABS -1-A2		08/25/2019	Paydown		16,250	16,250	16,250	16,250				0		16,250		0	0	865	11/25/2048	2FE
87342R AE 4	TACO BELL FUNDING LLC BELL_18-ABS 1-A2I		08/25/2019	Paydown		20,000	20,000	20,000	20,000				0		20,000		0	0	1,219	11/25/2048	2FE
87612B AP 7	TARGA RESOURCES PARTNERS LP SENIOR CORP		09/19/2019	B47R_HY		1,470,519	1,500,000	1,435,625	1,466,401		4,118		4,118		1,470,519		0	0	53,833	11/15/2023	3FE
87612B BE 1	TARGA RESOURCES PARTNERS LP SENIOR CORP		09/19/2019	B47R_HY		135,000	135,000	135,000	135,000				0		135,000		0	0	8,224	02/01/2027	3FE
878048 AE 7	TBW_06-2 TBW_06-2 6.000% 07/25/36...		08/01/2019	Paydown		196,672	196,672	132,484	119,056		77,616		77,616		196,672		0	0	6,390	07/25/2036	1FM
87804A AB 8	TBW MORTGAGE BACKED PASS THROU TBW_06-3		09/01/2019	Paydown		71,218	106,926	62,189	57,834		13,384		13,384		71,218		0	0	4,557	07/25/2036	1FM
88033G CN 8	TENET HEALTHCARE CO SENIOR CORP BND 6.		08/29/2019	Various		1,030,688	1,000,000	994,866	996,871		369		369		997,240		33,447	33,447	47,213	06/15/2023	5FE
880349 AR 6	TENNECO AUTO INC. SENIOR CORP BND 5.00		09/18/2019	BANC OF AMERICA SECURITIES LLC		1,147,375	1,370,000	1,370,000	1,370,000				0		1,370,000		(222,625)	(222,625)	46,618	07/15/2026	3FE
88105* AA 7	TERRAFORM OSPREY I LLC SECURED CORP BND		09/30/2019	Redemption	100.0000	25,502	25,502	25,502					0		25,502		0	0	69	07/02/2032	2FE
881561 PA 6	TERWIN MORTGAGE TRUST TMTS_04-TMTS_04-2		09/25/2019	Paydown		660,893	660,893	615,766	654,516		6,377		6,377		660,893		0	0	17,477	12/25/2034	1FM
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-TMT_05-8H		09/25/2019	Paydown		208,294	208,294	190,646	207,826		468		468		208,294		0	0	4,305	07/25/2035	1FM
88156P AA 9	TMTS_06-7 TMTS_06-7 2.178% 07/25/37		09/25/2019	Paydown		265,632	265,632	258,327	261,804		3,828		3,828		265,632		0	0	4,738	07/25/2037	1FM
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-TMTS_06-9		09/25/2019	Paydown		202,069	202,069	179,841	186,072		15,997		15,997		202,069		0	0	4,137	10/25/2037	1FM
88160Q AL 7	TESORO LOGISTICS LP SENIOR CORP BND 6.		09/23/2019	Taxable Exchange		754,800	742,000	740,145	740,834		203		203		741,036		13,763	13,763	43,541	10/15/2022	2FE
88160Q AM 5	ANDEAVOR LOGISTICS LP / TESORO SENIOR CO		09/23/2019	Taxable Exchange		1,792,935	1,710,000	1,710,000	1,710,000				0		1,710,000		82,935	82,935	97,506	05/01/2024	2FE
883556 BF 8	THERMO FISHER SCIENTIFIC INC SENIOR CORP		09/19/2019	B47R_PB		5,092,999	5,000,000	5,170,100	5,107,806		(14,806)		(14,806)		5,092,999		0	0	235,167	02/01/2024	2FE
88947E AN 0	TOLL BROS FIN SENIOR CORP BND 4.375% 0		09/19/2019	B47R_HY		489,480	500,000	475,000	487,755		1,725		1,725		489,480		0	0	20,295	04/15/2023	3FE
89148B D@ 7	TORTOISE MLP FUND INC SENIOR CORP BND		09/09/2019	Maturity		17,500,000	17,500,000	17,500,000	17,500,000				0		17,500,000		0	0	518,481	09/09/2019	1FE
89169D AL 5	TWPT_17-3 2.862% 07/25/57		09/01/2019	Paydown		261,439	261,439	257,517	255,806		5,633		5,633		261,439		0	0	7,309	07/25/2057	1FM
89173U AA 5	TWPT_17-4 ABS 7-4-A1 144A 2.750% 06/25		09/01/2019	Paydown		231,902	230,800	224,751			8,145		8,145		231,902		0	0	4,707	06/25/2057	1FM
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT ABS18-314		09/01/2019	Paydown		598,708	598,708	598,926	598,823		(115)		(115)		598,708		0	0	14,599	05/25/2058	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
893647 BE 6	TRANSDIGM INC SECURED CORP BND 144A 6.		09/19/2019	B47R_HY.....		1,322,971	1,286,000	1,326,188			(3,216)		(3,216)		1,322,971			0	48,225	03/15/2026	4FE.....
893830 BF 5	TRANSOCEAN INC SENIOR CORP BND 144A 7.		09/18/2019	GOLDMAN SACHS & CO.....		1,152,000	1,200,000	1,200,000	1,200,000				0		1,200,000		(48,000)	(48,000)	61,250	01/15/2026	5FE.....
893830 BK 4	TRANSOCEAN INC SENIORCORPBND144A 7.250		09/18/2019	J.P. MORGAN SECURITIES INC..		1,657,350	1,740,000	1,740,000	1,740,000				0		1,740,000		(82,650)	(82,650)	113,885	11/01/2025	5FE.....
896047 AH 0	TRIBUNE CO SENIOR CORP BND 5.875% 07/1		09/19/2019	Various.....		4,058,760	4,000,000	4,000,000	4,000,000				0		4,000,000			0	218,038	07/15/2022	4FE.....
89675* AN 7	TRITON CONTAINER INTERNATIONAL CORP BND		09/19/2019	B47R_PP.....		714,286	714,286	714,286	714,286				0		714,286			0	38,419	04/30/2020	2.....
896818 AP 6	TRIUMPH GROUP INC 7.750% 08/15/25		09/10/2019	J.P. MORGAN SECURITIES INC..		3,060,000	3,000,000	3,018,014	3,015,417		(1,855)		(1,855)		3,013,562		46,438	46,438	249,938	08/15/2025	5FE.....
897051 AA 6	TRONOX INC SENIORCORPBND144A 6.500% 04		09/18/2019	Various.....		1,824,563	1,850,000	1,842,313	1,843,041		505		505		1,843,545		(18,983)	(18,983)	111,899	04/15/2026	4FE.....
898813 AK 6	TUCSON ELECTRIC POWER CO CORP BND 5.15		09/19/2019	B47R_PB.....		1,998,352	2,000,000	1,993,640	1,997,843		508		508		1,998,352			0	86,978	11/15/2021	1FE.....
90346W AB 9	US AIRWAYS INC US AIRWAYS 2013-1 PASS TH		09/19/2019	B47R_PB.....		745,481	745,481	745,481	745,481				0		745,481			0	33,837	11/15/2021	2FE.....
90363@ AA 8	USTA NATIONAL TENNIS CENTER IN SENIOR CO		07/08/2019	Redemption 100.0000.....		48,663	48,663	48,663	48,663				0		48,663			0	1,513	09/08/2024	1.....
90363@ AB 6	USTA NATIONAL TENNIS CENTER IN SENIOR CO		07/08/2019	Various.....		142,910	142,910	142,910	142,910				0		142,910			0	4,373	09/08/2039	1.....
90366* AA 7	USGBF NOTE NIAID LLC TRANCHE A SENIOR CO		09/15/2019	Redemption 100.0000.....		331,930	331,930	331,930	329,839		2,091		2,091		331,930			0	9,869	04/15/2029	1.....
90366* AA 7	USGBF NOTE NIAID LLC TRANCHE A SENIOR CO		09/19/2019	B47R_PP.....		15,956,038	15,956,038	15,956,038	15,855,510		100,528		100,528		15,956,038			0	541,392	04/15/2029	1.....
90400G AB 7	ULTRA PETROLEUM CORP. ULTRA RESOURCES IN		09/18/2019	SEAPORT GROUP.....		160,875	1,950,000	165,750	1,939,122		602		602		165,750		(4,875)	(4,875)	129,289	04/15/2025	5FE.....
904764 AU 1	UNILEVER CAPITAL CORP SENIOR CORP BND		07/31/2019	BARCLAYS CAPITAL.....		6,053,250	6,250,000	6,151,063	6,173,144		5,514		5,514		6,178,658		(125,408)	(125,408)	126,389	07/28/2026	1FE.....
906548 CP 5	UNION ELECTRIC CO SECURED CORP BND 3.5		07/29/2019	FTN FINANCIAL.....		2,441,266	2,300,000	2,298,045			78		78		2,298,123		143,143	143,143	32,424	03/15/2029	1FE.....
907834 AB 1	ANADARKO HOLDING CO CORP BND 7.500% 10		09/18/2019	Taxable Exchange.....		8,921,794	7,200,000	8,166,528	7,682,797		(34,954)		(34,954)		7,647,843		1,273,950	1,273,950	499,500	10/15/2026	2FE.....
909287 AA 2	UAL PASS THROUGH TRUST SERIES SENIOR COR		07/02/2019	Various.....		84,113	84,113	73,178	79,288		4,825		4,825		84,113			0	2,791	07/02/2022	3FE.....
90932P AB 4	UNITED AIRLINES INC SECURED CORP BND 4		09/19/2019	Various.....		4,459,515	4,442,485	4,482,150	4,463,832		(4,317)		(4,317)		4,459,515			0	198,122	04/11/2022	2FE.....
910047 AJ 8	UAL CORPORATION SENIOR CORP BND 4.250%		08/22/2019	MORGAN STANLEY & CO. INC....		516,250	500,000	500,000	500,000				0		500,000		16,250	16,250	19,184	10/01/2022	3FE.....
911365 BF 0	UNITED RENTALS NORTH AMERICA I SENIOR CO		09/19/2019	B47R_HY.....		700,000	700,000	700,000	700,000				0		700,000			0	42,136	05/15/2027	3FE.....
91319A A* 3	UNITED WATER NEW JERSEY CORP BND 4.38		09/19/2019	B47R_PP.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	40,880	04/13/2021	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
914906 AR 3	UNIVISION COMMUNICATIONS INC SECURED COR		09/18/2019	CITIGROUP GLOBAL MKT INC.....		4,483,125	4,500,000	4,432,500	4,450,861		6,760		6,760		4,457,621		25,504	25,504	195,391	05/15/2023	4FE.....
92257A AB 0	VCC_18-1 SENIORWHOLECMO18-1144A 3.590%		09/01/2019	Paydown.....		200,984	200,984	200,915	200,915		.68		.68		200,984			.0	4,815	04/25/2048	1FE.....
92257N AA 4	VELOCITYCOMMERCIALCAPITALLO SENIOR CMBS		09/01/2019	Paydown.....		16,260	16,260	16,259			.2		.2		16,260			.0	.85	07/25/2049	1FE.....
92257N AA 4	VELOCITYCOMMERCIALCAPITALLO SENIOR CMBS		08/01/2019	Paydown.....		12,893	12,893	12,891			.1		.1		12,893			.0	.34	07/25/2049	1Z.....
92258M AB 3	VCC_15-1 SUB CMBS -1-M1 144A 5.280% 06		09/01/2019	Redemption 100.0000.....		727,258	727,258	728,735	728,744		(1,486)		(1,486)		727,258			.0	24,011	06/25/2045	1FE.....
92258M AC 1	VCC_15-1 SUB CMBS -1-M2 144A 5.880% 06		09/01/2019	Paydown.....		130,733	130,733	132,163	132,161		(1,427)		(1,427)		130,733			.0	5,765	06/25/2045	1FE.....
92258N AB 1	VCC_16-1 VCC_16-1 3.534% 04/25/46...		09/01/2019	Paydown.....		260,101	260,101	260,101	260,101				.0		260,101			.0	6,123	04/25/2046	1FE.....
92258V AA 5	VCC_17-2-AFL VCC_17-2 2.918% 11/25/47		09/25/2019	Paydown.....		29,434	28,890	28,926	29,476		(42)		(42)		29,434			.0	1,455	11/25/2047	1FE.....
92259B AA 8	VELOCITY COMMERCIAL CAPITAL VCC_18-2 4		09/01/2019	Paydown.....		401,786	401,786	401,824	55,561		1,884		1,884		401,786			.0	13,710	10/26/2048	1FE.....
92259B AD 2	VELOCITY COMMERCIAL CAPITAL CMBS_18-2-M1		09/01/2019	Paydown.....		51,559	51,559	51,549	51,549		.11		.11		51,559			.0	1,480	10/26/2048	1FE.....
92428F A* 8	VERMONT TRANSCO LLC CORP BND 4.810% 1		09/19/2019	B47R_PP.....		17,629,630	17,629,630	17,629,630	17,629,630				.0		17,629,630			.0	819,719	10/01/2029	1PL.....
92537H AA 9	VERUSSECURITIZATIONTRUSTVER RMBS INV2-A1		09/01/2019	Paydown.....		52,379	52,379	52,378			.1		.1		52,379			.0	.188	07/25/2059	1FE.....
925524 AX 8	VIACOM INC CORP BND 6.875% 04/30/36		07/31/2019	GOLDMAN SACHS & CO.....		1,203,574	950,000	932,207	935,851		252		252		936,104		267,470	267,470	49,347	04/30/2036	2FE.....
92552V AL 4	VIASAT INC. SECURED CORP BND 144A 5.62		09/19/2019	B47R_HY.....		1,122,593	1,118,000	1,122,996			(404)		(404)		1,122,593			.0	30,046	04/15/2027	3FE.....
92826C AC 6	VISA INC SENIORCORPBND 2.800% 12/14/22		09/19/2019	B47R_PB.....		9,859,238	10,000,000	9,806,350	9,830,261		28,977		28,977		9,859,238			.0	213,889	12/14/2022	1FE.....
92840V AA 0	VISTRA OPERATIONS COMPANY LLC SENIORCORP		09/19/2019	B47R_HY.....		295,000	295,000	295,000	295,000				.0		295,000			.0	17,442	09/01/2026	3FE.....
92840V AF 9	VISTRA OPERATIONS COMPANY LLC SENIOR COR		09/19/2019	B47R_HY.....		170,000	170,000	170,000					.0		170,000			.0	2,101	07/31/2027	3FE.....
92890F AY 2	WFRBS_14-C20 SUB CMBS_14-C20-B 4.378%		07/01/2019	DEUTSCHE BANK AG.....									.0					.0	43,780	05/15/2047	1FM.....
92890H AB 8	WEA FINANCE LLC CORP BND 144A 2.700% 0		09/17/2019	Maturity.....		2,000,000	2,000,000	1,996,000	1,999,401		599		599		2,000,000			.0	54,000	09/17/2019	1FE.....
929227 4D 5	WASHINGTON MUTUAL CMO-03-AR6-A1 4.709%		09/01/2019	Paydown.....		7,651	7,651	7,692	7,757		(106)		(106)		7,651			.0	.215	06/25/2033	1FM.....
92964@ AA 7	WY GEORGIA HOLDINGS 2004 LLC CORP BND		09/15/2019	Various.....		18,000,000	18,000,000	18,000,000	18,000,000				.0		18,000,000			.0	1,006,200	09/15/2019	1.....

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SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
92977B A* 2	HOME DEPOT INC CORP BND 6.000% 01/15/		09/15/2019	Redemption	100.0000	131,148	131,148	130,922	131,058		.90		.90		131,148			.0	5,248	01/15/2025	1
92977Y BW 0	WMLT CMO_05-B 2A4 4.452% 10/20/35		09/01/2019	Paydown		273,049	273,049	243,753	259,323		13,726		13,726		273,049			.0	7,772	10/20/2035	1FM
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L WMLT_06-A		09/25/2019	Paydown		109,555	109,555	60,735	56,567		52,987		52,987		109,555			.0	1,861	08/25/2036	1FM
93041# AA 0	WALGREEN CO LEASE PASS THROUGH CORP BND		09/15/2019	Redemption	100.0000	11,027	11,027	11,027	11,027				.0		11,027			.0	391	02/15/2034	2
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		09/01/2019	Paydown		1,018,357	948,065	781,893	799,147		219,210		219,210		1,018,357			.0	25,508	07/25/2046	1FM
93364E AE 4	WMHE_07-HE3 WMABC_07-HE3 2.308% 05/25/		09/25/2019	Paydown		88,215	88,215	53,418	55,683		32,532		32,532		88,215			.0	1,624	05/25/2037	1FM
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES WMHE_07-H		09/25/2019	Paydown		167,355	167,355	102,255	105,276		62,079		62,079		167,355			.0	3,036	05/25/2037	1FM
93935W AF 1	WMALT_06-9 WMALT_06-9 4.649% 10/25/36		09/01/2019	Paydown		116,653	116,653	52,244	46,518		70,135		70,135		116,653			.0	1,814	10/25/2036	1FM
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS WMALT_07-		09/01/2019	Paydown		163,174	176,079	144,542	136,820		26,354		26,354		163,174			.0	7,175	06/25/2037	1FM
942682 B* 5	WATSON LAND CO SENIOR CORP BND 4.400%		09/29/2019	Various		92,142	92,142	92,142	92,142				.0		92,142			.0	2,704	12/29/2040	2
94974B EV 8	WELLS FARGO & COMPANY CORP BND 4.600%		09/19/2019	B47R_PB		9,996,190	10,000,000	9,979,300	9,994,505		1,685		1,685		9,996,190			.0	444,667	04/01/2021	1FE
94978# BV 8	HOME DEPOT INC CORP BND 5.370% 01/15/		09/15/2019	Redemption	100.0000	232,326	232,326	232,859	232,362		(36)		(36)		232,326			.0	8,320	01/15/2020	1
94978# CQ 8	CVS PASSTHROUGH TRUST CORP BND 5.610%		09/10/2019	Redemption	100.0000	82,361	82,361	79,625	81,081		1,280		1,280		82,361			.0	3,082	08/10/2027	2
94978# CZ 8	FIRST UNION RAIL CORP CORP BND 5.480%		09/03/2019	Redemption	100.0000	3,495	3,495	3,495	3,495				.0		3,495			.0	192	01/02/2025	1
94978# DC 8	FIRST UNION RAIL CORP CORP BND 5.480%		09/03/2019	Redemption	100.0000	1,641	1,641	1,641	1,641				.0		1,641			.0	90	01/02/2025	1
94980G BF 7	WFHE_04-2 WFHE_04-2 3.018% 05/25/34		09/25/2019	Paydown		365,456	365,456	353,579	361,676		3,780		3,780		365,456			.0	8,186	05/25/2034	1FM
949832 AE 9	WELLS FARGO MORTGAGE BACKED SE WFMBS_05-		09/01/2019	Paydown		1,152,481	1,152,481	1,035,793	1,125,847		26,634		26,634		1,152,481			.0	40,381	12/25/2035	1FM
949834 CM 5	WFMBS_07-14 WFMBS_07-14 5.500% 10/25/2		09/01/2019	Paydown		10,832	10,832	10,701	10,724		107		107		10,832			.0	398	10/25/2022	1FM
94983Q AK 2	WFMBS_06-3 WFMBS_06-3 5.500% 03/25/36		09/01/2019	Paydown		133,005	135,115	122,004	132,741		264		264		133,005			.0	4,750	03/25/2036	3FM
94984J AL 5	WFMBS_06-13 WFMBS_06-13 6.000% 10/25/3		09/01/2019	Paydown		701,630	720,080	664,921	713,630		(12,000)		(12,000)		701,630			.0	32,282	10/25/2036	3FM
94985R AQ 5	WFMBS_07-4 WFMBS_07-4 6.000% 04/25/37		09/01/2019	Paydown		1,366,627	1,448,435	1,230,245	1,246,485		120,142		120,142		1,366,627			.0	62,164	04/25/2037	1FM
94987G AA 2	WELLS FARGO REREMIC TRUST WRF WRF_11-R		09/01/2019	Paydown		971,999	971,999	1,010,867	1,020,359		(48,359)		(48,359)		971,999			.0	31,237	09/17/2047	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
958254 AH 7	WESTERN MIDSTREAM OPERATING LP SENIORCOR		07/11/2019	MORGAN STANLEY & CO. INC.....		2,478,650	2,500,000	2,496,425	2,496,663		159		159		2,496,822		(18,172)	(18,172)	98,125	03/01/2028	2FE.....
960413 AT 9	WESTLAKE CHEMICAL CORP SENIOR CORP BND		07/03/2019	JANE STREET CAPITAL.....		1,020,920	1,000,000	995,000	995,816		249		249		996,065		24,855	24,855	32,300	08/15/2026	2FE.....
96145D AF 2	WRKCO INC SENIOR CORP BND 3.750% 03/15		09/25/2019	BARCLAYS CAPITAL.....		1,786,275	1,700,000	1,780,886			(117)		(117)		1,780,769		5,506	5,506	2,125	03/15/2025	2FE.....
96188# AA 6	WETT HOLDINGS LLC SECURED CORP BND 4.3		09/30/2019	Redemption 100.0000.....		31,111	31,111	31,111	31,111				0		31,111			0	1,006	12/18/2024	2FE.....
966387 BG 6	WHITING PETROLEUM CORP SENIORCORPBND 6		09/18/2019	Various.....		3,005,000	4,000,000	4,000,000	4,000,000				0		4,000,000		(995,000)	(995,000)	178,691	01/15/2026	4FE.....
96926D AR 1	WILLIAM LYON HOMES INC SENIOR CORP BND		09/18/2019	BANC OF AMERICA SECURITIES LLC		605,138	594,000	589,490	590,342		340		340		590,682		14,455	14,455	39,744	01/31/2025	4FE.....
96926D AU 4	WILLIAM LYON HOMES INC SENIORCORPBND144A		09/18/2019	J.P. MORGAN SECURITIES INC...		2,070,000	2,000,000	2,000,000	2,000,000				0		2,000,000		70,000	70,000	126,333	09/01/2023	4FE.....
96928* BK 2	WALGREEN CO LEASE PASS THROUGH CORP BND		09/15/2019	Redemption 100.0000.....		16,690	16,690	17,521	17,303		(613)		(613)		16,690			0	642	10/15/2032	2.....
96950G AB 8	WILLIAMS SCOTSMAN INTERNATIONAL SECURED C		09/20/2019	Various.....		2,921,184	2,785,000	2,791,963			(333)		(333)		2,791,630		129,554	129,554	115,289	08/15/2023	4FE.....
97181# EU 3	SOLVAY POLYMERS EQUIPMENT CORP BND 6.		07/02/2019	Redemption 100.0000.....		71,529	71,529	71,405	71,524		5		5		71,529			0	4,742	01/02/2020	1.....
97181# GA 5	SOLVAY POLYMERS EQUIPMENT CORP BND 6.		07/30/2019	Redemption 100.0000.....		7,009	7,009	6,615	6,962		47		47		7,009			0	462	01/30/2021	1.....
97806* AG 7	WOLVERINE POWER SUPPLY SENIOR CORP BND		09/10/2019	Redemption 100.0000.....		50,000	50,000	50,000	50,000				0		50,000			0	1,915	09/10/2045	1.....
98212B AD 5	WPX ENERGY INC CORP BND 6.000% 01/15/2		09/24/2019	Call 106.7500.....		1,560,685	1,462,000	1,455,260	1,459,748		474		474		1,460,222		1,778	1,778	159,358	01/15/2022	3FE.....
983130 AU 9	WYNN LAS VEGAS LLC / WYNN LAS SENIOR COR		09/19/2019	B47R_HY.....		4,667,437	4,750,000	4,557,188	4,654,339		13,098		13,098		4,667,437			0	162,061	05/30/2023	4FE.....
983130 AX 3	WYNN LAS VEGAS LLC / WYNN LAS SENIOR COR		09/18/2019	Various.....		3,078,750	3,000,000	3,000,000	3,000,000				0		3,000,000		78,750	78,750	133,438	05/15/2027	4FE.....
98954# AB 2	ZIEGLER INC CORP BND 4.520% 04/17/24		09/19/2019	Various.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	208,422	04/17/2024	3.....
98978V AP 8	ZOETIS INC SENIORCORPBND 4.450% 08/20/		07/31/2019	MORGAN STANLEY & CO. INC.....		5,520,700	5,000,000	4,964,750	4,964,706		465		465		4,965,172		555,528	555,528	211,375	08/20/2048	2FE.....
BHF0WB 45 1	LAS VEGAS SANDS LLC 3.854% 03/27/25		07/03/2019	WELLS FARGO SECURITIES.....		2,068,039	2,082,011	2,086,450	2,082,011				0		2,082,011		(13,972)	(13,972)		03/27/2025	2FE.....
BHF0WB 45 1	LAS VEGAS SANDS LLC 3.854% 03/27/25		07/31/2019	Redemption 100.0000.....		7,406,250	7,406,250	7,387,734	7,389,143		17,107		17,107		7,406,250			0		03/27/2025	2FE.....
BME21D FQ 9	FLNG LIQUEFACTION 2 LLC SENIOR CORP BND		09/30/2019	Redemption 100.0000.....		214,635	214,635	214,635	214,635				0		214,635			0	10,281	03/31/2038	2FE.....
BME2MG HY 0	BROOKLYN NAVY YARD COGENERATION SECURED C		07/01/2019	Tax Free Exchange.....		22,400,000	22,400,000	22,400,000					0		22,400,000			0	427,927	12/31/2040	2Z.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
BRTD9D AW 2	DELL INTERNATIONAL LLC DELLINTERNATIONAL	..	09/19/2019.	Redemption 100.0000.....	.....	332,876	332,876	332,085	320,519	.....	728	.....	728	.....	332,876	.....	.....	0	1,299	09/07/2023.	2FE.....
BRTD9D AW 2	DELL INTERNATIONAL LLC DELLINTERNATIONAL	..	09/25/2019.	Tax Free Exchange.....	.....	9,042,771	9,059,379	9,038,023	8,699,812	.....	3,032	.....	3,032	.....	9,042,771	.....	.....	0	36,283	09/07/2023.	2FE.....
BRTDLH ZK 8	FIRST DATA CORPORATION FIRSTDATACORPORAT	..	07/29/2019.	Redemption 100.0000.....	.....	2,289,236	2,289,236	2,286,261	2,286,029	.....	3,206	.....	3,206	.....	2,289,236	.....	.....	0	.....	04/26/2024.	3FE.....
BRTF1Z KW 5	GCI HOLDINGS INC 4.335% 02/02/22.....	..	09/12/2019.	SUNTRUST ROBINSON HUMP.....	.....	2,800,000	2,859,864	2,851,671	2,853,517	.....	1,361	.....	1,361	.....	2,854,878	.....	(54,877)	(54,877)	.....	02/02/2022.	4FE.....
G4691# AC 9	IMI GROUP LIMITED CORP BND 7.610% 07/	..	07/28/2019.	Various.....	.....	13,000,000	13,000,000	14,233,735	13,220,670	.....	(220,670)	.....	(220,670)	.....	13,000,000	.....	.....	0	989,300	07/28/2019.	2.....
008474 A# 5	AGNICO-EAGLE MINES LTD. CORP BND 6.77	A	09/19/2019.	B47R_PP.....	.....	5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	0	.....	5,000,000	.....	.....	0	321,575	04/07/2022.	2.....
008474 B# 4	AGNICO-EAGLE MINES LTD. UNSEC CORP BND	A	09/19/2019.	B47R_PP.....	.....	3,400,000	3,400,000	3,400,000	3,400,000	.....	.....	.....	0	.....	3,400,000	.....	.....	0	111,053	06/30/2023.	2.....
01626P AJ 5	ALIMENTATION COUCHE-TARD INC SENIOR CORP	A	09/19/2019.	B47R_PB.....	.....	9,690,349	10,000,000	9,610,098	9,617,337	.....	73,012	.....	73,012	.....	9,690,349	.....	.....	0	309,750	07/26/2022.	2FE.....
071734 AC 1	BAUSCH HEALTH COMPANIES INC SECURED CORP	A	09/19/2019.	B47R_HY.....	.....	1,190,084	1,180,000	1,191,053	.....	.....	(969)	.....	(969)	.....	1,190,084	.....	.....	0	35,998	08/15/2027.	3FE.....
11283Y AA 8	BROOKFIELD RESIDENTIAL PROPERT BROOKFIEL	A	09/19/2019.	BANK OF MONTREAL.....	.....	1,012,500	1,000,000	1,000,000	1,000,000	.....	.....	.....	0	.....	1,000,000	.....	12,500	12,500	52,076	07/01/2022.	4FE.....
136385 AX 9	CANADIAN NATURAL RESOURCES LTD SENIOR CO	A	07/31/2019.	DIRECT.....	.....	5,686,395	5,500,000	5,483,280	5,485,530	.....	861	.....	861	.....	5,486,391	.....	200,004	200,004	141,755	06/01/2027.	2FE.....
18914L AA 8	CLOVER LIMITED PARTNERSHIP CLOVER LIMITE	..	09/30/2019.	Redemption 100.0000.....	.....	57,364	57,364	58,407	.....	.....	.....	.....	0	.....	57,364	(1,043)	.....	(1,043)	2,253	03/31/2034.	2FE.....
18914L AB 6	CLOVER LIMITED PARTNERSHIP CLOVERLIMITED	..	06/30/2019.	Redemption 100.0000.....	.....	94,070	94,070	94,533	.....	.....	.....	.....	0	.....	94,070	(463)	.....	(463)	1,983	06/30/2034.	2FE.....
32117P AD 9	FIRST NATIONS ETF LP SECUREDCORPBND 4.	..	06/30/2019.	Various.....	.....	191,279	191,279	196,265	183,009	.....	.....	.....	0	13,256	191,279	(4,986)	.....	(4,986)	3,923	12/31/2041.	2FE.....
35952S AA 0	FTG FRASER TRANSPORTATION GROU FRASER TR	..	09/30/2019.	Various.....	.....	317,747	317,747	324,161	308,022	.....	.....	.....	0	16,139	317,747	(6,415)	.....	(6,415)	11,315	12/30/2033.	1FE.....
496676 AC 1	KINGSTON SOLAR LP SECURED CORP BND 3.5	..	07/31/2019.	Redemption 100.0000.....	.....	196,432	196,432	194,911	188,860	.....	.....	.....	0	6,051	196,432	1,521	.....	1,521	7,014	07/31/2035.	2FE.....
559222 AR 5	MAGNA INTERNATIONAL INC MAGNA INTERNATIO	A	07/29/2019.	AMHERST PIERPONT SECUI.....	.....	1,525,667	1,430,000	1,479,979	1,466,257	.....	(2,881)	.....	(2,881)	.....	1,463,376	.....	62,291	62,291	49,454	10/01/2025.	1FE.....
66980C AA 6	NOUVELLE AUTOROUTE 30 FINANCEM GLOBAL CO	..	07/02/2019.	Redemption 100.0000.....	.....	5,078	5,078	5,122	.....	.....	.....	.....	0	.....	5,078	(44)	.....	(44)	105	06/30/2042.	2FE.....
66980C AB 4	NOUVELLE AUTOROUTE 30 FINANCEM SENIORCOR	..	09/30/2019.	Redemption 100.0000.....	.....	1,690	1,690	1,726	.....	.....	.....	.....	0	.....	1,690	(36)	.....	(36)	69	03/31/2042.	2FE.....
72908L AB 1	PLENARY PROPERTIES NDC GP PLENARY PROPER	..	09/07/2019.	Various.....	.....	140,950	140,950	157,312	127,243	.....	11,316	.....	11,316	33,515	140,950	(31,124)	.....	(31,124)	4,834	02/07/2040.	2FE.....
811427 AA 1	SEA TO SKY HIGHWAY INVESTMENT SEA TO SKY	..	08/31/2019.	Various.....	.....	1,670,911	1,670,911	1,749,994	1,625,444	.....	216	.....	216	124,403	1,670,911	(79,153)	.....	(79,153)	44,125	10/31/2030.	1FE.....
87277* AA 1	TM1505 LLC CORP BND 5.350% 04/05/23	..	09/05/2019.	Various.....	424,590	424,590	425,942	425,058	(468)	(468)	424,590	0	15,149	04/05/2023.	1.....

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SCHEDULE D - PART 4

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										11	12	13	14	15							
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91911K AN 2	BAUSCH HEALTH COMPANIES INC SECUREDCORPB	A	09/19/2019	B47R_HY.....		1,030,000	1,030,000	1,030,000	1,030,000				0		1,030,000			0	50,041	11/01/2025	3FE.....
92658T AQ 1	VIDEOTRON LTEE SENIOR CORP BND 5.000%	A	09/19/2019	B47R_HY.....		1,998,228	2,000,000	1,995,000	1,997,850		378		378		1,998,228			0	67,778	07/15/2022	3FE.....
98462Y B# 6	YAMANA GOLD SENIOR CORP BND 4.760% 03/	A	09/19/2019	B47R_PP.....		3,534,384	3,534,384	3,534,384	3,534,384				0		3,534,384			0	121,037	03/23/2022	2.....
98462Y C* 9	YAMANA GOLD CORP BND 4.910% 03/23/24	A	09/19/2019	B47R_PP.....		1,767,192	1,767,192	1,767,192	1,767,192				0		1,767,192			0	62,426	03/23/2024	2.....
C4111# AG 6	GRAYMONT WESTERN CANADA INC SE CORP BND	A	09/19/2019	Various.....		3,600,000	3,600,000	3,600,000	3,600,000				0		3,600,000			0	125,960	06/21/2027	2PL.....
C5793# AE 3	MCCAIN FOODS LTD CORP BND 5.280% 09/1	A	09/15/2019	Various.....		32,000,000	32,000,000	32,000,000	32,000,000				0		32,000,000			0	1,689,600	09/15/2019	1.....
PP1T1F YI 4	PLENARY HEALTH NORTH BAY FINCO PLENARY H		09/13/2019	Various.....		31,981	31,981	36,208	33,300		(2,488)		(2,488)	2,656	31,981	(1,488)		(1,488)	1,189	03/13/2040	2FE.....
PP1T1F YI 4	PLENARY HEALTH NORTH BAY FINCO PLENARY H		07/13/2019	Various.....		16,117	16,117	17,984	16,540		(1,236)		(1,236)	1,319	16,117	(507)		(507)	485	03/13/2040	2Z.....
00183F AA 3	ANNO 2017 JOINT HOLDING UK LIM SENIORCOR	B	06/30/2019	Redemption 100.0000.....		229,164	229,164	239,787	229,326				0	10,462	229,164	(10,624)		(10,624)	3,732	05/31/2033	2FE.....
00772B AM 3	AERCAP IRELAND CAPITAL LTD / A SENIOR CO	D	09/19/2019	B47R_PB.....		993,713	1,000,000	982,778	991,661		2,052		2,052		993,713			0	48,333	10/01/2021	2FE.....
03763Y AS 5	APIDOS CDO APID_12-11A ABS_12-11A CR 144	D	09/12/2019	Paydown.....		3,350,000	3,350,000	3,350,000	3,350,000				0		3,350,000			0	161,237	01/17/2028	1FE.....
03763Y AU 0	APIDOS CDO APID_12-11A APID_12-11A 6.3	D	09/12/2019	Paydown.....		8,500,000	8,500,000	8,412,450	8,500,000				0		8,500,000			0	514,296	01/17/2028	2FE.....
03938L AQ 7	ARCELORMITTAL CORP BND 5.250% 08/05/20	D	08/30/2019	Various.....		6,862,901	6,675,000	6,925,906	6,749,973		(31,116)		(31,116)		6,718,857		(43,857)	(43,857)	562,675	08/05/2020	2FE.....
03938L AU 8	ARCELORMITTAL CORP BND 5.500% 03/01/21	D	09/19/2019	Various.....		10,128,316	10,000,000	10,517,500	10,189,727		(61,412)		(61,412)		10,128,316			0	577,500	03/01/2021	2FE.....
03969A AJ 9	ARDAGH PACKAGING FINANCE PLC SENIOR CORP	D	08/14/2019	Call 105.4380.....		1,054,380	1,000,000	1,000,000	1,000,000				0		1,000,000			0	108,554	05/15/2024	4FE.....
03969A AN 0	ARDAGH PACKAGING FINANCE PLC SECURED COR	D	09/19/2019	B47R_HY.....		1,300,000	1,300,000	1,300,000	1,300,000				0		1,300,000			0	5,511	08/15/2026	3FE.....
03969A AP 5	ARDAGH PACKAGING FINANCE PLC SENIOR CORP	D	09/18/2019	CITIGROUP GLOBAL MKT INC.....		2,025,000	2,000,000	2,000,000	2,000,000				0		2,000,000		25,000	25,000	11,083	08/15/2027	4FE.....
04964L AJ 8	ATRIUM CDO CORP ATRM_9A ABS_17-9A ER 144	D	09/18/2019	DIRECT.....		2,206,183	2,300,000	2,300,000	2,214,281		3,612		3,612		2,217,893		(11,710)	(11,710)	170,252	05/28/2030	3FE.....
05070F A@ 9	AUCKLAND INTL AIRPORT LTD CORP BND 4.	D	09/19/2019	B47R_PP.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	553,914	07/12/2021	1FE.....
05330K AA 3	AUTOPISTAS METROPOLITANAS DE P SECURED C	D	09/30/2019	Redemption 100.0000.....		37,485	37,485	37,485	37,485				0		37,485			0	1,898	06/30/2035	2FE.....
05530H A@ 9	BBA AVIATION PLC CORP BND 5.810% 05/1	D	09/18/2019	Call 105.7277.....		4,229,108	4,000,000	4,348,560	4,170,273		(49,415)		(49,415)		4,120,858		(120,858)	(120,858)	422,774	05/18/2021	3.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
05537G AA 3	BANCO CONTINENTAL SA CORP BND 144A 5.0	D	09/19/2019	B47R_EM.....		8,039,987	8,000,000	8,116,625	8,048,194		(8,207)		(8,207)		8,039,987			0	425,556	08/26/2022	2FE.....
05541V AE 6	BG ENERGY CAPITAL PLC CORP BND 144A 4.	D	09/19/2019	B47R_PB.....		2,994,281	3,000,000	2,976,300	2,992,417		1,864		1,864		2,994,281			0	111,333	10/15/2021	1FE.....
055451 AU 2	BHP BILLITON FINANCE USA LTD SENIOR CORP	D	09/19/2019	B47R_PB.....		5,056,421	5,000,000	5,099,000	5,065,590		(9,169)		(9,169)		5,056,421			0	186,618	09/30/2023	1FE.....
05578Q AA 1	BPCE SA SUB CORP BND 144A 5.700% 10/22	D	09/19/2019	B47R_PB.....		1,027,759	1,000,000	1,032,180	1,032,006		(4,248)		(4,248)		1,027,759			0	51,775	10/22/2023	2FE.....
05578Q AB 9	BPCE SA SUB CORP BND 144A 5.150% 07/21	D	09/19/2019	B47R_PB.....		3,002,448	3,000,000	3,002,640	3,002,640		(192)		(192)		3,002,448			0	179,392	07/21/2024	2FE.....
05578Q AD 5	BPCE SA SUB CORP BND 144A 4.500% 03/15	D	09/19/2019	B47R_PB.....		970,289	1,000,000	966,787	966,935		3,353		3,353		970,289			0	45,500	03/15/2025	2FE.....
056752 AN 8	BAIDU INC SENIOR CORP BND 4.875% 11/14	D	08/29/2019	Standard Charter Bank.....		4,555,600	4,000,000	4,180,280			(7,685)		(7,685)		4,172,595		383,005	383,005	156,542	11/14/2028	1FE.....
05969B AA 1	BANCO SANTANDER MEXICO SA INST SENIOR CO	D	09/19/2019	B47R_EM.....		988,564	1,000,000	986,032	986,353		2,211		2,211		988,564			0	35,521	11/09/2022	2FE.....
05990G AA 3	BANCO DE CREDITO DEL PERU SENIOR CORP BN	D	09/19/2019	B47R_EM.....		2,980,542	3,000,000	2,976,636	2,977,158		3,384		3,384		2,980,542			0	123,250	04/01/2023	2FE.....
06034L AA 8	BANISTMO SA SENIOR CORP BND 144A 3.650	D	09/19/2019	B47R_EM.....		1,997,239	2,000,000	1,995,560	1,996,681		558		558		1,997,239			0	73,000	09/19/2022	3FE.....
15132H AH 4	CENCOSUD SA SENIOR CORP BND 144A 4.375	D	09/25/2019	JEFFRIES & CO. INC.....		4,982,500	5,000,000	4,585,000			1,306		1,306		4,623,995		358,505	358,505	42,535	07/17/2027	2FE.....
191241 AF 5	COCA-COLA FEMSA SAB DE CV SENIOR CORP BN	D	07/15/2019	BANC OF AMERICA SECURITIES LLC		5,958,900	5,000,000	5,403,250	5,403,075		(3,917)		(3,917)		5,399,158		559,742	559,742	168,438	11/26/2043	1FE.....
192714 AB 9	COLBUN SA SENIOR CORP BND 144A 4.500%	D	09/19/2019	B47R_EM.....		198,228	200,000	198,000	198,016		212		212		198,228			0	6,225	07/10/2024	2FE.....
21988V AA 1	CORPORACION LINDLEY SA CORPORACION LINDL	D	09/19/2019	B47R_EM.....		4,117,175	4,000,000	4,176,260	4,168,968		(51,793)		(51,793)		4,117,175			0	222,000	11/23/2021	2FE.....
26876H AA 6	ENA SUR TRUST ENA SUR TRUST 5.750% 05/	D	08/25/2019	Redemption 100.0000.....		93,412	93,412	93,412	93,406		5		5		93,412			0	4,028	05/25/2025	2FE.....
28228P AA 9	EG GLOBAL FINANCE PLC SECURED CORP BND 1	D	09/19/2019	Various.....		1,953,250	2,000,000	2,000,000					0		2,000,000		(46,750)	(46,750)	42,844	02/07/2025	4FE.....
283837 AB 8	EL PUERTO DE LIVERPOOL SAB DE SENIOR COR	D	07/15/2019	HSBC SECURITIES INC.....		2,005,000	2,000,000	1,910,000			3,161		3,161		1,913,161		91,839	91,839	60,493	10/06/2026	2FE.....
29246R AA 1	EMPRESA NACIONAL DE ELECTRICID SENIOR CO	D	09/19/2019	B47R_EM.....		5,427,912	5,556,000	5,408,270	5,411,622		16,290		16,290		5,427,912			0	219,076	04/15/2024	2FE.....
29248D AA 0	ENA NORTE TRUST ENA NORTE TRUST 4.950%	D	07/25/2019	Redemption 100.0000.....		300,833	300,833	302,553	301,738		(904)		(904)		300,833			0	11,168	04/25/2028	2FE.....
29248D AA 0	ENA NORTE TRUST ENA NORTE TRUST 4.950%	D	09/19/2019	B47R_EM.....		10,935,592	10,907,956	10,970,309	10,940,747		(5,155)		(5,155)		10,935,592			0	485,949	04/25/2028	2FE.....
29358Q AC 3	ENSCO PLC SENIOR CORP BND 4.500% 10/01	D	07/12/2019	Call 75.0000.....		262,500	350,000	308,875	317,709		2,216		2,216		319,925		30,075	30,075	(75,206)	10/01/2024	4FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
30251G AW 7	FMG RESOURCES (AUGUST 2006) PT SENIOR CO	D	09/19/2019	B47R_HY.....		500,000	500,000	500,000	500,000				0		500,000		0	0	21,639	05/15/2024	3FE.....
30251G AY 3	FMG RESOURCES (AUGUST 2006) PT SENIORCOR	D	09/19/2019	Various.....		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000		0	0	129,549	03/15/2023	3FE.....
33938E AS 6	FLEXTRONICS INTL LTD. FLEXTRONICS INTERN	D	09/19/2019	B47R_PB.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000		0	0	54,722	02/15/2023	2FE.....
35177P AT 4	ORANGE SA CORP BND 5.375% 07/08/19	D	07/08/2019	Maturity.....		6,500,000	6,500,000	6,466,720	6,497,801		2,199		2,199		6,500,000		0	0	349,375	07/08/2019	2FE.....
36164Q NA 2	GE CAPITAL INTERNATIONAL FUNDI SENIOR CO	D	08/15/2019	Various.....		34,908,074	34,694,000	35,741,409	35,665,326		(24,192)		(24,192)		35,641,133		(733,059)	(733,059)	1,106,336	11/15/2035	2FE.....
38060A AB 0	GOLD FIELDS OROGEN HOLDING BVI CORP BND	D	09/19/2019	B47R_EM.....		1,500,000	1,500,000	1,500,000					0		1,500,000		0	0	26,479	05/15/2024	3FE.....
40049J AV 9	GRUPO TELEVISIA SA CORP BND 6.625% 03/1	D	09/19/2019	B47R_EM.....		541,114	500,000	545,837	545,258		(4,144)		(4,144)		541,114		0	0	33,217	03/18/2025	2FE.....
40066N AA 4	GUANAY FINANCE LIMITED GUANAY FINANCE LI	D	09/15/2019	Redemption 100.0000.....		129,837	129,837	132,564	130,625		(788)		(788)		129,837		0	0	5,821	12/15/2020	3FE.....
40436U AA 1	HLM_10A-16 HLM_10A-16 8.778% 01/20/28	D	09/18/2019	MORGAN STANLEY & CO. INC.....		1,061,280	1,100,000	1,026,630	1,033,616		3,143		3,143		1,036,760		24,520	24,520	91,774	01/20/2028	3FE.....
44841B AA 4	HUTCHISON WHAMPOA INTERNATIONAL CORP BND	D	09/11/2019	Various.....		12,000,000	12,000,000	11,930,760	11,994,406		5,594		5,594		12,000,000		0	0	690,000	09/11/2019	1FE.....
44986U AD 1	INEOS GROUP HOLDINGS SA SENIOR CORP BND	D	09/19/2019	BANC OF AMERICA SECURITIES LLC		1,028,750	1,000,000	1,000,000	1,000,000				0		1,000,000		28,750	28,750	64,375	08/01/2024	4FE.....
45672B A* 8	INFORMA PLC CORP BND 3.840% 10/16/22	D	09/19/2019	B47R_PP.....		7,400,000	7,400,000	7,400,000	7,400,000				0		7,400,000		0	0	262,848	10/16/2022	2.....
46115H BD 8	INTESA SANPAOLO SPA 3.875% 01/12/28	D	08/21/2019	HSBC SECURITIES INC.....		2,971,500	3,000,000	2,976,420	2,978,324		1,305		1,305		2,979,629		(8,129)	(8,129)	129,490	01/12/2028	2FE.....
46650C AB 5	JBS INVESTMENTS II GMBH SENIOR CORP BND	D	09/19/2019	B47R_EM.....		1,000,000	1,000,000	1,000,000					0		1,000,000		0	0	7,826	01/15/2028	3FE.....
50188V AA 8	LCM LTD PARTNERSHIP LCM_19A LCM_19 8.0	D	09/18/2019	BARCLAYS CAPITAL.....		1,855,800	2,000,000	1,844,250	1,911,623		4,865		4,865		1,916,488		(60,688)	(60,688)	155,313	07/15/2027	3FE.....
50201P AA 4	LLPL CAPITAL PTE LTD SECURED CORP BND 14	D	08/04/2019	Redemption 100.0000.....		33,040	33,040	33,040					0		33,040		0	0	1,136	02/04/2039	2FE.....
592838 AA 4	MEXICO GENERADORA DE ENERGIA SECURED COR	D	07/01/2019	Various.....		10	10	10	(150)		160		160		10		0	0	1,943	12/06/2032	2FE.....
59284B AB 4	MEXICHEM SAB DE CV SENIOR CORP BND 144A	D	09/19/2019	B47R_EM.....		4,030,441	4,000,000	4,055,520	4,036,553		(6,112)		(6,112)		4,030,441		0	0	195,000	09/19/2022	2FE.....
62854A AN 4	MYLAN NV SENIOR CORP BND 3.950% 06/15/	D	07/29/2019	WELLS FARGO SECURITIES.....		1,536,825	1,500,000	1,522,635	1,519,860		(1,411)		(1,411)		1,518,450		18,375	18,375	37,196	06/15/2026	2FE.....
62947Q AT 5	NXP BV SENIOR CORP BND 144A 4.625% 06/	D	09/19/2019	Various.....		1,993,524	2,000,000	1,985,000	1,991,961		1,563		1,563		1,993,524		0	0	70,403	06/15/2022	2FE.....
67052N AA 3	NUFARM AUSTRALIA LTD / NUFARM SENIORCORP	D	09/18/2019	Various.....		2,697,030	2,854,000	2,864,873	2,863,440		(1,310)		(1,310)		2,862,131		(165,101)	(165,101)	145,871	04/30/2026	4FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
69342N AA 9	PKO FINANCE AB SENIOR CORP BND 144A 4.	D	09/19/2019.	B47R_EM.....		2,329,437	2,300,000	2,364,875	2,335,307		(5,870)		(5,870)		2,329,437			.0	104,419	09/26/2022.	1FE.....
70014L AA 8	PARK AEROSPACE SENIOR CORP BND 144A 5.	D	09/19/2019.	B47R_PB.....		656,000	656,000	656,000	656,000				.0		656,000			.0	20,473	08/15/2022.	2FE.....
70014L AB 6	PARK AEROSPACE SENIOR CORP BND 144A 5.	D	09/19/2019.	B47R_PB.....		2,400,000	2,400,000	2,400,000	2,400,000				.0		2,400,000			.0	78,467	02/15/2024.	2FE.....
71337H AB 3	PEPPER RESIDENTIAL SECURITIES PEPR_17	D	09/10/2019.	Paydown.....		131,889	131,889	131,889	131,865		.24		.24		131,889			.0	3,435	03/10/2058.	1FE.....
714295 AA 0	ELAN FINANCE PERRIGO FINANCE PLC 4.900	D	07/31/2019.	STIFEL NICOLAUS & CO INC.....		2,260,902	2,575,000	2,540,160	2,542,226		.370		.370		2,542,595		(281,694)	(281,694)	79,560	12/15/2044.	2FE.....
715604 AA 2	PERU LNG SRL SENIORCORPBND144A 5.375%	D	08/22/2019.	HSBC SECURITIES INC.....		2,196,000	2,000,000	2,000,000	2,000,000				.0		2,000,000		196,000	196,000	98,840	03/22/2030.	2FE.....
759470 AQ 0	RELIANCE INDS LTD RELIANCE INDUSTRIES LI	D	09/19/2019.	B47R_EM.....		973,152	1,000,000	969,866	970,294		2,858		2,858		973,152			.0	47,094	01/28/2025.	2FE.....
76119H AA 8	RESL_18-1A ABS18-1A144A 2.839% 11/10/4	D	09/10/2019.	Paydown.....		224,371	224,371	224,371	224,371				.0		224,371			.0	4,927	11/10/2049.	1FE.....
78386F AA 4	SACI FALABELLA SENIOR CORP BND 144A 3.	D	09/19/2019.	B47R_EM.....		195,926	200,000	195,200	195,244		.682		.682		195,926			.0	6,646	04/30/2023.	2FE.....
78386F AC 0	SACI FALABELLA SACI FALABELLA 4.375% 0	D	09/19/2019.	B47R_EM.....		1,953,963	2,000,000	1,948,338	1,949,086		4,878		4,878		1,953,963			.0	100,139	01/27/2025.	2FE.....
81725W AH 6	SENSATA TECHNOLOGIES FINANCE C SENIOR CO	D	09/19/2019.	B47R_HY.....		1,000,000	1,000,000	1,000,000	1,000,000				.0		1,000,000			.0	49,688	11/01/2024.	3FE.....
82655A AA 1	SIGMA ALIMENTOS SIGMA ALIMENTOS SA DE CV	D	08/12/2019.	HSBC SECURITIES INC.....		3,041,250	3,000,000	2,941,770	2,992,996		4,305		4,305		2,997,301		43,949	43,949	136,354	12/16/2019.	2FE.....
83363R AA 5	SOCIEDAD CONCESIONARIA AUTOPI S CORP BND	D	09/19/2019.	Various.....		10,442,989	10,591,850	10,274,095	10,430,238		12,751		12,751		10,442,989			.0	501,672	12/15/2026.	2FE.....
85572N AA 6	STARS GROUP HOLDINGS BV SENIORCORPBND144	D	09/18/2019.	WELLS FARGO SECURITIES.....		2,401,875	2,250,000	2,250,000	2,250,000				.0		2,250,000		151,875	151,875	107,188	07/15/2026.	4FE.....
88167A AE 1	TEVA PHARMACEUTICAL FINANCE NE SENIOR CO	D	09/30/2019.	CITIGROUP GLOBAL MKT INC.....		1,400,000	2,000,000	1,994,680			.33	659,545	(659,512)		1,996,263		(596,263)	(596,263)	.175	10/01/2026.	3FE.....
893800 AA 0	TRANSOCEAN GUARDIAN LTD SECURED CORPBND14	D	07/15/2019.	Redemption 100.0000.....		55,000	55,000	54,450	54,494		506		506		55,000			.0	1,616	01/15/2024.	4FE.....
89686Q AA 4	TRIVIUM PACKAGING FINANCE BV SECURED COR	D	09/19/2019.	B47R_HY.....		2,025,000	2,025,000	2,025,000					.0		2,025,000			.0	14,541	08/15/2026.	4FE.....
913364 AD 7	UNITYMEDIA HESSEN GMBH & CO KG SECURED C	D	09/12/2019.	Call 103.4260.....		886,361	857,000	857,000	857,000				.0		857,000			.0	57,570	01/15/2025.	2FE.....
92676X AD 9	VIKING CRUISES LTD SENIOR CORP BND 144A	D	09/18/2019.	WELLS FARGO SECURITIES.....		4,283,300	4,060,000	4,069,500	4,068,327		(687)		(687)		4,067,640		215,660	215,660	241,838	09/15/2027.	4FE.....
92676X AD 9	VIKING CRUISES LTD SENIOR CORP BND 144A	D	09/19/2019.	Various.....		808,533	800,000	810,450	788,546		(714)		(714)		808,533			.0	46,935	09/15/2027.	4FE.....
973147 AD 3	WIND TRE SPA SECURED CORP BND 144A 5.0	D	08/20/2019.	Various.....		2,256,832	2,141,000	2,097,163	2,102,120		2,635		2,635		2,104,755		36,245	36,245	178,278	01/20/2026.	3FE.....
98954N AA 7	ZIGGO BV SECURED CORP BND 144A 5.500%	D	09/19/2019.	B47R_HY.....		390,086	400,000	389,500			.586		.586		390,086			.0	14,911	01/15/2027.	4FE.....

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SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
A3158# AH 2	HOFER FINANCIAL SERVICES GMBH 3.790% 0	D	09/19/2019	B47R_PP.....		7,600,000	7,600,000	7,600,000	7,600,000				0		7,600,000			0	282,439	09/26/2023	1PL.....
BME2NN AQ 8	AERBORNE FUNDING II LIMITED SECURED CORP	D	08/26/2019	Redemption 100.0000.....		206,993	206,993	206,993	206,993				0		206,993			0	5,408	05/25/2030	1.....
BME2NN AQ 8	AERBORNE FUNDING II LIMITED SECURED CORP	D	09/19/2019	B47R_PP.....		13,351,049	13,351,049	13,351,049	13,351,049				0		13,351,049			0	409,254	05/25/2030	1.....
BRTEPS S6 7	LONGFOR PROPERTIES CO LTD SENIOR CORP BN	D	09/19/2019	B47R_EM.....		3,919,419	4,000,000	3,907,240			12,179		12,179		3,919,419			0	144,300	04/16/2023	2FE.....
F1369# AE 3	BUREAU VERITAS SA CORP BND 4.450% 10/	D	09/19/2019	B47R_PP.....		3,500,000	3,500,000	3,500,000	3,500,000				0		3,500,000			0	139,742	10/26/2021	2.....
F8568@ AA 7	SONEPAR SA CORP BND 4.780% 05/15/24	D	09/19/2019	B47R_PP.....		17,500,000	17,500,000	17,500,000	17,500,000				0		17,500,000			0	706,378	05/15/2024	2.....
G0805# AC 0	AGGREKO PLC CORP BND 4.710% 03/15/21	D	09/19/2019	B47R_PP.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	476,233	03/15/2021	1.....
G2613# AL 8	DS SMITH PLC CORP BND 4.650% 08/06/22	D	09/19/2019	B47R_PP.....		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	416,433	08/06/2022	2.....
G2615@ AB 0	DCC TREASURY IRELAND 2013 LTD CORP BND	D	09/19/2019	B47R_PP.....		7,901,503	8,000,000	7,819,899	7,883,718		17,785		17,785		7,901,503			0	290,880	04/25/2023	2.....
G4445* AG 3	HIGH SPEED RAIL FINANCE PLC SENIOR CORP	B	09/30/2019	Redemption 100.0000.....		213,827	213,827	220,421	220,993				0	(573)	213,827	(6,594)		(6,594)	5,059	03/31/2039	1PL.....
G5002F AG 1	JAGUAR LAND ROVER AUTOMOTIVE P SENIOR CO	B	09/19/2019	Various.....		1,889,661	2,123,215	2,626,415	2,626,415				0		2,123,215	(503,200)	(233,554)	(736,754)	88,762	03/01/2023	4FE.....
G6164# AC 2	MITIE TREASURY MANAGEMENT LTD SENIOR COR	D	09/19/2019	B47R_PP.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	87,588	12/16/2022	3.....
G8408# AA 8	ST JAMES'S ONCOLOGY FINANCING SECURED CO	B	09/30/2019	Various.....		182,812	182,812	185,504	188,939				0	(3,434)	182,812	(2,693)		(2,693)	5,273	03/31/2037	1FE.....
G9523# AF 5	WEIR GROUP PLC CORP BND 4.270% 02/16/	D	09/19/2019	B47R_PP.....		18,000,000	18,000,000	18,000,000	18,000,000				0		18,000,000			0	839,055	02/16/2022	2.....
G9605# AF 6	WHITBREAD GROUP CORP BND 4.860% 01/26	D	09/19/2019	B47R_PP.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	278,775	01/26/2022	2.....
G97745 AB 2	WORLDPAY FINANCE PLC SENIOR CORP BND 144	B	08/01/2019	Call 112.3589.....		1,882,419	1,675,363	1,668,280	1,658,805		(1,747)		(1,747)		1,686,499	29,441	(11,137)	18,304	252,153	11/15/2022	3FE.....
K7017# AA 8	MERIDIAN SPIRIT APS CORP BND 4.110% 0	D	09/30/2019	Various.....		43,032	43,032	43,032	43,032				0		43,032			0	1,326	08/01/2030	2FE.....
L8038* AA 4	SBM BALEIA AZUL SARL CORP BND 5.500%	D	09/15/2019	Redemption 100.0000.....		51,600	51,600	51,600	51,600				0		51,600			0	2,129	09/15/2027	3.....
N4345# AD 9	IBERDROLA INTERNATIONAL BV CORP BND 5	D	08/19/2019	Maturity.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	888,000	08/19/2019	2.....
N7660# AM 9	SHV NETHERLAND B V CORP BND 4.420% 03	D	09/19/2019	B47R_PP.....		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	172,380	03/28/2022	2.....
N9061@ AA 8	VTTI BV SENIOR CORP BOND 4.530% 12/15/	D	09/19/2019	B47R_PP.....		2,600,000	2,600,000	2,600,000	2,600,000				0		2,600,000			0	89,644	12/15/2022	2.....

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SCHEDULE D - PART 4

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

QE05.73

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)	
P7003*	AA 3		D 09/30/2019	Redemption	100.0000	83,740	83,740	83,740					0		83,740			0	1,731	09/30/2037	2PL	
P7003*	AA 3		D 07/01/2019	Redemption	100.0000	23,206	23,206	23,206					0		23,206			0	145	09/30/2037	2Z	
P7077@	AF 1		D 09/30/2019	Redemption	100.0000	380,000	380,000	380,000	380,000				0		380,000			0	19,950	11/30/2033	2PL	
P7077@	AH 7		D 09/30/2019	Redemption	100.0000	63,750	63,750	63,750	63,750				0		63,750			0	3,031	03/31/2035	2PL	
P7077@	AK 0		D 09/30/2019	Redemption	100.0000	71,250	71,250	71,250	71,250				0		71,250			0	3,441	06/30/2035	2PL	
Q0458*	AF 6		D 07/12/2019	Redemption	100.0000	60,122	60,122	60,122					0		60,122			0	1,277	01/12/2034	2FE	
Q3535#	AF 3		D 09/19/2019	B47R_PP		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	183,610	07/12/2023	2	
Q7794#	AB 9		D 09/19/2019	B47R_PP		8,081,797	8,000,000	8,169,268	8,100,714		(18,917)		(18,917)		8,081,797			0	342,280	08/22/2022	2FE	
Q9389#	AC 4		D 09/16/2019	Maturity		10,000,000	10,000,000	9,684,400	9,975,231		24,769		24,769		10,000,000			0	575,000	09/16/2019	2	
3899999	Total - Bonds - Industrial and Miscellaneous					1,831,938,684	1,815,641,405	1,796,341,317	1,661,598,622	0	13,428,928	659,545	12,769,383	203,794	1,807,477,131	(617,408)	21,497,365	20,879,957	76,155,281	XXX	XXX	
Bonds - Hybrid Securities																						
05533U	AB 4		09/13/2019	Call	105.6250	528,125	500,000	535,000	513,225		(3,785)		(3,785)		509,440		(9,440)	(9,440)	60,896	03/10/2021	2FE	
05533U	AC 2		09/06/2019	Various		5,960,625	5,500,000	6,210,000	5,872,214		(58,772)		(58,772)		5,813,442		147,183	147,183	350,625	09/30/2022	2FE	
05533U	AC 2		09/19/2019	B47R_EM		521,412	500,000	526,136	525,556		(4,144)		(4,144)		521,412			0	32,719	09/30/2022	2FE	
064058	AB 6		09/19/2019	B47R_PB		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	67,250	01/01/9999	2FE	
693475	AM 7		09/19/2019	Various		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	116,400	12/31/2049	2FE	
05971P	AA 6		D 09/13/2019	JEFFRIES & CO. INC		2,376,000	2,400,000	2,400,000					0		2,400,000		(24,000)	(24,000)	36,000	12/31/2049	3FE	
4899999	Total - Bonds - Hybrid Securities					14,386,162	13,900,000	14,671,136	11,910,995	0	(66,701)	0	(66,701)	0	14,244,294	0	113,743	113,743	663,890	XXX	XXX	
Bonds - SVO Identified Funds																						
464287	22 6		07/01/2019	Various		74							0				74	74	3,253		1	
8199999	Total - Bonds - SVO Identified Funds					74	0	0	0	0	0	0	0	0	0	0	0	74	74	3,253	XXX	XXX
Bonds - Bank Loans																						
07014Q	AK 7		09/30/2019	Redemption	100.0000	13,886	13,886	13,563			323		323		13,886			0	85	09/25/2024	4FE	
14713L	A* 3		09/30/2019	Redemption	100.0000	3,724	3,724	3,687	3,696		28		28		3,724			0	103	12/20/2023	4FE	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
15670B AB 8	CENTURYLINK INC BANK LOAN 5.080% 01/31		09/30/2019	Redemption	100.0000	1,332	1,332	1,318			15		15		1,332			0	6	01/31/2025	3FE
16117L BS 7	CCH I SECUREDTERMLOAN 4.050% 04/30/25		09/30/2019	Redemption	100.0000	2,665	2,665	2,675			(10)		(10)		2,665			0	11	04/30/2025	2FE
44988L AC 1	IRB HOLDING CORP SECUREDTERMLOAN 5.354		09/30/2019	Redemption	100.0000	1,772	1,772	1,770			2		2		1,772			0		02/05/2025	4FE
60749K AB 1	MODA MIDSTREAM LLC SECUREDTERMLOAN 5.3		09/30/2019	Redemption	100.0000	879	879	883			(3)		(3)		879			0	4	09/25/2025	4FE
85208E AB 6	SPRINT COMMUNICATIONS INC SECURED TERM L		09/30/2019	Redemption	100.0000	8,450	8,450	8,286			164		164		8,450			0	34	02/02/2024	3FE
85208E AB 6	SPRINT COMMUNICATIONS INC SECURED TERM L		09/19/2019	B47R_BL		2,692,849	2,754,114	2,690,044			2,805		2,805		2,692,849			0	30,443	02/02/2024	3FE
92966# AA 3	WESTERNGENERATIONPARTNERS S SENIOR SECURE		07/26/2019	Redemption	100.0000	67,583	67,583	66,811	44,803		657		657		67,583			0		11/14/2023	3FE
BHF0FZ BX 8	RADNET MANAGEMENT INC SECURED TERM LOAN		09/30/2019	Redemption	100.0000	5,072	5,072	5,098			(25)		(25)		5,072			0		06/30/2023	4FE
BHF0FZ EU 1	ALMONDE INC SECURED TERM LOAN 5.604% 0		08/30/2019	Redemption	99.9993	1,406	1,406	1,381			25		25		1,406			0		06/13/2024	4FE
BHF0FZ K1 8	HARRIS CORPORATION TERM LOAN 7.300% 0		09/30/2019	Redemption	100.0000	4,993	4,993	4,787			206		206		4,993			0	67	04/29/2024	4FE
BHF0FZ NX 5	HERTZ CORP SECURED TERM LOAN 4.854% 06		09/30/2019	Redemption	100.0000	4,593	4,593	4,587			6		6		4,593			0	19	06/30/2023	3FE
BHF0FZ P5 4	GRIFOLS WORLDWIDE OPERATIONS U SECURED T		09/30/2019	Redemption	100.0000	2,238	2,238	2,243			(6)		(6)		2,238			0		01/31/2025	3FE
BHF0G0 1B 3	EXPLORERHOLDINGSINC SECURED TERM LOAN		09/30/2019	Redemption	100.0000	1,353	1,353	1,351			2		2		1,353			0		05/02/2023	4FE
BHF0G0 BJ 5	VERITAS US INC / VERITAS BERMU SECURED T		09/30/2019	Redemption	100.0000	895	895	837			58		58		895			0	5	01/27/2023	4FE
BHF0GB EE 9	MTS SYST CORP SECURED TERM LOAN 5.335%		09/16/2019	Redemption	100.0000	1,728	1,728	1,737			(9)		(9)		1,728			0		07/05/2023	3FE
BHF0KJ XU 0	ASSUREDPARTNERS INC SECURED TERM LOAN		09/30/2019	Redemption	100.0000	1,010	1,010	1,007			3		3		1,010			0	5	10/22/2024	4FE
BHF0M1 HG 6	HB FULLER CO SECUREDTERMLOAN 4.044% 10		08/30/2019	Redemption	100.0000	144,920	144,920	145,275	144,922		(2)		(2)		144,920			0		10/20/2024	3FE
BHF0N9 NF 3	INEOS US FINANCE LLC SECUREDTERMLOAN 4		09/30/2019	Redemption	100.0000	11,858	11,858	11,588	2,505		271		271		11,858			0	86	04/01/2024	3FE
BHF0P0 03 2	SUMMIT MATERIALS LLC SUMMIT MATERIALS LL		09/30/2019	Redemption	100.0000	17,026	17,026	16,779	7,500		246		246		17,026			0	60	11/21/2024	3FE
BHF0P0 0K 4	CAMELOT FINANCE LP SENIOR SECURED TERM L		09/30/2019	Redemption	100.0000	12,375	12,375	12,362	12,359		16		16		12,375			0	57	10/03/2023	4FE
BHF0P0 0S 7	GO DADDY OPERATING CO LLC SECURED TERM L		09/30/2019	Redemption	100.0000	2,369	2,369	2,377			(8)		(8)		2,369			0		02/15/2024	3FE
BHF0PR YY 8	ACRISURE LLC SENIOR SECURED TERM LOAN		09/30/2019	Redemption	100.0000	11,282	11,282	11,310	11,307		(25)		(25)		11,282			0	62	11/22/2023	4FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
BHF0QV 6Q 6	CALPINE CONSTRUCTION FINANCE C TERM LOAN		09/30/2019	Redemption	100.0000	10,996	10,996	10,875			120		120		10,996			.0	.44	01/15/2025	3FE
BHF0R3 BT 5	WEIGHT WATCHERS INTL INC SECURED TERM LO		09/30/2019	Redemption	100.0000	52,632	52,632	52,303			329		329		52,632			.0	.814	11/29/2024	3FE
BHF0TF BC 3	DEXKO GLOBAL INC SECURED TERM LOAN 4.5		09/30/2019	Redemption	100.0000	532	532	530			2		2		532			.0		07/24/2024	4FE
BHF0TV 2E 4	CSC HOLDINGS LLC 4.619% 01/25/26...		07/15/2019	Redemption	100.0000	17,626	17,626	17,517	5,000		121		121		17,626			.0		01/25/2026	3FE
BHF0U6 J7 4	ARGONMEDICALDEVICESINC SECURED TERM LOAN		09/12/2019	Redemption	100.0000	350,000	350,000	349,563			438		438		350,000			.0		10/27/2024	4FE
BHF0UF 8P 6	AVIS BUDGET CAR RENTAL LLC SECURED TERM		09/30/2019	Redemption	100.0000	2,665	2,665	2,668			(3)		(3)		2,665			.0	.9	02/13/2025	2FE
BHF0VR KE 0	CRESTWOOD HOLDINGS LLC 9.585% 03/03/23		08/12/2019	Redemption	100.0000	5,563	5,563	5,507	5,515		48		48		5,563			.0		03/03/2023	4FE
BHF0W0 3J 6	PS HOLDCO LLC 6.835% 03/13/25.....		09/30/2019	Redemption	100.0000	8,750	8,750	8,736	7,450		50		50		8,750			.0	.52	03/13/2025	4FE
BHF0XQ NR 8	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED		07/19/2019	BANC OF AMERICA SECURITIES LLC		981,620	982,500	986,535	986,132		(330)		(330)		985,802		(4,182)	(4,182)		07/08/2024	2FE
BHF0XQ NR 8	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED		09/30/2019	Redemption	100.0000	24,255	24,255	24,181	19,121		76		76		24,255			.0	.94	07/08/2024	2FE
BHF0ZP DV 0	24 HOUR FITNESS WORLDWIDE INC SECURED TE		09/30/2019	Redemption	100.0000	1,768	1,768	1,764			3		3		1,768			.0	.7	05/30/2025	4FE
BHF10G C7 0	HOFFMASTER SECURED TERM LOAN 6.104% 11		09/30/2019	Redemption	100.0000	1,795	1,795	1,794			1		1		1,795			.0		11/21/2023	4FE
BHF11L PT 6	SIWFHOLDINGSINC SECURED TERM LOAN 6.27		09/30/2019	Redemption	100.0000	884	884	881			3		3		884			.0		06/15/2025	4FE
BHF11L PU 3	ACRISURE LLC SECURED TERM LOAN 5.835%		09/30/2019	Redemption	100.0000	884	884	878			6		6		884			.0	.4	11/22/2023	4FE
BHF129 L8 2	ASURION LLC SECURED TERM LOAN 5.104% 1		09/30/2019	Redemption	100.0000	1,768	1,768	1,770			(2)		(2)		1,768			.0	.8	11/03/2024	4FE
BHF12K 03 1	EDELMAN FINANCIAL CENTER LLC SECURED TER		09/30/2019	Redemption	100.0000	1,759	1,759	1,765			(6)		(6)		1,759			.0		07/21/2025	4FE
BHF13L SY 0	VERSCEND HOLDING CORP SECURED TERM LOAN		09/30/2019	Redemption	100.0000	1,763	1,763	1,772			(9)		(9)		1,763			.0		08/27/2025	4FE
BHF18G 2P 3	8TH AVENUE FOOD & PROVISIONS I SECURED T		09/30/2019	Redemption	100.0000	879	879	883			(3)		(3)		879			.0		10/01/2025	4FE
BHF19P VR 6	MEREDITH CORP SECUREDTERMLOAN 5.070% 0		07/01/2019	Redemption	100.0000	236,106	236,106	235,903	147,354		88,751		88,751		236,106			.0		01/31/2025	3FE
BHF1A4 R7 0	RED VENTURES LLC SECURED TERM LOAN 5.2		09/30/2019	Redemption	100.0000	1,763	1,763	1,765			(2)		(2)		1,763			.0		11/08/2024	3FE
BHF1A4 R8 8	OUTCOMESGROUPHOLDINGS SECURED TERM LOAN		09/30/2019	Redemption	100.0000	1,319	1,319	1,315			5		5		1,319			.0		10/24/2025	4FE
BHF1AW TN 1	BELRON FINANCE US LLC SECURED TERM LOAN		09/30/2019	Redemption	100.0000	1,319	1,319	1,326			(7)		(7)		1,319			.0		11/13/2025	3FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)	
BHF1AW TP 6	NATGASOLINE LLC SECURED TERM LOAN 5.60		09/30/2019	Redemption	100.0000	.....879	.....879	.....879					.....0		.....879			.....0		11/14/2025	3FE.....
BHF1AW TV 3	SPRINT COMMUNICATIONS INC SECURED TERM L		09/30/2019	Redemption	100.0000	.....14,197	.....14,197	.....14,069			.....129		.....129		.....14,197			.....0	.....61	02/02/2024	3FE.....
BHF1CH KD 3	EDGEWATER GENERATION LLC SECURED TERM LO		09/30/2019	Redemption	100.0000	.....1,319	.....1,319	.....1,311			.....8		.....8		.....1,319			.....0	.....6	12/13/2025	3FE.....
BHF1CX FN 2	US LBM HOLDINGS LLC SECURED TERM LOAN		09/30/2019	Redemption	100.0000	.....2,585	.....2,585	.....2,503			.....81		.....81		.....2,585			.....0	.....13	08/20/2022	4FE.....
BHF1FF G3 1	CALLAWAY GOLF COMPANY SECURED TERM LOAN		09/30/2019	Redemption	100.0000	.....1,404	.....1,404	.....1,427			.....(23)		.....(23)		.....1,404			.....0		01/04/2026	3FE.....
BHF1GR G4 2	RADIOLOGY PARTNERS INC SECURED TERM LOAN		09/30/2019	Redemption	100.0000	.....882	.....882	.....876			.....6		.....6		.....882			.....0		07/09/2025	4FE.....
BHF1LY 4E 2	HORIZON PHARMA USA INC SECURED TERM LOAN		07/16/2019	Redemption	100.0000	.....1,465,550	.....1,465,550	.....1,465,550					.....0		.....1,465,550			.....0		05/22/2026	3FE.....
BHF1MQ HP 9	CARROLS RESTAURANT GROUP INC SECURED TER		09/27/2019	Redemption	100.0000	.....875	.....875	.....875					.....0		.....875			.....0		04/30/2026	4FE.....
BME1U4 JZ 5	GULF FINANCE LLC SENIOR SECURED TERM NOT		09/30/2019	Various.....		.....11,408	.....11,408	.....10,780	.....10,837		.....571		.....571		.....11,408			.....0	.....84	08/25/2023	5FE.....
BME23C D7 3	BOYD GAMING CORPORATION SENIOR SECURED T		09/05/2019	Various.....		.....130,994	.....130,994	.....131,020	.....120,716		.....(26)		.....(26)		.....130,994			.....0	.....111	09/15/2023	3FE.....
BME24G VV 0	ULTRA PETROLEUM CORP. ULTRA PETROLEUM CO		07/01/2019	Redemption	0.0000				.....(401)		.....401		.....401					.....0	.....29	04/12/2024	4FE.....
BME24G VV 0	ULTRA PETROLEUM CORP. ULTRA PETROLEUM CO		09/30/2019	Various.....		.....12,500	.....12,500	.....11,449	.....4,594		.....922		.....922		.....12,500			.....0	.....31	04/12/2024	5FE.....
BME24T YD 9	MAXLINEAR INC MAXLINEAR INC 4.604% 05		09/30/2019	Various.....		.....418,505	.....418,505	.....414,322	.....414,339		.....4,167		.....4,167		.....418,505			.....0	.....1,585	05/13/2024	3FE.....
BME24X YE 8	CONSTELLIS HOLDINGS LLC CONSTELLIS HOLDI		09/30/2019	Various.....		.....15,101	.....15,101	.....14,846	.....5,003		.....219		.....219		.....15,101			.....0		04/21/2024	4FE.....
BME2P8 WS 1	STADCO LA LLC SECUREDREVLVELOAN 2.000		08/30/2019	Various.....		.....18,420	.....18,420	.....18,420	.....20,120				.....0		.....18,420			.....0	.....32	05/01/2023	2Z.....
BME37K Z0 0	EW SCRIPPS CO SECURED TERM LOAN 4.839%		09/30/2019	Redemption	100.0000	.....6,754	.....6,754	.....6,736			.....18		.....18		.....6,754			.....0	.....22	05/01/2026	3FE.....
BME3AM OV 2	TWIN RIVER WORLDWIDE HOLDINGS SECURED TE		09/30/2019	Redemption	100.0000	.....5,000	.....5,000	.....4,988			.....13		.....13		.....5,000			.....0	.....21	05/01/2026	3FE.....
BRSPVY NA 9	TPF II POWER LLC SENIOR SECURED TERM NOT		09/30/2019	Redemption	100.0000	.....178,694	.....178,694	.....178,930	.....98,545		.....(200)		.....(200)		.....178,694			.....0	.....426	10/02/2023	3FE.....
BRT0NP 40 4	MGM GROWTH PROPERTIES OPERATIN SENIOR SE		09/30/2019	Redemption	100.0000	.....9,625	.....9,625	.....9,607	.....9,584		.....41		.....41		.....9,625			.....0	.....34	03/21/2025	3FE.....
BRT1RH LF 4	RUSSELL INVESTMENT MANAGEMENT SENIOR SEC		09/13/2019	Various.....	2,227,4662,250,0002,269,6882,250,060	(12)	(12)	2,250,049	(22,583)(22,583)			06/01/2023	3FE.....
BRT1RH LF 4	RUSSELL INVESTMENT MANAGEMENT SENIOR SEC		09/30/2019	Various.....	26,54326,54326,54326,434	109	109	26,543		0131	06/01/2023	3FE.....	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
BRT1X8 3J 9	STATION CASINOS LLC SENIOR SECURED TERM		07/02/2019	GOLDMAN SACHS & CO.....		2,693,157	2,700,114	2,688,704	2,684,160		7,859		7,859		2,692,019		1,139	1,139		06/08/2023	3FE.....
BRT1X8 3J 9	STATION CASINOS LLC SENIOR SECURED TERM		09/30/2019	Various.....		4,244	4,244	4,226	4,215		28		28		4,244			0	17	06/08/2023	3FE.....
BRT2Q5 SH 8	AFFINITY GAMING LLC SECURED TERM NOTES		09/30/2019	Redemption 100.0000.....		11,731	11,731	11,262			936		936		11,731			0	54	07/01/2023	4FE.....
BRT5HV 7S 3	MOHEGAN TRIBAL GAMING SENIOR SECURED TER		09/30/2019	Redemption 100.0000.....		10,131	10,131	9,910	9,934		196		196		10,131			0	53	10/13/2023	4FE.....
BRT5J8 WJ 4	DUNN PAPER SENIOR SECURED TERM NOTE 6.		09/30/2019	Various.....		1,766	1,766	1,748	1,754		12		12		1,766			0	20	08/26/2022	4FE.....
BRT5UD 33 7	PAE HOLDING CORP SENIOR SECURED TERM LOA		09/30/2019	Redemption 100.0000.....		57,719	57,719	56,633	54,607		3,111		3,111		57,719			0		10/20/2022	4FE.....
BRT6A4 ER 2	SERVICEMASTER CO LLC SENIOR SECURED TERM		09/30/2019	Various.....		2,822	2,822	2,816	2,137		5		5		2,822			0	11	11/08/2023	3FE.....
BRT727 BH 7	STRIKE LLC SENIOR SECURED TERM LOAN 10.		09/30/2019	Various.....		82,655	82,655	82,435	65,220		618		618		82,655			0	2,463	11/30/2022	4.....
BRT727 BH 7	STRIKE LLC SENIOR SECURED TERM LOAN 10.		08/01/2019	Various.....					(534)		587		587					0	164	11/30/2022	4Z.....
BRT7F9 QD 2	PRIME SECURITY SERVICES BORROW SENIOR SE		09/23/2019	Various.....		8,839,754	8,839,754	8,808,044	5,929,060		38,999		38,999		8,839,754			0	2,532	05/02/2022	3FE.....
BRT8RS RW 2	ARCH COAL INC. SENIOR SECURED TERM LOAN		08/14/2019	CREDIT SUISSE FIRST BOSTON COR		1,995,000	2,000,000	2,004,632	2,002,140		(231)		(231)		2,001,908		(6,908)	(6,908)		03/07/2024	3FE.....
BRT8RS RW 2	ARCH COAL INC. SENIOR SECURED TERM LOAN		09/30/2019	Redemption 100.0000.....		391	391	393	393		(1)		(1)		391			0	2	03/07/2024	3FE.....
BRT8Z1 J7 6	ELDORADO RESORTS INC SECURED TERM LOAN		09/20/2019	Various.....		437,485	437,485	438,364	438,265		(780)		(780)		437,485			0		04/17/2024	3FE.....
BRT92K NL 2	RPI FINANCE TRUST SENIOR SECURED TERM LO		08/12/2019	BARCLAYS CAPITAL.....		3,014,333	3,000,000	2,992,018	2,969,098		25,837		25,837		2,994,936		19,398	19,398		03/27/2023	2FE.....
BRT92K NL 2	RPI FINANCE TRUST SENIOR SECURED TERM LO		09/30/2019	Redemption 100.0000.....		152,201	152,201	151,344	125,676		1,792		1,792		152,201			0	664	03/27/2023	2FE.....
BRTADY TN 7	FLNG LIQUEFACTION 2 LLC SENIOR SECURED T		09/11/2019	Various.....		33,005	33,005	33,005	8,204				0		33,005			0	5	11/25/2021	2Z.....
BRTB5R N1 3	CLEAN HARBORS INC. SECURED TERM LOAN 3		09/30/2019	Redemption 100.0000.....		7,380	7,380	7,394	7,380				0		7,380			0	25	06/28/2024	3FE.....
BRTBXM XR 5	United Pacific 6.040% 08/08/24.....		09/30/2019	Redemption 100.0000.....		2,573	2,573	2,573	2,573				0		2,573			0		08/08/2024	4FE.....
BRTC4G Z4 7	EW SCRIPPS CO SENIOR SENIOR TERM LOAN		09/30/2019	Redemption 100.0000.....		2,500	2,500	2,497	2,497		3		3		2,500			0	38	10/02/2024	3FE.....
BRTCJQ 48 4	QUINTILES IMS HOLDINGS INC SECURED TERM		09/30/2019	Redemption 100.0000.....		4,214	4,214	4,214	4,204		11		11		4,214			0	48	01/17/2025	3FE.....
BRTC MC ZK 0	TRONOX FINANCE LLC SECURED TERM LOAN 5		09/30/2019	Redemption 100.0000.....		20,063	20,063	20,139	13,709		(6)		(6)		20,063			0	157	09/23/2024	3FE.....
BRTC MQ YA 2	TRAVERSE MIDSTREAM PARTNERS LL SENIOR SE		09/30/2019	Redemption 100.0000.....		2,500	2,500	2,494	2,494		6		6		2,500			0	27	09/27/2024	4FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
BRTCW3 PZ 7	CAESARS RESORT COLLECTION LLC SENIOR SEC		09/30/2019	Redemption	100.0000	10,893	10,893	10,842			.51		.51		10,893			.0		12/23/2024	3FE
BRTCYG GY 9	WEST CORPORATION SECURED TERM LOAN 6.104		09/30/2019	Various		17,933	17,933	17,506	6,552		.420		.420		17,933			.0	.60	10/10/2024	4FE
BRTD9T LR 6	RIVERSTONE UTOPIA MEMBER LLC SENIOR SEC		09/30/2019	Various		12,500	12,500	12,438	12,446		.54		.54		12,500			.0	.227	10/17/2024	3FE
BRTDDC 80 2	ALLIANCE IMAGING INC. SENIOR SECURED TER		09/30/2019	Redemption	100.0000	6,289	6,289	6,321	6,318		(29)	56,699	(56,728)		6,289			.0		10/24/2023	4FE
BRTDQY K7 1	RACKSPACE HOSTING INC SECURED TERM LOAN		08/29/2019	Various		2,302,941	2,500,000	2,489,185	2,490,699		1,072		1,072		2,491,771		(188,829)	(188,829)	(403)	11/03/2023	3FE
BRTDQY K7 1	RACKSPACE HOSTING INC SECURED TERM LOAN		09/30/2019	Various		18,611	18,611	18,657	6,069		.27		.27		18,611			.0		11/03/2023	3FE
BRTDU8 5B 1	DASEKE INC SECURED TERM LOAN 7.104% 02/2		09/30/2019	Redemption	100.0000	8,584	8,584	8,462	4,945		.118		.118		8,584			.0	.44	02/27/2024	4FE
BRTF1E PY 3	LUCID ENGY GRP II BORROWER LLC SECURED TE		09/30/2019	Redemption	100.0000	2,475	2,475	2,462	2,464		.11		.11		2,475			.0	.11	02/17/2025	4FE
BRTFDP Z8 1	LAMAR MEDIA CORP. SENIOR SECURED TERM LO		07/03/2019	J.P. MORGAN SECURITIES INC.		1,996,972	1,994,949	1,992,456	1,992,686		.168		.168		1,992,854		4,118	4,118		03/14/2025	2FE
BRTFDP Z8 1	LAMAR MEDIA CORP. SENIOR SECURED TERM LO		09/30/2019	Redemption	100.0000	22,633	22,633	22,632	14,941		.28		.28		22,633			.0	.232	03/14/2025	2FE
BRTFFH KR 1	OCI BEAUMONT LLC SECURED TERM LOAN 6.335		09/30/2019	Redemption	100.0000	8,386	8,386	8,400	7,508		(13)		(13)		8,386			.0	.128	03/13/2025	4FE
BRTFJA L9 1	SS&C TECHNOLOGIES INC 4.374% 04/16/25		09/30/2019	Redemption	100.0000	9,996	9,996	9,985	9,980		.17		.17		9,996			.0		04/16/2025	3FE
BRTFTB 8G 7	IVORY MERGER SUB INC SECURED TERM LOAN 5		09/30/2019	Redemption	100.0000	8,474	8,474	8,495	8,463		.11		.11		8,474			.0		03/14/2025	4FE
BRTFUL ME 2	ZODIAC POOL SOLUTIONS LLC SECURED TERM LOA		08/02/2019	CREDIT SUISSE FIRST BOSTON COR		2,000,000	2,000,000	1,987,188	1,988,200		.913		.913		1,989,113		10,887	10,887		07/02/2025	3FE
BRTFUL ME 2	ZODIAC POOL SOLUTIONS LLC SECURED TERM LOA		09/30/2019	Redemption	100.0000	11,199	11,199	11,147	11,151		.48		.48		11,199			.0		07/02/2025	3FE
BRTG1N FE 6	CHEMOURS COMPANY LLC SECURED TERM LOAN 3		09/30/2019	Redemption	100.0000	31,050	31,050	30,910	25,958		.133		.133		31,050			.0	.103	04/03/2025	2FE
BRTG6T CB 7	DTI HOLDCO INC SENIOE SECURED TERM LOAN		09/30/2019	Redemption	100.0000	6,716	6,716	6,604	6,617		.99		.99		6,716			.0		09/29/2023	4FE
BRTG6Y AA 0	COTY INC SECURED TERM LOAN 4.354% 04/07/		09/30/2019	Redemption	100.0000	23,030	23,030	22,967	22,457		.56		.56		23,030			.0		04/07/2025	3FE
BRTG9S QF 2	WYNDHAM HOTELS & RESORTS INC SENIOR SEC		07/10/2019	MORGAN STANLEY & CO. INC.		1,981,694	1,994,975	1,999,962	1,995,007		(10)		(10)		1,994,997		(13,303)	(13,303)		05/30/2025	2FE
BRTG9S QF 2	WYNDHAM HOTELS & RESORTS INC SENIOR SEC		09/30/2019	Redemption	100.0000	20,652	20,652	20,513	7,500		.276		.276		20,652			.0	.69	05/30/2025	2FE
BRTG9U OU 2	PISCES MIDCO INC SECURED TERM LOAN 6.080		09/30/2019	Redemption	100.0000	10,031	10,031	9,915	7,494		.122		.122		10,031			.0	.81	04/12/2025	4FE

QE05.78

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
BRTGC0 ZL 6	WEST CORPORATION SECUREDTERMLOAN 5.585		09/30/2019	Redemption	100.0000	7,500	7,500	7,491	7,486		14		14		7,500			0	36	10/10/2024	4FE
BRTGUK RJ 6	PEABODY ENERGY CORPORATION TERMLOAN 4.		08/09/2019	GOLDMAN SACHS & CO		2,999,769	3,000,000	3,022,664	2,998,919		106		106		2,999,025		744	744		03/31/2025	3FE
BRTGUK RJ 6	PEABODY ENERGY CORPORATION TERMLOAN 4.		09/30/2019	Redemption	100.0000	7,381	7,381	7,366	4,863		38		38		7,381			0		03/31/2025	3FE
BRTH5P UN 8	US SILICA CO SECUREDTERMLOAN 6.256% 05		09/30/2019	Redemption	100.0000	10,287	10,287	10,235	10,227		59		59		10,287			0		05/01/2025	4FE
BRTH7J BR 2	PERSPECTA INC SECUREDTERMLOAN 4.354% 0		09/30/2019	Redemption	100.0000	6,250	6,250	6,242	6,243		7		7		6,250			0	23	05/30/2025	3FE
BRTHAP G6 5	UNITED AIRLINES INC 3.854% 04/01/24		09/30/2019	Redemption	100.0000	11,998	11,998	11,977	11,976		22		22		11,998			0	40	04/01/2024	2FE
BRTHCE A1 5	BRAZOS DELAWARE II LLC SECUREDTERMLOAN		09/30/2019	Redemption	100.0000	2,500	2,500	2,488	2,488		12		12		2,500			0		05/21/2025	4FE
BRTHM1 R1 4	COVIA HOLDINGS CORP SECUREDTERMLOAN 5.		09/30/2019	Redemption	100.0000	1,993	1,993	1,981	1,970		23		23		1,993			0	13	06/01/2025	4FE
BRTHNS MN 1	MICHAELS STORES INC SECUREDTERMLOAN 4.		07/31/2019	Redemption	100.0000	2,796	2,796	2,796	2,796				0		2,796			0		01/30/2023	3FE
BRTJ3X 7K 1	TRANS UNION LLC SECUREDTERMLOAN 4.104%		09/30/2019	Redemption	100.0000	11,326	11,326	11,304	9,977		20		20		11,326			0	40	06/19/2025	3FE
BRTJ4V LW 2	AVAYA INC. SENIOR SECURED TERM LOAN 6.		09/30/2019	Redemption	100.0000	8,823	8,823	8,752	3,735		69		69		8,823			0		12/16/2024	4FE
BRTJ7G DE 1	ALERIS INTERNATIONAL INC SECUREDTERMLOAN		09/30/2019	Redemption	100.0000	5,256	5,256	5,226	5,225		31		31		5,256			0	31	02/27/2023	4FE
BRTJAA R7 0	AHP HEALTH PARTNERS INC SENIOR SECURED T		09/30/2019	Redemption	100.0000	4,994	4,994	4,944	4,899		94		94		4,994			0	205	06/30/2025	4FE
BRTJCP 8B 7	ENERGIZER SPINCO INC SECUREDTERMLOAN 4		07/01/2019	Redemption	100.0000	22,500	22,500	22,358			142		142		22,500			0	11	06/20/2025	3FE
BRTJG9 5V 8	BOXER PARENT CO INC SECUREDTERMLOAN 6.		09/30/2019	Redemption	100.0000	879	879	849			31		31		879			0	7	09/01/2025	4FE
BRTJPG 9V 8	INVENERGY THERMAL OPERATING I SECURED TE		09/30/2019	Redemption	100.0000	16,441	16,441	16,429			12		12		16,441			0	72	08/28/2025	3FE
BRTJPG 9V 8	INVENERGY THERMAL OPERATING I SECURED TE		09/19/2019	B47R_BL		4,676,849	4,693,785	4,675,343			1,506		1,506		4,676,849			0	74,824	08/28/2025	3FE
BRTJTF QA 3	METRO-GOLDWYN-MAYER INC 4.550% 07/03/2		09/30/2019	Redemption	100.0000	10,000	10,000	9,950	9,953		47		47		10,000			0	40	07/03/2025	3FE
BRTK6Z LT 5	GIP III STETSON I LP SECUREDTERMLOAN 6		08/22/2019	Redemption	100.0000	151,647	151,647	150,585	150,410		1,237		1,237		151,647			0		07/18/2025	3FE
BRTKGQ UM 9	COMPASS POWER GENERATION LLC 5.585% 12		09/30/2019	Redemption	100.0000	6,201	6,201	6,266	6,233		(32)		(32)		6,201			0	30	12/20/2024	3FE
BRTKMT 3T 1	LUMENTUM HOLDINGS INC SECUREDTERMLOAN		09/19/2019	B47R_BL		3,414,393	3,472,525	3,409,369	486,322		5,009		5,009		3,414,393			0	38,588	08/08/2025	3FE
BRTKQD QW 0	PENN NTL GAMING INC SECUREDTERMLOAN 4.		09/30/2019	Redemption	100.0000	879	879	883			(4)		(4)		879			0	3	10/15/2025	3FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
BRTKS6 MG 2	SS&C TECHNOLOGIES INC SECUREDTERMLOAN		09/30/2019	Redemption	100.0000	2,666	2,666	2,665	(18)		20		20		2,666			0	5	04/16/2025	3FE
BRTKS6 MG 2	SS&C TECHNOLOGIES INC SECUREDTERMLOAN		09/19/2019	B47R_BL		2,970,730	2,977,211	2,969,768	2,970,029		701		701		2,970,730			0	31,437	04/16/2025	3FE
BRTKU7 87 3	SI GROUP / POLAR US BORROWER SECUREDTERM		09/30/2019	Redemption	100.0000	879	879	858			21		21		879			0		08/15/2025	4FE
BRTL5A GL 7	REFINITIV US HOLDINGS INC SECUREDTERMLOA		09/30/2019	Redemption	100.0000	7,500	7,500	7,481	7,482		18		18		7,500			0	38	10/01/2025	4FE
BRTL4 5Z 6	CIENA CORPORATION SECUREDTERMLOAN 4.10		07/31/2019	Redemption	100.0000	2,855	2,855	2,852	2,852		3		3		2,855			0	12	09/26/2025	3FE
BRTL4 5Z 6	CIENA CORPORATION SECUREDTERMLOAN 4.10		09/19/2019	B47R_BL		1,132,394	1,133,520	1,132,103	1,132,135		259		259		1,132,394			0	15,965	09/26/2025	3FE
BRTLMV 0E 0	ENVISION HEALTHC SECUREDTERMLOAN 5.854		09/30/2019	Redemption	100.0000	12,506	12,506	12,321			185		185		12,506			0	56	10/10/2025	4FE
BRTLMV 0E 0	ENVISION HEALTHC SECUREDTERMLOAN 5.854		09/21/2019	Various		3,971,118	3,980,000	3,970,050	2,977,703		648	853,809	(853,161)		3,971,118			0		10/10/2025	4FE
BRTLJ 87 9	LOTUS MIDSTREAM LLC SECURED TERM LOAN		09/30/2019	Redemption	100.0000	879	879	883			(3)		(3)		879			0	3	09/26/2025	3FE
BRTLIV AU 0	UNITED RENTALS INC. SECUREDTERMLOAN 3		09/30/2019	Redemption	100.0000	20,000	20,000	19,913	17,469		87		87		20,000			0	67	10/31/2025	2FE
BRTMAF VZ 5	MISSION BROADCASTING INC. SECUREDTERMLOA		07/01/2019	Redemption	100.0000	3,741	3,741	3,741	3,741				0		3,741			0		01/17/2024	3FE
BRTMD3 Y6 0	DAWN ACQUISITION LLC SECUREDTERMLOAN 5		09/30/2019	Redemption	100.0000	3,750	3,750	3,542			208		208		3,750			0	60	12/31/2025	4FE
BRTMH7 8C 3	UNIVERSAL HEALTH SERVICES INC SECUREDTER		09/30/2019	Redemption	100.0000	12,500	12,500	12,463	5,000		38		38		12,500			0	42	10/31/2025	2FE
BRTML8 X8 7	GRAY TELEVISION INC SECURED TERM LOAN		09/30/2019	Redemption	100.0000	21,944	21,944	21,925			19		19		21,944			0	33	01/02/2026	3FE
BRTMLX 1R 5	FIRST EAGLE HOLDINGS INC SECURED TERM LO		09/30/2019	Redemption	100.0000	16,250	16,250	16,238	6,247		12		12		16,250			0	216	12/02/2024	3FE
BRTMMW S1 4	CABOT MICROELECTRONICS CORP SECURED TERM		09/30/2019	Redemption	100.0000	7,500	7,500	7,481	7,481		19		19		7,500			0	28	11/14/2025	3FE
BRTMMW S1 4	CABOT MICROELECTRONICS CORP SECURED TERM		09/19/2019	B47R_BL		1,798,143	1,802,207	1,797,701	1,797,735		408		408		1,798,143			0	19,030	11/14/2025	3FE
BRTMT9 TX 7	ENTEGRIS INC SECURED TERM LOAN 4.044%		09/30/2019	Redemption	100.0000	23,125	23,125	23,035	4,988		90		90		23,125			0	129	11/06/2025	2FE
BRTMVC R3 5	REGIONALCARE HOSPITAL PARTNERS SECURED T		09/30/2019	Redemption	100.0000	7,500	7,500	7,425			75		75		7,500			0		11/16/2025	4FE
BRTN5Y DX 3	DANA CORPORATION SECURED TERM LOAN 4.3		08/30/2019	Redemption	100.0000	444,444	444,444	442,222			2,222		2,222		444,444			0		11/14/2025	2FE
BRTN84 A1 9	ATLANTIC AVIATION FBO INC SECURED TERM L		09/30/2019	Redemption	100.0000	7,219	7,219	7,178	5,841		41		41		7,219			0		12/06/2025	3FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
BRTN84 A1 9	ATLANTIC AVIATION FBO INC SECURED TERM L		09/19/2019	B47R_BL		138,029	139,300	137,907	137,910		119		119		138,029			0	292	12/06/2025	3FE
BRTNTA T1 2	EQUITRANS MIDSTREAM CORP SECURED TERM LO		09/30/2019	Redemption 100.0000		18,090	18,090	17,895			195		195		18,090			0	103	01/31/2024	3FE
BRTP2C YW 8	BOJANGLES RESTAURANTS INC SECURED TERM L		09/30/2019	Redemption 100.0000		7,500	7,500	7,350			150		150		7,500			0	44	12/18/2025	4FE
BRTPYL CU 1	DYNASTY ACQUISITION CO INC SECURED TERM		07/31/2019	CREDIT SUISSE FIRST BOSTON COR		1,308,093	1,300,699	1,294,196			214		214		1,294,410		13,683	13,683		04/04/2026	4FE
BRTQGV WB 7	COMMSCOPE INC. SECURED TERM LOAN 5.580		09/19/2019	B47R_BL		1,981,016	2,000,000	1,980,000			1,016		1,016		1,981,016			0	25,729	04/04/2026	4FE
BRTR0S 7Z 4	PRAIRIE ECI ACQUIROR LP SECURED TERM LOA		09/30/2019	Redemption 100.0000		5,763	5,763	5,719			43		43		5,763			0	107	03/11/2026	4FE
BRTR2F XE 8	TRICO GROUP LLC SECURED TERM LOAN 9.10		09/30/2019	Redemption 100.0000		43,007	43,007	42,495			512		512		43,007			0	1,048	02/02/2024	4FE
BRTRSK 4K 7	CALPINE CORP SECURED TERM LOAN 4.860%		09/30/2019	Redemption 100.0000		1,750	1,750	1,754			(4)		(4)		1,750			0	11	03/22/2026	3FE
BRTSAM 3J 4	ULTIMATE SOFTWARE GRP INC. SECURED TERM		08/06/2019	CREDIT SUISSE FIRST BOSTON COR		2,012,500	2,000,000	1,995,000			192		192		1,995,192		17,308	17,308	15,787	05/04/2026	4FE
BRTSTW 04 8	ADIANT US LLC SECURED TERM LOAN 6.354%		07/29/2019	BANC OF AMERICA SECURITIES LLC		1,457,972	1,500,000	1,497,362			(271)		(271)		1,497,091		(39,119)	(39,119)		04/25/2024	3FE
BRTSTW 04 8	ADIANT US LLC SECURED TERM LOAN 6.354%		09/30/2019	Redemption 100.0000		5,210	5,210	5,211			(1)		(1)		5,210			0		04/25/2024	3FE
BRTSV4 X7 4	NATEL ENGINEERING COMPANY INC SECURED TE		08/05/2019	Redemption 100.0000		5,000	5,000	4,950			50		50		5,000			0		04/23/2026	4FE
BRTT3K 25 5	CATALENT PHARMA SOLUTIONS INC TERM LOAN		09/30/2019	Redemption 100.0000		7,500	7,500	7,481			19		19		7,500			0	28	05/10/2026	3FE
BRTT9J L4 4	PCI GAMING AUTHORITY 5.138% 05/29/26		09/30/2019	Redemption 100.0000		12,612	12,612	12,549			63		63		12,612			0		05/29/2026	3FE
BRTTGD 0B 6	BERRY GLOBAL INC SECURED TERM LOAN 4.5		09/30/2019	Redemption 100.0000		9,249	9,249	9,226			23		23		9,249			0		07/01/2026	3FE
BRTTGD 0B 6	BERRY GLOBAL INC SECURED TERM LOAN 4.5		09/19/2019	B47R_BL		197,658	198,139	197,644			14		14		197,658			0	2,206	07/01/2026	3FE
BRTU7Q HJ 9	VICTORY CAPITAL HOLDINGS INC SECURED TER		09/20/2019	Redemption 100.0000		230,208	230,208	228,408			1,800		1,800		230,208			0	71	06/10/2026	3FE
BRTU7Q HJ 9	VICTORY CAPITAL HOLDINGS INC SECURED TER		09/19/2019	B47R_BL		774,977	782,593	774,767			210		210		774,977			0	12,522	06/10/2026	3FE
BRTUB6 L2 0	NEXSTAR BROADCASTING INC SECURED TERM LO		09/25/2019	B47R_BL		2,487,507	2,500,000	2,487,500			7		7		2,487,507			0	37,552	06/19/2026	3FE
BRTV4T ZY 1	DIAMOND SPORTS GROUP LLC SECURED TERM LO		09/19/2019	B47R_BL		1,540,325	1,548,000	1,540,260			65		65		1,540,325			0	11,739	07/17/2026	3FE
BRTVM1 SA 2	CALPINE CORP SECURED TERM LOAN 4.612%		09/24/2019	CREDIT SUISSE FIRST BOSTON COR		1,001,250	1,000,000	995,000			63		63		995,063		6,187	6,187		07/31/2026	3FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
C5184A AK 7	LIONS GATE CAPITAL HOLDINGS LL SECUREDTE		09/30/2019	Redemption	100.0000	5,000	5,000	5,000	5,000				0		5,000			0		03/24/2025	3FE
N2820E AC 2	EG AMERICA LLC SECUREDTERMLOAN 6.104%		09/30/2019	Redemption	100.0000	3,648	3,648	3,630	3,632		16		16		3,648			0	60	02/07/2025	4FE
N4776# AB 1	AXALTA COATING SYSTEMS US HOLD SENIOR SE		09/30/2019	Redemption	100.0000	2,444	2,444	2,441	2,441		3		3		2,444			0	26	06/01/2024	3FE
87952N A@ 3	TELESAT CANADA SENIOR SECURED TERM LOAN	A	09/30/2019	Redemption	100.0000	9,860	9,860	9,787	4,781		60		60		9,860			0	124	11/17/2023	3FE
BRTHLA QH 1	OPEN TEXT CORP SECUREDTERMLOAN 3.835%	A	09/30/2019	Redemption	100.0000	30,171	30,171	30,190	25,000		12		12		30,171			0	286	05/30/2025	2FE
BRTLWU LL 0	GRIZZLY ACQUISITIONS INC SECUREDTERMLOAN		09/30/2019	Redemption	100.0000	1,231	1,231	1,239	1,239		(8)		(8)		1,231			0		10/01/2025	3FE
BRTQ3V SF 7	STANDARDAERO HOLDING CORPORATI SECURED T	A	07/31/2019	CREDIT SUISSE FIRST BOSTON COR		703,276	699,301	695,804			134		134		695,938		7,338	7,338	10,388	04/06/2026	4FE
C0102M AJ 4	AIR CANADA LOAN TERM 4.138% 10/06/23	A	09/30/2019	Redemption	100.0000	15,000	15,000	15,056	15,000				0		15,000			0	56	10/06/2023	2FE
C0553H AD 2	AVISON YOUNG CANADAINC SECURED TERM LOAN	A	09/30/2019	Redemption	100.0000	5,000	5,000	4,900			100		100		5,000			0	71	01/31/2026	4FE
C2348C AC 1	CELESTICA INC. CELESTICAINC. 4.085% 06	A	09/30/2019	Redemption	100.0000	7,500	7,500	7,463	7,465		35		35		7,500			0	50	06/27/2025	3FE
C2348C AD 9	CELESTICA INC. SECURED TERM LOAN 4.585	A	09/30/2019	Redemption	100.0000	12,500	12,500	12,381	12,382		118		118		12,500			0	110	06/27/2025	3FE
C2918P AC 2	DHX MEDIA LTD SECURED TERM LOAN 5.794%	A	09/30/2019	Redemption	100.0000	53,430	53,430	52,141	26,763		1,272		1,272		53,430			0	416	12/29/2023	4FE
C3301D AC 2	APLP HOLDINGS LP ATLANTIC POWER LP 4.7	A	09/30/2019	Redemption	100.0000	289,540	289,540	291,712	278,977		10,563		10,563		289,540			0	1,212	04/13/2023	3FE
C3604M AM 4	GATEWAY CASINOS AND ENTERTAINM SENIOR SE	A	09/30/2019	Redemption	100.0000	17,500	17,500	17,564	17,481		19		19		17,500			0	244	12/01/2023	3FE
C3933J AJ 0	GIVE AND GO PREPARED FOODS COR SENIOR SE	A	09/30/2019	Redemption	100.0000	2,550	2,550	2,560	2,559		(8)		(8)		2,550			0	14	07/29/2023	4FE
C6901L AE 7	BURGER KING NEWCO BURGERKING(RESTAURANTB	A	09/30/2019	Redemption	100.0000	185,400	185,400	182,781			2,620		2,620		185,400			0	693	02/16/2024	3FE
C7052B AF 1	GFL ENVIRONMENTAL INC SECUREDTERMLOAN	A	09/30/2019	Redemption	100.0000	12,420	12,420	12,355	11,015		64		64		12,420			0	55	05/30/2025	4FE
C9413P AZ 6	BAUSCH HEALTH COMPANIES INC SECUREDTERML	A	09/30/2019	Redemption	100.0000	349,209	349,209	349,478	246,441		4,161		4,161		349,209			0	(11)	06/02/2025	3FE
BME0ZD OZ 2	ESSENTIAL CAPITAL CONSORTIUM B ESSENTIAL	D	06/28/2019	Redemption	100.0000	1,414,141	1,414,141	1,414,141	1,414,141				0		1,414,141			0		12/08/2019	5GI
BRTFNC C8 4	SS&C TECHNOLOGIES HOLDINGS EUR SECUREDTE	D	09/30/2019	Redemption	100.0000	105,852	105,852	105,734	105,675		177		177		105,852			0	640	04/16/2025	3FE
BRTFY8 46 4	GVC HOLDINGS PLC SECUREDTERMLOAN 4.734	D	09/30/2019	Redemption	100.0000	11,250	11,250	11,222	11,224		26		26		11,250			0	142	03/29/2024	3FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
BRTMB0 S2 4	CHARGER OPKO BV SENIOR SECURED TERM LOAN	D	07/01/2019	Redemption	0.0000								.0				.0	.824	11/01/2025	3FE	
BRTSVZ WJ 0	JBS USA LUX SA SECURED TERM LOAN 4.544	D	09/30/2019	Redemption	100.0000	2,193	2,193	2,200			(7)		(7)		2,193		.0	.5	05/01/2026	3FE	
L1957L AB 7	CONSOLIDATED ENERGY FINANCE SA SECURED T	D	09/30/2019	Redemption	100.0000	1,768	1,768	1,706			.62		.62		1,768		.0		05/07/2025	3FE	
L5582B AT 4	ION TRADING TECHNOLOGIES SARL SECURED TE	D	09/30/2019	Redemption	100.0000	.221	.221	.214			.7		.7		.221		.0		11/21/2024	4FE	
N0805E AG 6	AVAST SOFTWARE BV SENIOR SEC TERM LOAN	D	09/30/2019	Redemption	100.0000	46,244	46,244	46,259	46,679		(435)		(435)		46,244		.0	.553	09/29/2023	3FE	
N1603L AD 9	BRIGHT BIDCO BV TERM LOAN 5.820% 06/30	D	09/30/2019	Various		4,993	4,993	5,053	2,519		(50)		(50)		4,993		.0	.34	06/30/2024	5FE	
N8232N AB 3	STARFRUIT FINCO BV SECUREDTERMLOAN 5.3	D	09/30/2019	Redemption	100.0000	.877	.877	.851			.26		.26		.877		.0		10/01/2025	4FE	
N8233B AC 6	STARS GROUP HOLDINGS BV SECUREDTERMLOAN	D	09/30/2019	Redemption	100.0001	12,577	12,577	12,550	10,001		.51		.51		12,577		.0	.191	07/10/2025	4FE	
23918K D@ 4	DAVITA HEALTHCARE PARTNERS INC SENIOR SE	..	08/12/2019	Redemption	100.0000	10,703,003	10,703,003	10,674,540	10,689,057		13,946		13,946		10,703,003		.0		06/24/2021	2FE	
BHF0FZ KU 4	FIRST DATA CORPORATION SENIOR TERM LOAN	..	07/29/2019	Various		1,610,963	1,610,963	1,610,388	1,610,556		.407		.407		1,610,963		.0		07/08/2022	3FE	
BHF0TF B9 0	XPERICORP TERMLOAN 4.638% 12/01/23	..	07/10/2019	RBC DOMINION SECURITIES INC.		908,354	927,306	931,120	927,324		(18)		(18)		927,306	(18,952)	(18,952)	.5,400	12/01/2023	4FE	
BHF0TF B9 0	XPERICORP TERMLOAN 4.638% 12/01/23	..	07/10/2019	Redemption	100.0000				.2		(2)		(2)				.0	.685	12/01/2023	4FE	
BRSU97 5A 2	TRIBUNE COMPANY SENIOR SECURED TERM LOAN	..	09/19/2019	Redemption	100.0000	20,298	20,298	20,252	20,278		.20		.20		20,298		.0		12/25/2020	3FE	
BRT870 V3 4	TRIBUNE COMPANY SENIOR SECURED TERM LOAN	..	09/19/2019	Redemption	100.0000	2,752,995	2,752,995	2,751,069	252,636		1,817		1,817		2,752,995		.0		01/26/2024	3FE	
BRT9PU 8G 3	TALEN ENERGY SUPPLY LLC SECURED TERM LOA	..	07/08/2019	Various		8,530,787	8,530,787	8,419,505	7,619,177		91,454		91,454		8,530,787		.0		07/15/2023	3FE	
BRTFCV 75 6	PROJECT LEOPARD HOLDINGS INC SENIOR SECU	..	09/20/2019	MORGAN STANLEY & CO. INC.		986,231	985,000	988,694	985,036		(9)		(9)		985,026	1,205	1,205		07/07/2023	4FE	
BRTH0U KZ 6	PLASTIPAKPACKAGINGINC SENIOR SECURED TER	..	07/24/2019	WELLS FARGO SECURITIES		1,548,969	1,554,800	1,553,059	1,553,192		130		130		1,553,321	(4,352)	(4,352)	(229)	10/14/2024	3FE	
BRTH4A 29 4	THE GEO GROUP INC SECUREDTERMLOAN 4.08	..	08/09/2019	BNP PARIBAS		1,849,690	1,959,937	1,962,136	1,959,961		(30)		(30)		1,959,931	(110,240)	(110,240)		03/22/2024	3FE	
BRTH84 6W 9	TRANSDIGM INC SECUREDTERMLOAN 4.604% 0	..	07/03/2019	CREDIT SUISSE FIRST BOSTON COR		1,940,858	1,952,769	1,960,564	1,952,790		(7)		(7)		1,952,783	(11,926)	(11,926)		06/09/2023	4FE	
BRTHK5 KF 3	WESTERN DIGITAL CORP SECUREDTERMLOAN 3	..	08/31/2019	Various		2,867,717	2,874,904	2,886,200	2,867,761		7,229		7,229		2,874,991	(7,274)	(7,274)		04/29/2023	2FE	
BRTHK5 KF 3	WESTERN DIGITAL CORP SECUREDTERMLOAN 3	..	07/01/2019	Redemption	100.0000				(19)		.18		.18				.0		04/29/2023	2FE	

QE05.83

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
BRTMJV 51 5	FOREST CITY ENTERPRISES INC. SECURED TER		07/03/2019	BANC OF AMERICA SECURITIES LLC		2,497,478	2,487,500	2,481,281	2,481,331		341		341		2,481,671		15,806	15,806		11/09/2025	4FE
BRTV4U 24 0	SINCLAIR TELEVISION GROUP INC SECURED TE		08/23/2019	TRADITION (UK) LIMITED		379,279	376,923	379,122					0		379,122		157	157		07/17/2026	3FE
000000 00 0	SUMMARY ADJUSTMENT		09/30/2019	Various		8,729							0		8,729		8,729		09/30/2019	2Z	
BME217 1T 1	MEG ENERGY CORP SECURED TERM LOAN 8.00	A	08/05/2019	BARCLAYS CAPITAL		(3,779)							0				(3,779)	(3,779)		12/31/2023	3FE
BME217 1T 1	MEG ENERGY CORP SECURED TERM LOAN 8.00	A	07/30/2019	Various		7,413,774	7,413,774	7,382,655	4,516,364		32,116		32,116		7,413,774		0	0		12/31/2023	3FE
BHF0HD CU 0	VENATOR FINANCE SARL SENIOR SECURED TERM	D	07/25/2019	BANC OF AMERICA SECURITIES LLC		1,451,644	1,473,750	1,470,066	1,470,668		270		270		1,470,938		(19,294)	(19,294)		08/08/2024	3FE
BRT5VR 6K 4	CIDRON HEALTHCARE LTD SENIOR SECURED TER	C	09/11/2019	J.P. MORGAN SECURITIES INC.		2,507,882	2,512,380	2,499,818	2,503,108		1,053		1,053		2,504,161		3,721	3,721		10/25/2023	3FE
L6232U AF 4	MALLINCKRODT INTERNATIONAL FIN SENIOR SE	D	08/31/2019	Various		526,508	600,603	600,353	600,404		14		14		600,418		(73,910)	(73,910)		09/24/2024	3FE
8299999	Total - Bonds - Bank Loans					122,058,984	122,747,197	122,295,949	84,372,494	0	369,068	910,508	(541,440)	0	122,473,217	8,729	(422,960)	(414,231)	351,859	XXX	XXX
8399997	Total - Bonds - Part 4					2,966,534,750	3,273,835,763	2,932,335,757	2,417,746,275	0	10,220,333	1,570,053	8,650,280	203,794	2,938,899,481	(608,296)	24,634,224	24,025,928	101,539,575	XXX	XXX
8399999	Total - Bonds					2,966,534,750	3,273,835,763	2,932,335,757	2,417,746,275	0	10,220,333	1,570,053	8,650,280	203,794	2,938,899,481	(608,296)	24,634,224	24,025,928	101,539,575	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
054937 40 4	BB&T CORP BB&T CORP		09/01/2019	Various		178,700,000	4,467,500		4,181,580				0		4,181,580		285,920	285,920	188,473	XXX	P2FEL
BME2NT TP 7	VENINFOTEL LLC VENINFOTELLLC	D	06/12/2019	Redemption 1.0000		13,421,830	13,422						0				13,422	13,422		XXX	RP6*Z*A
BME2NT TP 7	VENINFOTEL LLC VENINFOTELLLC	D	09/20/2019	Redemption 1.0000		40,265,490	40,265						13,422		13,422		26,844	26,844		XXX	RP6*A
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					4,521,187	XXX	4,181,580	4,181,580	0	13,422	0	13,422	0	4,195,002	0	326,186	326,186	188,473	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					4,521,187	XXX	4,181,580	4,181,580	0	13,422	0	13,422	0	4,195,002	0	326,186	326,186	188,473	XXX	XXX
8999999	Total - Preferred Stocks					4,521,187	XXX	4,181,580	4,181,580	0	13,422	0	13,422	0	4,195,002	0	326,186	326,186	188,473	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
03272L 10 8	ANAPLAN INC		09/16/2019	BARCLAYS CAPITAL		4,487,000	214,202	XXX	258,945				0		258,945		(44,743)	(44,743)		XXX	L
05338G 10 6	AVALARA INC		09/19/2019	BARCLAYS CAPITAL		25,370,000	2,106,471	XXX	2,141,428				0		2,141,428		(34,957)	(34,957)		XXX	L
26210C 10 4	DROPBOX INC		07/02/2019	BARCLAYS CAPITAL		123,000	3,071	XXX	2,833				0		2,833		238	238		XXX	L
29428V 10 4	EPIZYME INC		07/16/2019	BARCLAYS CAPITAL		5,287,000	68,709	XXX	79,939				0		79,939		(11,230)	(11,230)		XXX	L
47233W 10 9	LEUCADIA NTL CORP		09/27/2019	Spin Off		1	1	XXX	1				0		1		0	0		XXX	L
50077B 20 7	KRATOS DEFENSE & SECURITY SOLU		08/15/2019	BARCLAYS CAPITAL		1,399,000	25,104	XXX	29,547				0		29,547		(4,443)	(4,443)		XXX	L
60937P 10 6	MONGODB INC		07/03/2019	BARCLAYS CAPITAL		5,325,000	839,901	XXX	917,817				0		917,817		(77,916)	(77,916)		XXX	L
83088V 10 2	SLACKTECHNOLOGIES INC		07/16/2019	BARCLAYS CAPITAL		24,160,000	841,959	XXX	933,059				0		933,059		(91,100)	(91,100)		XXX	L
88025T 10 2	TENABLE HOLDINGS INC TENABLE HOLDINGS IN		09/17/2019	BARCLAYS CAPITAL		45,137,000	1,055,314	XXX	1,074,084				0		1,074,084		(18,770)	(18,770)		XXX	L
BME3GP 6W 1	GCGMANAGERSALUXCOSCA		08/23/2019	DIRECT		95,517,000	941,071	XXX	1				0		1		(1)	(1)		XXX	U
BME3GP 6X 9	GCGMANAGERSALUXCOSCA		08/13/2019	DIRECT		1,998,926,000	941,071	XXX	1				0		1		941,070	941,070		XXX	U
BME3GP 6Y 7	GCGMANAGERSALUXCOSCA		08/13/2019	DIRECT		1,998,900,000	941,059	XXX	1				0		1		941,058	941,058		XXX	U
000000 00 0	SUMMARY ADJUSTMENT		09/30/2019	Various		43,968	XXX						0				43,968	43,968		XXX	U
608012 10 0	MOGU INC	D	09/13/2019	BARCLAYS CAPITAL		1,905,000	5,453	XXX	6,927				0		6,927		(1,474)	(1,474)		XXX	L
9099999	Total - Common Stocks - Industrial and Miscellaneous					7,086,283	XXX	5,444,583	1	0	0	0	0	0	5,444,583	43,968	1,597,732	1,641,700	0	XXX	XXX

QE05.84

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
Common Stocks - Mutual Funds																					
47103C 26 6	JANUS PERKINS MID CAP VALUE A FUND OPEN_		08/05/2019	DIRECT.....	4,705.880	72,000	XXX	70,965					0		70,965		1,035	1,035		XXX	U.....
78462F 10 3	SPDR TRUST SERIES 1.....		08/06/2019	DIRECT.....	1,218.000	355,909	XXX	112,153	304,403	(192,249)			(192,249)		112,153		243,756	243,756	4,994	XXX	L.....
9299999	Total - Common Stocks - Mutual Funds.....					427,909	XXX	183,118	304,403	(192,249)	0	0	(192,249)	0	183,118	0	244,791	244,791	4,994	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					7,514,192	XXX	5,627,701	304,404	(192,249)	0	0	(192,249)	0	5,627,701	43,968	1,842,523	1,886,491	4,994	XXX	XXX
9799999	Total - Common Stocks.....					7,514,192	XXX	5,627,701	304,404	(192,249)	0	0	(192,249)	0	5,627,701	43,968	1,842,523	1,886,491	4,994	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					12,035,379	XXX	9,809,281	4,485,984	(192,249)	13,422	0	(178,827)	0	9,822,703	43,968	2,168,709	2,212,677	193,467	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					2,978,570,129	XXX	2,942,145,038	2,422,232,259	(192,249)	10,233,755	1,570,053	8,471,453	203,794	2,948,722,184	(564,328)	26,802,933	26,238,605	101,733,042	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 4.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Purchased Options - Hedging Effective - Other																							
CALL OPTION BFWD 12/16/19 C UST30 BHF1NPF56	Asset Portfolio.....	D 1.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	07/12/2019	12/16/2019	-	40,000,000	104.16008.....	-	-	-	4,920,377		4,920,377	4,920,377	-	-	-	-	-	-	
CALL OPTION BFWD 3/16/20 C UST30 BHF1NPF64	Asset Portfolio.....	D 1.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	07/12/2019	03/16/2020	-	30,000,000	104.12727.....	-	-	-	3,630,928		3,630,928	3,630,928	-	-	-	-	-	-	
CALL OPTION BFWD 6/15/20 C UST30 BHF1NPF72	Asset Portfolio.....	D 1.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	07/12/2019	06/15/2020	-	30,000,000	103.8093.....	-	-	-	3,651,832		3,651,832	3,651,832	-	-	-	-	-	-	
CALL OPTION BFWD 9/15/20 C UST30 BHF1NPF83	Asset Portfolio.....	D 1.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.....	07/12/2019	09/15/2020	-	30,000,000	103.57929.....	-	-	-	3,640,252		3,640,252	3,640,252	-	-	-	-	-	-	
CALL OPTION BFWD 12/15/20 C UST30 BHF1NPF82	Asset Portfolio.....	D 1.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	07/15/2019	12/15/2020	-	40,000,000	103.9192.....	-	-	-	4,605,386		4,605,386	4,605,386	-	-	-	-	-	-	
CALL OPTION BFWD 3/15/21 C UST30 BHF1NPFM9	Asset Portfolio.....	D 1.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.....	07/15/2019	03/15/2021	-	20,000,000	103.9629.....	-	-	-	2,231,115		2,231,115	2,231,115	-	-	-	-	-	-	
CALL OPTION BFWD 6/15/21 C UST30 BHF1NPFN7	Asset Portfolio.....	D 1.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.....	07/15/2019	06/15/2021	-	30,000,000	103.64912.....	-	-	-	3,330,150		3,330,150	3,330,150	-	-	-	-	-	-	
CALL OPTION BFWD 9/15/21 C UST30 BHF1NPF82	Asset Portfolio.....	D 1.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	07/15/2019	09/15/2021	-	30,000,000	103.2156.....	-	-	-	3,347,915		3,347,915	3,347,915	-	-	-	-	-	-	
CALL OPTION BFWD 12/15/21 C UST30 BHF1NPFQ0	Asset Portfolio.....	D 1.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	07/15/2019	12/15/2021	-	30,000,000	102.9317.....	-	-	-	3,323,890		3,323,890	3,323,890	-	-	-	-	-	-	
CALL OPTION BFWD 3/15/22 C UST30 BHF1NPF88	Asset Portfolio.....	D 1.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	07/23/2019	03/14/2022	-	30,000,000	102.6655.....	-	-	-	3,295,496		3,295,496	3,295,496	-	-	-	-	-	-	
CALL OPTION BFWD 6/15/22 C UST30 BHF1NPF86	Asset Portfolio.....	D 1.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	07/25/2019	06/15/2022	-	30,000,000	102.282.....	-	-	-	3,298,426		3,298,426	3,298,426	-	-	-	-	-	-	
CALL OPTION BFWD 9/15/22 C UST30 BHF1NPFY3	Asset Portfolio.....	D 1.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	07/25/2019	09/15/2022	-	30,000,000	102.3774.....	-	-	-	3,168,075		3,168,075	3,168,075	-	-	-	-	-	-	
CALL OPTION BFWD 12/15/22 C UST30 BHF1NPFZ0	Asset Portfolio.....	D 1.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	07/25/2019	12/15/2022	-	30,000,000	102.1412.....	-	-	-	3,134,199		3,134,199	3,134,199	-	-	-	-	-	-	
CALL OPTION BFWD 3/15/23 C UST30 BHF1NPG06	Asset Portfolio.....	D 1.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	07/31/2019	03/15/2023	-	20,000,000	103.34087.....	-	-	-	1,794,500		1,794,500	1,794,500	-	-	-	-	-	-	
CALL OPTION BFWD 6/15/23 C UST30 BHF1NPG55	Asset Portfolio.....	D 1.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	07/26/2019	06/15/2023	-	20,000,000	101.616.....	-	-	-	2,053,651		2,053,651	2,053,651	-	-	-	-	-	-	
CALL OPTION BFWD 9/15/23 C UST30 BHF1NPGA4	Asset Portfolio.....	D 1.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	07/31/2019	09/15/2023	-	20,000,000	102.85522.....	-	-	-	1,755,254		1,755,254	1,755,254	-	-	-	-	-	-	
0069999999	Total-Purchased Options-Hedging Effective-Other									0	0	0	51,181,446	XX	51,181,446	51,181,446	0	0	0	0	0	XXX	XXX
0079999999	Total-Purchased Options-Hedging Effective									0	0	0	51,181,446	XX	51,181,446	51,181,446	0	0	0	0	0	XXX	XXX

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
PUT OPTION 2x20SWAPTIONSYNTH BHF1PSWC4	Variable Annuities.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA	07/30/2019	07/30/2021	-	700,000,000	0.02982	-	(8,400,000)	-	(4,643,641)		(4,643,641)	3,756,359	-	-	-	-	-	-
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PSX41	Variable Annuities.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA	07/30/2019	07/30/2021	-	1,000,000,000	0.02132	-	43,600,000	-	101,891,406		101,891,406	58,291,405	-	-	-	-	-	-
PUT OPTION 2x20SWAPTIONSYNTH BHF1PT052	Variable Annuities.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA	07/30/2019	07/30/2021	-	700,000,000	0.02979	-	(8,450,000)	-	(4,669,572)		(4,669,572)	3,780,428	-	-	-	-	-	-
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PT078	Variable Annuities.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA	07/30/2019	07/30/2021	-	1,000,000,000	0.02129	-	43,700,000	-	101,545,423		101,545,423	57,845,423	-	-	-	-	-	-
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PVE78	Variable Annuities.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC	07/31/2019	07/30/2021	-	1,000,000,000	0.02094	-	43,750,000	-	97,552,898		97,552,898	53,802,898	-	-	-	-	-	-
PUT OPTION 2x20SWAPTIONSYNTH BHF1PVEV5	Variable Annuities.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC	07/31/2019	07/30/2021	-	800,000,000	0.02944	-	(9,840,000)	-	(5,694,000)		(5,694,000)	4,146,000	-	-	-	-	-	-
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PVFX0	Variable Annuities.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA	07/31/2019	07/30/2021	-	1,500,000,000	0.01456	-	21,337,500	-	62,920,753		62,920,753	41,583,253	-	-	-	-	-	-
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PXAK9	Variable Annuities.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA	08/01/2019	08/02/2021	-	750,000,000	0.02044	-	32,000,000	-	69,066,663		69,066,663	37,066,663	-	-	-	-	-	-
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PXN17	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	08/01/2019	08/02/2021	-	1,000,000,000	0.02017	-	43,550,000	-	89,158,388		89,158,388	45,608,388	-	-	-	-	-	-
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PZEX2	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	08/02/2019	08/02/2021	-	1,500,000,000	0.01398	-	28,200,000	-	57,945,529		57,945,529	29,745,529	-	-	-	-	-	-
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1Q1A77	Variable Annuities.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA	08/05/2019	08/05/2021	-	250,000,000	0.02045	-	17,400,000	-	23,063,748		23,063,748	5,663,748	-	-	-	-	-	-
MAR19TSLAUSC@380 NOV19RTYC@1840 BHF1H3CS5	Variable Annuities.....	Exh 5.....	Equity/ndex	CREDIT SUISSE INTERNATIONAL	03/04/2019	11/15/2019	14,225	26,174,000	1840	-	102,989	-	68		68	(102,921)	-	-	-	-	-	-
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1HQH75	Variable Annuities.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA	03/15/2019	03/16/2020	-	1,250,000,000	0.02295	-	17,700,000	-	135,581,582		135,581,582	124,519,082	-	-	-	-	-	-
CALL OPTION 20Y RTR 2.256000 3/20/2020 BHF1HX5G3	Variable Annuities.....	Exh 5.....	Interest Rate	CITIBANK NA	03/20/2019	03/20/2020	-	500,000,000	0.02256	-	4,225,000	-	51,274,976		51,274,976	47,049,976	-	-	-	-	-	-
PUT OPTION Swaption BHF1J2KM9	Variable Annuities.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA	03/22/2019	03/23/2020	-	500,000,000	0.02098	-	4,800,000	-	39,710,302		39,710,302	34,910,302	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR20SPLVPSUPC@264 BHF1L3MH3	Fixed Annuities.....	Exh 5.....	Equity/ndex	WELLS FARGO BANK NA	05/10/2019	03/20/2020	212,669	56,144,616	264	-	25,520	-	13,976		13,976	(11,544)	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN20RTYC@1685 BHF1MC8A3	Variable Annuities.....	Exh 5.....	Equity/ndex	CITIBANK NA	06/11/2019	06/19/2020	127,735	215,233,475	1685	-	3,907,414	-	3,889,453		3,889,453	(17,961)	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN20RTYC@1838 BHF1MC8B1	Variable Annuities.....	Exh 5.....	Equity/ndex	CITIBANK NA	06/11/2019	06/19/2020	127,735	234,776,930	1838	-	-	-	(691,530)		(691,530)	(691,530)	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN20MXEAC@1950 BHF1MC8C9	Variable Annuities.....	Exh 5.....	Equity/ndex	JPMORGAN CHASE BANK N.A.	06/11/2019	06/19/2020	9,690	18,895,500	1950	-	657,467	-	488,823		488,823	(168,643)	-	-	-	-	-	-
MAR19TSLAUSC@380 20YRTR2.160006/8/2020 BHF1MF6A8	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	06/07/2019	06/08/2020	-	1,600,000,000	0.0216	-	48,200,000	-	146,600,899		146,600,899	98,400,899	-	-	-	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
MAR19TSLAUSC@380 20YRTR2.120006/8/2020 BHF1MF6E0	Variable Annuities.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/07/2019	06/08/2020	-	1,000,000,000	0.02148.....	- .....	..27,750,000	- .....	..90,019,752	..	..90,019,752	..62,269,752	-	-	-	-	-	-	-
MAR19TSLAUSC@380 20YRTR2.1430006/8/2020 BHF1MF6N0	Variable Annuities.....	Exh 5.....	Interest Rate	BNP PARIBAS... R0MUWSFFU8MPRO8K5P83	06/07/2019	06/08/2020	- .....	..400,000,000	0.02143.....	- .....	..12,000,000	- .....	..35,722,413	..	..35,722,413	..23,722,413	-	-	-	-	-	-	-
MAR19TSLAUSC@380 20YRTR2.1490006/8/2020 BHF1MF9T4	Variable Annuities.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	06/07/2019	06/08/2020	-	1,000,000,000	0.02149.....	- .....	..28,000,000	- .....	..90,121,904	..	..90,121,904	..62,121,904	-	-	-	-	-	-	-
MAR19TSLAUSC@380 06/08/2020 02.1575 CALL BHF1MFED3	Variable Annuities.....	Exh 5.....	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	06/07/2019	06/08/2020	-	1,000,000,000	0.02158.....	- .....	..30,000,000	- .....	..91,282,931	..	..91,282,931	..61,282,931	-	-	-	-	-	-	-
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1MGRW5	Variable Annuities.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	06/10/2019	06/10/2020	-	1,000,000,000	0.02126.....	- .....	..24,000,000	- .....	..87,023,613	..	..87,023,613	..63,023,613	-	-	-	-	-	-	-
MAR19TSLAUSC@380 AUG20RTYC@1562 BHF1PLE39	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/26/2019	08/21/2020	..38,417	..60,007,354	1562.....	- .....	..4,768,318	- .....	..3,558,363	..	..3,558,363	..(1,209,955)	-	-	-	-	-	-	-
MAR19TSLAUSC@380 AUG20SPXC@3617 BHF1PLF04	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/26/2019	08/21/2020	..149,288	..539,974,696	3617.....	- .....	..1,256,259	- .....	..665,576	..	..665,576	..(590,682)	-	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN20MXEAC@2214 BHF1PX5T6	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	08/05/2019	06/19/2020	...5,193	..11,497,302	2214.....	- .....	..11,515	- .....	..8,463	..	..8,463	..(3,052)	-	-	-	-	-	-	-
MAR19TSLAUSC@380 JUL20SPLVPSUPC@250 BHF1R6H60	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	09/13/2019	07/17/2020	..147,717	..36,929,250	250.....	- .....	..562,802	- .....	..491,689	..	..491,689	..(71,113)	-	-	-	-	-	-	-
MAR19TSLAUSC@380 JUL20SPLVPSUPC@256 BHF1R6H26	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	09/13/2019	07/17/2020	..57,446	..14,706,176	256.....	- .....	..112,594	- .....	..80,134	..	..80,134	..(32,460)	-	-	-	-	-	-	-
MAR19TSLAUSC@380 OCT20MXEAC@2261 BHF1RWDJ9	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA JPMORGAN CHASE BANK N.A. 7H6GLXDRUQGFU57RNE97	09/19/2019	10/16/2020	..55,117	..124,619,537	2261.....	- .....	..279,443	- .....	..181,076	..	..181,076	..(98,367)	-	-	-	-	-	-	-
MAR19TSLAUSC@380 OCT20RTYC@1543 BHF1RWDU4	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	09/18/2019	10/16/2020	..97,214	..150,001,202	1543.....	- .....	..14,076,587	- .....	..10,978,513	..	..10,978,513	..(3,098,075)	-	-	-	-	-	-	-
MAR19TSLAUSC@380 OCT20RTYC@1697 BHF1RWE17	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	09/18/2019	10/16/2020	..194,428	..329,944,316	1697.....	- .....	..12,983,902	- .....	..8,930,691	..	..8,930,691	..(4,053,211)	-	-	-	-	-	-	-
MAR19TSLAUSC@380 OCT20SPXC@3277 BHF1RWE82	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	09/18/2019	10/16/2020	..192,524	..630,901,148	3277.....	- .....	..13,447,801	- .....	..11,181,876	..	..11,181,876	..(2,265,926)	-	-	-	-	-	-	-
MAR19TSLAUSC@380 FEB23 SPX C @ 1508.46 BMEOLWK75	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/05/2013	02/06/2023	..26,219	..39,550,312	1508.46.....	..8,562,643	- .....	- .....	..37,121,234	..	..37,121,234	..10,684,383	-	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN20 SPX C @ 2119.9951 BME18RDZ5	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/03/2015	06/03/2020	..47,170	..100,000,000	2120.....	..17,299,998	- .....	- .....	..40,744,550	..	..40,744,550	..18,159,051	-	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN20 SPX C @ 2109.44 BME18PC4	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/25/2015	06/25/2020	..47,406	..100,000,004	2109.44.....	..16,740,000	- .....	- .....	..41,473,880	..	..41,473,880	..18,304,778	-	-	-	-	-	-	-
MAR19TSLAUSC@380 DEC19 SPX C @ 2027.45 BME1Q8Q42 Premium at Maturity 2019-12-24	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL GOLDMAN SACHS W22LROWP2IHZNBB6K528..	03/24/2016	12/20/2019	..49,323	..99,999,995	2027.45.....	- .....	- .....	- .....	..32,978,209	..	..32,978,209	..20,072,811	-	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY21 SPX C @ 2066.99 BME1RDP33	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL GOLDMAN SACHS W22LROWP2IHZNBB6K528..	05/16/2016	05/17/2021	..15,000	..31,004,850	2066.99.....	..4,650,000	- .....	- .....	..13,943,441	..	..13,943,441	..5,591,979	-	-	-	-	-	-	-
MAR19TSLAUSC@380 AUG20 SPX C @ 2192.05 BME1UA750 Premium at Maturity 2020-08-26	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	08/23/2016	08/24/2020	..22,810	..50,000,004	2192.05.....	- .....	- .....	- .....	..11,649,996	..	..11,649,996	..8,245,349	-	-	-	-	-	-	-
MAR19TSLAUSC@380 30Y RTR 2.191250 08-AUG-2022 BME29FF68	Asset Portfolio.....	D 1.....	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86..	08/08/2017	08/08/2022	-445,000,000	0.02191.....	..35,555,500	-	-71,597,20371,597,203	..51,256,784	-	-	-	-	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
MAR19TSLAUSC@380 30Y RTR 2.122500 10-AUG-2021 BME29M665	Asset Portfolio	D 1	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86	08/10/2017	08/10/2021	-	200,000,000	0.02123	14,400,000	-	-	27,719,527		27,719,527	21,221,901	-	-	-	-	-	-	-
MAR19TSLAUSC@380 30Y RTR 2.098500 10-AUG-2020 BME29M699	Asset Portfolio	D 1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573	08/09/2017	08/10/2020	-	400,000,000	0.02099	23,580,000	-	-	46,638,437		46,638,437	38,995,112	-	-	-	-	-	-	-
MAR19TSLAUSC@380 30Y RTR 2.140000 16-AUG-2021 BME29PAA4 Premium at Maturity 2021-08-18	Asset Portfolio	D 1	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86	08/15/2017	08/16/2021	-	150,000,000	0.0214	-	-	-	10,044,569		10,044,569	15,838,972	-	-	-	-	-	-	-
MAR19TSLAUSC@380 30Y RTR 2.046250 24-AUG-2020 BME29ZRC0 Premium at Maturity 2020-08-26	Asset Portfolio	D 1	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAU02	08/22/2017	08/24/2020	-	200,000,000	0.02046	-	-	-	9,440,395		9,440,395	17,810,297	-	-	-	-	-	-	-
MAR19TSLAUSC@380 30Y RTR 2.050000 23-AUG-2022 BME2A19S8 Premium at Maturity 2022-08-25	Asset Portfolio	D 1	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86	08/23/2017	08/23/2022	-	155,000,000	0.0205	-	-	-	8,228,180		8,228,180	15,014,203	-	-	-	-	-	-	-
MAR19TSLAUSC@380 30Y RTR 2.050000 23-AUG-2021 BME2A19U3 Premium at Maturity 2021-08-23	Asset Portfolio	D 1	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86	08/23/2017	08/23/2021	-	250,000,000	0.02036	-	-	-	12,475,710		12,475,710	23,461,637	-	-	-	-	-	-	-
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BME2YA3D1	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	11/01/2018	11/01/2019	-	1,000,000,000	0.02314	4,100,000	-	-	107,073,988		107,073,988	96,333,917	-	-	-	-	-	-	-
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BME2YA3F6	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA MORGAN KB1H1DSPRFMYMCFXT09	11/01/2018	11/01/2019	-	1,000,000,000	0.02314	4,200,000	-	-	107,073,988		107,073,988	89,793,846	-	-	-	-	-	-	-
MAR19TSLAUSC@380 NOV19 RTY C @ 1840 BME30WWW7	Variable Annuities	Exh 5	Equity/ Index	STANLEY & CO INTL. PLC MORGAN 4PQUHN3JPFQFN3BB653	12/17/2018	11/15/2019	14,225	26,174,000	1840	(54,481)	-	-	(68)		(68)	19,986	-	-	-	-	-	-	-
MAR19TSLAUSC@380 NOV19 MXEA C @ 2081 BME30WWWJ3	Variable Annuities	Exh 5	Equity/ Index	STANLEY & CO INTL. PLC GOLDMAN 4PQUHN3JPFQFN3BB653	12/17/2018	11/15/2019	11,442	23,810,802	2081	(93,824)	-	-	(180)		(180)	75,918	-	-	-	-	-	-	-
MAR19TSLAUSC@380 FEB23 SPX C @ 1508.46 BR3K3VKR3	Variable Annuities	Exh 5	Equity/ Index	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	48,692	73,449,932	1508.46	15,901,911	-	-	68,938,828		68,938,828	19,842,250	-	-	-	-	-	-	-
MAR19TSLAUSC@380 FEB23 SPX C @ 1520.27 BR3K3VKW2	Variable Annuities	Exh 5	Equity/ Index	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/12/2013	02/13/2023	16,444	24,999,320	1520.27	5,227,383	-	-	23,110,639		23,110,639	6,675,319	-	-	-	-	-	-	-
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										150,069,130	495,715,111	0	2,065,505,664	XX	2,065,505,664	#####	0	0	0	0	XXX	XXX	

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Purchased Options - Hedging Other - Put Options

PUT OPTION MAR21MXEAP@1519.8 BHF1HSHM8	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/18/2019	03/19/2021	631,661	959,997,704	1519.8	-	33,357,993	-	23,426,013		23,426,013	(9,931,980)	-	-	-	-	-	-	-
PUT OPTION MAR21 SPX P @ 2203.36 BHF1HSHP1	Variable Annuities	Exh 5	Equity/ Index	CREDIT SUISSE INTERNATIONAL JPMORGAN E58DKGMJYYYJLN8C3868	03/19/2019	03/19/2021	150,000	330,504,016	2203.36	-	10,989,771	-	8,970,550		8,970,550	(2,019,221)	-	-	-	-	-	-	-
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	-	9,767,078		9,767,078	(3,506,718)	-	-	-	-	-	-	-
PUT OPTION MAR21 SPX P @ 2201.2945 BHF1HV395	Variable Annuities	Exh 5	Equity/ Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/19/2019	03/19/2021	70,413	154,999,745	2201.29	-	5,119,992	-	4,191,615		4,191,615	(928,377)	-	-	-	-	-	-	-
PUT OPTION MAR21 SPX P @ 2212.99 BHF1HX5B4	Variable Annuities	Exh 5	Equity/ Index	SOCIETE GENERALE SA JPMORGAN O2RNE8IBXP4R0TD8PU41	03/20/2019	03/19/2021	100,000	221,298,999	2212.99	-	7,949,862	-	6,109,729		6,109,729	(1,840,133)	-	-	-	-	-	-	-
PUT OPTION MAR21 SPX P @ 2217.93 BHF1HX5D0	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/20/2019	03/19/2021	235,000	521,213,534	2217.93	-	18,649,600	-	14,515,775		14,515,775	(4,133,825)	-	-	-	-	-	-	-
PUT OPTION MAR21MXEAP@1473.275 BHF1JCU3	Variable Annuities	Exh 5	Equity/ Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2019	03/19/2021	263,191	387,752,727	1473.28	-	11,757,663	-	8,134,703		8,134,703	(3,622,960)	-	-	-	-	-	-	-

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION MAR21MXEAP@1471.73 BHF1JJDQ1	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	04/02/2019	03/19/2021	263,296	387,501,309	1471.73.....	- .....	..11,750,921	- .....	..8,088,564	..	..8,088,564	..(3,662,357)	-	-	-	-	-	-
PUT OPTION MAR21MXEAP@1452.22 BHF1JU6Q4	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	04/10/2019	03/19/2021	263,191	382,211,226	1452.22.....	- .....	..9,353,808	- .....	..7,483,405	..	..7,483,405	..(1,870,404)	-	-	-	-	-	-
PUT OPTION MAR21MXEAP@1413.21 BHF1LGJ21	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	05/15/2019	03/19/2021	263,191	371,944,143	1413.21.....	- .....	..9,445,925	- .....	..6,393,156	..	..6,393,156	..(3,052,769)	-	-	-	-	-	-
PUT OPTION DEC19 SPX P @ 963.36 BME0LWJV4	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	12/16/2004	12/16/2019	124,564	120,000,002	963.36.....	..8,205,000	- .....	- .....	..3	..	..3	..(63,192)	-	-	-	-	-	-
PUT OPTION JUL21 SPX P @ 1336.7 BME0LWJW2	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZVZ7FF32TWEFA76.	07/01/2011	07/01/2021	..37,406	..49,999,997	1336.7.....	..10,750,000	- .....	- .....	..209,149	..	..209,149	..(769,452)	-	-	-	-	-	-
PUT OPTION OCT21 SPX P @ 1226.88 BME0LWJY8	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	10/21/2011	10/21/2021	..40,754	..49,999,998	1226.88.....	..13,449,970	- .....	- .....	..163,728	..	..163,728	..(724,955)	-	-	-	-	-	-
PUT OPTION JAN22 SPX P @ 1312.35 BME0LWK42	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	02/01/2017	01/24/2022	..38,100	..50,000,534	1312.35.....	..3,590,228	- .....	- .....	..330,938	..	..330,938	..(884,792)	-	-	-	-	-	-
PUT OPTION APR22 SPX P @ 1387.85 BME0LWK59	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	04/13/2012	04/13/2022	..43,232	..60,000,002	1387.85.....	..17,309,797	- .....	- .....	..693,868	..	..693,868	..(1,098,169)	-	-	-	-	-	-
PUT OPTION MAY22 SPX P @ 1370.37 BME0LWK67	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	05/04/2012	05/04/2022	..72,973	..100,000,010	1370.37.....	..29,924,768	- .....	- .....	..1,155,612	..	..1,155,612	..(1,807,411)	-	-	-	-	-	-
PUT OPTION DEC24 SX5E P @ 3029 BME0UFF52 Premium at Maturity 2024-12-27	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	10/24/2014	12/20/2024	..66,029	253,372,332	3029.....	- .....	- .....	- .....	..(30,744,123)	..	..(30,744,123)	..(18,191,816)	-	-	-	-	-	-
PUT OPTION APR20 RTY P @ 1278 BME12GUW3	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	04/15/2015	04/15/2020	..23,474	..29,999,772	1278.....	..6,248,779	- .....	- .....	..539,843	..	..539,843	..(1,534,410)	-	-	-	-	-	-
PUT OPTION APR20 RTY P @ 1272.5 BME12GUY9	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	04/15/2015	04/15/2020	..39,293	..50,000,343	1272.5.....	..10,415,003	- .....	- .....	..876,115	..	..876,115	..(2,523,466)	-	-	-	-	-	-
PUT OPTION JUN20 SPX P @ 2119.9951 BME18RE01	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	06/03/2015	06/03/2020	..47,170	..100,000,000	2120.....	..17,519,998	- .....	- .....	..750,310	..	..750,310	..(3,850,355)	-	-	-	-	-	-
PUT OPTION JUN20 SPX P @ 2109.44 BME18VPB6	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	06/25/2015	06/25/2020	..47,406	..100,000,004	2109.44.....	..17,030,000	- .....	- .....	..841,468	..	..841,468	..(3,817,586)	-	-	-	-	-	-
PUT OPTION JUN22 SPX P @ 2104.7 BME18WAN4 Premium at Maturity 2022-06-29	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	06/26/2015	06/27/2022	..33,259	..70,000,216	2104.7.....	- .....	- .....	- .....	..(13,101,132)	..	..(13,101,132)	..(3,315,512)	-	-	-	-	-	-
PUT OPTION JUN22 SPX P @ 2103.75 BME18WAP9 Premium at Maturity 2022-06-28	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	06/26/2015	06/24/2022	..11,883	..24,998,861	2103.75.....	- .....	- .....	- .....	..(4,654,956)	..	..(4,654,956)	..(1,181,933)	-	-	-	-	-	-
PUT OPTION JUL20 RTY P @ 1273.6 BME1A5W22 Premium at Maturity 2020-07-20	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	07/16/2015	07/16/2020	..117,776	..149,999,511	1273.6.....	- .....	- .....	- .....	..(28,005,062)	..	..(28,005,062)	..(8,076,042)	-	-	-	-	-	-
PUT OPTION JUL20 RTY P @ 1275.5 BME1A5W71 Premium at Maturity 2020-07-20	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	07/16/2015	07/16/2020	..39,200	..49,999,995	1275.5.....	- .....	- .....	- .....	..(9,325,094)	..	..(9,325,094)	..(2,702,076)	-	-	-	-	-	-
PUT OPTION JUL20 RTY P @ 1226.4 BME1AUCB9 Premium at Maturity 2020-07-31	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	07/29/2015	07/29/2020	..40,770	..49,999,998	1226.4.....	- .....	- .....	- .....	..(9,775,461)	..	..(9,775,461)	..(2,445,588)	-	-	-	-	-	-
PUT OPTION JUL20 RTY P @ 1229.05 BME1AWG88 Premium at Maturity 2020-07-31	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	07/29/2015	07/29/2020	..40,682	..50,000,214	1229.05.....	- .....	- .....	- .....	..(9,763,336)	..	..(9,763,336)	..(2,459,097)	-	-	-	-	-	-
PUT OPTION JUL20 RTY P @ 1244.25 BME1AZE83 Premium at Maturity 2020-08-04	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	07/31/2015	07/31/2020	..40,185	..50,000,186	1244.25.....	-	-	-(9,644,098)(9,644,098)	..(2,535,300)	-	-	-	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
PUT OPTION SEP20 RTY P @ 1136.4 BME1CY519 Premium at Maturity 2020-09-03	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	09/01/2015	09/01/2020	...131,996	...150,000,258	1136.4.....	- .....	- .....	- .....	...(31,220,043)	.....	...(31,220,043)	...(5,988,510)	-	-	-	-	-	-	-
PUT OPTION OCT19 RTY P @ 1151.1 BME1F7EP2 Premium at Maturity 2019-10-15	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG GOLDMAN SACHS INTERNATIONAL GOLDMAN SACHS INTERNATIONAL	10/13/2015	10/11/2019	...21,718	...24,999,589	1151.1.....	- .....	- .....	- .....	...(4,920,631)	.....	...(4,920,631)	...(908,950)	-	-	-	-	-	-	-
PUT OPTION NOV22 RTY P @ 1170.12 BME1HS8U0	Variable Annuities.....	Exh 5.....	Equity/ Index	W22LROWP2IHZNB6K528...	11/19/2015	11/21/2022	...68,369	...80,000,004	1170.12.....	...18,687,998	- .....	- .....	...5,492,090	.....	...5,492,090	...(2,317,571)	-	-	-	-	-	-	-
PUT OPTION JAN23 SPX P @ 1898.62 BME1LUZ4 Premium at Maturity 2023-01-25	Variable Annuities.....	Exh 5.....	Equity/ Index	W22LROWP2IHZNB6K528...	02/01/2017	01/23/2023	...34,235	...64,999,996	1898.62.....	...(5,975,376)	- .....	- .....	...(14,054,354)	.....	...(14,054,354)	...(2,793,104)	-	-	-	-	-	-	-
PUT OPTION DEC19 SPX P @ 2027.45 BME1Q8Q34 Premium at Maturity 2019-12-24	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL JPMORGAN	03/24/2016	12/20/2019	...49,323	...99,999,995	2027.45.....	- .....	- .....	- .....	...(16,998,246)	.....	...(16,998,246)	...(3,084,509)	-	-	-	-	-	-	-
PUT OPTION DEC23 SX5E P @ 2919 BME1QMA71 Premium at Maturity 2023-12-19	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. MORGAN STANLEY & CO INTL. PLC GOLDMAN SACHS INTERNATIONAL	04/12/2016	12/15/2023	...13,703	...45,501,990	2919.....	- .....	- .....	- .....	...(8,062,465)	.....	...(8,062,465)	...(3,709,882)	-	-	-	-	-	-	-
PUT OPTION DEC21 SX5E P @ 2421.1 BME1QMA89 Premium at Maturity 2021-12-21	Variable Annuities.....	Exh 5.....	Equity/ Index	4PQUHN3JPFQFN3BB653...	04/12/2016	12/17/2021	...40,000	...110,164,897	2421.1.....	- .....	- .....	- .....	...(17,066,411)	.....	...(17,066,411)	...(5,554,008)	-	-	-	-	-	-	-
PUT OPTION APR21 SPX P @ 2059.19 BME1QMA97 Premium at Maturity 2021-04-14	Variable Annuities.....	Exh 5.....	Equity/ Index	W22LROWP2IHZNB6K528...	04/12/2016	04/12/2021	...29,139	...60,003,374	2059.19.....	- .....	- .....	- .....	...(10,812,217)	.....	...(10,812,217)	...(2,460,480)	-	-	-	-	-	-	-
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 GOLDMAN SACHS INTERNATIONAL	04/13/2016	04/13/2023	...88,841	...99,999,427	1125.6.....	- .....	- .....	- .....	...(20,900,725)	.....	...(20,900,725)	...(4,116,889)	-	-	-	-	-	-	-
PUT OPTION APR21 SPX P @ 2096.85 BME1QSEW9 Premium at Maturity 2021-04-21	Variable Annuities.....	Exh 5.....	Equity/ Index	W22LROWP2IHZNB6K528...	04/19/2016	04/19/2021	...23,845	...49,999,894	2096.85.....	- .....	- .....	- .....	...(8,777,210)	.....	...(8,777,210)	...(2,126,839)	-	-	-	-	-	-	-
PUT OPTION APR21 SPX P @ 2098.5 BME1QUUG1 Premium at Maturity 2021-04-23	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... MORGAN STANLEY & CO INTL. PLC GOLDMAN SACHS INTERNATIONAL	04/21/2016	04/21/2021	...23,827	...49,999,994	2098.5.....	- .....	- .....	- .....	...(8,804,427)	.....	...(8,804,427)	...(2,131,722)	-	-	-	-	-	-	-
PUT OPTION MAY21 SX5E P @ 2954.63 BME1RCH00 Premium at Maturity 2021-05-17	Variable Annuities.....	Exh 5.....	Equity/ Index	4PQUHN3JPFQFN3BB653...	05/13/2016	05/13/2021	...21,999	...73,440,245	2954.63.....	- .....	- .....	- .....	...(14,366,607)	.....	...(14,366,607)	...(6,463,015)	-	-	-	-	-	-	-
PUT OPTION MAY21 SPX P @ 2066.99 BME1RDP25	Variable Annuities.....	Exh 5.....	Equity/ Index	W22LROWP2IHZNB6K528...	05/16/2016	05/17/2021	...15,000	...31,004,850	2066.99.....	...5,973,750	- .....	- .....	...742,435	.....	...742,435	...(1,070,100)	-	-	-	-	-	-	-
PUT OPTION MAY21 SX5E P @ 2937 BME1REH29 Premium at Maturity 2021-05-19	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC	05/17/2016	05/17/2021	...10,215	...34,009,649	2937.....	- .....	- .....	- .....	...(6,637,902)	.....	...(6,637,902)	...(2,931,981)	-	-	-	-	-	-	-
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.	07/08/2016	07/08/2021	...23,541	...49,999,906	2123.95.....	- .....	- .....	- .....	...(9,173,662)	.....	...(9,173,662)	...(2,213,736)	-	-	-	-	-	-	-
PUT OPTION JUL21 SPX P @ 2164.25 BME1SXGV6 Premium at Maturity 2021-07-16	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA JPMORGAN	07/14/2016	07/14/2021	...46,205	...99,999,994	2164.25.....	- .....	- .....	- .....	...(17,552,080)	.....	...(17,552,080)	...(4,569,996)	-	-	-	-	-	-	-
PUT OPTION AUG20 SPX P @ 2192.05 BME1UA727 Premium at Maturity 2020-08-26	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. JPMORGAN	08/23/2016	08/24/2020	...22,810	...50,000,004	2192.05.....	- .....	- .....	- .....	...(7,978,524)	.....	...(7,978,524)	...(2,368,843)	-	-	-	-	-	-	-
PUT OPTION AUG21 SPX P @ 2192.05 BME1UA776 Premium at Maturity 2021-08-25	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. MORGAN STANLEY & CO INTL. PLC JPMORGAN	08/23/2016	08/23/2021	...45,619	...100,000,008	2192.05.....	- .....	- .....	- .....	...(16,810,950)	.....	...(16,810,950)	...(4,690,577)	-	-	-	-	-	-	-
PUT OPTION OCT21 SPX P @ 2147.4 BME1VH7U9 Premium at Maturity 2021-10-12	Variable Annuities.....	Exh 5.....	Equity/ Index	W22LROWP2IHZNB6K528...	10/07/2016	10/07/2021	...23,284	...49,999,995	2147.4.....	- .....	- .....	- .....	...(8,092,852)	.....	...(8,092,852)	...(2,266,393)	-	-	-	-	-	-	-
PUT OPTION OCT21 MSCI US P @ 1676 BME1VKR48 Premium at Maturity 2021-10-13	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. JPMORGAN	10/11/2016	10/11/2021	...29,833	...50,000,007	1676.....	- .....	- .....	- .....	...(6,897,559)	.....	...(6,897,559)	...(3,033,532)	-	-	-	-	-	-	-
PUT OPTION OCT21 RTY P @ 1225.2 BME1VKR55 Premium at Maturity 2021-10-13	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A.	10/11/2016	10/11/2021	...24,486	...30,000,001	1225.2.....	- .....	- .....	- .....	...(4,905,382)	.....	...(4,905,382)	...(1,368,200)	-	-	-	-	-	-	-
PUT OPTION OCT20 SPX P @ 2135.4 BME1W5AH9 Premium at Maturity 2020-10-23	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA	10/21/2016	10/21/2020	...46,830	...99,999,987	2135.4.....	-	-	-(15,305,781)(15,305,781)	...(4,362,648)	-	-	-	-	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
PUT OPTION OCT20 SPX P @ 2145 BME1WCD99 Premium at Maturity 2020-10-28	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA MORGAN	10/25/2016	10/26/2020	..46,620	..100,000,007	2145.....	- .....	- .....	- .....	..(15,138,360)	..	..(15,138,360)	..(4,404,391)	-	-	-	-	-	-	-
PUT OPTION NOV21 SPX P @ 2092.05 BME1X3X39 Premium at Maturity 2021-11-05	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC JPMORGAN	11/03/2016	11/03/2021	..14,340	..29,999,998	2092.05.....	- .....	- .....	- .....	..(4,986,169)	..	..(4,986,169)	..(1,311,392)	-	-	-	-	-	-	-
PUT OPTION NOV20 MSCI US P @ 1649 BME1XLTT7 Premium at Maturity 2020-11-10	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. JPMORGAN	11/07/2016	11/06/2020	..30,321	..50,000,005	1649.....	- .....	- .....	- .....	..(7,451,284)	..	..(7,451,284)	..(3,015,925)	-	-	-	-	-	-	-
PUT OPTION NOV19 MSCI US P @ 1626 BME1YRSC1 Premium at Maturity 2019-11-26	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. MORGAN	11/23/2016	11/22/2019	..61,501	..99,999,992	1626.....	- .....	- .....	- .....	..(14,685,957)	..	..(14,685,957)	..(5,493,048)	-	-	-	-	-	-	-
PUT OPTION DEC21 SPX P @ 2209.35 BME1Z6AU5 Premium at Maturity 2021-12-08	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC MORGAN	12/06/2016	12/06/2021	..27,159	..60,003,739	2209.35.....	- .....	- .....	- .....	..(8,681,017)	..	..(8,681,017)	..(2,845,723)	-	-	-	-	-	-	-
PUT OPTION JAN21 SPX P @ 2292.05 BME21DLM1 Premium at Maturity 2021-01-27	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC	01/25/2017	01/25/2021	..21,814	..49,998,780	2292.05.....	- .....	- .....	- .....	..(6,267,106)	..	..(6,267,106)	..(2,520,828)	-	-	-	-	-	-	-
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.	01/25/2017	01/25/2021	..21,816	..49,999,002	2291.85.....	- .....	- .....	- .....	..(6,267,646)	..	..(6,267,646)	..(2,520,338)	-	-	-	-	-	-	-
PUT OPTION DEC19 SPX P @ 1412.25 BME21MC17 Premium at Maturity 2019-12-09	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... GOLDMAN SACHS	02/01/2017	12/05/2019	..70,809	..99,999,996	1412.25.....	- .....	- .....	- .....	..(3,891,118)	..	..(3,891,118)	..(681,165)	-	-	-	-	-	-	-
PUT OPTION SEP20 SPX P @ 1120.2 BME21MC41	Variable Annuities.....	Exh 5.....	Equity/ Index	INTERNATIONAL W22LROWP21HZNB6K528..	02/01/2017	09/14/2020	..89,270	..99,999,992	1120.2.....	..3,252,579	- .....	- .....	..17,739	..	..17,739	..(508,087)	-	-	-	-	-	-	-
PUT OPTION FEB22 SPX P @ 2279.72 BME21P526 Premium at Maturity 2022-02-04	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL MORGAN	02/02/2017	02/02/2022	..27,196	..61,999,994	2279.72.....	- .....	- .....	- .....	..(8,094,645)	..	..(8,094,645)	..(3,125,085)	-	-	-	-	-	-	-
PUT OPTION SEP21 SPX P @ 2174.4 BME21P5E0 Premium at Maturity 2021-09-24	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC JPMORGAN	02/01/2017	09/22/2021	..27,593	..59,998,216	2174.4.....	..(2,600,000)	- .....	- .....	..(9,908,065)	..	..(9,908,065)	..(2,780,234)	-	-	-	-	-	-	-
PUT OPTION MAR22 RTY P @ 1388.65 BME23RRR1 Premium at Maturity 2022-03-23	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. JPMORGAN	03/20/2017	03/21/2022	..72,012	..100,000,007	1388.65.....	- .....	- .....	- .....	..(9,882,476)	..	..(9,882,476)	..(4,879,125)	-	-	-	-	-	-	-
PUT OPTION MAR20 RTY P @ 1388.65 BME23RRY6 Premium at Maturity 2020-03-24	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. GOLDMAN SACHS	03/20/2017	03/20/2020	..72,012	..100,000,007	1388.65.....	- .....	- .....	- .....	..(11,688,035)	..	..(11,688,035)	..(6,977,040)	-	-	-	-	-	-	-
PUT OPTION MAR22 SPX P @ 2378.75 BME23SD45	Variable Annuities.....	Exh 5.....	Equity/ Index	INTERNATIONAL MORGAN	03/20/2017	03/21/2022	..21,020	..50,001,325	2378.75.....	..7,692,204	- .....	- .....	..2,833,477	..	..2,833,477	..(2,390,891)	-	-	-	-	-	-	-
PUT OPTION MAR20 SPX P @ 2348.35 BME23WN45 Premium at Maturity 2020-03-25	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC MORGAN	03/23/2017	03/23/2020	..42,583	..100,000,004	2348.35.....	- .....	- .....	- .....	..(11,538,509)	..	..(11,538,509)	..(5,615,804)	-	-	-	-	-	-	-
PUT OPTION MAR20 SPX P @ 2356.5 BME244Y1 Premium at Maturity 2020-03-26	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC	03/24/2017	03/24/2020	..42,436	..100,000,010	2356.5.....	- .....	- .....	- .....	..(11,435,232)	..	..(11,435,232)	..(5,682,177)	-	-	-	-	-	-	-
PUT OPTION MAR20 SPX P @ 2353.7 BME2445N4 Premium at Maturity 2020-03-31	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL JPMORGAN	03/28/2017	03/27/2020	..42,486	..100,000,002	2353.7.....	- .....	- .....	- .....	..(11,140,200)	..	..(11,140,200)	..(5,656,773)	-	-	-	-	-	-	-
PUT OPTION MAR20 SPX P @ 2353.7 BME245FR1 Premium at Maturity 2020-04-01	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. JPMORGAN	03/28/2017	03/30/2020	..42,486	..100,000,002	2353.7.....	- .....	- .....	- .....	..(11,122,446)	..	..(11,122,446)	..(5,659,853)	-	-	-	-	-	-	-
PUT OPTION MAR20 SPX P @ 2368.9 BME249H34 Premium at Maturity 2020-04-01	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. MORGAN	03/30/2017	03/30/2020	..42,214	..100,000,006	2368.9.....	- .....	- .....	- .....	..(11,010,966)	..	..(11,010,966)	..(5,782,741)	-	-	-	-	-	-	-
PUT OPTION MAR20 RTY P @ 1379 BME249H42 Premium at Maturity 2020-04-01	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC MORGAN	03/30/2017	03/30/2020	..36,258	..49,999,782	1379.....	- .....	- .....	- .....	..(5,799,926)	..	..(5,799,926)	..(3,394,596)	-	-	-	-	-	-	-
PUT OPTION MAR20 SPX P @ 2368.75 BME249H83 Premium at Maturity 2020-04-01	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC	03/30/2017	03/30/2020	..42,246	..100,070,213	2368.75.....	-	-	-(11,014,171)(11,014,171)	..(5,785,447)	-	-	-	-	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
PUT OPTION MAR20 SPX P @ 2369 BME249HB6 Premium at Maturity 2020-04-01	Variable Annuities.....	Exh 5.....	Equity/ndex	BANK OF AMERICA NA GOLDMAN	B4TYDEB6GKMZ0031MB27..	03/30/2017	03/30/2020	...42,212	...99,999,991	2369	-	-	...(11,010,683)	...	...(11,010,683)	...(5,783,566)	-	-	-	-	-	-	-
PUT OPTION MAR22 RTY P @ 1380.45 BME249HW0 Premium at Maturity 2022-04-01	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528...	03/30/2017	03/30/2022	..108,660	..149,999,995	1380.45	-	-	...(15,077,689)	...	...(15,077,689)	...(7,256,441)	-	-	-	-	-	-	-
PUT OPTION MAR22 SPX P @ 2368.9 BME249HZ3 Premium at Maturity 2022-04-01	Variable Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA GOLDMAN	O2RNE8IBXP4R0TD8PU41....	03/30/2017	03/30/2022	..42,214	..100,000,006	2368.9	-	-	...(11,168,976)	...	...(11,168,976)	...(5,457,122)	-	-	-	-	-	-	-
PUT OPTION MAR20 RTY P @ 1380.45 BME249J08 Premium at Maturity 2020-04-01	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528...	03/30/2017	03/30/2020	..108,660	..149,999,995	1380.45	-	-	...(17,238,279)	...	...(17,238,279)	(10,209,472)	-	-	-	-	-	-	-
PUT OPTION APR20 SPX P @ 2368.9 BME24AXE9 Premium at Maturity 2020-04-02	Variable Annuities.....	Exh 5.....	Equity/ndex	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27..	03/31/2017	03/31/2020	..42,214	..100,000,006	2368.9	-	-	...(10,953,259)	...	...(10,953,259)	...(5,782,499)	-	-	-	-	-	-	-
PUT OPTION MAR20 SPX P @ 2368.8 BME24B1K8 Premium at Maturity 2020-04-02	Variable Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41....	03/31/2017	03/31/2020	..42,215	..100,000,007	2368.8	-	-	...(10,943,646)	...	...(10,943,646)	...(5,781,442)	-	-	-	-	-	-	-
PUT OPTION MAR20 RTY P @ 1389.2 BME24B1N2 Premium at Maturity 2020-04-02	Variable Annuities.....	Exh 5.....	Equity/ndex	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868...	03/31/2017	03/31/2020	...71,984	..100,000,003	1389.2	-	-	...(11,156,986)	...	...(11,156,986)	...(6,911,144)	-	-	-	-	-	-	-
PUT OPTION MAR20 RTY P @ 1387.8 BME24B1V4 Premium at Maturity 2020-04-02	Variable Annuities.....	Exh 5.....	Equity/ndex	HSBC BANK USA N.A.	1E8VN30JCEQV1H4R804.....	03/31/2017	03/31/2020	...36,028	..49,999,660	1387.8	-	-	...(5,642,164)	...	...(5,642,164)	...(3,447,636)	-	-	-	-	-	-	-
PUT OPTION MAR20 SPX P @ 2367.8 BME24B1Z5 Premium at Maturity 2020-04-02	Variable Annuities.....	Exh 5.....	Equity/ndex	HSBC BANK USA N.A.	1E8VN30JCEQV1H4R804.....	03/31/2017	03/31/2020	..42,233	..99,999,299	2367.8	-	-	...(10,946,413)	...	...(10,946,413)	...(5,773,172)	-	-	-	-	-	-	-
PUT OPTION APR20 RTY P @ 1388.55 BME24DLV8 Premium at Maturity 2020-04-07	Variable Annuities.....	Exh 5.....	Equity/ndex	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573....	04/03/2017	04/03/2020	...36,009	..50,000,007	1388.55	-	-	...(5,661,000)	...	...(5,661,000)	...(3,445,427)	-	-	-	-	-	-	-
PUT OPTION APR22 RTY P @ 1388.55 BME24DLY2 Premium at Maturity 2022-04-05	Variable Annuities.....	Exh 5.....	Equity/ndex	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573....	04/03/2017	04/01/2022	...36,009	..50,000,007	1388.55	-	-	...(4,892,375)	...	...(4,892,375)	...(2,432,454)	-	-	-	-	-	-	-
PUT OPTION APR20 SPX P @ 2369.1 BME24DM13 Premium at Maturity 2020-04-07	Variable Annuities.....	Exh 5.....	Equity/ndex	BNP PARIBAS....	R0MUW5FPU8MPRO8K5P83	04/03/2017	04/03/2020	..42,210	..99,999,715	2369.1	-	-	...(10,926,712)	...	...(10,926,712)	...(5,787,419)	-	-	-	-	-	-	-
PUT OPTION APR22 SPX P @ 2369.1 BME24DM21 Premium at Maturity 2022-04-05	Variable Annuities.....	Exh 5.....	Equity/ndex	BNP PARIBAS....	R0MUW5FPU8MPRO8K5P83	04/03/2017	04/01/2022	...21,105	..49,999,858	2369.1	-	-	...(5,606,617)	...	...(5,606,617)	...(2,731,074)	-	-	-	-	-	-	-
PUT OPTION APR20 SPX P @ 2368.8 BME24GW64 Premium at Maturity 2020-04-07	Variable Annuities.....	Exh 5.....	Equity/ndex	BNP PARIBAS....	R0MUW5FPU8MPRO8K5P83	04/04/2017	04/03/2020	..42,215	..99,998,894	2368.8	-	-	...(10,922,732)	...	...(10,922,732)	...(5,784,799)	-	-	-	-	-	-	-
PUT OPTION APR20 SPX P @ 2369 BME24GWD9 Premium at Maturity 2020-04-08	Variable Annuities.....	Exh 5.....	Equity/ndex	STANLEY & CO INTL. PLC MORGAN	4PQUHN3JPFQFN3BB653...	04/04/2017	04/06/2020	..42,212	..100,000,228	2369	-	-	...(10,893,602)	...	...(10,893,602)	...(5,788,485)	-	-	-	-	-	-	-
PUT OPTION APR20 SPX P @ 2369 BME24GWE7 Premium at Maturity 2020-04-08	Variable Annuities.....	Exh 5.....	Equity/ndex	STANLEY & CO INTL. PLC MORGAN	4PQUHN3JPFQFN3BB653...	04/04/2017	04/06/2020	...21,106	..50,000,114	2369	-	-	...(5,446,801)	...	...(5,446,801)	...(2,894,242)	-	-	-	-	-	-	-
PUT OPTION APR20 RTY P @ 1388 BME24JS55 Premium at Maturity 2020-04-08	Variable Annuities.....	Exh 5.....	Equity/ndex	STANLEY & CO INTL. PLC JPMORGAN	4PQUHN3JPFQFN3BB653...	04/06/2017	04/06/2020	...36,023	..49,999,924	1388	-	-	...(5,662,642)	...	...(5,662,642)	...(3,433,489)	-	-	-	-	-	-	-
PUT OPTION SEP22 SPX P @ 1469.75 BME2T9CD0	Variable Annuities.....	Exh 5.....	Equity/ndex	CHASE BANK N.A. JPMORGAN	7H6GLXDRUGQFU57RNE97.	09/10/2018	09/16/2022	...51,000	..74,957,250	1469.75	1,892,100	-	..1,510,373	...	..1,510,373	...(1,370,742)	-	-	-	-	-	-	-
PUT OPTION MAR21 SPX P @ 1260.8 BME2T9CE8	Variable Annuities.....	Exh 5.....	Equity/ndex	CHASE BANK N.A. JPMORGAN	7H6GLXDRUGQFU57RNE97.	09/10/2018	03/16/2021	...80,000	..100,864,004	1260.8	797,600	-	..189,100	...	..189,100	...(1,234,397)	-	-	-	-	-	-	-
PUT OPTION DEC19 SPX P @ 1365.38 BME2YDAC9	Variable Annuities.....	Exh 5.....	Equity/ndex	CHASE BANK N.A. GOLDMAN	7H6GLXDRUGQFU57RNE97.	11/05/2018	12/20/2019	...2,490	...3,399,796	1365.38	14,959	-	..110	...	..110	...(19,268)	-	-	-	-	-	-	-
PUT OPTION MAR23 RTY P @ 930.07 BR3K3V6M0	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528...	03/06/2013	03/06/2023	..107,519	..100,000,197	930.07	30,824,622	-	..4,357,072	...	..4,357,072	...(2,042,827)	-	-	-	-	-	-	-
PUT OPTION AUG20 SPX P @ 892.22 BR3K3V6N8	Variable Annuities.....	Exh 5.....	Equity/ndex	BNP PARIBAS....	R0MUW5FPU8MPRO8K5P83	10/21/2004	08/10/2020	..327,273	..291,999,506	892.22	18,777,573	-	..2,3732,373	...(309,541)	-	-	-	-	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
PUT OPTION DEC19 SPX P @ 963.36 BRSK3V6P3	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86...	12/16/2004	12/16/2019	..41,521	..39,999,997	963.36.....	..2,735,000	- .....	- .....	.....1	..	.....1	.....(21,064)	-	-	-	-	-	-	-
PUT OPTION JAN20 SPX P @ 1156.32 BRSK3VD00	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653...	01/27/2006	01/27/2020	..40,000	..46,252,798	1156.32.....	..5,447,552	- .....	- .....	.....352	..	.....352	.....(135,129)	-	-	-	-	-	-	-
PUT OPTION OCT19 SPX P @ 1089.7 BRSK3VD59 Premium at Maturity 2019-10-16	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86...	10/16/2009	10/16/2019	..45,884	..50,000,000	1089.7.....	..12,165,000	- .....	- .....	.....(1,215,356)	..	.....(1,215,356)	.....(76,915)	-	-	-	-	-	-	-
PUT OPTION OCT19 SPX P @ 1089.6 BRSK3VD83	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86...	10/16/2009	10/16/2019	..45,888	..50,000,000	1089.6.....	..13,133,000	- .....	- .....	- .....	..	- .....	.....(51,765)	-	-	-	-	-	-	-
PUT OPTION OCT19 SPX P @ 1083.39 BRSK3VD91 Premium at Maturity 2019-10-23	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	10/23/2009	10/23/2019	..46,151	..49,999,533	1083.39.....	..11,981,888	- .....	- .....	.....(1,196,570)	..	.....(1,196,570)	.....(76,374)	-	-	-	-	-	-	-
PUT OPTION JAN20 SPX P @ 1136.1 BRSK3VDQ3 Premium at Maturity 2020-01-23	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL JPMORGAN CHASE BANK N.A. E58DKGMJYYYJLN8C3868...	01/20/2010	01/17/2020	..88,020	..99,999,997	1136.1.....	..19,251,000	.....2,139,000	- .....	.....(2,124,543)	..	.....(2,124,543)	.....(295,639)	-	-	-	-	-	-	-
PUT OPTION JAN20 SPX P @ 1098.5 BRSK3VE09 Premium at Maturity 2020-01-27	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/27/2010	01/27/2020	..54,620	..60,000,004	1098.5.....	..11,853,000	.....1,317,000	- .....	.....(1,307,860)	..	.....(1,307,860)	.....(152,641)	-	-	-	-	-	-	-
PUT OPTION MAR20 SPX P @ 1121.55 BRSK3VE74 Premium at Maturity 2020-03-02	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS... JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/02/2010	03/02/2020	..89,162	..100,000,004	1121.55.....	..19,575,486	.....2,175,054	- .....	.....(2,154,840)	..	.....(2,154,840)	.....(337,112)	-	-	-	-	-	-	-
PUT OPTION MAR20 SPX P @ 1139.4 BRSK3VE82 Premium at Maturity 2020-03-09	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS... JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/08/2010	03/09/2020	..21,949	..25,008,543	1139.4.....	..4,759,376	.....594,922	- .....	.....(589,035)	..	.....(589,035)	.....(96,529)	-	-	-	-	-	-	-
PUT OPTION MAR20 SPX P @ 1139.65 BRSK3VEA7 Premium at Maturity 2020-03-09	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS... JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/08/2010	03/09/2020	..43,873	..49,999,866	1139.65.....	..9,573,174	.....1,196,647	- .....	.....(1,184,808)	..	.....(1,184,808)	.....(193,712)	-	-	-	-	-	-	-
PUT OPTION MAR20 SPX P @ 1143.55 BRSK3VEB5 Premium at Maturity 2020-03-09	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS... JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/09/2010	03/09/2020	..87,447	..100,000,021	1143.55.....	..19,292,985	.....2,143,665	- .....	.....(2,122,133)	..	.....(2,122,133)	.....(387,959)	-	-	-	-	-	-	-
PUT OPTION MAR20 SPX P @ 1150.5 BRSK3VEC3 Premium at Maturity 2020-03-16	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/12/2010	03/12/2020	..43,459	..49,999,580	1150.5.....	..9,666,000	.....1,074,000	- .....	.....(1,062,638)	..	.....(1,062,638)	.....(203,909)	-	-	-	-	-	-	-
PUT OPTION MAY20 SPX P @ 1093.3 BRSK3VEF6 Premium at Maturity 2020-05-27	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/27/2010	05/27/2020	..45,733	..50,000,000	1093.3.....	..12,826,024	.....1,603,253	- .....	.....(1,580,836)	..	.....(1,580,836)	.....(226,376)	-	-	-	-	-	-	-
PUT OPTION MAY20 SPX P @ 1191.35 BRSK3VEG4 Premium at Maturity 2020-05-27	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/27/2010	05/27/2020	..41,969	..49,999,767	1191.35.....	..12,847,440	.....1,427,493	- .....	.....(1,403,496)	..	.....(1,403,496)	.....(340,468)	-	-	-	-	-	-	-
PUT OPTION JUN20 SPX P @ 1080.55 BRSK3VEL3 Premium at Maturity 2020-06-04	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/04/2010	06/04/2020	..92,545	..99,999,504	1080.55.....	..25,120,000	.....3,140,000	- .....	.....(3,095,090)	..	.....(3,095,090)	.....(437,959)	-	-	-	-	-	-	-
PUT OPTION JUN20 SPX P @ 1107 BRSK3VEM1 Premium at Maturity 2020-06-15	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/15/2010	06/15/2020	..67,751	..75,000,357	1107.....	..18,515,168	.....2,314,396	- .....	.....(2,278,530)	..	.....(2,278,530)	.....(382,885)	-	-	-	-	-	-	-
PUT OPTION JUL20 SPX P @ 1094 BRSK3VEQ2 Premium at Maturity 2020-07-22	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	07/22/2010	07/22/2020	..228,519	..250,000,005	1094.....	..66,000,000	.....8,250,000	- .....	.....(8,105,087)	..	.....(8,105,087)	.....(1,334,719)	-	-	-	-	-	-	-
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.....	..7,919,946	.....989,993	- .....	.....(972,677)	..	.....(972,677)	.....(158,217)	-	-	-	-	-	-	-
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.....	..9,038,295	.....1,129,787	- .....	.....(1,109,070)	..	.....(1,109,070)	.....(202,995)	-	-	-	-	-	-	-
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.....	..13,000,000	.....1,625,000	- .....	.....(1,595,072)	..	.....(1,595,072)	.....(287,083)	-	-	-	-	-	-	-
PUT OPTION JUL20 SPX P @ 1105.75 BRSK3VEV7 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.....	..10,102,400	.....1,262,800	- .....	.....(1,239,497)	..	.....(1,239,497)	.....(224,891)	-	-	-	-	-	-	-

QE068

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
PUT OPTION JUL20 SPX P @ 1107.1 BR3K3VEY5 Premium at Maturity 2020-07-29	Variable Annuities.....	Exh 5.....	Equity/ndex	BANK OF AMERICA NA GOLDMAN SACHS INTERNATIONAL	B4TYDEB6GKMZ0031MB27..	07/29/2010	07/29/2020	...90,326	...99,999,912	1107.1.....	...24,800,000	.....3,100,000	.....(3,042,249)	.....	.....(3,042,249)	.....(563,978)	-	-	-	-	-	-	-
PUT OPTION JUL20 SPX P @ 1102.1 BR3K3VEZ2 Premium at Maturity 2020-07-29	Variable Annuities.....	Exh 5.....	Equity/ndex	INTERNATIONAL	W22LROWP2IHZNBB6K528..	07/29/2010	07/29/2020	...45,368	...50,000,072	1102.1.....	...12,408,000	.....1,551,000	.....(1,522,358)	.....	.....(1,522,358)	.....(276,112)	-	-	-	-	-	-	-
PUT OPTION AUG20 SPX P @ 1128 BR3K3VF24 Premium at Maturity 2020-08-04	Variable Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA GOLDMAN SACHS	O2RNE8IBXP4R0TD8PU41....	08/04/2010	08/04/2020	...44,326	...49,999,728	1128.....	...12,360,000	.....1,545,000	.....(1,514,271)	.....	.....(1,514,271)	.....(311,518)	-	-	-	-	-	-	-
PUT OPTION SEP20 SPX P @ 1125.35 BR3K3VF73	Variable Annuities.....	Exh 5.....	Equity/ndex	INTERNATIONAL JPMORGAN	W22LROWP2IHZNBB6K528..	02/01/2017	09/17/2020	...88,861	...99,999,994	1125.35.....	...3,156,551	-	.....19,117	.....	.....19,117	.....(524,549)	-	-	-	-	-	-	-
PUT OPTION NOV20 SPX P @ 1199.25 BR3K3VFD0 Periodical 2019-11-18	Variable Annuities.....	Exh 5.....	Equity/ndex	CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97..	11/18/2010	11/18/2020	...83,385	...99,999,461	1199.25.....	...21,689,720	-	.....(5,296,299)	.....	.....(5,296,299)	.....(945,314)	-	-	-	-	-	-	-
PUT OPTION DEC20 SPX P @ 1221.6 BR3K3VEE8 Periodical 2019-12-02	Variable Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA JPMORGAN	O2RNE8IBXP4R0TD8PU41....	12/02/2010	12/02/2020	...40,930	...50,000,087	1221.6.....	...10,820,000	-	.....(2,630,067)	.....	.....(2,630,067)	.....(519,923)	-	-	-	-	-	-	-
PUT OPTION APR21 SPX P @ 1335.5 BR3K3VFQ1 Periodical 2020-04-21	Variable Annuities.....	Exh 5.....	Equity/ndex	CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97..	04/21/2011	04/21/2021	...37,439	...49,999,998	1335.5.....	...8,400,000	.....1,200,000	.....(2,191,750)	.....	.....(2,191,750)	.....(786,534)	-	-	-	-	-	-	-
PUT OPTION APR21 SPX P @ 1335.66 BR3K3VFR9	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL GOLDMAN SACHS	W22LROWP2IHZNBB6K528..	04/21/2011	04/21/2021	...37,435	...50,000,006	1335.66.....	...10,375,022	-	.....163,812	.....	.....163,812	.....(708,650)	-	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1303.75 BR3K3VG07	Variable Annuities.....	Exh 5.....	Equity/ndex	INTERNATIONAL JPMORGAN	W22LROWP2IHZNBB6K528..	02/01/2017	06/03/2021	...76,702	...99,999,998	1303.75.....	...5,853,853	-	.....324,632	.....	.....324,632	.....(1,440,995)	-	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1271.15 BR3K3VG23	Variable Annuities.....	Exh 5.....	Equity/ndex	CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97..	06/13/2011	06/14/2021	...39,334	...50,000,000	1271.15.....	...11,535,000	-	.....142,194	.....	.....142,194	.....(702,169)	-	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1273.25 BR3K3VG31	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL GOLDMAN SACHS	W22LROWP2IHZNBB6K528..	06/13/2011	06/14/2021	...39,270	...50,000,005	1273.25.....	...11,550,003	-	.....143,805	.....	.....143,805	.....(704,006)	-	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1273.7 BR3K3VG49	Variable Annuities.....	Exh 5.....	Equity/ndex	INTERNATIONAL	W22LROWP2IHZNBB6K528..	02/01/2017	06/14/2021	...78,511	...99,999,992	1273.7.....	...5,679,527	-	.....288,304	.....	.....288,304	.....(1,408,796)	-	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1289.7 BR3K3VGB3 Premium at Maturity 2021-06-16	Variable Annuities.....	Exh 5.....	Equity/ndex	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	06/14/2011	06/14/2021	...77,537	...99,999,994	1289.7.....	-	-	.....(29,287,206)	.....	.....(29,287,206)	.....(2,471,726)	-	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1273.6 BR3K3VGK3 Premium at Maturity 2021-06-17	Variable Annuities.....	Exh 5.....	Equity/ndex	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	06/15/2011	06/15/2021	...78,518	...100,000,001	1273.6.....	-	-	.....(29,328,067)	.....	.....(29,328,067)	.....(2,447,155)	-	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1282.9 BR3K3VGL1	Variable Annuities.....	Exh 5.....	Equity/ndex	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573....	06/27/2011	06/25/2021	...19,487	...25,000,001	1282.9.....	...5,825,000	-	.....78,409	.....	.....78,409	.....(360,614)	-	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1294.45 BR3K3VGM9	Variable Annuities.....	Exh 5.....	Equity/ndex	HSBC BANK USA N.A.	1E8VN30JCEQV1H4R804....	06/28/2011	06/28/2021	...38,627	...50,000,718	1294.45.....	...11,375,164	-	.....167,985	.....	.....167,985	.....(733,370)	-	-	-	-	-	-	-
PUT OPTION JUL21 SPX P @ 1336.7 BR3K3VGN7	Variable Annuities.....	Exh 5.....	Equity/ndex	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97..	07/01/2011	07/01/2021	...37,406	...49,999,997	1336.7.....	...10,750,000	-	.....209,149	.....	.....209,149	.....(769,452)	-	-	-	-	-	-	-
PUT OPTION AUG21 SPX P @ 1184.48 BR3K3VGQ0	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL MORGAN	W22LROWP2IHZNBB6K528..	08/12/2011	08/12/2021	...42,213	...50,000,003	1184.48.....	...13,500,018	-	.....105,515	.....	.....105,515	.....(582,700)	-	-	-	-	-	-	-
PUT OPTION AUG21 SPX P @ 1186.5 BR3K3VGR8	Variable Annuities.....	Exh 5.....	Equity/ndex	STANLEY & CO INTL. PLC	4PQUHN3JPF6FNF3BB653..	08/12/2011	08/12/2021	...42,141	...50,000,297	1186.5.....	...13,500,080	-	.....106,764	.....	.....106,764	.....(586,851)	-	-	-	-	-	-	-
PUT OPTION AUG21 SPX P @ 1181.75 BR3K3VGS6	Variable Annuities.....	Exh 5.....	Equity/ndex	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	08/12/2011	08/12/2021	...42,310	...49,999,843	1181.75.....	...13,499,957	-	.....103,845	.....	.....103,845	.....(577,117)	-	-	-	-	-	-	-
PUT OPTION OCT21 SPX P @ 1211.41 BR3K3VGU1	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL GOLDMAN SACHS	W22LROWP2IHZNBB6K528..	10/12/2011	10/12/2021	...82,548	...100,000,009	1211.41.....	...26,900,060	-	.....294,315	.....	.....294,315	.....(1,367,613)	-	-	-	-	-	-	-
PUT OPTION OCT21 SPX P @ 1226.88 BR3K3VGW7	Variable Annuities.....	Exh 5.....	Equity/ndex	INTERNATIONAL	W22LROWP2IHZNBB6K528..	10/21/2011	10/21/2021	...40,754	...49,999,998	1226.88.....	...13,449,970	-163,728163,728(724,955)	-	-	-	-	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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

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PUT OPTION OCT21 SPX P @ 1252.43 BRSK3VGX5	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	10/24/2011	10/25/2021	...39,922	...50,000,001	1252.43.....	...13,300,144	-	-	...188,577		...188,577	...(786,751)	-	-	-	-	-	-
PUT OPTION OCT21 SPX P @ 1284.5 BRSK3VG3 Premium at Maturity 2021-11-01	Variable Annuities.....	Exh 5.....	Equity/ndex	BNP PARIBAS..... R0MUWSFFU8MPRO8K5P83 GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	10/28/2011	10/28/2021	...77,851	...99,999,995	1284.5.....	-	-	-	...(32,281,725)		...(32,281,725)	...(2,908,077)	-	-	-	-	-	-
PUT OPTION NOV21 SPX P @ 1226.2 BRSK3VH48	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	11/17/2011	11/17/2021	...81,553	...100,000,285	1226.2.....	...30,250,087	-	-	...350,695		...350,695	...(1,486,913)	-	-	-	-	-	-
PUT OPTION NOV21 SPX P @ 1245.55 BRSK3VH71	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	11/30/2011	11/30/2021	...80,286	...100,000,007	1245.55.....	...30,450,003	-	-	...399,692		...399,692	...(1,595,865)	-	-	-	-	-	-
PUT OPTION JAN22 SPX P @ 1315.79 BRSK3VHC0	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/23/2012	01/24/2022	...76,000	...100,000,043	1315.79.....	...30,000,240	-	-	...671,620		...671,620	...(1,774,481)	-	-	-	-	-	-
PUT OPTION JAN22 SPX P @ 1312.35 BRSK3VHD8	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/24/2012	01/24/2022	...38,100	...50,000,534	1312.35.....	...15,025,116	-	-	...330,938		...330,938	...(884,792)	-	-	-	-	-	-
PUT OPTION JAN22 SPX P @ 1319.05 BRSK3VHE6	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/01/2017	01/27/2022	...75,812	...100,000,007	1319.05.....	...7,251,061	-	-	...688,661		...688,661	...(1,779,380)	-	-	-	-	-	-
PUT OPTION MAR22 SPX P @ 1393.3 BRSK3VHF3	Variable Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/22/2012	03/22/2022	...14,354	...20,000,000	1393.3.....	...5,730,000	-	-	...220,764		...220,764	...(369,211)	-	-	-	-	-	-
PUT OPTION MAR22 SPX P @ 1415.25 BRSK3VHG1	Variable Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/27/2012	03/28/2022	...14,132	...20,000,002	1415.25.....	...5,606,000	-	-	...242,927		...242,927	...(371,181)	-	-	-	-	-	-
PUT OPTION APR22 SPX P @ 1359.3 BRSK3VHJ5	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/10/2012	04/11/2022	...73,567	...100,000,007	1359.3.....	...29,499,744	-	-	...1,036,754		...1,036,754	...(1,811,210)	-	-	-	-	-	-
PUT OPTION APR22 SPX P @ 1387.85 BRSK3VHK2	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/01/2017	04/13/2022	...28,822	...40,000,001	1387.85.....	...3,312,952	-	-	...462,579		...462,579	...(732,113)	-	-	-	-	-	-
PUT OPTION MAY22 SPX P @ 1370.37 BRSK3VHL0	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/04/2012	05/04/2022	...72,973	...100,000,010	1370.37.....	...29,924,768	-	-	...1,155,612		...1,155,612	...(1,807,411)	-	-	-	-	-	-
PUT OPTION JUN20 SPX P @ 1315.17 BRSK3VHS5	Variable Annuities.....	Exh 5.....	Equity/ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	06/08/2012	06/08/2020	...19,008	...24,998,752	1315.17.....	...7,812,500	-	-	...10,002		...10,002	...(226,920)	-	-	-	-	-	-
PUT OPTION JUN20 SPX P @ 1316.3 BRSK3VHT3	Variable Annuities.....	Exh 5.....	Equity/ndex	HSBC BANK USA N.A. GOLDMAN 1E8VN30JCEQV1H4R804....	06/08/2012	06/08/2020	...18,993	...25,000,000	1316.3.....	...7,812,501	-	-	...10,094		...10,094	...(227,388)	-	-	-	-	-	-
PUT OPTION OCT22 SPX P @ 1431.8 BRSK3VJL8	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	10/10/2012	10/10/2022	...69,842	...100,000,008	1431.8.....	...29,850,001	-	-	...1,857,390		...1,857,390	...(1,853,775)	-	-	-	-	-	-
PUT OPTION NOV22 SPX P @ 1380.35 BRSK3VJN4	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	11/19/2012	11/21/2022	...108,668	...149,999,995	1380.35.....	...43,087,496	-	-	...2,511,224		...2,511,224	...(2,822,722)	-	-	-	-	-	-
PUT OPTION DEC19 SPX P @ 1415.25 BRSK3VJQ7 Premium at Maturity 2019-12-05	Variable Annuities.....	Exh 5.....	Equity/ndex	HSBC BANK USA N.A. JPMORGAN 1E8VN30JCEQV1H4R804....	12/03/2012	12/03/2019	...70,659	...99,999,994	1415.25.....	-	-	-	...(28,188,809)		...(28,188,809)	...(1,201,117)	-	-	-	-	-	-
PUT OPTION DEC20 SPX P @ 1409.2 BRSK3VJR5 Premium at Maturity 2020-12-07	Variable Annuities.....	Exh 5.....	Equity/ndex	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/03/2012	12/03/2020	...106,443	...149,999,992	1409.2.....	-	-	-	...(43,718,862)		...(43,718,862)	...(3,240,998)	-	-	-	-	-	-
PUT OPTION DEC19 SPX P @ 1411.9 BRSK3VJS3 Premium at Maturity 2019-12-05	Variable Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	12/03/2012	12/03/2019	...70,827	...100,000,643	1411.9.....	-	-	-	...(27,840,432)		...(27,840,432)	...(1,189,240)	-	-	-	-	-	-
PUT OPTION DEC20 SPX P @ 1411.9 BRSK3VJU8 Premium at Maturity 2020-12-07	Variable Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	12/03/2012	12/03/2020	...70,827	...100,000,643	1411.9.....	-	-	-	...(29,103,223)		...(29,103,223)	...(2,163,436)	-	-	-	-	-	-
PUT OPTION DEC19 SPX P @ 1411.55 BRSK3VJX2 Premium at Maturity 2019-12-10	Variable Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	12/06/2012	12/06/2019	...70,844	...99,999,852	1411.55.....	-	-	-	...(27,782,117)		...(27,782,117)	...(1,195,826)	-	-	-	-	-	-
PUT OPTION DEC22 SPX P @ 1428 BRSK3VJY0 Premium at Maturity 2022-12-20	Variable Annuities.....	Exh 5.....	Equity/ndex	CITIBANK N.A. E57ODZWZ7FF32TWEFA76...	12/17/2012	12/16/2022	...35,014	...50,000,006	1428.....	-	-	-	...(15,372,809)		...(15,372,809)	...(1,772,823)	-	-	-	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
PUT OPTION DEC20 SPX P @ 1436.7 BR3K3VJZ7 Premium at Maturity 2020-12-23	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA GOLDMAN	02RNE8IBXP4R0TD8PU41...	12/18/2012	12/18/2020	..69,604	..100,000,063	1436.7.....	- .....	- .....	..(28,773,539)	..	..(28,773,539)	..(2,211,870)	-	-	-	-	-	-	-
PUT OPTION DEC22 SPX P @ 1439.65 BR3K3VK02	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL GOLDMAN	W22LROWP2IHZNBB6K528..	12/18/2012	12/19/2022	..138,923	..199,999,996	1439.65.....	..56,599,866	- .....	..4,134,051	..	..4,134,051	..(3,761,090)	-	-	-	-	-	-	-
PUT OPTION DEC22 SPX P @ 1436.7 BR3K3VK10	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL MORGAN	W22LROWP2IHZNBB6K528..	02/01/2017	12/19/2022	..69,604	..99,999,992	1436.7.....	..10,158,811	- .....	..2,049,692	..	..2,049,692	..(1,881,938)	-	-	-	-	-	-	-
PUT OPTION JAN20 SPX P @ 1463.45 BR3K3VK28 Premium at Maturity 2020-01-14	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653..	01/10/2013	01/10/2020	..34,166	..49,999,997	1463.45.....	- .....	- .....	..(14,105,452)	..	..(14,105,452)	..(687,359)	-	-	-	-	-	-	-
PUT OPTION JAN20 SPX P @ 1464.5 BR3K3VK36 Premium at Maturity 2020-01-14	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41...	01/10/2013	01/10/2020	..68,283	..100,000,454	1464.5.....	- .....	- .....	..(27,912,691)	..	..(27,912,691)	..(1,369,634)	-	-	-	-	-	-	-
PUT OPTION JAN20 SPX P @ 1466.21 BR3K3VK51 Premium at Maturity 2020-01-14	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... GOLDMAN	R0MUWSFPU8MPRO8K5P83	01/10/2013	01/10/2020	..68,203	..99,999,991	1466.21.....	- .....	- .....	..(27,961,990)	..	..(27,961,990)	..(1,373,164)	-	-	-	-	-	-	-
PUT OPTION JAN23 SPX P @ 1487.75 BR3K3VK93	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528..	01/22/2013	01/23/2023	..67,216	..99,999,994	1487.75.....	..28,499,410	- .....	..2,462,152	..	..2,462,152	..(1,871,189)	-	-	-	-	-	-	-
PUT OPTION JAN20 SPX P @ 1487.8 BR3K3VK88 Premium at Maturity 2020-01-22	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41...	02/01/2017	01/22/2020	..67,213	..99,999,505	1487.8.....	..(22,204,997)	- .....	..(27,790,490)	..	..(27,790,490)	..(1,435,786)	-	-	-	-	-	-	-
PUT OPTION JAN20 SPX P @ 1491.85 BR3K3VKD4 Premium at Maturity 2020-01-27	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA JPMORGAN	02RNE8IBXP4R0TD8PU41...	01/23/2013	01/23/2020	..67,031	..100,000,196	1491.85.....	- .....	- .....	..(27,583,324)	..	..(27,583,324)	..(1,442,650)	-	-	-	-	-	-	-
PUT OPTION JAN20 SPX P @ 1501.75 BR3K3VKF9 Premium at Maturity 2020-01-28	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A.	7H6GLXDRUGQUFU57RNE97	02/01/2017	01/24/2020	..66,589	..100,000,001	1501.75.....	..(21,704,719)	- .....	..(27,381,597)	..	..(27,381,597)	..(1,457,320)	-	-	-	-	-	-	-
PUT OPTION JAN21 SPX P @ 1507.05 BR3K3VKL6 Premium at Maturity 2021-02-02	Variable Annuities.....	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. GOLDMAN	1E8VN30JCEQV1H4R804....	01/29/2013	01/29/2021	..33,177	..49,999,399	1507.05.....	- .....	- .....	..(14,044,396)	..	..(14,044,396)	..(1,206,123)	-	-	-	-	-	-	-
PUT OPTION JAN23 SPX P @ 1504.5 BR3K3VKN2	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL MORGAN	W22LROWP2IHZNBB6K528..	02/01/2017	01/30/2023	..66,467	..99,999,993	1504.5.....	..11,018,337	- .....	..2,547,459	..	..2,547,459	..(1,905,220)	-	-	-	-	-	-	-
PUT OPTION JAN20 SPX P @ 1500.4 BR3K3VKP7 Premium at Maturity 2020-02-04	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653..	01/31/2013	01/31/2020	..33,324	..50,000,006	1500.4.....	- .....	- .....	..(13,484,917)	..	..(13,484,917)	..(733,891)	-	-	-	-	-	-	-
PUT OPTION FEB21 SPX P @ 1511.75 BR3K3VKQ5 Premium at Maturity 2021-02-04	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA MORGAN	02RNE8IBXP4R0TD8PU41...	02/01/2013	02/01/2021	..66,149	..99,999,995	1511.75.....	- .....	- .....	..(27,976,989)	..	..(27,976,989)	..(2,429,381)	-	-	-	-	-	-	-
PUT OPTION FEB20 SPX P @ 1525.3 BR3K3VKX0 Premium at Maturity 2020-02-21	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC GOLDMAN	4PQUHN3JPFGFNF3BB653..	02/19/2013	02/19/2020	..32,780	..50,000,007	1525.3.....	- .....	- .....	..(13,339,863)	..	..(13,339,863)	..(790,289)	-	-	-	-	-	-	-
PUT OPTION MAY23 SPX P @ 1595.03 BR3K3VN09	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528..	04/30/2013	05/01/2023	..62,695	..100,000,278	1595.03.....	..27,524,986	- .....	..3,196,793	..	..3,196,793	..(2,169,752)	-	-	-	-	-	-	-
PUT OPTION DEC19 UKX P @ 5208.69 BR3K3VP72 Premium at Maturity 2019-12-20	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC GOLDMAN	G5GSEF7VJP5I7OUK5573....	10/22/2009	12/20/2019	...9,599	..80,469,544	5208.69.....	..18,216,311	- .....	..(1,328,820)	..	..(1,328,820)	..(1,197,761)	-	-	-	-	-	-	-
PUT OPTION JUL20 UKX P @ 5248 BR3K3VP98 Premium at Maturity 2020-07-14	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL GOLDMAN	W22LROWP2IHZNBB6K528..	07/14/2010	07/14/2020	..23,819	..181,098,251	5248.....	..42,369,381	..4,416,151	..(3,447,384)	..	..(3,447,384)	..(5,658,319)	-	-	-	-	-	-	-
PUT OPTION NOV20 UKX P @ 5874.13 BR3K3VPE7 Periodical 2019-11-11	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528..	11/09/2010	11/09/2020	..17,024	..153,211,480	5874.13.....	..32,254,306	- .....	..(4,295,675)	..	..(4,295,675)	..(6,953,394)	-	-	-	-	-	-	-
PUT OPTION DEC23 SX5E P @ 2593 BR3K3VJ39 Premium at Maturity 2023-12-19	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA GOLDMAN	02RNE8IBXP4R0TD8PU41...	06/20/2013	12/15/2023	..77,131	..263,500,900	2593.....	- .....	- .....	..(50,200,078)	..	..(50,200,078)	..(14,529,641)	-	-	-	-	-	-	-
PUT OPTION JUN23 SPX P @ 1628.45 BR3K3VSB1	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528..	06/11/2013	06/12/2023	..91,307	..148,688,880	1628.45.....	..38,361,723	-5,178,5345,178,534	..(3,367,668)	-	-	-	-	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
PUT OPTION 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	- .....	- .....	.....2,266,852	...	.....2,266,852	...(7,430,257)	-	-	-	-	-	-	-
PUT OPTION APR20 SPX P @ 1196.2 BRSKBWE08 Premium at Maturity 2020-04-09	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	04/09/2010	04/09/2020	...83,598	...99,999,924	1196.2.....	...14,120,000	.....1,765,000	- .....	.....(1,739,470)	...	.....(1,739,470)	...(1,180,264)	-	-	-	-	-	-	-
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	- .....	- .....	.....376,060	...	.....376,060	...(2,518,043)	-	-	-	-	-	-	-
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	- .....	- .....	.....362,612	...	.....362,612	...(2,428,582)	-	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1321.25 BRSKBWE81	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG MORGAN STANLEY & CO 7LTFWZYCNX8D621K86....	06/01/2011	06/01/2021	..151,372	..199,999,991	1321.25.....	...20,250,000	- .....	- .....	.....705,163	...	.....705,163	...(1,934,007)	-	-	-	-	-	-	-
PUT OPTION JUL20 RTY P @ 991.48 BRSKJ2BC3	Variable Annuities.....	Exh 5.....	Equity/ Index	INTL. PLC GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	07/03/2013	07/06/2020	..126,074	..124,999,847	991.48.....	...32,593,722	- .....	- .....	.....1,080,971	...	.....1,080,971	...(2,654,735)	-	-	-	-	-	-	-
PUT OPTION JUL23 SPX P @ 1692.6 BRSKJ2E89	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	07/18/2013	07/18/2023	...29,540	...49,999,996	1692.6.....	...11,549,981	- .....	- .....	.....1,951,382	...	.....1,951,382	...(1,213,842)	-	-	-	-	-	-	-
PUT OPTION DEC20 SPX P @ 1774.5 BRSLN6500 Premium at Maturity 2020-12-16	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC MORGAN STANLEY & CO 4PQUHN3JPFQFN3BB653...	12/13/2013	12/14/2020	...56,355	...99,999,127	1774.45.....	- .....	- .....	- .....	.....(21,472,734)	...	.....(21,472,734)	...(2,997,989)	-	-	-	-	-	-	-
PUT OPTION DEC20 RTY P @ 1108.22 BRSLN6690 Premium at Maturity 2020-12-16	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC MORGAN STANLEY & CO 4PQUHN3JPFQFN3BB653...	12/13/2013	12/14/2020	...45,117	...49,999,560	1108.22.....	- .....	- .....	- .....	.....(12,230,299)	...	.....(12,230,299)	...(1,932,160)	-	-	-	-	-	-	-
PUT OPTION FEB21 RTY P @ 1116.38 BRSM8KW5 Premium at Maturity 2021-02-10	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC MORGAN STANLEY & CO 4PQUHN3JPFQFN3BB653...	02/10/2014	02/10/2021	...44,788	...50,000,428	1116.38.....	- .....	- .....	- .....	.....(11,747,000)	...	.....(11,747,000)	...(1,981,466)	-	-	-	-	-	-	-
PUT OPTION MAR24 RTY P @ 1194.2 BRSMKCE65 Premium at Maturity 2024-03-13	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/10/2014	03/11/2024	...25,121	...29,999,999	1194.2.....	- .....	- .....	- .....	.....(5,727,184)	...	.....(5,727,184)	...(1,268,003)	-	-	-	-	-	-	-
PUT OPTION MAR24 RTY P @ 1195.01 BRSMKCEH1 Premium at Maturity 2024-03-13	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/10/2014	03/11/2024	...16,736	...19,999,998	1195.01.....	- .....	- .....	- .....	.....(3,824,958)	...	.....(3,824,958)	.....(846,198)	-	-	-	-	-	-	-
PUT OPTION JUN20MKEAP@1829 BHF1PXSS8	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	08/05/2019	06/19/2020	...44,143	...80,737,547	1829.....	- .....	- .....	- .....	.....3,167,187	...	.....3,167,187	...3,167,187	-	-	-	-	-	-	-
0099999999. Total-Purchased Options-Hedging Other-Put Options.....										1,417,106,795	..177,609,492	.....0	(1,228,596,671)	XX	(1,228,596,671)	478,780,568	.....0	.....0	.....0	.....0	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 W22LROWP2IHZNB6K528...	08/26/2015	06/30/2020	-	1,000,000,000	0.0275.....	...11,900,000	- .....	.....129,556	.....474	...	.....474	...(1,769,508)	-	-	-	-	-	-	-
Interest Rate Swap With GSCMW RCV 3MLBR PAY 2.60 11/15/2020 BME1E4S83	Liability Portfolio.....	N/A.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	09/18/2015	11/15/2020	-	750,000,000	0.026.....	...10,650,000	- .....	.....170,744	.....10,091	...	.....10,091	...(2,947,925)	-	-	-	-	-	-	-
Interest Rate Swap With MS RCV 3MLBR PAY 2.32 03/01/2021 BME1M1VM5	Liability Portfolio.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX57XV54....	01/26/2016	03/01/2021	-	800,000,000	0.02316.....	...10,000,000	- .....	...1,628,245	.....119,609	...	.....119,609	...(7,331,663)	-	-	-	-	-	-	-
0109999999. Total-Purchased Options-Hedging Other-Caps.....										32,550,000	.....0	...1,928,545	.....130,174	XX	.....130,174	(12,049,096)	.....0	.....0	.....0	.....0	XXX	XXX	
Purchased Options - Hedging Other - Collars																							
MAR19TSLAUSC@380 DEC19SPXC@2758 12/20/2019 2758. CALL BHF1GC372; MAR19TSLAUSC@380 DEC19SPXC@3008 12/20/2019 3008. CALL BHF1GC5D7 Premium at Maturity 2019-12-24	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	02/14/2019	12/20/2019	....6,733	...19,411,239	2758 / 3008.....	- .....	- .....	- .....	.....489,366	...	.....489,366	.....489,366	- .....	- .....	- .....	.....45,721	-	-	-
MAR19TSLAUSC@380 DEC19SPLVPSUPC@236 12/20/2019 236. CALL BHF1GC6Y0; MAR19TSLAUSC@380 DEC19SPLVPSUPC@247 12/20/2019 247. CALL BHF1GC7L7 Premium at Maturity 2019-12-24	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	02/14/2019	12/20/2019	..995,240	..240,350,460	236 / 247.....	-	-	-6,137,2886,137,288	...6,137,288	-	-	-566,123	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 DEC19SPLVP5UPC@225 12/20/2019 225. CALL BHF1GC7Z6; MAR19TSLAUSC@380 DEC19SPLVP5UPC@247 12/20/2019 247. CALL BHF1GC885 Premium at Maturity 2019-12-24	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	02/14/2019	12/20/2019	..86,543	..20,424,148	225 / 247.....	-	-	-	..959,359		..959,359	..959,359	-	-	-	..48,107		
MAR19TSLAUSC@380 DEC19MXEAC@1806 12/20/2019 1806. CALL BHF1GC851; MAR19TSLAUSC@380 DEC19MXEAC@2064 12/20/2019 2064. CALL BHF1GC8D4 Premium at Maturity 2019-12-24	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	02/14/2019	12/20/2019	....5,265	..10,187,775	1806 / 2064...	-	-	-	..87,554		..87,554	..87,554	-	-	-	..23,996		
MAR19TSLAUSC@380 DEC19MXEAC@1978 12/20/2019 1978. CALL BHF1GC8M4; MAR19TSLAUSC@380 DEC19MXEAC@2064 12/20/2019 2064. CALL BHF1GC8T9 Premium at Maturity 2019-12-24	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	02/14/2019	12/20/2019	....2,742	..5,541,582	1978 / 2064...	-	-	-	..(21,667)		..(21,667)	..(21,667)	-	-	-	..13,053		
MAR19TSLAUSC@380 JAN20RTYC@1615 01/17/2020 1615. CALL BHF1H3CJ5; MAR19TSLAUSC@380 JAN20RTYC@1769 01/17/2020 1769. CALL BHF1H3CM8	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	03/04/2019	01/17/2020	..28,308	..47,897,136	1615 / 1769...	-	..1,691,969	-	..589,672		..589,672	..(1,102,298)	-	-	-	..130,872		
MAR19TSLAUSC@380 JAN20RTYC@1692 01/17/2020 1692. CALL BHF1H3CP1; MAR19TSLAUSC@380 JAN20RTYC@1769 01/17/2020 1769. CALL BHF1H3CR7	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	03/04/2019	01/17/2020	..25,163	..43,544,572	1692 / 1769...	-	..612,467	-	..118,577		..118,577	..(493,891)	-	-	-	..118,979		
MAR19TSLAUSC@380 JAN20SPXC@2882 01/17/2020 2882. CALL BHF1H3CU0; MAR19TSLAUSC@380 JAN20SPXC@3156 01/17/2020 3156. CALL BHF1H3CV8	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	03/04/2019	01/17/2020	..17,876	..53,967,644	2882 / 3156...	-	..1,494,612	-	..2,621,294		..2,621,294	..1,126,682	-	-	-	..147,459		
MAR19TSLAUSC@380 JAN20SPXC@2882 01/17/2020 2882. CALL BHF1H3CW6; MAR19TSLAUSC@380 JAN20SPXC@3294 01/17/2020 3294. CALL BHF1H3CX4	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	03/04/2019	01/17/2020	..71,504	220,804,352	2882 / 3294...	-	..6,691,344	-	..11,768,190		..11,768,190	..5,076,845	-	-	-	..603,315		
MAR19TSLAUSC@380 JAN20SPXC@2882 01/17/2020 2882. CALL BHF1H3CY2; MAR19TSLAUSC@380 JAN20SPXC@3431 01/17/2020 3431. CALL BHF1H3CZ9	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	03/04/2019	01/17/2020	..17,876	..56,425,594	2882 / 3431...	-	..1,724,498	-	..2,993,530		..2,993,530	..1,269,032	-	-	-	..154,175		
MAR19TSLAUSC@380 JAN20MXEAC@1915 01/17/2020 1915. CALL BHF1H3D05; MAR19TSLAUSC@380 JAN20MXEAC@2097 01/17/2020 2097. CALL BHF1H3D21	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/04/2019	01/17/2020	..21,825	..43,780,950	1915 / 2097...	-	..1,187,839	-	..897,982		..897,982	..(289,857)	-	-	-	..119,625		
MAR19TSLAUSC@380 FEB20 SPLVP5UP C @ 233 02/20/2020 233. CALL BHF1HUAG3; MAR19TSLAUSC@380 FEB20 SPLVP5UP C @ 247 02/20/2020 247. CALL BHF1HUAH1	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	03/22/2019	02/20/2020	..515,150	..123,636,000	233 / 247.....	-	..3,123,200	-	..5,774,603		..5,774,603	..2,651,402	-	-	-	..386,934		

QE06.13

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 FEB20SPXC@2784 02/20/2020 2784. CALL BHF1HUAL2; MAR19TSLAUSC@380 FEB20SPXC@3202 02/20/2020 3202. CALL BHF1HUR18	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPPGFNF3BB653..	03/25/2019	02/20/2020	7,539	22,564,227	2784 / 3202...	-	1,221,298	-	1,793,562		1,793,562	572,263	-	-	-	70,617		
MAR19TSLAUSC@380 FEB20MXEAC@1967 02/20/2020 1967. CALL BHF1HURF7; MAR19TSLAUSC@380 FEB20MXEAC@2248 02/20/2020 2248. CALL BHF1HURG5; JPMNA FEB20 MXEA C @ 1967 02/20/2020 1967. CALL BHF1RM832	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2019	02/20/2020	16,011	19,062,540	1967 / 2248 / 1967	-	850,369	-	439,433		439,433	(410,936)	-	-	-	59,659		
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 4PQUHN3JPPGFNF3BB653..	05/08/2019	05/15/2020	21,803	47,236,200	2022 / 2311...	-	778,367	-	491,411		491,411	(286,956)	-	-	-	186,666		
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 KB1H1DSPRFMYMCFXT09	05/09/2019	05/15/2020	44,097	78,514,709	1741 / 1820...	-	905,311	-	394,538		394,538	(510,773)	-	-	-	310,272		
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 KB1H1DSPRFMYMCFXT09	05/09/2019	05/15/2020	47,159	85,829,380	1741 / 1899...	-	1,543,986	-	562,562		562,562	(981,423)	-	-	-	339,177		
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	-	6,434,875		6,434,875	526,904	-	-	-	2,101,473		
MAR19TSLAUSC@380 JUN20 SPX C @ 3142 BHF1MC870; MAR19TSLAUSC@380 JUN20 SPX C @ 3285 BHF1MC888	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	06/20/2019	06/19/2020	255,860	822,206,110	3142 / 3285...	-	10,700,065	-	11,911,294		11,911,294	1,211,229	-	-	-	3,489,652		
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 W22LROWP21HZNB6K528..	06/12/2019	06/19/2020	14,156	29,239,218	1921 / 2210...	-	972,166	-	873,397		873,397	(98,769)	-	-	-	124,099		
PUT OPTION AUG22 SPX P @ 2449 08/29/2022 2449. PUT BME2A8AR3; PUT OPTION AUG22 SPX P @ 1836.75 08/29/2022 1836.75 PUT BME2A8AS1 Premium at Maturity 2022-08-29	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/29/2017	08/29/2022	102,082	218,749,994	2449 / 1836.75	-	-	-	(11,286,038)		(11,286,038)	(8,166,101)	-	-	-	1,867,422		
PUT OPTION AUG20 SPX P @ 2080.84 08/31/2020 2080.84 PUT BME2A8AT9; PUT OPTION AUG20 SPX P @ 2448.05 08/31/2020 2448.05 PUT BME2A8AU6 Premium at Maturity 2020-08-31	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPPGFNF3BB653..	08/29/2017	08/31/2020	81,698	185,000,633	2080.84 / 2448.05	-	-	-	(7,549,431)		(7,549,431)	(5,901,738)	-	-	-	887,496		

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION AUG20 SPX P @ 1712.76 08/31/2020 1712.76 PUT BME2A8AV4; PUT OPTION AUG20 SPX P @ 2446.8 08/31/2020 2446.8 PUT BME2A8AW2 Premium at Maturity 2020-08-31	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	08/29/2017	08/31/2020	..81,739	..169,999,140	1712.76 / 2446.8	-	-	-	.....(12,501,151)		.....(12,501,151)	..(9,410,687)	-	-	-	.....815,530		
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	.....3,578,947	.....3,578,947	-	.....(383,481)		.....(383,481)	..(5,757,628)	-	-	-	.....887,493		
PUT OPTION AUG20 SPX P @ 2446.35 08/31/2020 2446.35 PUT BME2A8AZ5; PUT OPTION AUG20 SPX P @ 1712.45 08/31/2020 1712.45 PUT BME2A8B01 Premium at Maturity 2020-08-31	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	08/29/2017	08/31/2020	..81,754	..170,000,205	2446.35 / 1712.45	.....5,657,895	.....5,657,895	-	.....(1,159,423)		.....(1,159,423)	..(9,197,233)	-	-	-	.....815,535		
PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BME2AABQ9; PUT OPTION AUG20 RTY P @ 971.6 08/28/2020 971.6 PUT BME2AABZ9	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	..60,038	..70,833,339	1388 / 971.6	.....8,025,000	-	-	.....3,174,967		.....3,174,967	..(3,724,647)	-	-	-	.....338,286		
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 BME2AAC1	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	..60,038	..77,083,342	1388 / 1179.8	-	.....4,875,000	-	.....2,248,995		.....2,248,995	..(2,315,851)	-	-	-	.....368,134		
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	-	.....8,025,001	-	.....3,174,967		.....3,174,967	..(3,869,350)	-	-	-	.....338,286		
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 BME2AAC19 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	-	-	-	.....(2,542,783)		.....(2,542,783)	..(2,359,697)	-	-	-	.....368,134		
PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BME2AABV8; PUT OPTION AUG20 RTY P @ 971.6 08/28/2020 971.6 PUT BME2AAC13 Premium at Maturity 2020-08-28	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	..60,038	..70,833,339	1388 / 971.6	-	-	-	.....(4,714,219)		.....(4,714,219)	..(3,940,847)	-	-	-	.....338,286		
PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BME2AABW6; PUT OPTION AUG20 RTY P @ 1179.8 08/28/2020 1179.8 PUT BME2AACM7	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	..60,038	..77,083,342	1388 / 1179.8	.....4,875,000	-	-	.....2,248,995		.....2,248,995	..(2,227,947)	-	-	-	.....368,134		
PUT OPTION AUG20 MXEA P @ 1918.45 08/31/2020 1918.45 PUT BME2AACN5; PUT OPTION AUG20 MXEA P @ 1630.6825 08/31/2020 1630.6825 PUT BME2AACQ8 Premium at Maturity 2020-08-31	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	08/30/2017	08/31/2020	..104,251	..185,000,002	1918.45 / 1630.684,026,3164,026,316	-5,121,382	5,121,382	..(6,817,152)	-	-	-887,493		

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION AUG20 RTY P @ 1388.95 08/31/2020 1388.95 PUT BME2AACPO; PUT OPTION AUG20 RTY P @ 972.27 08/31/2020 972.27 PUT BME2AAD12 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	12,777,333	12,777,333	-	2,815,309	2,815,309	(18,433,139)	-	-	-	1,631,072			
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	4,026,316	4,026,316	-	5,151,756	5,151,756	(6,777,842)	-	-	-	896,690			
PUT OPTION AUG20 MXEA P @ 1918.45 08/31/2020 1918.45 PUT BME2AAD53; PUT OPTION AUG20 MXEA P @ 1342.915 08/31/2020 1342.915 PUT BME2AAD61 Premium at Maturity 2020-08-31	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	08/30/2017	08/31/2020	156,376	254,999,997	1918.45 / 1342.91	9,750,000	9,750,000	-	8,089,246	8,089,246	(18,230,069)	-	-	-	1,223,301			
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	9,750,000	9,750,000	-	8,203,713	8,203,713	(18,139,524)	-	-	-	1,235,978			
PUT OPTION AUG20 SPX P @ 2458.25 08/31/2020 2458.25 PUT BME2AADP9; PUT OPTION AUG20 SPX P @ 1720.78 08/31/2020 1720.78 PUT BME2AADS3 Premium at Maturity 2020-08-31	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	08/30/2017	08/31/2020	40,679	85,000,113	2458.25 / 1720.78	2,817,000	2,817,000	-	(514,873)	(514,873)	(4,665,587)	-	-	-	407,768			
PUT OPTION AUG20 SPX P @ 2458.25 08/31/2020 2458.25 PUT BME2AADT1; PUT OPTION AUG20 SPX P @ 2089.51 08/31/2020 2089.51 PUT BME2ADW4 Premium at Maturity 2020-08-31	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	08/30/2017	08/31/2020	40,679	92,499,961	2458.25 / 2089.51	1,786,000	1,786,000	-	(152,184)	(152,184)	(2,921,618)	-	-	-	443,746			
PUT OPTION AUG20 RTY P @ 1388.28 08/31/2020 1388.28 PUT BME2ADU8; PUT OPTION AUG20 RTY P @ 971.796 08/31/2020 971.796 PUT BME2ADV6 Premium at Maturity 2020-08-31	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	08/30/2017	08/31/2020	72,032	85,000,003	1388.28 / 971.8	3,187,000	3,187,000	-	702,232	702,232	(4,605,053)	-	-	-	407,767			
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	799,900	799,900	-	(364,490)	(364,490)	(1,408,508)	-	-	-	352,638			
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	202,600	202,600	-	(63,079)	(63,079)	(355,751)	-	-	-	395,383			

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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PUT OPTION 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 / 1837.882,086,5002,086,500	-(1,117,229)(1,117,229)	...(3,488,385)	-	-	-1,092,527
PUT OPTION SEP22 SPX P @ 2451.75 09/06/2022 2451.75 PUT BME2AH946; PUT OPTION SEP22 SPX P @ 2206.58 09/06/2022 2206.58 PUT BME2AH953 Periodical 2020-09-08	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	09/05/2017	09/06/2022	..61,181	.142,500,157	2451.75 / 2206.58	.....1,291,613	.....1,291,612	- .....	.....(408,468)	.....	.....(408,468)	...(2,137,678)	- .....	- .....	- .....	.....1,221,058	.....	.....
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..... R0MUWSPU8MPRO8K5P83	09/05/2017	09/04/2020	..81,475	.185,000,000	2454.75 / 2086.54	- .....	.....10,770,000	- .....	.....3,216,359	.....	.....3,216,359	...(5,836,799)	- .....	- .....	- .....	.....892,760	.....	.....
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..... R0MUWSPU8MPRO8K5P83	09/05/2017	09/04/2020	..81,475	.185,000,000	2454.75 / 2086.54	- .....	- .....	- .....	.....(7,366,675)	.....	.....(7,366,675)	...(5,929,209)	- .....	- .....	- .....	.....892,760	.....	.....
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..... R0MUWSPU8MPRO8K5P83	09/05/2017	09/04/2020	..81,475	.185,000,000	2454.75 / 2086.54	.....10,770,000	- .....	- .....	.....3,216,359	.....	.....3,216,359	...(5,636,330)	- .....	- .....	- .....	.....892,760	.....	.....
PUT OPTION SEP20 SPX P @ 2463.63 09/04/2020 2463.63 PUT BME2AK2P9; PUT OPTION SEP20 SPX P @ 1724.541 09/04/2020 1724.541 PUT BME2AK2Q7	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS..... R0MUWSPU8MPRO8K5P83	09/06/2017	09/04/2020	..27,060	..56,666,664	2463.63 / 1724.54	.....5,706,667	- .....	- .....	.....1,535,806	.....	.....1,535,806	...(3,035,338)	- .....	- .....	- .....	.....273,458	.....	.....
PUT OPTION SEP20 SPX P @ 2463.63 09/04/2020 2463.63 PUT BME2AK2R5; PUT OPTION SEP20 SPX P @ 1724.541 09/04/2020 1724.541 PUT BME2AK2S3	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS..... R0MUWSPU8MPRO8K5P83	09/06/2017	09/04/2020	..27,060	..56,666,664	2463.63 / 1724.54	- .....	.....5,706,667	- .....	.....1,535,806	.....	.....1,535,806	...(3,141,975)	- .....	- .....	- .....	.....273,458	.....	.....
PUT OPTION SEP20 SPX P @ 2463.63 09/04/2020 2463.63 PUT BME2AK2T1; PUT OPTION SEP20 SPX P @ 1724.541 09/04/2020 1724.541 PUT BME2AK2U8 Premium at Maturity 2020-09-04	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS..... R0MUWSPU8MPRO8K5P83	09/06/2017	09/04/2020	..27,060	..56,666,664	2463.63 / 1724.54	- .....	- .....	- .....	.....(4,072,271)	.....	.....(4,072,271)	...(3,190,249)	- .....	- .....	- .....	.....273,458	.....	.....
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	.....4,296,000	.....4,296,000	- .....	.....(717,959)	.....	.....(717,959)	...(7,018,402)	- .....	- .....	- .....	.....618,889	.....	.....
PUT OPTION SEP20 SPX P @ 2462.5 09/04/2020 2462.5 PUT BME2AK3J2; PUT OPTION SEP20 SPX P @ 1723.75 09/04/2020 1723.75 PUT BME2AK3L7 Premium at Maturity 2020-09-04	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	09/06/2017	09/04/2020	.121,827	.254,999,998	2462.5 / 1723.75	.....8,637,000	.....8,637,000	- .....	.....(1,594,330)	.....	.....(1,594,330)	(14,034,557)	- .....	- .....	- .....	.....1,230,561	.....	.....
PUT OPTION SEP20 SPX P @ 2463.57 09/08/2020 2463.57 PUT BME2AM6H9; PUT OPTION SEP20 SPX P @ 1724.5 09/08/2020 1724.5 PUT BME2AM6J5 Premium at Maturity 2020-09-08	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	09/07/2017	09/08/2020	.142,070	.297,500,081	2463.57 / 1724.59,986,6679,986,667	-(1,662,651)(1,662,651)	(16,344,734)	-	-	-1,444,075

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION SEP20 SPX P @ 2464.2 09/04/2020 2464.2 PUT BME2AM6K2; PUT OPTION SEP20 SPX P @ 1724.94 09/04/2020 1724.94 PUT BME2AM6L0 Premium at Maturity 2020-09-04	Variable Annuities.....	Exh 5.....	Equity/ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	09/07/2017	09/04/2020	..60,872	..127,499,991	2464.2 / 1724.94	..4,312,500	..4,312,500	-	.....(779,848)		.....(779,848)	..(7,032,137)	-	-	-	.....615,281		
PUT OPTION DEC19 SPX P @ 2300 12/20/2019 2300. PUT BME2N7P04; PUT OPTION DEC19 SPX P @ 1900 12/20/2019 1900. PUT BME2N7P12	Variable Annuities.....	Exh 5.....	Equity/ndex	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	05/18/2018	12/20/2019	..368,556	..773,968,125	2300 / 1900...	..18,129,282	-	-	.....1,146,451		.....1,146,451	(25,243,540)	-	-	-	.....1,823,010		
PUT OPTION DEC19 MXEA P @ 1740 12/20/2019 1740. PUT BME2N7P20; PUT OPTION DEC19 MXEA P @ 1435 12/20/2019 1435. PUT BME2N7P38	Variable Annuities.....	Exh 5.....	Equity/ndex	UBS AG..... BFM8T61CT2L1QCCEMIK50...	05/18/2018	12/20/2019	..488,685	..775,786,660	1740 / 1435...	..17,531,703	-	-	.....5,065,810		.....5,065,810	(39,810,068)	-	-	-	.....1,827,294		
PUT OPTION MAR20 SPX P @ 2444.94 03/20/2020 2444.94 PUT BME2T9AP5; PUT OPTION MAR20 SPX P @ 2157.3 03/20/2020 2157.3 PUT BME2T9AQ3	Variable Annuities.....	Exh 5.....	Equity/ndex	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	09/10/2018	03/20/2020	..564,942	1,300,000,000	2444.94 / 2157.3	..21,612,489	-	-	.....9,678,175		.....9,678,175	(37,193,681)	-	-	-	.....4,462,016		
PUT OPTION MAR20 RTY P @ 1457.32 03/20/2020 1457.32 PUT BME2T9AR1; PUT OPTION MAR20 RTY P @ 1285.87 03/20/2020 1285.87 PUT BME2T9AU4	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNBB6K528..	09/10/2018	03/20/2020	..473,902	..650,001,408	1457.32 / 1285.87	..11,968,125	-	-	.....15,954,781		.....15,954,781	(20,036,846)	-	-	-	.....2,231,013		
PUT OPTION MAR20 RTY P @ 1457.36 03/20/2020 1457.36 PUT BME2T9AS9; PUT OPTION MAR20 RTY P @ 1285.91 03/20/2020 1285.91 PUT BME2T9AT7	Variable Annuities.....	Exh 5.....	Equity/ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	09/10/2018	03/20/2020	..473,888	..650,001,371	1457.36 / 1285.91	..11,976,240	-	-	.....15,957,483		.....15,957,483	(20,037,239)	-	-	-	.....2,231,013		
PUT OPTION MAR20 SPX P @ 2445.65 03/20/2020 2445.65 PUT BME2T9CA6; PUT OPTION MAR20 SPX P @ 2157.92 03/20/2020 2157.92 PUT BME2T9CB4	Variable Annuities.....	Exh 5.....	Equity/ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	09/10/2018	03/20/2020	..80,598	..185,519,997	2445.65 / 2157.92	..2,891,756	-	-	.....1,384,032		.....1,384,032	(27,016,847)	-	-	-	.....636,764		
MAR19TSLAUSC@380 DEC19 MXEA C @ 2072 12/20/2019 2072. CALL BME2YA2Z3; MAR19TSLAUSC@380 DEC19 MXEA C @ 2270 12/20/2019 2270. CALL BME2YA325	Variable Annuities.....	Exh 5.....	Equity/ndex	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	11/01/2018	12/20/2019	..16,420	..35,647,994	2072 / 2270...	.....342,400	-	-	.....7,512		.....7,512	.....(124,606)	-	-	-	.....83,966		
MAR19TSLAUSC@380 DEC19 MXEA C @ 2171 12/20/2019 2171. CALL BME2YA309; MAR19TSLAUSC@380 DEC19 MXEA C @ 2270 12/20/2019 2270. CALL BME2YA317	Variable Annuities.....	Exh 5.....	Equity/ndex	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	11/01/2018	12/20/2019	.....5,473	..12,153,596	2171 / 2270...	.....35,742	-	-	.....100		.....100	.....(12,539)	-	-	-	.....28,627		
MAR19TSLAUSC@380 DEC19 SPX C @ 3205 12/20/2019 3205. CALL BME2YA333; MAR19TSLAUSC@380 DEC19 SPX C @ 3351 12/20/2019 3351. CALL BME2YA341	Variable Annuities.....	Exh 5.....	Equity/ndex	CITIBANK NA.... E57ODZWZ7FF32TWEFA76.	11/01/2018	12/20/2019	..109,751	..359,763,778	3205 / 3351...1,757,114	-	-587,454	587,45487,204	-	-	-847,390		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION 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	425,000,761	1714.99 / 1353.94	27,100,005	-	-	21,011,091		21,011,091	(12,985,589)	-	-	-	3,163,644		
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	-	-	25,951,802		25,951,802	(9,178,487)	-	-	-	4,360,639		
PUT OPTION DEC21 SPX P @ 1713.47 12/17/2021 1713.47 PUT BME2YWF4; PUT OPTION DEC21 SPX P @ 1352.74 12/17/2021 1352.74 PUT BME2YWF2	Variable Annuities.....	Exh 5.....	Equity/ index	UBS AG..... BFM8T61CT2L1QCCEMIK50...	11/19/2018	12/17/2021	.277,216	425,001,230	1713.47 / 1352.74	26,550,030	-	-	20,932,477		20,932,477	(10,939,258)	-	-	-	3,163,647		
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 BME2YXN5	Variable Annuities.....	Exh 5.....	Equity/ index	BNP PARIBAS.... R0MUW5FPU8MPRO8K5P83	11/19/2018	12/15/2023	.184,980	425,000,004	2567.85 / 2027.25	27,650,758	-	-	26,247,105		26,247,105	(9,213,426)	-	-	-	4,360,632		
MAR19TSLAUSC@380 OCT19 SPLVP5UP C @ 227 10/18/2019 227. CALL BME2YXP47; MAR19TSLAUSC@380 OCT19 SPLVP5UP C @ 250 10/18/2019 250. CALL BME2YXP54	Fixed Annuities.....	Exh 5.....	Equity/ index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	11/19/2018	10/18/2019	.391,253	93,313,917	227 / 250.....	3,501,013	-	-	7,937,205		7,937,205	5,766,183	-	-	-	103,611		
MAR19TSLAUSC@380 OCT19 SPLVP5UP C @ 238 10/18/2019 238. CALL BME2YXP62; MAR19TSLAUSC@380 OCT19 SPLVP5UP C @ 250 10/18/2019 250. CALL BME2YXP88	Fixed Annuities.....	Exh 5.....	Equity/ index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	11/19/2018	10/18/2019	.391,253	95,465,810	238 / 250.....	1,134,009	-	-	3,638,966		3,638,966	3,229,971	-	-	-	106,000		
MAR19TSLAUSC@380 OCT19 MXEA C @ 1814 10/18/2019 1814. CALL BME2YXPF2; MAR19TSLAUSC@380 OCT19 MXEA C @ 2086 10/18/2019 2086. CALL BME2YXPG0	Fixed Annuities.....	Exh 5.....	Equity/ index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	11/19/2018	10/18/2019	4,939	9,630,582	1814 / 2086....	419,597	-	-	392,980		392,980	130,000	-	-	-	10,693		
MAR19TSLAUSC@380 NOV19 MXEA C @ 1991 11/15/2019 1991. CALL BME30WWB0; MAR19TSLAUSC@380 NOV19 MXEA C @ 2081 11/15/2019 2081. CALL BME30WWC8	Variable Annuities.....	Exh 5.....	Equity/ index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	12/17/2018	11/15/2019	.171,626	349,430,536	1991 / 2081...	2,160,428	-	-	296,803		296,803	(1,369,080)	-	-	-	620,245		
MAR19TSLAUSC@380 NOV19 SPX C @ 2898 11/15/2019 2898. CALL BME30WWD6; MAR19TSLAUSC@380 NOV19 SPX C @ 3174 11/15/2019 3174. CALL BME30XA5	Variable Annuities.....	Exh 5.....	Equity/ index	BNP PARIBAS.... R0MUW5FPU8MPRO8K5P83	12/17/2018	11/15/2019	96,809	293,912,640	2898 / 3174....	4,524,861	-	-	11,200,713		11,200,713	8,350,832	-	-	-	521,700		
MAR19TSLAUSC@380 NOV19 RTY C @ 1687 11/15/2019 1687. CALL BME30WWE4; MAR19TSLAUSC@380 NOV19 RTY C @ 1840 11/15/2019 1840. CALL BME30WWF1	Variable Annuities.....	Exh 5.....	Equity/ index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	12/17/2018	11/15/2019	213,370	376,277,995	1687 / 1840....	3,403,252	-	-	116,838		116,838	(1,325,659)	-	-	-	667,900		
MAR19TSLAUSC@380 NOV19 SPX C @ 3036 11/15/2019 3036. CALL BME30X080; MAR19TSLAUSC@380 NOV19 SPX C @ 3312 11/15/2019 3312. CALL BME30X098	Variable Annuities.....	Exh 5.....	Equity/ index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	12/17/2018	11/15/2019	116,351	369,298,804	3036 / 3312...	2,777,059	-	-	3,532,861		3,532,861	1,886,035	-	-	-	655,512		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 SEP24 SPX C @ 4808 BHF1N6GS7 Premium at Maturity 2024-09-30	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	-	(151,275)		(151,275)	(206,275)	-	-	-	11,074,371		
PUT OPTION JUN20 MXEA P @ 1926 BHF1PX5K5 Premium at Maturity 2020-06-19	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	08/05/2019	06/19/2020	44,143	85,019,418	1926.....	-	(2,366,100)	-	(5,011,540)		(5,011,540)	(2,645,440)	-	-	-	360,844		
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 KB1H1DSPRFMYMUCUFXT09	08/06/2019	06/19/2020	2,057,867	494,917,014	245 / 236.....	-	(6,523,438)	-	(4,570,335)		(4,570,335)	1,953,103	-	-	-	2,100,554		
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 B4TYDEB6GKMZ0031MB27.	08/02/2019	06/19/2020	39,560	113,497,640	3020 / 2718.....	-	(3,952,657)	-	(3,485,160)		(3,485,160)	467,498	-	-	-	481,713		
PUT OPTION SEP24 SPX P @ 2622.6 09/30/2024 2622.6 PUT BHF1S7818; PUT OPTION SEP24 SPX P @ 2039.8 09/30/2024 2039.8 PUT BHF1S7724 Premium at Maturity 2024-10-02	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	09/30/2019	09/30/2024	228,781	533,334,284	2622.6 / 2039.8	-	50,000	-	(1,096,886)		(1,096,886)	(1,146,886)	-	-	-	5,966,125		
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.....	-	-	-	(5,979,712)		(5,979,712)	2,308,512	-	-	-	296,662		
PUT OPTION AUG20 RTY P @ 1388.95 08/31/2020 1388.95 PUT BME2ABLW3; PUT OPTION AUG20 RTY P @ 1180.61 08/31/2020 1180.61 PUT BME2AACX3 Premium at Maturity 2020-08-31	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	08/30/2017	08/31/2020	179,992	231,250,219	1388.95 / 1180.61	4,876,667	4,876,667	-	2,005,535		2,005,535	(6,892,643)	-	-	-	1,109,367		
0129999999. Total-Purchased Options-Hedging Other-Collars.....										335,988,783	149,891,188	0	199,553,395	XX	199,553,395	401,339,179	0	0	0	87,330,543	XXX	XXX

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Purchased Options - Hedging Other - Other

UNITED STATES TREASURY BFWD 6/03/22 C UST30 BHF1M97E3	Asset Portfolio.....	D 1.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09	06/03/2019	06/03/2022	-	139,000,000	103.89838.....	-	-	-	13,192,434		13,192,434	-13,192,434	-	-	-	-		
CALL OPTION BFWD 6/04/21 C UST30 BHF1MAN02	Asset Portfolio.....	D 1.....	Interest Rate	BNP PARIBAS.... R0MUWSPU8MPRO8K5P83	06/04/2019	06/04/2021	-	183,000,000	103.99352.....	-	-	-	19,781,202		19,781,202	-19,781,202	-	-	-	-		
CALL OPTION BFWD 6/06/22 C UST30 BHF1MAN69	Asset Portfolio.....	D 1.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86...	06/04/2019	06/04/2022	-	92,500,000	102.95312.....	-	-	-	9,606,695		9,606,695	-9,606,694	-	-	-	-		
UNITED STATES TREASURY BFWD 6/04/21 C UST30 BHF1MANE2	Asset Portfolio.....	D 1.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86...	06/04/2019	06/04/2021	-	92,500,000	104.25781.....	-	-	-	9,761,104		9,761,104	-9,761,104	-	-	-	-		
JPMNA BFWD 6/07/22 C UST30 BHF1MDEN6	Asset Portfolio.....	D 1.....	Interest Rate	BNP PARIBAS.... R0MUWSPU8MPRO8K5P83	06/06/2019	06/07/2022	-	230,000,000	103.28723.....	-	-	-	23,141,960		23,141,960	-23,141,960	-	-	-	-		
CALL OPTION BFWD 6/16/20 C UST30 BHF1MQEQ0	Asset Portfolio.....	D 1.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02..	06/14/2019	06/16/2020	-	100,000,000	105.14709.....	-	-	-	10,849,679		10,849,679	-10,849,679	-	-	-	-		
CALL OPTION BFWD 6/16/21 C UST30 BHF1MQF55	Asset Portfolio.....	D 1.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30..	06/14/2019	06/16/2021	-	100,000,000	104.2415.....	-	-	-	10,521,082		10,521,082	-10,521,082	-	-	-	-		
CALL OPTION BFWD 6/17/2022 C UST30 BHF1MQF63	Asset Portfolio.....	D 1.....	Interest Rate	BNP PARIBAS.... R0MUWSPU8MPRO8K5P83	06/14/2019	06/17/2022	-	200,000,000	103.26075.....	-	-	-	20,099,450		20,099,450	-20,099,450	-	-	-	-		
CALL OPTION BFWD 12/16/20 C UST30 BHF1MQFF3	Asset Portfolio.....	D 1.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30..	06/14/2019	12/16/2020	-	100,000,000	104.7026.....	-	-	-	10,743,462		10,743,462	-10,743,462	-	-	-	-		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
CALL OPTION BFWD 06/16/21 C UST30 BHF1MQFM8	Asset Portfolio.....	D 1.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30..	06/14/2019	06/16/2021	-	100,000,000	104.14212....	-	-	-	10,617,618		10,617,618	10,617,618	-	-	-	-	-	-	-
CALL OPTION BFWD 6/16/22 C UST30 BHF1MS0D0	Asset Portfolio.....	D 1.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	06/17/2019	06/16/2022	-	200,000,000	103.37514....	-	-	-	19,887,780		19,887,780	19,887,780	-	-	-	-	-	-	-
CALL OPTION BFWD 6/18/21 C UST30 BHF1MS0R9	Asset Portfolio.....	D 1.....	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3V05H2G7GRS05BHJ91..	06/17/2019	06/18/2021	-	175,000,000	104.5.....	-	-	-	17,958,683		17,958,683	17,958,683	-	-	-	-	-	-	-
CALL OPTION BFWD 6/20/22 C UST30 BHF1MU0N3	Asset Portfolio.....	D 1.....	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3V05H2G7GRS05BHJ91..	06/18/2019	06/20/2022	-	200,000,000	104.15625....	-	-	-	18,361,744		18,361,744	18,361,744	-	-	-	-	-	-	-
CALL OPTION BFWD 6/18/21 C UST30 BHF1MU0U7	Asset Portfolio.....	D 1.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30..	06/18/2019	06/18/2021	-	200,000,000	105.14982....	-	-	-	19,261,799		19,261,799	19,261,799	-	-	-	-	-	-	-
CALL OPTION BFWD 6/17/22 C UST30 BHF1MW7T9	Asset Portfolio.....	D 1.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES GOLDMAN I7331LVCZKQKX5T7XV54....	06/19/2019	06/17/2022	-	125,000,000	104.10938....	-	-	-	11,546,093		11,546,093	11,546,093	-	-	-	-	-	-	-
CALL OPTION BFWD 8/10/20 C UST30 BHF1Q72J7	Asset Portfolio.....	D 1.....	Interest Rate	SACHS BANK USA KD3XUN7C6T14HNAYLU02..	08/08/2019	08/09/2020	-	215,000,000	111.53987....	-	-	-	9,470,225		9,470,225	9,470,225	-	-	-	-	-	-	-
CALL OPTION BFWD 10/14/20 C UST30 BHF1QB2A7	Asset Portfolio.....	D 1.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	08/12/2019	10/14/2020	-	327,000,000	101.23479....	-	-	-	3,946,070		3,946,070	3,946,070	-	-	-	-	-	-	-
CALL OPTION BFWD 08/14/23 C UST30 BHF1QFQN4	Asset Portfolio.....	D 1.....	Interest Rate	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/13/2019	08/15/2023	-	150,000,000	99.6013.....	-	-	-	794,260		794,260	794,260	-	-	-	-	-	-	-
CALL OPTION BFWD 08/14/23 C UST30 BHF1QFQX2	Asset Portfolio.....	D 1.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	08/13/2019	08/14/2023	-	300,000,000	99.6133.....	-	-	-	1,554,625		1,554,625	1,554,625	-	-	-	-	-	-	-
CALL OPTION BFWD 08/14/23 C UST30 BHF1QHGD3	Asset Portfolio.....	D 1.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	08/14/2019	08/14/2023	-	250,000,000	101.536.....	-	-	-	(3,229,376)		(3,229,376)	(3,229,376)	-	-	-	-	-	-	-
CALL OPTION BFWD 08/18/23 C UST30 BHF1QL967	Asset Portfolio.....	D 1.....	Interest Rate	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/16/2019	08/18/2023	-	214,000,000	102.52152....	-	-	-	(4,766,108)		(4,766,108)	(4,766,108)	-	-	-	-	-	-	-
CALL OPTION BFWD 08/18/23 C UST30 BHF1QL9V2	Asset Portfolio.....	D 1.....	Interest Rate	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/16/2019	08/18/2023	-	225,000,000	102.47808....	-	-	-	(4,919,102)		(4,919,102)	(4,919,102)	-	-	-	-	-	-	-
CALL OPTION BFWD 08/18/22 C UST30 BHF1QQR17	Asset Portfolio.....	D 1.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	08/19/2019	08/18/2022	-	225,000,000	101.87323....	-	-	-	(1,956,678)		(1,956,678)	(1,956,678)	-	-	-	-	-	-	-
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 BME1QDP17 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	-	-	-	2,597,744		2,597,744	3,318,251	-	-	-	159,596	-	-	-
0139999999. Total-Purchased Options-Hedging Other-Other.....										0	0	0	228,822,445	XX	228,822,445	229,542,951	0	0	0	159,596	XXX	XXX	
0149999999. Total-Purchased Options-Hedging Other.....										1,935,714,708	823,215,791	1,928,545	1,265,415,007	XX	1,265,415,007	720,948,127	0	0	0	87,490,139	XXX	XXX	
0369999999. Total-Purchased Options-Call Options and Warrants.....										150,069,130	495,715,111	0	2,065,505,664	XX	2,065,505,664	#####	0	0	0	0	XXX	XXX	
0379999999. Total-Purchased Options-Put Options.....										1,417,106,795	177,609,492	0	(1,228,596,671)	XX	(1,228,596,671)	#####	0	0	0	0	XXX	XXX	

QE06.21

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
038999999	Total-Purchased Options-Caps									32,550,000	0	1,928,545	130,174	XX	130,174	(12,049,096)	0	0	0	0	XXX	XXX
040999999	Total-Purchased Options-Collars									335,988,783	149,891,188	0	199,553,395	XX	199,553,395	401,339,179	0	0	0	87,330,543	XXX	XXX
041999999	Total-Purchased Options-Other									0	0	0	280,003,891	XX	280,003,891	280,724,397	0	0	0	159,596	XXX	XXX
042999999	Total-Purchased Options									1,935,714,708	823,215,791	1,928,545	1,316,596,453	XX	1,316,596,453	772,129,573	0	0	0	87,490,139	XXX	XXX

Written Options - Hedging Other - Call Options and Warrants

QE06.22	BARCLAYS BANK PLC 20Y RTR 2.314000 11/1/2019 BHF1MF6B6	Variable Annuities	Exh 5	Interest Rate	BARCLAYS BANK PLC	G5GSEF7VJP57OUK5573	06/07/2019	11/01/2019	1,000,000,000	0.02314	0	(27,750,000)			(107,160,275)	(107,160,275)	(79,410,275)	0	0	0	0	XXX	XXX
	CALL OPTION 20Y RTR 2.314000 11/1/2019 BHF1MGS04	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09	06/10/2019	11/01/2019	1,000,000,000	0.02314	0	(24,000,000)			(107,073,988)	(107,073,988)	(83,073,988)	0	0	0	0	XXX	XXX
	CALL OPTION DEC19 MXEA C @ 1978 BHF1MJE1 Premium at Maturity 2019-12-24	Fixed Annuities	Exh 5	Equity/ndex	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	06/13/2019	12/20/2019	2,742	5,423,676	1978	0	(85,249)			(26,549)	(26,549)	58,700	0	0	0	XXX	XXX
	CALL OPTION DEC19 MXEA C @ 1806 BHF1MJEG8 Premium at Maturity 2019-12-24	Fixed Annuities	Exh 5	Equity/ndex	CITIBANK NA	E57ODZWZ7FF32TWEFA76	06/11/2019	12/20/2019	5,265	9,508,590	1806	0	(676,494)			(566,208)	(566,208)	110,287	0	0	0	XXX	XXX
	MAR19TSLAUSC@380 FEB20MXEAC@1967 BHF1Q1AB8	Fixed Annuities	Exh 5	Equity/ndex	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27	08/05/2019	02/20/2020	11,741	23,094,547	1967	0	(218,014)			(322,766)	(322,766)	(104,752)	0	0	0	XXX	XXX
	MAR19TSLAUSC@380 OCT20RTYC@1852 BHF1RWE66	Variable Annuities	Exh 5	Equity/ndex	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	09/18/2019	10/16/2020	302,994	561,144,888	1852	0	(6,980,982)			(3,860,054)	(3,860,054)	3,120,928	0	0	0	XXX	XXX
	MAR19TSLAUSC@380 SEP24 SPX C @ 2914 BHF1S78F7 Premium at Maturity 2024-10-02	Variable Annuities	Exh 5	Equity/ndex	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	09/30/2019	09/30/2024	247,083	719,999,862	2914	0	0			45,246	45,246	45,246	0	0	0	XXX	XXX
	MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1PVP43	Variable Annuities	Exh 5	Interest Rate	CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	07/31/2019	03/20/2020	0	300,000,000	0.02256	0	(11,662,500)			(30,764,986)	(30,764,986)	(19,102,486)	0	0	0	XXX	XXX
	MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1PXDC4	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	08/01/2019	03/20/2020	0	200,000,000	0.02256	0	(9,120,000)			(20,509,990)	(20,509,990)	(11,389,990)	0	0	0	XXX	XXX
	JPMNA Swaption BHF1PZEF1	Variable Annuities	Exh 5	Interest Rate	CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	08/02/2019	03/23/2020	0	500,000,000	0.02098	0	(18,910,000)			(39,710,302)	(39,710,302)	(20,800,302)	0	0	0	XXX	XXX
MAR19TSLAUSC@380 7Mx20SWAPTIONSYNTH BHF1PZET1	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	08/02/2019	03/16/2020	0	500,000,000	0.02295	0	(30,460,000)			(54,232,633)	(54,232,633)	(23,772,633)	0	0	0	XXX	XXX	
050999999	Total-Written Options-Hedging Other-Call Options and Warrants									0	(129,863,239)	0	(364,182,505)	XX	(364,182,505)	(234,319,265)	0	0	0	0	XXX	XXX	

Written Options - Hedging Other - Put Options

PUT OPTION 20Y RTP 3.256000 3/20/2020 BHF1HX5F5	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA	E57ODZWZ7FF32TWEFA76	03/20/2019	03/20/2020	0	500,000,000	0.03256	0	(3,581,250)			(106,018)	(106,018)	3,475,232	0	0	0	XXX	XXX
PUT OPTION Swaption BHF1J2KH0	Variable Annuities	Exh 5	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	03/22/2019	03/23/2020	0	500,000,000	0.03098	0	(4,150,000)			(174,103)	(174,103)	3,975,897	0	0	0	XXX	XXX
PUT OPTION 12Mx20SWAPTIONSYNTH BHF1J4MS0	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA	E57ODZWZ7FF32TWEFA76	03/25/2019	03/25/2020	0	500,000,000	0.03065	0	(4,750,000)			(197,300)	(197,300)	4,552,700	0	0	0	XXX	XXX
PUT OPTION DEC19 MXEA P @ 1740 BHF1NMRM3	Variable Annuities	Exh 5	Equity/ndex	MORGAN STANLEY & CO	4PQUHN3JPF6FNF3BB653	06/19/2019	12/20/2019	488,685	850,311,047	1740	0	(11,599,416)			(5,497,729)	(5,497,729)	6,101,687	0	0	0	XXX	XXX
PUT OPTION DEC19 SPX P @ 2300 BHF1NMRX9	Variable Annuities	Exh 5	Equity/ndex	SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	06/19/2019	12/20/2019	368,556	847,679,375	2300	0	(5,860,966)			(1,479,095)	(1,479,095)	4,381,870	0	0	0	XXX	XXX
PUT OPTION MAY21 SPX P @ 1354.37 BME0HY4T6	Variable Annuities	Exh 5	Equity/ndex	CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	11/08/2012	05/03/2021	73,835	100,000,003	1354.37	0	(43,500,000)			(376,060)	(376,060)	2,518,043	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0519999999. Total-Written Options-Hedging Other-Put Options.....										(43,500,000)	(29,941,632)	0	(7,830,305)	XX	(7,830,305)	25,005,429	0	0	0	0	XXX	XXX

Written Options - Hedging Other - Collars

PUT OPTION MAR20SPLVP5UPP@235 03/20/2020 235. PUT BHF1L3M67; PUT OPTION MAR20SPLVP5UPP@223 03/20/2020 223. PUT BHF1L3M66	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFT09	05/10/2019	03/20/2020	255,203	58,441,487	235 / 223.....	-	(467,021)	-	(84,826)	-	(84,826)	382,196	-	-	-	200,590	-	-		
PUT OPTION OCT19 SPX P @ 2305 10/18/2019 2305. PUT BME2YXP07; PUT OPTION OCT19 SPX P @ 2441 10/18/2019 2441. PUT BME2YXPE5	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	11/19/2018	10/18/2019	10,034	23,810,255	2305 / 2441...	(259,374)	-	-	(2,051)	-	(2,051)	418,941	-	-	-	26,438	-	-		
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 4PQUHN3JPF6GFNB3BB653...	08/06/2019	06/19/2020	1,352,482	332,034,331	243 / 248.....	-	3,269,896	-	3,962,881	-	3,962,881	692,985	-	-	-	1,409,238	-	-		
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 B4TYDEB6GKMZ0031MB27..	08/06/2019	06/19/2020	4,115,734	989,834,027	243 / 238.....	-	(7,023,500)	-	(4,988,369)	-	(4,988,369)	2,035,131	-	-	-	4,201,108	-	-		
MAR19TSLAUSC@380 NOV19RTYC@1687 11/15/2019 1687. CALL BHF1RYQ93; MAR19TSLAUSC@380 NOV19RTYC@1840 11/15/2019 1840. CALL BHF1RYQ77	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFT09	09/19/2019	11/15/2019	213,370	376,277,995	1687 / 1840...	-	(1,088,187)	-	(116,838)	-	(116,838)	971,349	-	-	-	667,900	-	-		
0549999999. Total-Written Options-Hedging Other-Collars.....										(259,374)	(5,308,812)	0	(1,229,203)	XX	(1,229,203)	4,500,602	0	0	0	6,505,274	XXX	XXX		
0569999999. Total-Written Options-Hedging Other.....										(43,759,374)	(165,113,683)	0	(373,242,013)	XX	(373,242,013)	(204,813,234)	0	0	0	6,505,274	XXX	XXX		
0789999999. Total-Written Options-Call Options and Warrants.....										0	(129,863,239)	0	(364,182,505)	XX	(364,182,505)	(234,319,265)	0	0	0	0	0	0	XXX	XXX
0799999999. Total-Written Options-Put Options.....										(43,500,000)	(29,941,632)	0	(7,830,305)	XX	(7,830,305)	25,005,429	0	0	0	0	0	0	XXX	XXX
0829999999. Total-Written Options-Collars.....										(259,374)	(5,308,812)	0	(1,229,203)	XX	(1,229,203)	4,500,602	0	0	0	6,505,274	XXX	XXX		
0849999999. Total-Written Options.....										(43,759,374)	(165,113,683)	0	(373,242,013)	XX	(373,242,013)	(204,813,234)	0	0	0	6,505,274	XXX	XXX		

Swaps - Hedging Effective - 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.....	Currenc y	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	02/06/2019	05/07/2039	-	2,636,250	4.573%[4.72%]	- .....	- .....	.491	144,300	-	201,961	-	144,300	-	-	58,376	-	-
Currency Swap With BARCLAYS BANK PLC RCV 4.29 PAY 4.31 09/18/2034 BHF1HH5A1	BME3690A2 MIRVAC GROUP FINANCE LTD...	D 1.....	Currenc y	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	03/12/2019	09/18/2034	-	3,897,300	4.292%[4.31%]	-	-	1,520	185,075	-	248,660	-	185,075	-	-	75,416	-	-
Currency Swap With BARCLAYS BANK PLC RCV 4.21 PAY 4.19 09/18/2032 BHF1HH5E3	BME369095 MIRVAC GROUP FINANCE LTD...	D 1.....	Currenc y	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	03/12/2019	09/18/2032	-	1,984,080	4.209%[4.19%]	- .....	- .....	.957	94,220	-	113,552	-	94,220	-	-	35,738	-	-
Currency Swap With CITIBANK NA RCV 4.47 PAY 4.52 09/18/2039 BHF1J2926	BME36RH97 MIRVAC GROUP FINANCE LTD...	D 1.....	Currenc y	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	03/20/2019	09/18/2039	-	14,190,000	4.4745%[4.52%]	-	-	4,956	686,000	-	1,248,738	-	686,000	-	-	317,146	-	-
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.28 PAY 2.22 07/30/2049 BHF1JVRX4	BME371422 STADIUM FINANCE COMPANY SARL	D 1.....	Currenc y	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/26/2019	07/30/2049	-	1,580,040	4.277%[2.22%]	-	-	5,709	52,990	-	41,042	-	52,990	-	-	43,164	-	-
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.28 PAY 2.22 07/30/2049 BHF1JVS39	BME371422 STADIUM FINANCE COMPANY SARL	D 1.....	Currenc y	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/26/2019	07/30/2049	-	1,580,040	4.277%[2.22%]	-	-	5,709	52,990	-	41,136	-	52,990	-	-	43,164	-	-

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1JVSG0	BME3715N5 STADIUM FINANCE COMPANY SARL	D 1.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	03/26/2019	07/30/2049	-	8,803,080	4.4%[2.37%]	-	-	-	295,230		(104,623)	-	295,230	-	-	240,487		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1JVM7	BME3715N5 STADIUM FINANCE COMPANY SARL	D 1.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	03/26/2019	07/30/2049	-	8,803,080	4.4%[2.37%]	-	-	-	295,230		(110,581)	-	295,230	-	-	240,487		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.52 PAY 2.50 07/30/2049 BHF1JVS7	BME3715P0 STADIUM FINANCE COMPANY SARL	D 1.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	03/26/2019	07/30/2049	-	6,094,440	4.5175%[2.5%]	-	-	-	204,390		(93,056)	-	204,390	-	-	166,491		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.52 PAY 2.50 07/30/2049 BHF1JVSZ8	BME3715P0 STADIUM FINANCE COMPANY SARL	D 1.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	03/26/2019	07/30/2049	-	6,094,440	4.5175%[2.5%]	-	-	-	204,390		(93,056)	-	204,390	-	-	166,491		
Currency Swap With CITIBANK NA RCV 4.12 PAY 4.21 07/17/2034 BHF1JVY7	BME37WC09 AUSTRALIAN LABORATORY SERVICES PTY	D 1.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	04/11/2019	07/17/2034	-	14,036,250	4.115%[4.21%]	-	-	3,695	778,150		831,949	-	778,150	-	-	270,043		
Currency Swap With WELLS FARGO BANK NA RCV 3.95 PAY 2.73 05/20/2034 BHF1L56P8	BME3AXG58 REALTY INCOME CORPORATION	D 1.....	Current	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	05/08/2019	05/20/2034	-	20,913,900	3.949%[2.73%]	-	-	102,648	1,086,750		1,637,053	-	1,086,750	-	-	400,196		
Currency Swap With CITIBANK NA RCV 4.09 PAY 3.77 06/25/2026 BHF1L6W9	BME3BA211 BAPCOR LTD.....	D 1.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	05/15/2019	06/25/2026	-	16,674,790	4.085%[3.77%]	-	-	18,045	450,670		420,080	-	450,670	-	-	216,447		
Currency Swap With BARCLAYS BANK PLC RCV 4.07 PAY 1.74 05/31/2031 BHF1LG773	BME3BAFM1 GENUINE PARTS COMPANY....	D 1.....	Current	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/15/2019	05/31/2031	-	3,250,900	4.065%[1.74%]	-	-	26,355	88,305		144,140	-	88,305	-	-	55,537		
Currency Swap With WELLS FARGO BANK NA RCV 4.16 PAY 1.95 05/31/2034 BHF1LG955	BME3BAFN9 GENUINE PARTS COMPANY....	D 1.....	Current	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	05/15/2019	05/31/2034	-	6,053,400	4.162%[1.95%]	-	-	46,858	164,430		236,464	-	164,430	-	-	115,953		
Currency Swap With WELLS FARGO BANK NA RCV 3.62 PAY 2.46 06/06/2027 BHF1LJLJ5	BME3BD462 CRODA INTERNATIONAL PLC...	D 1.....	Current	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	05/16/2019	06/06/2027	-	6,144,000	3.62%[2.46%]	-	-	24,353	224,880		326,791	-	224,880	-	-	85,176		
Currency Swap With BARCLAYS BANK PLC RCV 3.65 PAY 1.18 06/06/2027 BHF1LJLN6	BME3BD3C0 CRODA INTERNATIONAL PLC..	D 1.....	Current	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/16/2019	06/06/2027	-	7,944,900	3.652%[1.18%]	-	-	62,957	196,670		354,124	-	196,670	-	-	110,143		
Currency Swap With WELLS FARGO BANK NA RCV 4.12 PAY 2.14 02/20/2040 BHF1LUQU0	BME3BR420 BRUSSELS AIRPORT COMPANY NV	D 1.....	Current	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	05/22/2019	02/20/2040	-	6,584,400	4.118%[2.14%]	-	-	148,680	148,680		(104,119)	-	148,680	-	-	148,717		
Currency Swap With BARCLAYS BANK PLC RCV 4.41 PAY 2.42 02/20/2050 BHF1LUQY2	BME3BR4F1 BRUSSELS AIRPORT COMPANY NV	D 1.....	Current	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/22/2019	02/20/2050	-	16,737,000	4.413%[2.42%]	-	-	378,000	378,000		(770,897)	-	378,000	-	-	461,511		
Currency Swap With CITIBANK NA RCV 4.83 PAY 4.56 06/12/2029 BHF1LWBH1	BME3BT3M3 CAPITAL POWER CORP.....	D 1.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	05/23/2019	06/12/2029	-	6,940,836	4.827%[4.56%]	-	-	3,939	(121,098)		91,347	-	(121,098)	-	-	108,124		
Currency Swap With WELLS FARGO BANK NA RCV 4.08 PAY 0.99 09/25/2031 BHF1M5SV0	BME3C4JA6 DENTSPLY SIRONA INC.....	D 1.....	Current	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	05/30/2019	09/25/2031	-	4,875,319	4.075%[0.99%]	-	-	2,078	(79,427)		268,049	-	(79,427)	-	-	84,424		
Currency Swap With BARCLAYS BANK PLC RCV 4.85 PAY 2.46 07/25/2027 BHF1N6EJ9	BME3DENQ3 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Current	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/26/2019	07/25/2027	-	6,473,490	4.847%[2.46%]	-	-	29,499	270,465		326,930	-	270,465	-	-	90,524		
Currency Swap With BARCLAYS BANK PLC RCV 4.04 PAY 2.67 07/25/2029 BHF1N6EN0	BME3DEP08 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Current	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/26/2019	07/25/2029	-	6,473,490	5.04%[2.67%]	-	-	29,397	270,465		335,471	-	270,465	-	-	101,454		
Currency Swap With CITIBANK NA RCV 3.39 PAY 3.37 06/30/2042 BHF1NRE79	66509CAC4 NORTHERN COURIER PIPELINE LP	D 1.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	07/10/2019	06/30/2042	-	3,811,847	3.394%[3.365%]	-	-	471	35,703		97,077	-	35,703	-	-	90,935		
Currency Swap With BARCLAYS BANK PLC RCV 4.17 PAY 1.76 12/31/2031 BHF1PZKH0	BME3FEBK7 SCANDLINES APS.....	D 1.....	Current	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	08/02/2019	12/31/2031	-	2,219,000	4.1715%[1.76%]	-	-	6,924	40,000		83,425	-	40,000	-	-	38,849		

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK NA RCV 4.53 PAY 4.28 07/31/2029 BME0LTRL4	BME0M8KH5 ALLIANCE TRUST PLC (THE)...	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	06/18/2014	07/31/2029	-	3,558,030	4.53%[4.28%]	-	-	36,391	970,200	..	1,027,377	-	86,730	-	-	55,809	-	-
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+2 10BP)	-	-	58,712	773,850	..	1,157,492	-	68,145	-	-	43,834	-	-
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+2 10BP)	-	-	118,216	1,547,700	..	2,242,211	-	136,290	-	-	87,668	-	-
Currency Swap With CITIBANK NA RCV 4.44 PAY 2.94 07/23/2024 BME0MFK71	BME0MJE39 WERELDHAVE NV.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	07/01/2014	07/23/2024	-	17,790,500	4.4375%[2.94 %]	-	-	273,576	3,617,900	..	3,512,654	-	688,350	-	-	195,219	-	-
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%]	-	-	34,903	963,400	..	903,308	-	82,600	-	-	85,667	-	-
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUK5	BME0PPGA4 ELENIA FINANCE OYJ.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	07/25/2014	07/30/2034	-	8,064,600	5.1%[3.60%]	-	-	128,376	1,523,400	..	1,389,257	-	317,700	-	-	155,341	-	-
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUJ3	BME0PPGA4 ELENIA FINANCE OYJ.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	07/25/2014	07/30/2034	-	4,032,300	5.1%[3.60%]	-	-	64,188	759,300	..	694,629	-	158,850	-	-	77,670	-	-
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLV32	BME0PPGA4 ELENIA FINANCE OYJ.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	07/25/2014	07/30/2034	-	12,096,900	5.1%[3.60%]	-	-	192,564	2,281,500	..	2,083,886	-	476,550	-	-	233,011	-	-
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..... E57ODZWZ7FF32WEFA76.	09/17/2014	11/12/2026	-	12,960,000	3.88%[2.1%]	-	-	205,996	2,058,000	..	1,961,862	-	529,500	-	-	172,948	-	-
Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA630	BME0S5M42 NUFFIELD HEALTH.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	09/26/2014	10/07/2024	-	813,000	5.599%[5.26 %]	-	-	9,302	196,850	..	213,755	-	20,650	-	-	9,112	-	-
Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA663	BME0S5M42 NUFFIELD HEALTH.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	09/26/2014	10/07/2024	-	6,504,000	5.599%[5.26 %]	-	-	74,412	1,574,800	..	1,710,483	-	165,200	-	-	72,896	-	-
Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA770	BME0S5M42 NUFFIELD HEALTH.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	09/26/2014	10/07/2024	-	6,504,000	5.599%[5.26 %]	-	-	74,412	1,568,400	..	1,710,522	-	165,200	-	-	72,896	-	-
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..... E57ODZWZ7FF32WEFA76.	09/26/2014	10/07/2026	-	2,439,000	5.958%[5.55 %]	-	-	30,363	590,550	..	676,980	-	61,950	-	-	32,322	-	-
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..... E57ODZWZ7FF32WEFA76.	09/26/2014	10/07/2026	-	3,252,000	5.958%[5.55 %]	-	-	40,484	787,400	..	902,640	-	82,600	-	-	43,096	-	-
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..... E57ODZWZ7FF32WEFA76.	09/26/2014	10/07/2026	-	3,252,000	5.958%[5.55 %]	-	-	40,497	787,400	..	902,640	-	82,600	-	-	43,096	-	-
Currency Swap With CITIBANK NA RCV 3.60 PAY 1.89 01/26/2022 BME0UM251	BME0UDD91 SAGE GROUP PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	10/28/2014	01/26/2022	-	19,107,594	3.602%[1.89 %]	-	-	279,522	2,750,233	..	2,623,836	-	794,462	-	-	145,708	-	-
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..... E57ODZWZ7FF32WEFA76.	12/04/2014	02/03/2024	-	7,422,600	3.815%[1.966 %]	-	-	113,550	881,400	..	828,269	-	317,700	-	-	77,387	-	-
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..... E57ODZWZ7FF32WEFA76.	12/04/2014	02/03/2027	-	22,638,930	4.02%[2.272 %]	-	-	334,462	2,688,270	..	2,298,756	-	968,985	-	-	306,895	-	-
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 KB1H1DSPRFMYMCFXT09	03/11/2015	06/17/2030	-	21,587,280	3.718%[1.47 %]	-	-	351,203	(652,800)	..	(731,342)	-	1,080,180	-	-	353,408	-	-
Currency Swap With WELLS FARGO BANK NA RCV 5.60 PAY 3.38 05/11/2025 BME11H8K3	BME11J5L0 INTERMEDIATE CAPITAL GROUP PLC	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	03/30/2015	05/11/2025	-	11,987,934	5.6%[3.38%]	-	-	193,457	(79,632)	..	(230,417)	-	585,627	-	-	142,051	-	-

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK NA RCV 3.73 PAY 2.97 10/15/2035 BME12GVC6 Currency Swap With J.P. MORGAN SECURITIES INC. RCV 3.36 PAY 2.83 05/27/2027 BME1319K5	BME12ETP5 HEATHROW AIRPORT LTD..... BME12S6S3 DYSON JAMES LTD.....	D 1..... D 1.....	Currenc y Currenc y	CITIBANK NA..... JPMORGAN CHASE BANK N.A.	E57ODZWZ7FF32TWEFA76... 7H6GLXDRUGQFU57RNE97...	04/15/2015 04/24/2015	10/15/2035 05/27/2027	- -	6,197,940 2,648,100	3.7255%[2.97%] 3.3575%[2.83%]	- -	53,824 19,752	1,022,280 491,575	- -	1,013,429 478,995	- -	173,460 72,275	- -	- -	124,160 36,646	- -	- -
Currency Swap With CITIBANK NA RCV 4.27 PAY 3.68 05/15/2030 BME134820	BME13EV06 SOUTH WEST AIRPORTS LIMITED	D 1.....	Currenc y	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76...	04/24/2015	05/15/2030	-	7,996,439	4.2675%[3.68%]	-	72,639	1,497,289	-	1,563,155	-	217,816	-	-	130,358	-	-
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.94 PAY 2.35 08/27/2025 BME16RB55	BME16N8M1 COPENHAGEN AIRPORTS AS....	D 1.....	Currenc y	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208...	06/09/2015	08/27/2025	-	6,856,540	3.9375%[2.35%]	-	82,690	213,986	-	(125,573)	-	326,287	-	-	83,359	-	-
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.44 PAY 2.64 07/23/2027 BME19C9R0	BME19BB81 ALIAXIS FINANCE SA.....	D 1.....	Currenc y	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208...	07/01/2015	07/23/2027	-	2,000,000	4.4375%[2.64%]	-	27,123	36,101	-	(47,071)	-	95,578	-	-	27,958	-	-
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.....	Currenc y	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208...	07/22/2015	10/01/2030	-	6,530,400	3.835%[2.04%]	-	87,093	(10,800)	-	(270,302)	-	317,700	-	-	108,348	-	-
Currency Swap With CITIBANK NA RCV 4.40 PAY 2.69 08/26/2035 BME1AUBC8	BME1AUBB0 JP MORGAN EUROPEAN INVESTMENT TRUS	D 1.....	Currenc y	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573....	07/29/2015	08/26/2035	-	9,358,500	4.404%[2.69%]	-	118,270	91,800	-	(665,332)	-	450,075	-	-	186,673	-	-
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.09 PAY 3.56 03/22/2025 BME1D20V4	BME1DZ358 BUNZL FINANCE PLC.....	D 1.....	Currenc y	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208...	09/16/2015	03/22/2025	-	11,631,000	4.092%[3.56%]	-	98,434	2,388,750	-	2,470,137	-	309,750	-	-	136,131	-	-
Currency Swap With CITIGROUP INC - LT GTD RCV 3.70 PAY 1.82 11/19/2022 BME1DZ325	BME1DZAY7 BUNZL FINANCE PLC.....	D 1.....	Currenc y	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76...	09/16/2015	11/19/2022	-	1,695,000	3.7025%[1.82%]	-	24,472	59,700	-	39,691	-	79,425	-	-	15,017	-	-
Currency Swap With CITIGROUP INC - LT GTD RCV 4.41 PAY 3.78 11/02/2030 BME1E1F83	BME1E0Y24 CIRCLE ANGLIA SOCIAL HOUSING PLC	D 1.....	Currenc y	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76...	09/18/2015	11/02/2030	-	27,752,125	4.4145%[3.778%]	-	278,136	5,878,800	-	6,490,838	-	733,075	-	-	462,276	-	-
Currency Swap With CITIGROUP INC - LT GTD RCV 5.14 PAY 5.11 12/10/2045 BME1ET0H8	BME1EPDN9 TERANET HOLDINGS LP.....	D 1.....	Currenc y	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76...	10/02/2015	12/10/2045	-	11,656,070	5.14%[5.11%]	-	2,714	24,650	-	374,797	-	(355,977)	-	-	298,391	-	-
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.50 PAY 1.85 11/06/2022 BME1EU713	BME1EU747 SENSIENT TECHNOLOGIES CORPORATION	D 1.....	Currenc y	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208...	10/06/2015	11/06/2022	-	10,000,000	3.501%[1.848%]	-	126,358	321,804	-	88,919	-	472,009	-	-	88,092	-	-
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.....	Currenc y	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208...	10/16/2015	12/30/2033	-	22,112,262	3.565%[3.577%]	-	9,313	397,146	-	653,080	-	(566,051)	-	-	417,510	-	-
Currency Swap With CITIBANK NA RCV 4.17 PAY 3.37 12/15/2060 BME1HJ5T6	BME1H10L7 UNIVERSITY OF OXFORD BALLIOL COLLE	D 1.....	Currenc y	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573....	11/13/2015	12/15/2060	-	6,388,200	4.17%[3.37%]	-	66,964	1,204,770	-	859,990	-	173,460	-	-	205,116	-	-
Currency Swap With CITIBANK NA RCV 3.81 PAY 1.92 02/10/2026 BME1HS6C2	BME1HDL12 TR PROPERTY INVESTMENT TRUST PLC	D 1.....	Currenc y	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76...	11/19/2015	02/10/2026	-	9,129,850	3.81%[1.92%]	-	124,437	(136,850)	-	(408,719)	-	450,075	-	-	115,212	-	-
Currency Swap With CITIBANK NA RCV 4.21 PAY 3.59 02/10/2031 BME1HS6J7	BME1HZY27 TR PROPERTY INVESTMENT TRUST PLC	D 1.....	Currenc y	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76...	11/19/2015	02/10/2031	-	2,296,500	4.205%[3.59%]	-	22,428	448,050	-	474,342	-	61,950	-	-	38,723	-	-
Currency Swap With CITIBANK NA RCV 4.20 PAY 2.25 08/15/2026 BME1JC9Y4	BME1J83M5 DENTSPLY INTERNATIONAL (SERIES J)	D 1.....	Currenc y	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76...	11/24/2015	08/15/2026	-	3,401,600	4.2005%[2.25%]	-	47,509	(84,940)	-	(196,961)	-	169,440	-	-	44,610	-	-
Currency Swap With CITIBANK NA RCV 4.50 PAY 1.33 08/15/2031 BME1JCAN6	BME1J84L6 DENTSPLY INTERNATIONAL(SERIES M)	D 1.....	Currenc y	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76...	11/24/2015	08/15/2031	-	7,010,491	4.497%[1.33%]	-	162,644	(139,608)	-	279,226	-	82,557	-	-	120,828	-	-
Currency Swap With CITIBANK NA RCV 4.21 PAY 1.01 08/15/2026 BME1JCHK5	BME1J84J1 DENTSPLY INTERNATIONAL.....	D 1.....	Currenc y	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76...	11/24/2015	08/15/2026	-	4,412,197	4.21%[1.01%]	-	103,944	(92,665)	-	77,949	-	51,959	-	-	57,863	-	-

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK NA RCV 4.39 PAY 1.17 08/15/2028 BME1JCHT6	BME1J84K8 DENTSPLY INTERNATIONAL(SERIES L)	D 1	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2028	-	12,550,250	4.3875%[1.17 %]	-	-	296,603	(263,580)		384,009	-	147,794	-	-	187,018		
Currency Swap With CITIBANK NA RCV 4.25 PAY 3.37 12/15/2045 BME1K3K60	BME1H1LC4 UNIVERSITY OF OXFORD ST HILDAS CO	D 1	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	12/03/2015	12/15/2045	-	1,804,800	4.2475%[3.37 %]	-	-	19,542	325,740		329,174	-	49,560	-	-	46,214		
Currency Swap With CITIBANK NA RCV 4.17 PAY 3.24 12/15/2055 BME1K3KF0	BME1H26X3 UNIVERSITY OF OXFORD ST HILDAS COL	D 1	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	12/03/2015	12/15/2055	-	1,804,200	4.168%[3.24 %]	-	-	19,907	325,740		280,057	-	49,560	-	-	54,301		
Currency Swap With CITIBANK NA RCV 3.93 PAY 3.37 03/05/2028 BME1K9RF0	BME1KW7Y0 PORTMAN ESTATE FUND 22...	D 1	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	12/10/2015	03/05/2028	-	1,813,216	3.9275%[3.37 %]	-	-	15,011	340,008		344,094	-	49,436	-	-	26,332		
Currency Swap With CITIGROUP INC - LT GTD RCV 3.45 PAY 1.84 03/30/2026 BME1LAX77	BME1LBHP3 CHANEL SAS.....	D 1	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	01/15/2016	03/30/2026	-	9,849,600	3.45%[1.839 %]	-	-	119,018	45,000		(393,942)	-	476,550	-	-	125,571		
Currency Swap With CITIGROUP INC - LT GTD RCV 4.22 PAY 2.56 02/08/2031 BME1M6N1	BME1M6K61 TRANSMISSION FINANCE DAC	D 1	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	01/29/2016	02/08/2031	-	2,274,300	4.2225%[2.56 3%]	-	-	27,094	(16,545)		(182,811)	-	111,195	-	-	38,339		
Currency Swap With CITIGROUP INC - LT GTD RCV 4.45 PAY 2.82 02/08/2036 BME1M6PG4	BME1M6KB0 TRANSMISSION FINANCE DAC	D 1	Current	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	01/29/2016	02/08/2036	-	7,905,900	4.451%[2.823 %]	-	-	92,257	(57,310)		(859,439)	-	386,535	-	-	159,935		
Currency Swap With BNP PARIBAS SA RCV 4.65 PAY 2.97 02/08/2041 BME1M6RS6	BME1M6KE4 TRANSMISSION FINANCE DAC	D 1	Current	BNP PARIBAS.... R0MUWSPFU8MPRO8K5P83	01/29/2016	02/08/2041	-	12,981,600	4.6477%[2.97 %]	-	-	155,088	(98,700)		(1,672,225)	-	635,400	-	-	300,092		
Currency Swap With BNP PARIBAS SA RCV 4.54 PAY 2.90 02/08/2038 BME1M6TV7	BME1M6KC8 TRANSMISSION FINANCE DAC	D 1	Current	BNP PARIBAS.... R0MUWSPFU8MPRO8K5P83	01/29/2016	02/08/2038	-	12,981,600	4.543%[2.9%]	-	-	151,902	(98,700)		(1,534,196)	-	635,400	-	-	278,217		
Currency Swap With UBS WARBURG RCV 2.76 PAY 2.38 01/18/2022 BME1MFLA1	BRSYJ3HW1 SVENSKA HANDELSBANKEN AB	D 1	Current	UBS AG..... BFM8T61CT2L1QCCEMIK50...	02/10/2016	01/18/2022	-	4,345,500	2.76%[2.375 %]	-	-	22,592	648,600		610,327	-	123,900	-	-	32,981		
Currency Swap With UBS WARBURG RCV 2.77 PAY 2.38 06/02/2022 BME1MFLD5	BRSTL1HZ6 NORDEA BANK ABP.....	D 1	Current	UBS AG..... BFM8T61CT2L1QCCEMIK50...	02/10/2016	06/02/2022	-	1,991,688	2.765%[2.375 %]	-	-	10,952	293,631		278,256	-	56,788	-	-	16,284		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.44 PAY 2.25 03/11/2023 BME1PNRN7	BRSZWE4R4 XYLEM INC/NY.....	D 1	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	03/04/2016	03/11/2023	-	6,597,000	4.435%[2.25 %]	-	-	110,194	55,800		14,858	-	317,700	-	-	61,237		
Currency Swap With WELLS FARGO BANK NA RCV 3.97 PAY 1.75 03/21/2023 BME1PZCZ9	BRT0453B6 FLUOR CORPORATION.....	D 1	Current	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023	-	2,743,872	3.973%[1.75 %]	-	-	45,942	40,176		30,372	-	131,316	-	-	25,571		
Currency Swap With WELLS FARGO BANK NA RCV 3.97 PAY 1.75 03/21/2023 BME1PZDX3	BRT0453B6 FLUOR CORPORATION.....	D 1	Current	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023	-	2,766,000	3.973%[1.75 %]	-	-	46,312	40,500		30,617	-	132,375	-	-	25,777		
Currency Swap With CITIBANK NA RCV 4.41 PAY 3.87 03/30/2026 BME1Q44W3	BME1Q3Y02 THAMES WATER UTILITIES LTD	D 1	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	03/21/2016	03/30/2026	-	19,112,100	4.411%[3.867 %]	-	-	145,549	2,750,720		2,694,649	-	549,290	-	-	243,658		
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	Current	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2031	-	9,872,100	3.756%[3.16 %]	-	-	71,039	1,248,100		1,077,649	-	289,100	-	-	168,671		
Currency Swap With WELLS FARGO SECURITIES LLC RCV 3.33 PAY 2.80 06/01/2028 BME1QKK74	BME1QKDF4 FOREIGN & COLONIAL INV TST SER A	D 1	Current	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2028	-	3,525,750	3.333%[2.8%]	-	-	22,610	445,750		385,462	-	103,250	-	-	51,928		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.64 PAY 1.75 03/21/2023 BME1QKRE2	BRT0453B6 FLUOR CORPORATION.....	D 1	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	04/11/2016	03/21/2023	-	1,396,500	3.64%[1.75%]	-	-	20,440	61,005		43,935	-	64,864	-	-	13,014		
Currency Swap With CITIBANK NA RCV 4.14 PAY 2.42 05/04/2036 BME1QMN51	BME1QMD94 TRANSMISSION FINANCE DAC SER 11	D 1	Current	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	04/13/2016	05/04/2036	-	13,073,200	4.135%[2.42 %]	-	-	173,597	442,540		(385,837)	-	614,220	-	-	266,365		
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	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	04/13/2016	05/04/2029	-	3,268,300	3.658%[1.93 %]	-	-	43,410	110,635		(33,476)	-	153,555	-	-	50,632		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.23 PAY 1.25 03/17/2022 BME1QVY6	BRSS509E4 YORKSHIRE BUILDING SOCIETY	D 1	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	04/22/2016	03/17/2022	-	3,928,750	3.225%[1.25 %]	-	-	59,050	113,050		81,015	-	185,325	-	-	30,829		

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIGROUP INC - LT GTD RCV 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 %]	-	-	5,178	339,898	..	530,711	-	(203,273)	-	-	183,199	-	-
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 %]	-	-	135,013	317,200	..	138,213	-	423,600	-	-	118,714	-	-
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%]	-	-	80,628	1,366,480	..	1,028,057	-	239,540	-	-	240,048	-	-
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 %]	-	-	29,023	518,320	..	394,829	-	90,860	-	-	83,590	-	-
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 %]	-	-	26,118	41,280	..	21,570	-	84,720	-	-	17,272	-	-
Currency Swap With CITIGROUP INC - LT GTD RCV 3.27 PAY 1.43 06/27/2026 BME1RUC47	BME1RUV99 CRODA INTERNATIONAL PLC B	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2026	-	1,339,200	3.271%[1.43 %]	-	-	18,363	30,960	..	(3,932)	-	63,540	-	-	17,391	-	-
Currency Swap With CITIGROUP INC - LT GTD RCV 3.06 PAY 2.54 06/27/2023 BME1RUCB1	BME1RUUZ8 CRODA INTERNATIONAL PLC C	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2023	-	3,032,400	3.063%[2.54 %]	-	-	19,370	445,935	..	424,346	-	86,730	-	-	29,332	-	-
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 KB1H1DSPRFMYMUCUFT09	06/03/2016	06/28/2023	-	5,882,760	3.966%[2.02 %]	-	-	86,261	213,720	..	148,219	-	270,270	-	-	56,923	-	-
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 %]	-	-	39,733	877,800	..	764,510	-	165,200	-	-	100,195	-	-
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 %]	-	-	83,485	1,339,800	..	1,351,108	-	247,800	-	-	178,638	-	-
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 KB1H1DSPRFMYMUCUFT09	06/08/2016	08/01/2046	-	17,896,500	3.747%[2.88 %]	-	-	170,419	2,741,910	..	2,307,279	-	507,990	-	-	463,713	-	-
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 %]	-	-	48,759	1,711,959	..	2,470,049	-	(1,517,386)	-	-	996,776	-	-
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 %]	-	-	48,171	366,775	..	385,895	-	175,525	-	-	115,428	-	-
Currency Swap With CITIBANK NA RCV 3.46 PAY 2.54 09/14/2031 BME1T4P99	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 %]	-	-	22,606	194,175	..	192,247	-	92,925	-	-	51,311	-	-
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 %]	-	-	306,893	336,420	..	(134,295)	-	1,000,755	-	-	279,724	-	-
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 %]	-	-	71,097	384,300	..	508,895	-	260,190	-	-	108,999	-	-
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 %]	-	-	97,818	512,400	..	738,425	-	346,920	-	-	164,485	-	-
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 %]	-	-	(5,944)	52,532	..	106,930	-	(272,465)	-	-	253,866	-	-
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 1VUV7VQFKUQOQSJ21A208..	09/14/2016	09/23/2031	-	3,829,760	3.35%[1.57%]	-	-	51,885	123,080	..	(22,814)	-	180,030	-	-	66,303	-	-
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 %]	-	-	48,250	316,910	..	391,635	-	177,590	-	-	97,291	-	-

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Co d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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%]	-	-	33,879	191,620	..	258,081	-	107,380	-	-	70,025	.....	.....
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.... E57ODZVZ7FF32TWEFA76.	09/27/2016	11/15/2028	-	3,357,300	3.233%[1.36 %]	-	-	47,006	86,700	..	(3,480)	-	158,850	-	-	50,734	.....	.....
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.... E57ODZVZ7FF32TWEFA76.	10/05/2016	10/27/2031	-	2,573,010	3.444%[1.65 %]	-	-	35,163	65,550	..	(35,044)	-	121,785	-	-	44,718	.....	.....
Currency Swap With BANK OF AMERICA NA RCV 3.62 PAY 3.57 07/31/2035 BME1VFTV9	496676AC1 KINGSTON SOLAR LP.....	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	10/06/2016	07/31/2035	-	7,717,334	3.618%[3.571 %]	-	-	(991)	(10,939)	..	104,762	-	(224,825)	-	-	153,592	.....	.....
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 %]	-	-	35,620	57,120	..	15,731	-	173,460	-	-	70,401	.....	.....
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%]	-	-	62,463	55,255	..	(167,439)	-	227,685	-	-	79,720	.....	.....
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 %]	-	-	55,221	(92,160)	..	(599,162)	-	297,360	-	-	197,636	.....	.....
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.... E57ODZVZ7FF32TWEFA76.	10/14/2016	03/31/2039	-	7,314,000	3.09%[2.3%]	-	-	38,502	(73,996)	..	(289,119)	-	250,004	-	-	161,540	.....	.....
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 3.47 PAY 2.70 11/23/2031 BME1VV2R0	BME1VXS79 AMETEK INC.....	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031	-	5,846,400	3.4725%[2.7 %]	-	-	30,685	(68,640)	..	(277,932)	-	198,240	-	-	101,919	.....	.....
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 %]	-	-	(61,891)	1,255,150	..	153,584	-	384,150	-	-	196,122	.....	.....
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 %]	-	-	(17,504)	416,680	..	76,223	-	130,020	-	-	59,319	.....	.....
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 %]	-	-	83,239	(26,460)	..	(486,925)	-	520,380	-	-	269,822	.....	.....
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.16 PAY 3.19 04/21/2037 BME1W5AQ9	BME1WEEH6 EVERSCHOLT FUNDING PLC....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	10/21/2016	04/21/2037	-	16,084,200	4.1625%[3.19 %]	-	-	101,466	(182,160)	..	(893,143)	-	545,160	-	-	337,096	.....	.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.84 PAY 3.10 05/18/2029 BME1WZ7S3	BME1X5JU5 INCHCAPE PLC.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	11/01/2016	05/18/2029	-	5,622,120	3.8425%[3.1 %]	-	-	27,997	(46,460)	..	(214,428)	-	189,980	-	-	87,271	.....	.....
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 %]	-	-	297,635	388,800	..	60,619	-	953,100	-	-	226,301	.....	.....
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.... E57ODZVZ7FF32TWEFA76.	11/02/2016	01/31/2040	-	9,887,900	4.614%[2.73 %]	-	-	140,569	185,120	..	(234,314)	-	471,255	-	-	223,030	.....	.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.55 PAY 2.50 12/14/2033 BME1YJUL6	BME1YJNY6 ELEENIA FINANCE OYJ.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	11/22/2016	12/14/2033	-	7,301,580	4.54625%[2.5 %]	-	-	105,562	(220,800)	..	(532,418)	-	365,355	-	-	137,652	.....	.....
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.... E57ODZVZ7FF32TWEFA76.	12/01/2016	01/05/2037	-	7,053,200	4.355%[3.15 %]	-	-	65,521	152,320	..	197,111	-	231,280	-	-	146,596

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK NA RCV 4.33 PAY 2.30 02/27/2032 BME1Z6BH3	BME1Z8T78 STERIS PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	12/06/2016	02/27/2032	-	5,149,440	4.334%[2.3%]	-	-	75,377	(83,520)		(260,127)	-	254,160	-	-	90,735		
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%]	-	-	80,440	82,680		530,694	-	214,760	-	-	136,085		
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%]	-	-	68,751	78,200		441,996	-	189,980	-	-	113,484		
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%]	-	-	88,151	108,026		358,026	-	245,235	-	-	196,161		
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%]	-	-	69,858	88,140		326,344	-	214,760	-	-	94,944		
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%]	-	-	110,855	(178,920)		(400,437)	-	375,945	-	-	120,715		
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 G5GSEF7VJP57OUK5573.....	04/21/2017	05/24/2037	-	4,350,640	4.146%[2.74%]	-	-	47,677	160,820		357,291	-	140,420	-	-	91,416		
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%]	-	-	149,439	729,270		1,130,116	-	458,430	-	-	202,228		
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%]	-	-	(14,130)	381,865		107,046	-	156,615	-	-	62,173		
Currency Swap With CITIBANK NA RCV 3.79 PAY 4.65 08/23/2032 BME26E880	BME26E2K9 WSO FINANCE PTY LTD.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	05/25/2017	08/23/2032	-	3,951,150	3.7875%[4.65%]	-	-	(14,979)	381,865		79,772	-	156,615	-	-	70,975		
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%]	-	-	129,210	270,375		122,066	-	397,125	-	-	117,513		
Currency Swap With CITIGROUP INC - LT GTD RCV 5.48 PAY 3.94 06/18/2047 BME27G8A5	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%]	-	-	48,883	51,420		1,162,469	-	50,313	-	-	40,835		
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%]	-	-	39,515	136,200		228,501	-	123,900	-	-	104,864		
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%]	-	-	38,297	136,200		223,925	-	123,900	-	-	95,749		
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%]	-	-	124,489	741,400		925,592	-	454,300	-	-	257,455		
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%]	-	-	326,428	760,060		574,236	-	942,510	-	-	302,115		
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%]	-	-	32,450	152,625		205,011	-	103,250	-	-	39,175		
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%]	-	-	(35,326)	1,520,000		727,548	-	369,375	-	-	192,936		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIGROUP INC - LT GTD RCV 3.78 PAY 4.86 10/01/2032 BME297YK6	BME297XN1 AUSGRID FINANCE PTY LTD....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	08/02/2017	10/01/2032	-	4,944,128	3.7775%[4.857%]	-	-	(15,658)	760,430	..	388,060	-	183,210	-	-	89,178	.....	.....
Currency Swap With BANK OF AMERICA NA RCV 4.05 PAY 5.17 11/02/2047 BME29A3V9	BME29AY52 UNIVERSITY OF NEW SOUTH WALES	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	08/03/2017	11/02/2047	-	8,418,520	4.046%[5.17%]	-	-	(26,057)	1,281,010	..	530,620	-	313,230	-	-	223,169	.....	.....
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%]	-	-	63,077	373,283	..	305,112	-	187,973	-	-	61,476	.....	.....
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%]	-	-	171,286	730,575	..	752,350	-	450,075	-	-	113,359	.....	.....
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%]	-	-	192,797	1,159,430	..	1,340,418	-	586,460	-	-	495,961	.....	.....
Currency Swap With CSFB RCV 5.15 PAY 6.50 09/22/2020 BME2BYE91	05965XAP4 BANCO SANTANDER CHILE.....	D 1.....	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	10/10/2017	09/22/2020	-	768,400	5.151%[6.5%]	-	-	(4,686)	106,031	..	98,532	-	32,752	-	-	3,805	.....	.....
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%]	-	-	101,814	447,750	..	467,950	-	264,750	-	-	67,064	.....	.....
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%]	-	-	(13,970)	1,108,230	..	699,560	-	301,410	-	-	114,544	.....	.....
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%]	-	-	(4,487)	282,490	..	158,393	-	76,830	-	-	32,564	.....	.....
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%]	-	-	57,576	257,978	..	248,617	-	156,203	-	-	49,380	.....	.....
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%]	-	-	53,722	266,723	..	175,574	-	161,498	-	-	64,959	.....	.....
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%]...	-	-	56,739	266,723	..	225,802	-	161,498	-	-	57,026	.....	.....
Currency Swap With CREDIT AGRICOLE NY RCV 4.28 PAY 5.05 03/15/2028 BME2D1G68	BME2D1H64 SKYCITY AUCLAND HOLDINGS LIMITED	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	10/31/2017	03/15/2028	-	1,452,550	4.275%[5.05%]	-	-	(3,450)	175,370	..	98,671	-	56,145	-	-	21,128	.....	.....
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%]	-	-	150,627	592,024	..	580,838	-	406,321	-	-	128,128	.....	.....
Currency Swap With CITIBANK NA RCV 4.28 PAY 2.85 01/19/2043 BME2DEZN9	BME2DEYF7 CANAL AND RIVER TRUST.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	11/08/2017	01/19/2043	-	3,663,800	4.28%[2.85%]	-	-	42,078	217,700	..	395,018	-	115,640	-	-	88,465	.....	.....
Currency Swap With CITIBANK NA RCV 4.29 PAY 2.83 01/19/2048 BME2DEZY5	BME2DEYW0 CANAL AND RIVER TRUST.....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	11/08/2017	01/19/2048	-	9,286,800	4.292%[2.83%]	-	-	109,296	552,025	..	1,020,868	-	293,230	-	-	247,120	.....	.....
Currency Swap With BARCLAYS BANK PLC RCV 3.94 PAY 2.52 01/31/2048 BME2DF0G9	BME2DEF3 HERTFORD COLLEGE.....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	11/08/2017	01/31/2048	-	11,244,500	3.939%[2.52%]	-	-	127,462	668,650	..	1,185,187	-	355,180	-	-	299,388	.....	.....
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	CHASE BANK N.A. 7H6GLXDRUGFU57RNE97	11/09/2017	11/30/2029	-	5,748,750	3.707%[4.52%]	-	-	(13,405)	685,500	..	342,496	-	221,625	-	-	91,689	.....	.....
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	CHASE BANK N.A. 7H6GLXDRUGFU57RNE97	11/09/2017	11/30/2032	-	11,650,800	3.866%[4.76%]	-	-	(31,903)	1,394,220	..	600,900	-	449,160	-	-	211,472

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6J9	BME2DHPZ6 ANNO 2017.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	11/09/2017	05/31/2033	-	5,190,118	4.512%[3.263 %]	-	-	76,496	380,392		584,826	-	167,773	-	-	95,971		
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 %]	-	-	148,086	852,625		1,380,339	-	392,350	-	-	333,475		
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.63 PAY 4.36 02/14/2030 BME2DKR3	BME2DVLX7 NETWORK FINANCE COMPANY PTY LTD	D 1.....	Currency	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030	-	7,594,000	3.6324%[4.36 %]	-	-	(18,677)	850,000		419,638	-	295,500	-	-	122,353		
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.74 PAY 4.54 02/14/2033 BME2DKX0	BME2DVY9 NETWORK FINANCE COMPANY PTY LTD	D 1.....	Currency	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2033	-	4,556,400	3.7385%[4.54 %]	-	-	(13,167)	510,000		221,955	-	177,300	-	-	83,353		
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 %]	-	-	8,939	363,179		564,702	-	(264,352)	-	-	248,171		
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 %]	-	-	128,768	568,215		521,631	-	365,355	-	-	130,477		
Currency Swap With BARC RCV 5.45 PAY 3.48 11/29/2052 BME2E6V5	BME2E7V80 ALBEA SAS.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	11/27/2017	11/29/2052	-	14,762,200	5.447%[3.477 %]	-	-	239,203	1,261,080		534,463	-	657,200	-	-	425,225		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.89 PAY 4.71 12/13/2042 BME2E9PW0	BME2E9Y23 MONASH UNIVERSITY.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	11/28/2017	12/13/2042	-	5,772,200	3.89%[4.71 %]	-	-	(15,126)	649,040		309,127	-	224,580	-	-	139,070		
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 %]	-	-	114,867	478,151		1,798,684	-	31,461	-	-	114,704		
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	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2030	-	13,620,250	3.809%[4.42 %]	-	-	(33,569)	1,411,800		768,714	-	534,855	-	-	218,605		
Currency Swap With JPMORGAN CHASE & CO RCV 3.97 PAY 4.66 01/16/2033 BME2EXHC0	BME2F25P1 STOCKLAND TRUST MANAGEMENT LTD	D 1.....	Currency	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2033	-	17,984,750	3.9685%[4.66 %]	-	-	(53,012)	1,864,200		936,421	-	706,245	-	-	328,029		
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 %]	-	-	206,820	284,494		2,583,259	-	(100,150)	-	-	158,691		
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 %]	-	-	78,313	273,760		377,426	-	169,440	-	-	46,953		
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 %]	-	-	77,448	273,760		387,030	-	169,440	-	-	53,966		
Currency Swap With JPMORGAN CHASE BK RCV 4.21 PAY 4.81 02/15/2028 BME2FK1H3	BME2G1077 INVOCARE LTD.....	D 1.....	Currency	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/20/2017	02/15/2028	-	8,349,400	4.2125%[4.81 %]	-	-	(7,198)	1,003,890		687,476	-	322,095	-	-	120,876		
Currency Swap With CREDIT AGRICOLE NY RCV 3.73 PAY 3.68 04/23/2032 BME2GWP1	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 %]	-	-	14,376	430,274		671,312	-	(203,415)	-	-	125,404		
Currency Swap With UBS RCV 4.31 PAY 2.90 03/14/2030 BME2GZSB3	BME2H1H37 SGN MIDCO LTD.....	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCCEMIK50..	01/25/2018	03/14/2030	-	857,400	4.3125%[2.9 %]	-	-	10,867	118,770		174,309	-	24,780	-	-	13,865		
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 %]	-	-	34,419	386,003		510,520	-	80,535	-	-	38,003		
Currency Swap With UBS RCV 4.46 PAY 3.02 03/14/2033 BME2GZX92	BME2H1HG8 SGN MIDCO LTD.....	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCCEMIK50..	01/25/2018	03/14/2033	-	4,144,100	4.461%[3.02 %]	-	-	53,470	574,055		904,686	-	119,770	-	-	76,028		
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 %]	-	-	64,704	673,030		1,126,136	-	140,420	-	-	104,267		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With 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%]	-	-	253,348	606,888		1,523,495	-	115,464	-	-	196,358		
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%]	-	-	70,374	652,840		1,049,864	-	156,940	-	-	98,639		
Currency Swap With UBS RCV 4.20 PAY 2.79 06/05/2030 BME2J4AD4	BME2J3L19 GREAT PORTLAND ESTATES PLC	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCEMIK50.....	02/16/2018	06/05/2030	-	1,824,030	4.1975%[2.79%]	-	-	23,366	223,340		334,378	-	53,690	-	-	29,816		
Currency Swap With ROYAL BANK OF CANADA RCV 4.40 PAY 2.88 06/17/2033 BME2JBG26	BME2JDL15 BRITVIC PLC.....	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11.....	02/22/2018	06/17/2033	-	3,062,400	4.3975%[2.88%]	-	-	41,805	355,630		604,560	-	90,860	-	-	56,723		
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%]	-	-	32,065	190,910		314,382	-	(136,258)	-	-	65,897		
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%]	-	-	13,072	77,402		127,875	-	(55,244)	-	-	26,717		
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	-	170,636	1,126,550		1,365,613	-	397,125	-	-	188,863		
Currency Swap With DIR RCV 4.48 PAY 2.92 05/24/2048 BME2K31H5	BME2K3M17 FOREIGN & COLONIAL INVESTMENT TRUS	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCEMIK50.....	03/08/2018	05/24/2048	-	16,728,250	4.475%[2.92%]	-	-	229,835	1,822,865		3,508,653	-	499,730	-	-	447,840		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.08 PAY 2.62 03/29/2029 BME2KKYS7	BME2KKV17 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%]	-	-	409,179	2,284,800		3,037,225	-	847,200	-	-	303,607		
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%]	-	-	8,658	1,784,529		1,733,922	-	555,667	-	-	286,723		
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%]	-	-	7,542	1,784,529		1,766,292	-	555,667	-	-	295,732		
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. 1E8VN30JCEQV1H4R804.....	04/11/2018	07/11/2033	-	8,799,040	4.0705%[2.64%]	-	-	112,372	1,167,460		1,633,388	-	256,060	-	-	163,370		
Currency Swap With CITIBANK NA RCV 4.36 PAY 4.87 05/22/2033 BME2LWVW9	BME2M6K1 DEXUS WHOLESALE PROPERTY FUND	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.....	04/18/2018	05/22/2033	-	13,835,940	4.363%[4.87%]	-	-	11,282	1,861,880		1,624,347	-	525,990	-	-	255,610		
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%]	-	-	343,065	2,549,155		5,405,289	-	714,490	-	-	637,787		
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%]	-	-	195,016	959,600		1,363,195	-	423,600	-	-	157,642		
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 G5GSEF7VJP57OUK5573.....	05/02/2018	06/28/2053	-	11,272,392	5.226%[3.49%]	-	-	240,537	1,056,528		5,627,631	-	341,964	-	-	327,516		
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 G5GSEF7VJP57OUK5573.....	05/22/2018	06/20/2030	-	6,031,417	4.824%[3.26%]	-	-	80,356	492,553		920,625	-	185,437	-	-	98,779		
Currency Swap With BARCLAYSCAPITALINC RCV 4.48 PAY 2.84 06/28/2048 BME2NQH4	BME2NQHY7 THE BRUNNER INVESTMENT TRUST PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	05/30/2018	06/28/2048	-	8,633,300	4.48%[2.84%]	-	-	115,802	618,150		1,488,499	-	268,450	-	-	231,512		
Currency Swap With BARCLAYSCAPITALINC RCV 4.67 PAY 1.86 07/11/2025 BME2NXM00	BME2NYHB0 APPLUS SERVICES SA.....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	06/04/2018	07/11/2025	-	21,659,800	4.671%[1.86%]	-	-	468,339	1,469,825		2,277,229	-	979,575	-	-	260,449		

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With 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 %]	-	-	24,189	116,200		869,091	-	(198,949)	-	-	157,659		
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 %]	-	-	29,251	173,131		950,855	-	(295,927)	-	-	233,367		
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 %]	-	-	217,499	820,800		1,170,106	-	503,025	-	-	184,601		
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 %]	-	-	224,382	820,800		1,197,210	-	503,025	-	-	166,876		
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 %]	-	-	101,294	542,880		1,354,797	-	214,760	-	-	186,312		
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 %]	-	-	63,581	960,480		2,437,469	-	379,960	-	-	335,309		
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 %]	-	-	(15,536)	738,655		550,067	-	421,950	-	-	100,749		
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.29 PAY 5.06 06/21/2030 BME2PDJ00	BME2PDF83 PORTS OF AUCKLAND LTD.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	06/12/2018	06/21/2030	-	6,537,900	4.294%[5.06 %]	-	-	(21,249)	708,195		469,387	-	404,550	-	-	107,087		
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.36 PAY 5.32 06/21/2033 BME2PDJ55	BME2PDFD2 PORTS OF AUCKLAND LTD.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	06/12/2018	06/21/2033	-	6,537,900	4.364%[5.32 %]	-	-	(29,727)	708,195		382,570	-	404,550	-	-	121,146		
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 %]	-	-	115,389	654,150		1,164,627	-	289,100	-	-	139,348		
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 %]	-	-	114,032	(76,619)		681,662	-	(69,155)	-	-	111,003		
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 %]	-	-	255,612	(168,562)		2,202,742	-	(152,141)	-	-	268,609		
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 %]	-	-	(328)	955,500		836,963	-	443,250	-	-	206,977		
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 %]	-	-	74,010	369,600		762,285	-	198,240	-	-	168,942		
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 %]	-	-	120,293	698,640		1,002,279	-	338,660	-	-	290,934		
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 %]	-	-	-	2,053,560		(5,442)	-	900,340	-	-	621,459		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.33 PAY 2.92 06/30/2028 BME2QPVG9	BME2QMVMH4 NORLAND ESTATES LTD.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	07/11/2018	06/30/2028	-	27,551,680	4.325%[2.924 %]	-	-	314,701	1,924,000		3,131,734	-	859,040	-	-	407,638		
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 %]	-	-	317,013	1,228,525		1,462,816	-	831,315	-	-	343,308		
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 NZDBBFRA +161BP)	-	-	61,631	709,920		2,049,966	-	591,600	-	-	152,918		

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With BARCLAYSCAPITALINC RCV 4.53 PAY 2.90 08/14/2048 BME2RR2B7	BME2RR136 CLEVELAND CLINIC UK FINANCING PLC	D 1.....	Currency	BARCLAYS BANK PLC	08/02/2018	08/14/2048	-	9,121,000	4.525%[2.9%]	-	-	122,590	496,300		1,086,201	-	289,100	-	-	245,138		
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.	08/08/2018	10/25/2038	-	3,034,820	4.085%[4.39%]	-	-	499	277,365		291,650	-	121,155	-	-	66,285		
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	08/07/2018	04/16/2028	-	4,789,280	4.3625%[2.77%]	-	-	37,874	233,285		308,074	-	152,810	-	-	70,023		
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	08/07/2018	04/16/2028	-	3,624,320	4.3025%[2.69%]	-	-	45,374	176,540		235,804	-	115,640	-	-	52,990		
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	08/09/2018	08/16/2030	-	6,823,750	5.244%[3.7%]	-	-	83,199	289,115		683,816	-	218,890	-	-	112,566		
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	08/10/2018	08/13/2030	-	2,809,400	6.4575%[4.83%]	-	-	56,508	198,660		1,111,010	-	190,190	-	-	46,327		
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	08/15/2018	08/30/2033	-	28,247,410	4.965%[3.42%]	-	-	332,276	771,580		2,409,824	-	920,990	-	-	527,063		
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	08/15/2018	08/30/2030	-	1,646,710	4.795%[3.29%]	-	-	11,382	44,980		126,310	-	53,690	-	-	27,212		
Currency Swap With CITIGROUP INC - LT GTD RCV 4.08 PAY NZD3M 12/13/2025 BME2SB9M0	BME2SBDZ6 POWERCO LTD.....	D 1.....	Currency	CITIBANK NA.....	08/16/2018	12/13/2025	-	3,819,880	4.083% / (3M NZDBBRFRA +158BP)	-	-	21,640	190,240		488,362	-	252,300	-	-	47,589		
Currency Swap With CITIBANK NA RCV 4.27 PAY NZD3M 12/13/2030 BME2SBAV8	BME2SBE93 POWERCO HOLDINGS LTD.....	D 1.....	Currency	CITIBANK NA.....	08/16/2018	12/13/2030	-	1,975,500	4.273% / (3M NZDBBRFRA +181BP)	-	-	10,340	98,400		364,868	-	130,500	-	-	33,073		
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	09/07/2018	03/05/2033	-	7,422,520	4.135%[3.49%]	-	-	67,656	307,720		1,434,705	-	(874,160)	-	-	136,049		
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	09/07/2018	03/05/2033	-	1,060,360	4.135%[3.49%]	-	-	9,665	43,960		204,958	-	(124,880)	-	-	19,436		
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	09/07/2018	12/31/2033	-	11,702,128	4.43%[4.11%]	-	-	26,185	73,445		284,142	-	(341,989)	-	-	220,974		
Currency Swap With CITIBANK NA RCV 3.44 PAY 1.65 10/27/2031 BME2T6QT6	BME1VG4T7 DENTSPLY SIRONA INC.....	D 1.....	Currency	CITIBANK NA.....	09/07/2018	10/27/2031	-	894,960	3.444%[1.65%]	-	-	12,231	54,520		(12,189)	-	74,080	-	-	15,554		
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.....	09/07/2018	03/05/2028	-	307,504	3.9275%[3.37%]	-	-	2,556	12,748		58,355	-	(36,215)	-	-	4,466		
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	09/20/2018	09/25/2026	-	5,876,000	5.26%[2.375%]	-	-	135,131	424,750		703,678	-	264,750	-	-	77,687		

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SCHEDULE DB - PART A - SECTION 1

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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 %]	-	-	3,006	547,200		809,125	-	354,600	-	-	212,212		
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 %]	-	-	1,737	346,560		394,240	-	224,580	-	-	119,812		
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 %]	-	-	39,908	125,020		183,896	-	100,605	-	-	41,307		
Currency Swap With CITIBANK NA RCV 4.62 PAY 4.22 06/30/2034 BME2XF7W5	18914LAB6 CLOVER LIMITED PARTNERSHIP	D 1.....	Currency	CITIBANK NA.... E57ODZWZ7FF32WEFA76.	10/17/2018	06/30/2034	-	9,699,022	4.624%[4.216 %]	-	-	31,687	170,180		301,165	-	(294,156)	-	-	186,305		
Currency Swap With CITIBANK NA RCV 4.63 PAY 4.22 03/31/2034 BME2XF846	18914LAA8 CLOVER LIMITED PARTNERSHIP	D 1.....	Currency	CITIBANK NA.... E57ODZWZ7FF32WEFA76.	10/17/2018	03/31/2034	-	10,853,668	4.629%[4.216 %]	-	-	39,300	192,137		342,832	-	(327,477)	-	-	206,716		
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 %]	-	-	237,077	824,600		2,496,407	-	578,200	-	-	489,765		
Currency Swap With HSBC BANK USA NA RCV 4.87 PAY 3.20 03/31/2036 BME2YZR72	BME2YRM01 GIP III JUPITER LIMITED.....	D 1.....	Currency	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	11/15/2018	03/31/2036	-	16,496,194	4.873%[3.201 %]	-	-	211,257	598,381		1,622,785	-	533,761	-	-	335,164		
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%]	-	-	82,193	262,650		740,949	-	210,630	-	-	161,278		
Currency Swap With CREDIT AGRICOLE CIB RCV 4.96 PAY 3.29 01/09/2049 BME2YT860	BME2YT548 HOWARD DE WALDEN ESTATES	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	11/16/2018	01/09/2049	-	8,727,800	4.9575%[3.29 %]	-	-	112,219	350,200		1,020,028	-	280,840	-	-	236,210		
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 %]	-	-	317,002	864,500		2,644,513	-	784,700	-	-	711,070		
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 %]	-	-	44,778	(45,072)		417,094	-	(513,503)	-	-	329,748		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.09 06/30/2034 BME2ZBK7	218493AB0 CORDELIO AMALCO GP I.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	11/29/2018	06/30/2034	-	17,775,100	4.43%[4.087 %]	-	-	38,159	(62,823)		452,523	-	(551,981)	-	-	341,436		
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 %]	-	-	84,075	324,000		847,409	-	330,400	-	-	165,162		
Currency Swap With CREDIT AGRICOLE CIB RCV 5.18 PAY 3.65 03/21/2034 BME2ZHLR1	BME2ZH2U8 LONDONMETRIC PROPERTY PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	12/04/2018	03/21/2034	-	15,306,000	5.175%[3.65 %]	-	-	128,536	486,000		1,397,624	-	495,600	-	-	291,239		
Currency Swap With BNP PARIBAS SA RCV 5.88 PAY 5.50 10/06/2026 BR5K9SLB8	BRS2SGFC8 BOUYGUES.....	D 1.....	Currency	BNP PARIBAS.... R0MUW5FPU8MPRO8K5P83	04/25/2013	10/06/2026	-	3,857,750	5.88%[5.5%]	-	-	44,102	777,000		846,871	-	103,250	-	-	51,113		
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 5.94 PAY 5.04 03/28/2027 BR5K9TD74	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 %]	-	-	50,910	669,900		482,653	-	158,850	-	-	53,943		
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 5.94 PAY 5.04 03/28/2027 BR5K9TDB5	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 %]	-	-	50,910	669,900		482,653	-	158,850	-	-	53,943		
Currency Swap With JPMORGAN CHASE BANK NA RCV 5.69 PAY 5.91 11/18/2019 BR5K9TLD2	BRSJUA6X5 PEMBINA PIPELINE CORP.....	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/30/2009	11/18/2019	-	23,299,161	5.69%[5.91%]	-	-	161,797	4,416,986		4,418,391	-	(577,885)	-	-	42,684		
Currency Swap With JPMORGAN CHASE BANK NA RCV 5.69 PAY 5.91 11/18/2019 BR5K9TLG5	BRSJUA6X5 PEMBINA PIPELINE CORP.....	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/30/2009	11/18/2019	-	9,319,664	5.69%[5.91%]	-	-	64,719	1,766,794		1,767,356	-	(231,154)	-	-	17,073		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK NA RCV 5.96 PAY 5.84 07/30/2022 BRSK9TPD8	B0A05S316 ANGLIAN WATER SERVICES FINANCING P	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	02/04/2010	07/30/2022	-	2,049,710	5.96%[5.837 %]	-	-	24,342	447,720		460,642	-	53,690	-	-	17,249		
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 7LWTFZYICNSX8D621K86...	02/24/2010	01/31/2021	-	27,140,000	5.47%[4.66%]	-	-	334,441	5,336,000		5,102,534	-	1,059,000	-	-	157,068		
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%]	-	-	79,229	3,388,550		3,332,889	-	454,300	-	-	83,458		
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%]	-	-	57,621	2,485,600		2,423,919	-	330,400	-	-	60,697		
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%]	-	-	109,370	2,113,000		1,924,965	-	529,500	-	-	62,366		
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%]	-	-	21,789	422,600		384,993	-	105,900	-	-	12,473		
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 6.24 PAY 6.01 03/29/2041 BRSK9U0X8	BRSJYTM3 CADOGAN ESTATES LIMITED..	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2011	03/29/2041	-	1,598,000	6.24%[6.01%]	-	-	17,711	366,800		353,526	-	41,300	-	-	37,056		
Currency Swap With HSBC BANK USA NA RCV 5.62 PAY 8.25 07/14/2026 BRSK9U1Q2	BRSK9Q9R1 BRISBANE AIRPORT CORP PTY LTD	D 1.....	Currency	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	03/22/2011	07/14/2026	-	30,000,000	5.62%[8.25%]	-	-	(27,981)	9,996,539		8,667,457	-	876,421	-	-	390,916		
Currency Swap With HSBC BANK USA NA RCV 6.31 PAY 7.96 07/07/2041 BRSK9U224	BRSJYTY76 WESTRAC PTY LTD.....	D 1.....	Currency	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	03/29/2011	07/07/2041	-	5,000,000	6.31%[7.96%]	-	-	33,559	1,706,787		2,252,550	-	144,287	-	-	116,682		
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 7LWTFZYICNSX8D621K86...	03/31/2011	05/06/2026	-	7,092,000	6.07%[5.834 %]	-	-	82,129	1,644,500		1,283,289	-	264,750	-	-	91,117		
Currency Swap With JPMORGAN CHASE BANK NA RCV 6.40 PAY 8.26 07/12/2041 BRSK9U2V0	BRSJYU732 INVESTRA 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%]	-	-	17,801	1,086,450		1,371,187	-	88,650	-	-	72,307		
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%]	-	-	531,057	12,214,000		12,975,944	-	1,280,300	-	-	1,028,562		
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%]	-	-	496,795	11,428,000		12,139,644	-	1,197,450	-	-	962,203		
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+3 28.1BP)	-	-	225,539	2,288,650		4,559,779	-	268,450	-	-	189,816		
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+3 28.1BP)	-	-	451,079	4,583,000		9,116,455	-	536,900	-	-	379,631		
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+3 28.1BP)	-	-	884,808	8,993,850		18,468,337	-	1,053,150	-	-	744,661		
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 %]	-	-	122,664	3,664,150		3,271,378	-	392,350	-	-	312,277		
Currency Swap With HSBC BANK USA NA RCV 4.57 PAY 3.79 04/15/2023 BRSK9UHL6	BRSJU9JW6 INTERSNACK KNABBER-GECKB GMBH & CO	D 1.....	Currency	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	03/19/2013	04/15/2023	-	4,531,800	4.57%[3.79%]	-	-	45,071	716,100		572,538	-	185,325	-	-	42,647		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With 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%]	-	-	38,873	786,559		811,053	-	106,858	-	-	54,577		
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%]	-	-	43,835	800,250		856,915	-	103,250	-	-	37,561		
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%]	-	-	92,054	1,680,525		1,799,521	-	216,825	-	-	78,878		
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%]	-	-	61,423	1,147,600		1,095,032	-	211,800	-	-	28,724		
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%]	-	-	72,172	1,147,600		1,038,999	-	211,800	-	-	55,684		
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%]	-	-	51,679	680,570		651,457	-	127,080	-	-	34,963		
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%]	-	-	28,523	661,050		733,538	-	61,950	-	-	39,109		
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%]	-	-	28,523	661,050		733,538	-	61,950	-	-	39,109		
Currency Swap With NATIONAL AUSTRALIA BANK LTD RCV 4.56 PAY 6.28 08/14/2029 BRSNBNB88	BME0M8KT9 QPH FINANCE CO PTY LTD.....	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/11/2014	08/14/2029	-	2,065,140	4.555%[6.28%]	-	-	(248)	581,900		471,443	-	65,010	-	-	32,455		
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..... ROMUWSFPU8MPRO8K5P83	06/25/2014	07/24/2026	-	8,302,497	4.74%[3.26%]	-	-	127,998	1,663,484		1,593,185	-	322,466	-	-	108,404		
0879999999 - Total-Swaps-Hedging Effective-Foreign Exchange.....										3,050	0	23,748,558	231,207,786	XX	275,388,301	0	69,793,221	0	0	44,527,959	XXX	XXX

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Swaps - Hedging Effective - Total Return

Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 07/08/2024 BHF1NMS75	Variable Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	07/08/2019	07/08/2024	-	153,988,735	NASDAQ 100 Total Return / (FEDL01+48B P)	-	-	1,001,312	1,361,446		1,361,446	1,361,446	-	-	-	1,682,524		
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 07/11/2024 BHF1NPKS0	Variable Annuities.....	Exh 5.....	Equity/I ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2019	07/11/2024	-	59,884,806	SPTR / (FEDL01+49B P)	-	-	401,777	200,680		200,680	200,680	-	-	-	654,881		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 07/15/2024 BHF1NPKV3	Variable Annuities.....	Exh 5.....	Equity/I ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	07/09/2019	07/15/2024	-	135,015,050	MSCI Daily TR Gross EAFE USD / (FEDL01+68B P)	-	-	853,895	1,909,968		1,909,968	1,909,968	-	-	-	1,478,171		
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 07/10/2024 BHF1NRF29	Variable Annuities.....	Exh 5.....	Equity/I ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/10/2019	07/10/2024	-	97,030,981	SPTR / (FEDL01+51B P)	-	-	583,749	694,333		694,333	694,333	-	-	-	1,060,796		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 07/09/2024 BHF1PLTK5	Variable Annuities.....	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNB6K528..	07/08/2019	07/09/2024	-	325,376,246	MSCI Daily TR Gross EAFE USD / (FEDL01+68B P)	-	-	2,164,294	3,993,845		3,993,845	3,993,845	-	-	-	3,556,171		
0889999999 - Total-Swaps-Hedging Effective-Total Return.....										0	0	5,005,027	8,160,272	XX	8,160,272	8,160,272	0	0	0	8,432,543	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 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)
090999999 Total-Swaps-Hedging Effective										3,050	0	28,753,585	239,368,058	XX	283,548,573	8,160,272	69,793,221	0	0	52,960,502	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Interest Rate Swap With WELLS FARGO SECURITIES RCV 2.64 PAY ULB3 05/03/2049 BHF1L32Y8	Variable Annuities.....	Exh 5.....	Interest Rate	LCH Cleamnet LLC WAM6YERMS7OXFZUOY219	05/07/2019	05/03/2049	-	36,000,000	2.6445% / (US3MLIB)	-	553	18,242	7,985,845		7,985,845	7,985,292	-	-	-	979,487		
Basis Swap With LCH.CLEARNET (US) LLC RCV 2.22 PAY ULB3 06/25/2039 BHF1N06Y8	Variable Annuities.....	Exh 5.....	Interest Rate	LCH Cleamnet LLC WAM6YERMS7OXFZUOY219	06/21/2019	06/25/2039	-	55,000,000	2.2155% / (US3MLIB)	-	1,141	(24,734)	4,888,022		4,888,022	4,886,881	-	-	-	1,222,063		
Interest Rate Swap With GOLDMAN SACHS BANK USA RCV 3.06 PAY ULB3 08/12/2049 BHF1Q72F5	Asset Portfolio.....	D 1.....	Interest Rate	LCH Cleamnet LLC WAM6YERMS7OXFZUOY219	08/08/2019	08/12/2049	-	175,000,000	3.06% / (US3MLIB)	-	(1,552,604)	(1,361,506)	56,672,860		56,672,860	58,225,464	-	-	-	-		
Interest Rate Swap With BARCLAYSCAPITALINC RCV 2.49 PAY ULB3 08/15/2049 BHF1QFPF2	Asset Portfolio.....	D 1.....	Interest Rate	LCH Cleamnet LLC WAM6YERMS7OXFZUOY219	08/13/2019	08/15/2049	-	587,000,000	2.49% / (US3MLIB)	-	-	208,320	109,291,390		109,291,390	109,291,390	-	-	-	-		
Interest Rate Swap With BARCLAYSCAPITALINC RCV 2.23 PAY ULB3 08/15/2049 BHF1QFPJ4	Asset Portfolio.....	D 1.....	Interest Rate	LCH Cleamnet LLC WAM6YERMS7OXFZUOY219	08/13/2019	08/15/2049	-	100,000,000	2.2266% / (US3MLIB)	-	-	8,650	12,251,385		12,251,385	12,251,385	-	-	-	-		
Interest Rate Swap With BANK OF AMERICA NA RCV 1.99 PAY ULB3 08/29/2049 BHF1R0UC5	Asset Portfolio.....	D 1.....	Interest Rate	LCH Cleamnet LLC WAM6YERMS7OXFZUOY219	08/27/2019	08/29/2049	-	245,000,000	1.99% / (US3MLIB)	-	10,876,460	(42,150)	16,075,803		16,075,803	5,199,343	-	-	-	-		
Basis Swap With MS RCV 3.31 PAY 1.85 02/15/2045 BME1QB4V9	912810RL4 TREASURY (CPI) NOTE.....		Interest Rate	CITIBANK NA..... E57ODZVZ7F32TWEFA76.	08/27/2015	02/15/2045	-	54,474,923	USCPIU-0BP / (3.31%)	-	-	724,476	3,892,608		3,892,608	8,553,065	-	-	-	1,372,651		
Basis Swap-CLR With CME GROUP INC RCV ULB3 PAY 2.81 06/15/2020 BME1KQK86	BME1BANX2 TELEDYNE TECHNOLOGIES INCORPORATED		Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXNXD88.	08/07/2015	06/15/2020	-	25,000,000	2.81% / (US3MLIB+10.07BP)	-	-	152,612	27,984		27,984	(305,059)	-	-	-	105,296		
Basis Swap-CLR With CME GROUP INC RCV ULB3 PAY 2.70 08/03/2020 BME1KQKF0	233851CA0 DAIMLER FINANCE NORTH AMERICA LLC		Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXNXD88.	07/30/2015	08/03/2020	-	20,000,000	2.7% / (US3MLIB+88.4BP)	-	-	120,244	18,618		18,618	(259,238)	-	-	-	91,861		
Basis Swap With MSCSW RCV 3.62 PAY ULB3 06/21/2026 BME1S90T1	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES JPMORGAN CHASE BANK NA	06/17/2011	06/21/2026	-	500,000,000	3.615% / (US3MLIB)	-	-	3,743,114	66,715,121		66,715,121	33,822,008	-	-	-	6,484,967		
Basis Swap With JPMORGAN CHASE BANK NA RCV 2.93 PAY ULB3 07/07/2026 BME1SQQH1	Variable Annuities.....	Exh 5.....	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/05/2011	07/07/2026	-	250,000,000	2.93% / (US3MLIB)	18,650,000	-	619,231	22,613,210		22,613,210	17,716,522	-	-	-	3,253,028		
Interest Rate Swap With CREDIT SUISSE INTERNATIONAL RCV 0.00 PAY ULB3 09/30/2038 BME28ZA6	Liability Portfolio.....	N/A.....	Interest Rate	CREDIT SUISSE INTERNATIONAL JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/21/2010	09/30/2038	-	19,200,000	0% / (US3MLIB)	-	-	(359,946)	25,371,723		25,371,723	9,495,440	-	-	-	418,605		
Interest Rate Swap With JPMORGAN CHASE BANK NA RCV 0.00 PAY ULB3 03/31/2038 BME289053	Liability Portfolio.....	N/A.....	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2010	03/31/2038	-	21,653,290	0% / (US3MLIB)	-	-	(445,259)	19,544,346		19,544,346	8,607,248	-	-	-	465,827		
Interest Rate Swap With BARCLAYS BANK PLC RCV 0.00 PAY ULB3 09/30/2040 BME2894L4	Liability Portfolio.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	08/25/2010	09/30/2040	-	17,345,000	0% / (US3MLIB)	-	-	(325,170)	14,591,248		14,591,248	7,330,781	-	-	-	397,579		
Interest Rate Swap With BARCLAYS BANK PLC RCV 0.00 PAY ULB3 03/31/2040 BME289533	Liability Portfolio.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	08/25/2010	03/31/2040	-	19,785,000	0% / (US3MLIB)	-	-	(406,870)	16,750,027		16,750,027	8,235,235	-	-	-	448,067		
Interest Rate Swap-CLR With CREDIT SUISSE SECURITIES (USA) RCV 2.38 PAY ULB3 05/22/2037 BME2GUCL9	Variable Annuities.....	Exh 5.....	Interest Rate	LCH Cleamnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	905,000,000	2.383653% / (US3MLIB)	-	-	(1,349,894)	99,181,164		99,181,164	159,412,969	-	-	-	19,012,968		
Interest Rate Swap With JPMORGAN CHASE BANK NA RCV 5.04 PAY ULB3 07/09/2028 BME2QE4S8	Variable Annuities.....	Exh 5.....	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/05/2018	07/09/2028	-	250,000,000	5.04% / (US3MLIB)	20,625,000	-	4,546,154	71,485,363		71,485,363	22,590,671	-	-	-	3,704,056		

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap With CITIBANK NA RCV 3.21 PAY ULB3 07/25/2028 BMEZR5ZY9	Variable Annuities.....	Exh 5.....	Interest Rate	CITIBANK NA..... E570DZWW7F32TWEFA76.	07/23/2018	07/25/2028	- .....	..300,000,000	3.21% / (US3MLIB)	.....(6,035,000)	- .....	.....1,371,875	.....41,013,821	.....	.....41,013,821	..28,248,144	- .....	- .....	- .....	.....4,455,949	.....	.....
Basis Swap With CREDIT AGRICOLE CORPORATE AND RCV 2.33 PAY ULB3 10/13/2021 BRSK35F88	Variable Annuities.....	Exh 5.....	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	10/11/2011	10/13/2021	- .....	..50,000,000	2.33% / (US3MLIB)	- .....	- .....	.....(104,895)	.....691,345	.....	.....691,345	..1,056,055	- .....	- .....	- .....	.....356,928	.....	.....
Basis Swap With MSCSW RCV 3.13 PAY ULB3 06/21/2026 BRSK35QJ2	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	11/21/2011	06/21/2026	- .....	..330,000,000	3.127% / (US3MLIB)	- .....	- .....	.....1,266,936	.....33,779,018	.....	.....33,779,018	..22,939,867	- .....	- .....	- .....	.....4,280,078	.....	.....
Basis Swap With MSCSW RCV 3.18 PAY ULB3 10/11/2031 BRSK35QW3	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/06/2011	10/11/2031	- .....	..100,000,000	3.18% / (US3MLIB)	- .....	- .....	.....423,337	.....17,194,215	.....	.....17,194,215	..12,900,341	- .....	- .....	- .....	.....1,734,817	.....	.....
Basis Swap With MSCSW RCV 3.31 PAY ULB3 12/02/2026 BRSK35S76	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	11/30/2011	12/02/2026	- .....	..100,000,000	3.31% / (US3MLIB)	- .....	- .....	.....529,141	.....12,084,340	.....	.....12,084,340	..7,420,672	- .....	- .....	- .....	.....1,339,597	.....	.....
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)	- .....	- .....	.....88,513	.....10,340,857	.....	.....10,340,857	..6,724,629	- .....	- .....	- .....	.....671,291	.....	.....
Basis Swap With MSCSW RCV 4.10 PAY ULB3 10/13/2040 BRSK35YM6	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/07/2010	10/13/2040	- .....	..50,000,000	4.1% / (US3MLIB)	- .....	- .....	- .....	.....20,086,091	.....	.....20,086,091	..11,131,586	- .....	- .....	- .....	.....1,147,063	.....	.....
Basis Swap With MSCSW RCV 4.13 PAY ULB3 10/13/2040 BRSK35YQ7	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/08/2010	10/13/2040	- .....	..50,000,000	4.13% / (US3MLIB)	- .....	- .....	- .....	.....20,336,885	.....	.....20,336,885	..11,164,568	- .....	- .....	- .....	.....1,147,063	.....	.....
Basis Swap With MSCSW RCV 4.13 PAY ULB3 10/13/2040 BRSK35YX2	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/08/2010	10/13/2040	- .....	..50,000,000	4.13% / (US3MLIB)	- .....	- .....	- .....	.....20,336,885	.....	.....20,336,885	..11,164,568	- .....	- .....	- .....	.....1,147,063	.....	.....
Basis Swap With MSCSW RCV 4.21 PAY ULB3 10/13/2030 BRSK36090	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/07/2010	10/13/2030	- .....	..50,000,000	4.21% / (US3MLIB)	- .....	- .....	- .....	.....12,017,380	.....	.....12,017,380	..6,061,439	- .....	- .....	- .....	.....830,807	.....	.....
Basis Swap With MSCSW RCV 4.30 PAY ULB3 10/15/2040 BRSK36116	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/13/2010	10/15/2040	- .....	..50,000,000	4.3% / (US3MLIB)	- .....	- .....	- .....	.....21,750,625	.....	.....21,750,625	..11,348,661	- .....	- .....	- .....	.....1,147,212	.....	.....
Basis Swap With SOCIETE GENERALE SA RCV 4.58 PAY ULB3 10/28/2019 BRSK361V0	Variable Annuities.....	Exh 5.....	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	10/26/2009	10/28/2019	- .....	..25,000,000	4.582% / (US3MLIB)	- .....	- .....	.....370,554	.....44,531	.....	.....44,531	.....(327,730)	- .....	- .....	- .....	.....34,621	.....	.....
Basis Swap With MSCSW RCV 5.09 PAY ULB3 12/15/2024 BRSK364Y1	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	12/10/2009	12/15/2024	- .....	..100,000,000	5.0925% / (US3MLIB)	- .....	- .....	.....1,858,728	.....17,875,836	.....	.....17,875,836	..4,204,862	- .....	- .....	- .....	.....1,141,676	.....	.....
Basis Swap With MSCSW RCV 5.13 PAY ULB3 12/15/2024 BRSK365U8	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	12/11/2009	12/15/2024	- .....	..50,000,000	5.13% / (US3MLIB)	- .....	- .....	.....943,374	.....9,031,396	.....	.....9,031,396	..2,093,054	- .....	- .....	- .....	.....570,838	.....	.....
Basis Swap With MSCSW RCV 5.23 PAY ULB3 03/09/2026 BRSK366Q6	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	03/07/2011	03/09/2026	- .....	..50,000,000	5.2275% / (US3MLIB)	- .....	- .....	.....983,991	.....11,346,060	.....	.....11,346,060	..2,885,660	- .....	- .....	- .....	.....634,618	.....	.....
Basis Swap With MSCSW RCV 5.23 PAY ULB3 12/16/2029 BRSK366T0	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	12/11/2009	12/16/2029	-50,000,000	5.23% / (US3MLIB)	-	-	-16,873,93016,873,930	..6,291,231	-	-	-799,186

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Basis Swap With SOCIETE GENERALE SA RCV 5.40 PAY ULB3 02/23/2035 BRSK367W2	Variable Annuities.....	Exh 5.....	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	02/18/2010	02/23/2035	-	25,000,000	5.4% / (US3MLIB)	-	-	526,991	12,738,546		12,738,546	4,376,610	-	-	-	490,710		
Basis Swap With DEUTSCHE BANK AG RCV 4.58 PAY ULB3 01/12/2023 BRSK4V3U4	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86...	12/02/2008	01/12/2023	-	150,000,000	4.5775% / (US3MLIB)	-	-	2,196,607	14,465,869		14,465,869	3,063,416	-	-	-	1,359,895		
Basis Swap With DEUTSCHE BANK AG RCV 3.75 PAY ULB3 10/28/2019 BRSK4V6G2	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86...	10/26/2009	10/28/2019	-	25,000,000	3.75% / (US3MLIB)	-	-	215,132	28,523		28,523	(175,410)	-	-	-	34,621		
Basis Swap With JPMORGAN CHASE BANK NA RCV 3.74 PAY ULB3 10/28/2019 BRSK4V6K3	Variable Annuities.....	Exh 5.....	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/26/2009	10/28/2019	-	25,000,000	3.74% / (US3MLIB)	-	-	213,264	28,330		28,330	(173,579)	-	-	-	34,621		
Basis Swap With DEUTSCHE BANK AG RCV 5.00 PAY ULB3 11/06/2024 BRSK4V706	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86...	11/04/2009	11/06/2024	-	50,000,000	5% / (US3MLIB)	-	-	897,781	8,526,932		8,526,932	2,043,890	-	-	-	564,958		
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.00 PAY ULB3 11/06/2024 BRSK4V730	Variable Annuities.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	11/04/2009	11/06/2024	-	25,000,000	5% / (US3MLIB)	-	-	448,890	4,263,466		4,263,466	1,021,945	-	-	-	282,479		
Basis Swap With DEUTSCHE BANK AG RCV 5.07 PAY ULB3 12/14/2024 BRSK4V763	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86...	12/10/2009	12/14/2024	-	150,000,000	5.07% / (US3MLIB)	-	-	2,769,224	26,645,439		26,645,439	6,320,542	-	-	-	1,712,064		
Basis Swap With CITIBANK NA RCV 5.09 PAY ULB3 12/15/2024 BRSK4V7C0	Variable Annuities.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	12/10/2009	12/15/2024	-	100,000,000	5.09% / (US3MLIB)	-	-	1,856,860	17,863,373		17,863,373	4,206,112	-	-	-	1,141,676		
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.10 PAY ULB3 12/14/2024 BRSK4V7F3	Variable Annuities.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	12/10/2009	12/14/2024	-	50,000,000	5.1% / (US3MLIB)	-	-	934,283	8,956,594		8,956,594	2,099,347	-	-	-	570,688		
Basis Swap With HSBC BANK USA NA RCV 5.35 PAY ULB3 02/05/2025 BRSK4V8X3	Variable Annuities.....	Exh 5.....	Interest Rate	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	02/03/2010	02/05/2025	-	50,000,000	5.35% / (US3MLIB)	-	-	1,025,871	9,814,566		9,814,566	2,117,247	-	-	-	578,585		
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.35 PAY ULB3 02/05/2025 BRSK4V904	Variable Annuities.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	02/03/2010	02/05/2025	-	25,000,000	5.35% / (US3MLIB)	-	-	512,935	4,907,283		4,907,283	1,058,624	-	-	-	289,292		
Basis Swap With HSBC BANK USA NA RCV 5.30 PAY ULB3 02/17/2035 BRSK4V9C8	Variable Annuities.....	Exh 5.....	Interest Rate	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	02/11/2010	02/17/2035	-	25,000,000	5.3% / (US3MLIB)	-	-	509,181	12,394,110		12,394,110	4,359,020	-	-	-	490,448		
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.30 PAY ULB3 02/16/2035 BRSK4V9F1	Variable Annuities.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	02/11/2010	02/16/2035	-	25,000,000	5.3% / (US3MLIB)	-	-	509,508	12,385,046		12,385,046	4,353,569	-	-	-	490,405		
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.40 PAY ULB3 02/23/2035 BRSK4V9Q7	Variable Annuities.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	02/18/2010	02/23/2035	-	25,000,000	5.4% / (US3MLIB)	-	-	526,991	12,738,546		12,738,546	4,376,610	-	-	-	490,710		
Basis Swap With HSBC BANK USA NA RCV 5.07 PAY ULB3 05/17/2027 BRSK4VAH5	Variable Annuities.....	Exh 5.....	Interest Rate	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	05/13/2010	05/17/2027	-	50,000,000	5.07% / (US3MLIB)	-	-	933,139	12,704,074		12,704,074	3,712,923	-	-	-	690,692		
Basis Swap With HSBC BANK USA NA RCV 4.79 PAY ULB3 06/04/2028 BRSK4VAY8	Variable Annuities.....	Exh 5.....	Interest Rate	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	05/28/2010	06/04/2028	-	90,000,000	4.79383% / (US3MLIB)	-	-	1,477,227	23,682,489		23,682,489	8,051,348	-	-	-	1,326,159		
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 4.83 PAY ULB3 06/14/2028 BRSK4VBM3	Variable Annuities.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	06/10/2010	06/14/2028	-	25,000,000	4.83% / (US3MLIB)	-	-	416,704	6,668,291		6,668,291	2,244,291	-	-	-	368,958		
Basis Swap With DEUTSCHE BANK AG RCV 4.84 PAY ULB3 06/14/2027 BRSK4VC00	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86...	06/10/2010	06/14/2027	-	50,000,000	4.835% / (US3MLIB)	-	-	835,276	11,963,226		11,963,226	3,805,004	-	-	-	694,154		
Basis Swap With HSBC BANK USA NA RCV 4.05 PAY ULB3 10/09/2038 BRSK4VF07	Variable Annuities.....	Exh 5.....	Interest Rate	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	10/04/2010	10/09/2038	-	100,000,000	4.045% / (US3MLIB)	-	-	1,075,338	38,398,122		38,398,122	20,177,597	-	-	-	2,181,648		
Basis Swap With CITIBANK NA RCV 4.15 PAY ULB3 10/06/2030 BRSK4VF31	Variable Annuities.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	10/04/2010	10/06/2030	-	100,000,000	4.1525% / (US3MLIB)	-	-	-	23,518,736		23,518,736	12,072,467	-	-	-	1,660,170		
Basis Swap With HSBC BANK USA NA RCV 4.10 PAY ULB3 10/13/2040 BRSK4VFJ6	Variable Annuities.....	Exh 5.....	Interest Rate	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	10/07/2010	10/13/2040	-	50,000,000	4.1% / (US3MLIB)	-	-	-	20,086,091		20,086,091	11,131,586	-	-	-	1,147,063		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 4.24 PAY ULB3 10/12/2030 BRSK4VGP1	Variable Annuities.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	10/08/2010	10/12/2030	-	50,000,000	4.24% / (US3MLIB)	-	-	-	12,157,303		12,157,303	6,074,071	-	-	-	830,704		
Basis Swap With CITIBANK NA RCV 5.24 PAY ULB3 03/09/2026 BRSK4VNZ1	Variable Annuities.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/07/2011	03/09/2026	-	50,000,000	5.2375% / (US3MLIB)	-	-	987,727	11,376,605		11,376,605	2,883,630	-	-	-	634,618		
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.23 PAY ULB3 03/09/2026 BRSK4VP22	Variable Annuities.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	03/07/2011	03/09/2026	-	50,000,000	5.225% / (US3MLIB)	-	-	983,057	11,338,424		11,338,424	2,886,168	-	-	-	634,618		
Basis Swap With BARCLAYS BANK PLC RCV 5.25 PAY ULB3 03/10/2026 BRSK4VP55	Variable Annuities.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	03/08/2011	03/10/2026	-	50,000,000	5.245% / (US3MLIB)	-	-	989,153	11,401,362		11,401,362	2,881,100	-	-	-	634,753		
Basis Swap With DEUTSCHE BANK AG RCV 2.43 PAY ULB3 08/31/2021 BRSK4VP89	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	08/29/2011	08/31/2021	-	300,000,000	2.431% / (US3MLIB)	-	-	(337,545)	4,422,832		4,422,832	5,752,055	-	-	-	2,078,758		
Basis Swap With DEUTSCHE BANK AG RCV 2.68 PAY ULB3 09/15/2026 BRSK4VPB2	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	09/13/2011	09/15/2026	-	100,000,000	2.675% / (US3MLIB)	-	-	52,318	7,587,608		7,587,608	7,406,071	-	-	-	1,319,506		
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 2.12 PAY ULB3 10/07/2021 BRSK4VPH9	Variable Annuities.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	10/05/2011	10/07/2021	-	50,000,000	2.12% / (US3MLIB)	-	-	(178,598)	478,166		478,166	1,124,098	-	-	-	355,485		
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 2.13 PAY ULB3 10/07/2021 BRSK4VPL0	Variable Annuities.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	10/05/2011	10/07/2021	-	50,000,000	2.13% / (US3MLIB)	-	-	(174,862)	488,046		488,046	1,120,732	-	-	-	355,485		
Basis Swap With CITIBANK NA RCV 2.63 PAY ULB3 10/11/2031 BRSK4VPP1	Variable Annuities.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/06/2011	10/11/2031	-	100,000,000	2.63% / (US3MLIB)	-	-	12,365	11,178,917		11,178,917	12,800,800	-	-	-	1,734,817		
Basis Swap With UBS AG RCV 2.20 PAY ULB3 10/11/2021 BRSK4VPV8	Variable Annuities.....	Exh 5.....	Interest Rate	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/06/2011	10/11/2021	-	100,000,000	2.2% / (US3MLIB)	-	-	(308,940)	1,121,735		1,121,735	2,199,090	-	-	-	712,895		
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.20 PAY ULB3 10/11/2021 BRSK4VPY2	Variable Annuities.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	10/06/2011	10/11/2021	-	50,000,000	2.20125% / (US3MLIB)	-	-	(154,003)	562,111		562,111	1,099,124	-	-	-	356,447		
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.20 PAY ULB3 10/11/2021 BRSK4VQ13	Variable Annuities.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	10/06/2011	10/11/2021	-	50,000,000	2.2% / (US3MLIB)	-	-	(154,470)	560,868		560,868	1,099,545	-	-	-	356,447		
Basis Swap With DEUTSCHE BANK AG RCV 3.47 PAY ULB3 10/14/2031 BRSK4VQA3	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	10/12/2011	10/14/2031	-	100,000,000	3.47% / (US3MLIB)	-	-	642,043	20,366,202		20,366,202	12,951,197	-	-	-	1,735,409		
Basis Swap With CITIBANK NA RCV 3.37 PAY ULB3 06/20/2026 BRSK4VQD7	Variable Annuities.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/10/2011	06/20/2026	-	150,000,000	3.37% / (US3MLIB)	-	-	844,297	17,679,551		17,679,551	10,292,454	-	-	-	1,945,094		
Basis Swap With DEUTSCHE BANK AG RCV 2.93 PAY ULB3 07/02/2029 BRSK4VQK1	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	11/17/2011	07/02/2029	-	215,000,000	2.9275% / (US3MLIB)	-	-	511,248	26,405,093		26,405,093	22,600,428	-	-	-	3,358,690		
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 3.12 PAY ULB3 07/25/2026 BRSK4VQR6	Variable Annuities.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	11/21/2011	07/25/2026	-	195,000,000	3.12% / (US3MLIB)	-	-	760,582	20,149,515		20,149,515	13,760,718	-	-	-	2,546,583		
Basis Swap With CITIBANK NA RCV 3.01 PAY ULB3 07/01/2025 BRSK4VQU9	Variable Annuities.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/22/2011	07/01/2025	-	100,000,000	3.01% / (US3MLIB)	-	-	303,049	8,239,628		8,239,628	5,874,705	-	-	-	1,199,600		
Basis Swap With CITIBANK NA RCV 3.30 PAY ULB3 12/02/2026 BRSK4VQX3	Variable Annuities.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/30/2011	12/02/2026	-	100,000,000	3.3025% / (US3MLIB)	-	-	523,537	12,033,601		12,033,601	7,423,257	-	-	-	1,339,597		
Basis Swap With DEUTSCHE BANK AG RCV 3.30 PAY ULB3 12/02/2026 BRSK4VR04	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	11/30/2011	12/02/2026	-	100,000,000	3.3% / (US3MLIB)	-	-	521,669	12,016,688		12,016,688	7,424,119	-	-	-	1,339,597		
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 3.32 PAY ULB3 12/02/2026 BRSK4VR38	Variable Annuities.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	11/30/2011	12/02/2026	-	100,000,000	3.315% / (US3MLIB)	-	-	532,877	12,118,166		12,118,166	7,418,949	-	-	-	1,339,597		
Basis Swap With CITIBANK NA RCV 3.21 PAY ULB3 07/25/2028 BRSK4VRC8	Variable Annuities.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/15/2011	07/25/2028	-	115,000,000	3.21% / (US3MLIB)	-	-	525,886	15,721,965		15,721,965	10,828,455	-	-	-	1,708,114		
Basis Swap With DEUTSCHE BANK AG RCV 2.36 PAY ULB3 12/20/2027 BRSK4VW81	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	12/18/2012	12/20/2027	-	50,000,000	2.3575% / (US3MLIB)	-	-	(96,849)	3,151,861		3,151,861	4,455,682	-	-	-	717,086		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Basis Swap With CITIBANK NA RCV 2.36 PAY ULB3 12/20/2027 BRK4VWB4	Variable Annuities.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWWZFF32TWEFA76..	12/18/2012	12/20/2027	-	..50,000,000	2.357% / (US3MLIB)	-	-	.....(96,974)	.....3,149,937	.....3,149,937	.....3,149,937	..4,455,744	-	-	-	.....717,086		
Basis Swap With JPMORGAN CHASE BANK NA RCV 2.93 PAY ULB3 07/07/2026 BRK4VWH1	Variable Annuities.....	Exh 5.....	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	01/16/2013	07/07/2026	-	..118,000,000	2.93% / (US3MLIB)	-	-	.....292,704	.....10,673,435	.....10,673,435	.....10,673,435	..8,362,198	-	-	-	.....1,535,429		
Basis Swap With DEUTSCHE BANK AG RCV 2.62 PAY ULB3 04/22/2033 BRK4VXX5	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	04/18/2013	04/22/2033	-	..10,000,000	2.6207% / (US3MLIB)	-	-	.....1,869	.....1,204,180	.....1,204,180	.....1,204,180	..1,419,140	-	-	-	.....184,186		
Basis Swap With CITIBANK NA RCV 2.71 PAY ULB3 05/24/2028 BRK4VY30	Variable Annuities.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWWZFF32TWEFA76..	05/22/2013	05/24/2028	-	..50,000,000	2.712% / (US3MLIB)	-	-	.....45,644	.....4,717,336	.....4,717,336	.....4,717,336	..4,661,095	-	-	-	.....735,476		
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV ULB3 PAY 4.85 07/25/2026 BRK4W977	Variable Annuities.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	07/21/2011	07/25/2026	-	..150,000,000	4.85% / (US3MLIB)	-	-	.....(2,524,104)	.....(32,248,130)	.....(32,248,130)	.....(32,248,130)	..(9,612,438)	-	-	-	.....1,958,910		
Basis Swap With CITIBANK NA RCV 2.86 PAY ULB3 06/06/2028 BRKBR541	Variable Annuities.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWWZFF32TWEFA76..	06/04/2013	06/06/2028	-	..50,000,000	2.86% / (US3MLIB)	-	-	.....101,487	.....5,330,810	.....5,330,810	.....5,330,810	..4,670,567	-	-	-	.....736,988		
Basis Swap With HSBC BANK USA NA RCV 2.86 PAY ULB3 06/06/2028 BRKBR582	Variable Annuities.....	Exh 5.....	Interest Rate	HSBC BANK USA N.A. 1E8VN3OJCEQV1H4R804.....	06/04/2013	06/06/2028	-	..50,000,000	2.862% / (US3MLIB)	-	-	.....102,234	.....5,338,909	.....5,338,909	.....5,338,909	..4,670,366	-	-	-	.....736,988		
Basis Swap With BNP PARIBAS SA RCV 2.87 PAY ULB3 06/11/2028 BRKBR5B5	Variable Annuities.....	Exh 5.....	Interest Rate	BNP PARIBAS... ROMUWSPFUP8MPRO8K5P83	06/07/2013	06/11/2028	-	..50,000,000	2.8675% / (US3MLIB)	-	-	.....100,053	.....5,367,925	.....5,367,925	.....5,367,925	..4,680,262	-	-	-	.....737,568		
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.87 PAY ULB3 06/11/2028 BRKBR5F6	Variable Annuities.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	06/07/2013	06/11/2028	-	..50,000,000	2.867% / (US3MLIB)	-	-	.....99,866	.....5,365,896	.....5,365,896	.....5,365,896	..4,680,312	-	-	-	.....737,568		
0919999999. Total-Swaps-Hedging Other-Interest Rate.....										..33,240,0009,325,55036,345,590	1,324,394,129	XX	1,324,394,129	896,933,857000	111,309,357	XXX	XXX

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Swaps - Hedging Other - Credit Default

Credit Default Swap With CITIBANK RCV 100.00 PAY 1.00 12/20/2019 BME2Z9PC1	CDS:7R1:15981:CRD-PROT-HG.....		Credit..	CITIBANK NA..... E57ODZWWZFF32TWEFA76..	11/28/2018	12/20/2019	-	..10,000,000	0%[1%].....(93,959)	-(75,833)(20,343)(20,343)(20,343)66,733	-	-	-	-	-	-	-
Credit Default Swap With CITIBANK RCV 100.00 PAY 1.00 12/20/2019 BME2Z9PG2	CDS:7YD:15982:CRD-PROT-HG.....		Credit..	CITIBANK NA..... E57ODZWWZFF32TWEFA76..	11/28/2018	12/20/2019	-	..2,000,000	0%[1%].....	.....(17,633)	-	.....(15,167)	.....(3,964)	.....(3,964)	.....(3,964)	.....11,794	-	-	-	-	-	-	-
0929999999. Total-Swaps-Hedging Other-Credit Default.....										.....(111,592)	.....0	.....(91,000)	.....(24,307)	XX	.....(24,307)	.....78,527	.....0	.....0	.....0	.....0	XXX	XXX	

Swaps - Hedging Other - Foreign Exchange

Currency Swap With RBC DOMINION SECURITIES INC RCV 5.36 PAY 3.75 10/01/2021 BME0MWLG3	BRT0H3ZN6 NEWELL BRANDS INC.....	D 1.....	Currenc y	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	07/07/2014	10/01/2021	-	.....1,359,700	5.357%[3.75 %].....	-	-	.....31,753	.....270,881	.....270,881	.....270,881	.....(104,518)	-	-	-	-	.....9,628		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 6.90 PAY 4.75 08/15/2022 BME0YGZ88	BRST3J465 INTERNATIONAL GAME TECHNOLOGY PLC	D 1.....	Currenc y	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	02/11/2015	08/15/2022	-	.....7,919,100	6.9002%[4.75 %].....	-	-	.....134,654	.....259,611	.....259,611	.....259,611	.....603,164	-	-	-	-	.....67,157		
Currency Swap With CITIBANK NA RCV 4.99 PAY 2.75 03/15/2022 BME1096J7	BRSS64CT8 MERLIN ENTERTAINMENTS PLC	D 1.....	Currenc y	CITIBANK NA..... E57ODZWWZFF32TWEFA76..	03/13/2015	03/15/2022	-	.....3,673,250	4.986%[2.75 %].....	-	-	.....57,029	.....(169,889)	.....(169,889)	.....(169,889)	.....272,293	-	-	-	-	.....28,792		
Currency Swap With CITIBANK NA RCV ULB3 PAY AUBR3 07/12/2027 BME12GYT6	BME12EZ45 AQUASURE FINANCE PTY LTD.	D 1.....	Currenc y	CITIBANK NA..... E57ODZWWZFF32TWEFA76..	04/15/2015	07/12/2027	-	.....24,320,000	US3MLIB+118 BP / (AUDBBRBBS W3M+152BP)	-	-	.....145,396	.....2,791,541	.....2,791,541	.....2,791,541	.....925,168	-	-	-	-	.....339,312		
Currency Swap With CITIBANK NA RCV ULB3 PAY 3.88 06/26/2025 BME18MZP4	BME198PV2 Com - Shelbourne Hotel - MEL.....	D 1.....	Currenc y	CITIBANK NA..... E57ODZWWZFF32TWEFA76..	06/23/2015	06/26/2025	-	.....25,793,600	US3MLIB+325 BP / (3.875%)	-	-	.....381,202	.....(1,391,691)	.....(1,391,691)	.....(1,391,691)	.....448,857	-	-	-	-	.....309,052		
Currency Swap With SOCIETE GENERALE SA RCV 5.03 PAY 3.25 05/15/2020 BME1A5VE7	BRSSGKCT1 SCHAEFFLER FINANCE BV.....	D 1.....	Currenc y	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	07/16/2015	05/15/2020	-	.....2,180,600	5.033%[3.25 %].....	-	-	.....28,610	.....(11,449)	.....(11,449)	.....(11,449)	.....141,196	-	-	-	-	.....8,617		
Currency Swap With BARCLAYS BANK PLC RCV 5.31 PAY 3.38 05/15/2025 BME1ABL62	BRST24592 CROWN EUROPEAN HOLDINGS SA	D 1.....	Currenc y	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	07/17/2015	05/15/2025	-	.....2,169,600	5.31125%[3.375%].....	-	-	.....30,547	.....(72,391)	.....(72,391)	.....(72,391)	.....165,993	-	-	-	-	.....25,734		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIGROUP INC - LT GTD RCV 5.66 PAY 3.75 11/15/2022 BME1L9LT5	BRSX31YQ8 WORLDPAY FINANCE PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	01/14/2016	11/15/2022	-	634,901	5.6575%[3.75 %]	-	-	8,784	(13,580)		(13,580)	50,061	-	-	-	5,615		
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%[4.37 5%]	-	-	12,701	(26,580)		(26,580)	78,295	-	-	-	9,745		
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 %]	-	-	7,767	(19,776)		(19,776)	45,681	-	-	-	6,571		
Currency Swap With CITIBANK NA RCV 5.63 PAY 3.75 11/15/2022 BME1LM879	BRSX31YQ8 WORLDPAY FINANCE PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	01/20/2016	11/15/2022	-	1,014,165	5.6275%[3.75 %]	-	-	13,941	(17,073)		(17,073)	79,832	-	-	-	8,969		
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRP9	BME0YQU40 Com - Kennedy Wilson - Clancy Quay	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	02/09/2015	04/22/2025	-	1,757,320	US3MLIB+23 2BP / (2.57%)	-	-	311,882	(285,368)		(285,368)	205,736	-	-	-	207,079		
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	-	1,187,208	US3MLIB+23 2BP / (2.57%)	-	-	211,511	(193,079)		(193,079)	139,200	-	-	-	140,109		
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+23 2BP / (2.57%)	-	-	126,333	(115,362)		(115,362)	83,170	-	-	-	83,713		
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	-	35,931	82,721		82,721	167,882	-	-	-	21,957		
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 %]	-	-	31,811	577,221		577,221	306,853	-	-	-	80,450		
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 %]	-	-	41,654	543,614		543,614	331,767	-	-	-	106,718		
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%[3.66 9%]	-	-	31,325	475,093		475,093	278,255	-	-	-	78,891		
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 %]	-	-	7,175	8,314		8,314	34,294	-	-	-	4,872		
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 %]	-	-	46,190	53,522		53,522	220,771	-	-	-	31,361		
Currency Swap With BNP PARIBAS SA RCV 5.43 PAY 4.88 09/07/2023 BME1SEX23	BRT1X0FM6 WILLIAM HILL PLC.....	D 1.....	Currency	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	06/24/2016	09/07/2023	-	1,637,400	5.43%[4.875 %]	-	-	11,161	154,147		154,147	83,462	-	-	-	16,250		
Currency Swap With BNP PARIBAS SA RCV 5.49 PAY 3.25 04/03/2023 BME1TYXK8	BRMSAJK5 ANGLO AMERICAN CAPITAL PLC	D 1.....	Currency	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/10/2016	04/03/2023	-	1,117,000	5.4875%[3.25 %]	-	-	19,566	22,525		22,525	83,584	-	-	-	10,463		
Currency Swap With CIBC WORLD MARKETS CORP. RCV 3.69 PAY 2.65 10/13/2026 BME1V4N14	BME1V5HH3 ASSURA FINANCING LTD.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	09/27/2016	10/13/2026	-	2,727,900	3.685%[2.65 %]	-	-	22,159	163,304		163,304	136,368	-	-	-	36,192		
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 %]	-	-	25,148	11,303		11,303	184,425	-	-	-	50,077		
Currency Swap With CREDIT AGRICOLE CIB(NEW YORK) RCV 4.00 PAY 1.84 12/07/2027 BME24J923	BME24QGB0 UMICORE SA.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	04/05/2017	12/07/2027	-	2,556,000	4%[1.84%]...	-	-	39,617	(102,357)		(102,357)	141,773	-	-	-	36,578		
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. 1E8VN30JCEQV1H4R804....	04/06/2017	06/30/2021	-	1,452,940	0%[0%].....	-	-	-	40,774		40,774	110,006	-	-	-	9,612		

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With DEUTSCHE BANK AG RCV 1.07 PAY 1.05 12/31/2020 BME27RYT5	BME27FYR5 ROCK RAIL SOUTH WESTERN PLC	D 1.....	Currency	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86...	06/27/2017	12/31/2020	-	18,496,118	1.065%[1.05 %]	-	-	2,840	300,114		300,114	523,603	-	-	-	103,595		
Currency Swap With BARC RCV 4.88 PAY 2.82 07/19/2027 BME28B8X9	BME28AP12 BUDAPEST AIRPORT ZRT.....	D 1.....	Currency	CITIBANK NA..... E57ODZWWZ7FF32TWEFA76.	07/11/2017	07/19/2027	-	2,928,660	4.883%[2.82 %]	-	-	46,259	88,014		88,014	189,872	-	-	-	40,911		
Currency Swap With BARC RCV 4.88 PAY 2.82 07/19/2027 BME28B900	BME28AQ78 AIRPORT HUNGARY KFT.....	D 1.....	Currency	CITIBANK NA..... E57ODZWWZ7FF32TWEFA76.	07/11/2017	07/19/2027	-	4,481,340	4.883%[2.82 %]	-	-	70,784	134,589		134,589	290,534	-	-	-	62,600		
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..... E57ODZWWZ7FF32TWEFA76.	07/11/2017	07/19/2032	-	2,928,660	5.186%[3.31 %]	-	-	42,316	1,876		1,876	132,334	-	-	-	52,412		
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..... E57ODZWWZ7FF32TWEFA76.	07/11/2017	07/19/2032	-	4,481,340	5.186%[3.31 %]	-	-	64,750	2,871		2,871	202,494	-	-	-	80,199		
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 %]	-	-	25,966	174,382		174,382	135,738	-	-	-	36,279		
Currency Swap With BARC RCV 3.78 PAY 4.86 10/01/2032 BME29H7M0	BME29TXN1 AUSGRID FINANCE PTY LTD....	D 1.....	Currency	CITIBANK NA..... E57ODZWWZ7FF32TWEFA76.	08/02/2017	10/01/2032	-	4,944,128	3.7775%[4.86 %]	-	-	(15,658)	388,060		388,060	184,417	-	-	-	89,178		
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 %]	-	-	164,130	1,326,882		1,326,882	513,056	-	-	-	456,517		
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..... E57ODZWWZ7FF32TWEFA76.	02/06/2018	02/08/2030	-	5,543,100	4.755%[2.50 %]	-	-	(3,531)	770,743		770,743	770,743	-	-	-	89,238		
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 %]	-	-	83,018	561,791		561,791	227,638	-	-	-	39,365		
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+24 9BP / (2.542%)	-	-	111,123	360,564		360,564	49,694	-	-	-	64,038		
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+24 9BP / (2.542%)	-	-	49,063	158,979		158,979	21,911	-	-	-	28,236		
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+24 9BP / (2.542%)	-	-	175,245	569,723		569,723	78,474	-	-	-	101,205		
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 %]	-	-	126,658	406,177		406,177	272,541	-	-	-	31,194		
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)	-	-	537,494	(9,955,798)		(9,955,798)	(7,380,110)	-	-	-	1,047,355		
Currency Swap With DEUTSCHE BANK AG RCV 5.68 PAY 5.19 07/07/2038 BRSK9SP65	72908LAB1 PLENARY PROPERTIES NDC GP	D 1.....	Currency	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86...	07/22/2008	07/07/2038	-	1,991,040	5.68%[5.1876 %]	-	-	358,684	10,710,836		10,710,836	938,523	-	-	-	43,143		
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.23 PAY NZD3M 06/28/2020 BRSK9TA10	BRSJYU0V7 ORIGIN ENERGY LIMITED.....	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	05/26/2005	06/28/2020	-	5,776,000	5.23% / (3M NZDBRFRA +85.4BP)	-	-	118,637	797,674		797,674	304,401	-	-	-	24,931		
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 %]	-	-	178,669	5,360,654		5,360,654	1,091,638	-	-	-	202,137		

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With DEUTSCHE BANK AG RCV 6.30 PAY 5.95 04/30/2041 BRSK9TG6	667869AA9 NORTHWESTCONNECT GROUP..	D 1.....	Currency	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86....	08/14/2008	04/30/2041	-	14,092,446	6.3%[5.95%]	-	-	143,569	4,326,290	4,326,290	544,876	-	-	-	-	327,458		
Currency Swap With DEUTSCHE BANK AG RCV 5.45 PAY 5.65 10/01/2019 BRSK9TLN0	82028KAP6 SHAW COMMUNICATIONS INC....	D 1.....	Currency	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86....	10/02/2009	10/01/2019	-	921,234	5.45%[5.65%]	-	-	5,519	166,018	166,018	(21,532)	-	-	-	-	-		
Currency Swap With BARCLAYS BANK PLC RCV 4.53 PAY 4.50 11/30/2019 BRSK9U6P9	BRSJYU021 MERSEN SA.....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	10/07/2011	11/30/2019	-	12,000,000	4.53%[4.495%]	-	-	75,729	2,211,743	2,211,743	706,026	-	-	-	-	24,528		
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 4.50 PAY 4.41 01/15/2020 BRSK9UC31	BRSK801V8 SOUTH STAFFORDSHIRE GROUP PLC	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	11/16/2012	01/15/2020	-	5,547,500	4.5%[4.41%]	-	-	21,831	612,626	612,626	(448,946)	-	-	-	-	15,018		
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%]	-	-	82,851	1,933,085	1,933,085	771,571	-	-	-	-	186,767		
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%]	-	-	60,255	1,405,880	1,405,880	561,142	-	-	-	-	135,831		
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%]	-	-	60,255	1,405,880	1,405,880	561,142	-	-	-	-	135,831		
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRSK9UDG1	BRSK7ZYB0 EVERSOLT FUNDING PLC.....	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	12/12/2012	12/19/2036	-	15,304,500	5.155% / (GBP6MLIB+2 33BP)	-	-	296,621	6,560,415	6,560,415	2,477,363	-	-	-	-	317,664		
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRSK9UE13	BRSK7ZYB0 EVERSOLT FUNDING PLC.....	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	12/12/2012	12/19/2036	-	13,693,500	5.155% / (GBP6MLIB+2 33BP)	-	-	265,391	5,869,845	5,869,845	2,216,588	-	-	-	-	284,226		
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRSK9UE47	BRSK7ZYB0 EVERSOLT FUNDING PLC.....	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	12/12/2012	12/19/2036	-	35,442,000	5.155% / (GBP6MLIB+2 33BP)	-	-	686,913	15,192,539	15,192,539	5,737,050	-	-	-	-	735,643		
Currency Swap With BNP PARIBAS SA RCV 5.58 PAY 4.88 03/31/2021 BRSK9UHV4	BRSHR8PRO OI EUROPEAN GROUP BV.....	D 1.....	Currency	BNP PARIBAS.... ROMUWSPFU8MPRO8K5P83	03/20/2013	03/31/2021	-	1,294,700	5.5825%[4.875%]	-	-	14,204	186,899	186,899	87,139	-	-	-	-	7,932		
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+2 20BP)	-	-	266,867	5,450,934	5,450,934	2,064,784	-	-	-	-	225,906		
Currency Swap With CITICORP SECURITIES MARKETS RCV 7.01 PAY 6.46 12/05/2033 BRSLHA672	BME0L3SB2 Com - Edwardian Hotel Group- Note A	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/02/2013	12/05/2033	-	73,203,200	7.012%[6.46%]	-	-	1,095,069	24,516,364	24,516,364	7,054,688	-	-	-	-	1,378,855		
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%]	-	-	478,466	10,507,213	10,507,213	3,023,446	-	-	-	-	590,938		
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%]	-	-	158,428	3,502,338	3,502,338	1,007,813	-	-	-	-	196,979		
Currency Swap With JPMORGAN CHASE BANK NA RCV 4.44 PAY 3.25 06/01/2021 BRSNH1S41	BRSNG76T8 SMURFIT KAPPA ACQUISITIONS	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	05/29/2014	06/01/2021	-	1,361,000	4.438%[3.25%]	-	-	18,409	260,057	260,057	83,869	-	-	-	-	8,797		
0939999999 - Total-Swaps-Hedging Other-Foreign Exchange.....										53,398	0	7,680,671	99,302,233	XX	99,302,233	30,188,088	0	0	0	8,898,420	XXX	XXX

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Swaps - Hedging Other - Total Return

Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2024 BHF1G6AA0	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... ROMUWSPFU8MPRO8K5P83	02/11/2019	02/11/2024	-	275,162,715	SPTR / (US3MLIB+27 BP)	-	-	4,674,541	(8,874,191)	(8,874,191)	(8,874,191)	(8,874,191)	-	-	-	-	2,876,031		
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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6AD4	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS... R0MUWSFPU8MPRO8K5P83	02/11/2019	02/11/2022	-	242,335,614	SPTR / (US3MLIB+20 BP)	-	-	4,013,211	(7,837,641)		(7,837,641)	(7,837,641)	-	-	-	1,865,301		
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	-	157,809,673	Russell 2000 TR / (US3MLIB)	-	-	2,551,622	(3,133,998)		(3,133,998)	(3,133,998)	-	-	-	1,214,689		
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	-	78,416,638	NASDAQ 100 Total Return / (US3MLIB+15 BP)	-	-	1,260,143	(1,833,247)		(1,833,247)	(1,833,247)	-	-	-	603,587		
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	-	387,832,197	SPTR / (US3MLIB+19 5BP)	-	-	5,069,439	1,031,274		1,031,274	1,031,274	-	-	-	3,056,829		
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	-	256,825,096	SPTR / (US3MLIB+24 BP)	-	-	3,359,611	(35,019)		(35,019)	(35,019)	-	-	-	2,726,942		
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. 7H6GLXDRUGQF57RNE97	04/12/2019	04/12/2024	-	121,155,400	SPTR / (US3MLIB+25 BP)	-	-	1,496,055	1,641,511		1,641,511	1,641,511	-	-	-	1,290,317		
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 I7331LVGZKQX5T7XV54....	04/24/2019	04/24/2020	-	187,783,527	SPTR / (FEDL01+388 P)	-	-	2,142,997	2,803,925		2,803,925	2,803,925	-	-	-	707,076		
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/27/2020 BHF1KSTV1	Variable Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA.... E57ODZWZ7FF32TWEFA76.	04/24/2019	04/27/2020	-	59,634,935	MSCI Daily TR Gross EAFE USD / (FEDL01+51B P)	-	-	734,751	793,164		793,164	793,164	-	-	-	226,169		
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	-	128,678,647	NASDAQ 100 Total Return / (US3MLIB+14 5BP)	-	-	1,652,345	844,742		844,742	844,742	-	-	-	1,014,224		
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	-	124,073,145	MSCI Daily TR Gross EAFE USD / (FEDL01+70 5BP)	-	-	1,418,732	(6,542,633)		(6,542,633)	(6,542,633)	-	-	-	1,334,493		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/13/2022 BHF1ML9M6	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/12/2019	06/13/2022	-	305,496,365	SPTR / (FEDL01+44B P)	-	-	2,359,830	3,390,156		3,390,156	3,390,156	-	-	-	2,511,818		
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	06/13/2022	-	83,219,854	NASDAQ 100 Total Return / (FEDL01+40B P)	-	-	626,956	1,716,203		1,716,203	1,716,203	-	-	-	684,241		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/19/2024 BHF1MW827	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	06/18/2019	06/19/2024	- .....	..80,700,080	MSCI Daily TR Gross EAFE USD / (FEDL01+70BP)	- .....	- .....	..652,714	..850,712		..850,712	..850,712	- .....	- .....	- .....	..876,933		
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/28/2024 BHF1N8BB5	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/27/2019	06/28/2024	- .....	..161,392,022	MSCI Daily TR Gross EAFE USD / (FEDL01+70BP)	- .....	- .....	..1,183,945	..1,183,855		..1,183,855	..1,183,855	- .....	- .....	- .....	..1,758,348		
	Total Return Swap With MSCSW RCV FEDL P Tot Ret 07/10/2024 BHF1NRF52	Exh 5.....	Equity/ Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	07/10/2019	07/10/2024	- .....	..90,530,135	NASDAQ 100 Total Return / (FEDL01+47.5BP)	- .....	- .....	..580,399	..2,137,479		..2,137,479	..2,137,479	- .....	- .....	- .....	..989,725		
	Total Return Swap With MORGAN STANLEY CAPITAL RCV ULB3 P Tot Ret 12/04/2019 BME2ZCR24	Exh 5.....	Equity/ Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	11/30/2018	12/04/2019	- .....	..147,485,289	SPTR / (US3MLIB+18BP)	- .....	- .....	..2,903,235	..(2,512,643)		..(2,512,643)	..(15,182,143)	- .....	- .....	- .....	..311,192		
	Total Return Swap With MSCSW RCV ULB3 P Tot Ret 11/30/2019 BME2ZCR57	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/30/2018	11/30/2019	- .....	..147,485,288	SPTR / (US3MLIB+18BP)	- .....	- .....	..2,903,089	..(2,512,647)		..(2,512,647)	..(3,500,913)	- .....	- .....	- .....	..301,465		
	Total Return Swap With BANK OF AMERICA CORP RCV ULB3 P Tot Ret 12/12/2019 BME2ZRYL1	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	12/10/2018	12/12/2019	- .....	..44,300,539	SPTR / (US3MLIB+11.5BP)	- .....	- .....	..806,650	..488,327		..488,327	..(1,617,189)	- .....	- .....	- .....	..99,059		
	Total Return Swap With MSCSW RCV ULB3 P Tot Ret 12/10/2019 BME2ZS838	Exh 5.....	Equity/ Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	12/10/2018	12/10/2019	- .....	..180,243,636	SPTR / (US3MLIB+11BP)	- .....	- .....	..3,385,862	..187,945		..187,945	..(7,676,882)	- .....	- .....	- .....	..397,478		
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV ULB3 P Tot Ret 12/12/2019 BME2ZTL15	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	12/12/2018	12/12/2019	- .....	..167,161,941	SPTR / (US3MLIB+9.5BP)	- .....	- .....	..3,091,420	..1,841,273		..1,841,273	..(6,095,702)	- .....	- .....	- .....	..373,785		
	Total Return Swap With WELLS FARGO BANK NA RCV ULB3 P Tot Ret 12/23/2019 BME317WWW8	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	12/19/2018	12/23/2019	- .....	..110,747,004	SPTR / (US3MLIB)	- .....	- .....	..1,960,934	..551,818		..551,818	..(47,219)	- .....	- .....	- .....	..265,641		
	Total Return Swap With BANK OF AMERICA NA RCV ULB3 P Tot Ret 01/16/2020 BME320HA7	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	01/14/2019	01/16/2020	- .....	..102,086,768	Russell 2000 TR / (US3MLIB+17.5BP)	- .....	- .....	..1,692,219	..2,632,114		..2,632,114	..2,632,114	- .....	- .....	- .....	..277,655		
	Total Return Swap With MORGANSTANLEYCREDITPRODUCTS RCV ULB3 P Tot Ret 01/14/2020 BME320HF6	Exh 5.....	Equity/ Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	01/14/2019	01/14/2020	- .....	..109,770,655	Russell 2000 TR / (US3MLIB+15BP)	- .....	- .....	..1,838,657	..2,835,919		..2,835,919	..2,835,919	- .....	- .....	- .....	..295,776		
	Total Return Swap With UBS RCV ULB3 P Tot Ret 01/24/2020 BME33RK39	Exh 5.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/24/2019	01/24/2020	-80,587,750	MSCI Daily TR Gross EAFE USD / (US3MLIB+31BP)	-	-1,511,301	..1,059,761		..1,059,761	..1,059,761	-	-	-227,155		

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SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 C o d e	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap With UBS RCV ULB3 P Tot Ret 01/24/2020 BME33RK96	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86.....	01/24/2019	01/24/2020	-	161,711,820	MSCI Daily TR Gross EAFE USD / (US3MLIB+32.5BP)	-	-	3,049,111	2,700,505		2,700,505	2,700,505	-	-	-	455,821		
Total Return Swap With DMGSW RCV ULB3 P Tot Ret 01/24/2020 BME33RKF2	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86.....	01/24/2019	01/24/2020	-	273,197,075	SPTR / (US3MLIB+17BP)	-	-	4,754,125	4,030,920		4,030,920	4,030,920	-	-	-	770,067		
0949999999. Total-Swaps-Hedging Other-Total Return										0	0	61,673,894	(560,416)	XX	(560,416)	(32,724,537)	0	0	0	27,511,817	XXX	XXX
0969999999. Total-Swaps-Hedging Other										33,181,806	9,325,550	105,609,155	1,423,111,639	XX	1,423,111,639	894,475,935	0	0	0	147,719,594	XXX	XXX

Swaps - Replications - Credit Default

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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%].....	-	-	145,014		368,432	-	-	-	-	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%].....	(75,201)	-	45,500	(36,491)	173,664	-	-	5,596	-	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%].....	(37,601)	-	22,750	(18,246)	86,832	-	-	2,798	-	3,000,000		
Credit Default Swap With CITIBANK NA RCV 1.00 PAY 100.00 12/20/2019 BME15XN01	CDX.NA.IG.23 7-15%.....	DB C.....	Credit.	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76...	06/02/2015	12/20/2019	-	50,000,000	1%[0%].....	300,000	-	380,556	14,783	127,200	-	-	(50,423)	-	50,000,000		
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%].....	1,021,311	-	298,247	256,060	482,712	-	-	(156,602)	-	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%].....	1,613,403	-	481,456	405,251	776,745	-	-	(247,818)	-	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	-	114,564,999	1%[0%].....	3,676,363	-	937,348	1,638,126	2,625,840	-	-	(550,437)	-	114,564,999		
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%].....	-	-	377,827	-	549,108	-	-	-	-	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%].....	825,975	-	339,643	567,315	923,048	-	-	(129,885)	-	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%].....	604,223	-	339,643	429,465	923,048	-	-	(98,189)	-	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%].....	76,588	-	169,792	54,892	461,524	-	-	(12,507)	-	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%].....	58,056	(123,611)	256,944	(55,481)	1,018,934	-	-	10,471	-	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	I7331LVCZKQX5T7XV54.....	12/14/2018	12/20/2023	-	25,000,000	1%[0%].....	27,222	(62,500)	127,083	(29,893)	509,467	-	-	5,557	-	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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2024 Z91ZBY256	CDX.NA.IG.32.V1.....	DB C.....	Credit..	Ice Clear US Inc.. 549300HWWR1D8OTS2G29.	03/21/2019	06/20/2024	-	269,150,000	1%[0%].....	-	11,907,533	3,086,028	4,455,254		5,751,466	-	-	(991,907)	-	269,150,000		
Credit Default Swap With CME GROUP INC RCV 1.00 PAY 100.00 12/20/2024 Z91ZBY520	CDX.NA.IG.33.V1.....	DB C.....	Credit..	Ice Clear US Inc.. 549300HWWR1D8OTS2G29.	09/20/2019	12/20/2024	-	679,850,000	1%[0%].....	-	13,844,797	143,644	13,790,640		13,515,418	-	-	(54,157)	-	679,850,000		
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2029 Z91ZBY546	CDX.NA.IG.33.V1.....	DB C.....	Credit..	Ice Clear US Inc.. 549300HWWR1D8OTS2G29.	09/23/2019	12/20/2029	-	50,000,000	1%[0%].....	-	(260,798)	9,722	(260,335)		(299,000)	-	-	464	-	50,000,000		
Credit Default Swap With CME GROUP INC RCV 1.00 PAY 100.00 12/20/2024 Z91ZBY595	ITRAXX.EUR.32.V1.....	DB C.....	Credit..	Ice Clear US Inc.. 549300HWWR1D8OTS2G29.	09/20/2019	12/20/2024	-	98,002,350	1%[0%].....	-	2,351,705	21,481	2,341,980		2,261,233	-	-	(9,725)	-	98,002,350		
0989999999. Total-Swaps-Replications-Credit Default.....										8,090,339	27,657,126	7,182,678	23,553,320	XX	30,255,671	0	0	(2,276,764)	0	1,712,479,581	XXX	XXX
1029999999. Total-Swaps-Replications.....										8,090,339	27,657,126	7,182,678	23,553,320	XX	30,255,671	0	0	(2,276,764)	0	1,712,479,581	XXX	XXX
1159999999. Total-Swaps-Interest Rate.....										33,240,000	9,325,550	36,345,590	1,324,394,129	XX	1,324,394,129	896,933,857	0	0	0	111,309,357	XXX	XXX
1169999999. Total-Swaps-Credit Default.....										7,978,747	27,657,126	7,091,678	23,529,013	XX	30,231,364	78,527	0	(2,276,764)	0	1,712,479,581	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange.....										56,448	0	31,429,229	330,510,019	XX	374,690,534	30,188,088	69,793,221	0	0	53,426,379	XXX	XXX
1189999999. Total-Swaps-Total Return.....										0	0	66,678,921	7,599,856	XX	7,599,856	(24,564,265)	0	0	0	35,944,360	XXX	XXX
1209999999. Total-Swaps.....										41,275,195	36,982,676	141,545,418	1,686,033,017	XX	1,736,915,883	902,636,207	69,793,221	(2,276,764)	0	1,913,159,677	XXX	XXX
Forwards - Hedging Effective																						
Forward Currency Cover Transaction CITIBANK NA Long USD Short EUR Settlement 10/18/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	09/19/2019	10/18/2019	-	83,983	0.9174.....	-	-	-	1,103		1,103	-	1,103	-	-	93		
Forward Currency Cover Transaction CITIBANK NA Long USD Short EUR Settlement 10/18/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	09/19/2019	10/18/2019	-	24,003,680	0.9174.....	-	-	-	315,187		315,187	-	315,187	-	-	26,652		
Forward Currency Cover Transaction CITIBANK NA Long USD Short EUR Settlement 10/18/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	09/19/2019	10/18/2019	-	787,609	0.9174.....	-	-	-	10,342		10,342	-	10,342	-	-	875		
Forward Currency Cover Transaction CITIBANK NA Long USD Short EUR Settlement 10/18/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	09/19/2019	10/18/2019	-	25,180,356	0.9174.....	-	-	-	330,637		330,637	-	330,637	-	-	27,959		
Forward Currency Cover Transaction CITIBANK NA Long USD Short EUR Settlement 10/18/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	09/19/2019	10/18/2019	-	15,416,402	0.9174.....	-	-	-	202,429		202,429	-	202,429	-	-	17,118		
Forward Currency Cover Transaction CITIBANK NA Long USD Short EUR Settlement 10/18/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	09/19/2019	10/18/2019	-	25,990,849	0.9174.....	-	-	-	341,280		341,280	-	341,280	-	-	28,859		
Forward Currency Cover Transaction CITIBANK NA Long USD Short GBP Settlement 10/18/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	09/19/2019	10/18/2019	-	8,043,375	0.8116.....	-	-	-	102,227		102,227	-	102,227	-	-	8,931		
Forward Currency Cover Transaction CITIBANK NA Long USD Short GBP Settlement 10/18/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	09/19/2019	10/18/2019	-	2,665,000	0.8116.....	-	-	-	33,871		33,871	-	33,871	-	-	2,959		
Forward Currency Cover Transaction CITIBANK NA Long USD Short GBP Settlement 10/18/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	09/19/2019	10/18/2019	-	466,040	0.8116.....	-	-	-	5,923		5,923	-	5,923	-	-	517		
Forward Currency Cover Transaction CITIBANK NA Long USD Short GBP Settlement 10/18/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	09/19/2019	10/18/2019	-	12,771,139	0.8116.....	-	-	-	162,315		162,315	-	162,315	-	-	14,180		
Forward Currency Cover Transaction CITIBANK NA Long USD Short GBP Settlement 10/18/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	09/19/2019	10/18/2019	-	2,863,330	0.8116.....	-	-	-	36,391		36,391	-	36,391	-	-	3,179		
1219999999. Total-Forwards-Hedging Effective.....										0	0	0	1,541,705	XX	1,541,705	0	1,541,705	0	0	131,322	XXX	XXX

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Forwards - Hedging Other

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap With GSCMW R Tot Ret PAY SPTR 12/20/2019 BME2KH887	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/16/2018	12/20/2019	..57,683	..576,830,000	19.52.....	-	-	-	..8,221,000		..8,221,000	..8,948,000	-	-	-	..1,358,670		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV SPTR P Tot Ret 12/16/2022 BME2LAWJ0	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	04/04/2018	12/16/2022	....6,826	..68,259,400	21.98.....	-	-	-	..(932,000)		..(932,000)	..(416,000)	-	-	-	..611,836		
Total Return Swap With MORGAN STANLEY & CO LLC RCV SPTR P Tot Ret 12/20/2019 BRTA5GVM4	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/10/2010	12/20/2019	....9,294	..92,936,800	26.9.....	-	-	-	..(4,619,000)		..(4,619,000)	..(346,000)	-	-	-	..218,904		
Total Return Swap With GSCMW RCV SPTR P Tot Ret 12/20/2019 BRTA5GVQ5	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	05/20/2010	12/20/2019	..19,231	..192,307,700	36.4.....	-	-	-	..(21,147,000)		..(21,147,000)	..(977,000)	-	-	-	..452,963		
Total Return Swap With BOASW RCV SPTR P Tot Ret 12/20/2019 BRTA5H2X0	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA JPMORGAN CHASE BANK N.A. B4TYDEB6GKMZ0031MB27.	07/21/2010	12/20/2019	..21,337	..213,371,300	35.15.....	-	-	-	..(21,703,000)		..(21,703,000)	..(1,056,000)	-	-	-	..502,576		
Total Return Swap With JPMORGAN CHASE BK RCV SPTR P Tot Ret 12/16/2022 BRTA5H384	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/11/2012	12/16/2022	....7,225	..72,254,300	34.6.....	-	-	-	..(6,581,000)		..(6,581,000)	..(498,000)	-	-	-	..647,644		
Total Return Swap With SOCIETE GENERALE SA RCV SPTR P Tot Ret 12/20/2019 BRTA618E0	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	08/11/2009	12/20/2019	..16,155	..161,550,900	30.95.....	-	-	-	..(11,762,000)		..(11,762,000)	..(659,000)	-	-	-	..380,518		
Total Return Swap With SOCIETE GENERALE SA RCV SPTR P Tot Ret 12/20/2019 BRTA618F7	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	03/10/2010	12/20/2019	....4,647	..46,468,400	26.9.....	-	-	-	..(2,309,000)		..(2,309,000)	..(173,000)	-	-	-	..109,452		
Total Return Swap With BARC RCV SPTR P Tot Ret 12/20/2019 BRTA618N0	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	04/28/2010	12/20/2019	..12,976	..129,757,800	28.9.....	-	-	-	..(7,871,000)		..(7,871,000)	..(518,000)	-	-	-	..305,633		
Total Return Swap With DEUTSCHE BANK AG RCV SPTR P Tot Ret 12/20/2019 BRTA618S9	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG 7LWFZYICNSX8D621K86...	05/04/2010	12/20/2019	....8,333	..83,333,300	30.....	-	-	-	..(5,600,000)		..(5,600,000)	..(346,000)	-	-	-	..196,284		
Total Return Swap With CREDIT SUISSE INTERNATIONAL RCV SPTR P Tot Ret 12/20/2019 BRTA618V2	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	05/20/2010	12/20/2019	....2,075	..20,746,900	36.15.....	-	-	-	..(2,244,000)		..(2,244,000)	..(105,000)	-	-	-	..48,867		
Total Return Swap With SOCIETE GENERALE SA RCV SPTR P Tot Ret 12/18/2020 BRTA618W0	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	08/18/2011	12/18/2020	..15,152	..151,515,200	33.....	-	-	-	..(12,878,000)		..(12,878,000)	..(774,000)	-	-	-	..836,488		
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY SPTR 12/18/2020 BRTA618Z3	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	10/12/2011	12/18/2020	....3,374	..33,742,300	32.6.....	-	-	-	..2,816,000		..2,816,000	..172,000	-	-	-	..186,285		
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY SPTR 12/16/2022 BRTA61925	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/11/2013	12/16/2022	....9,579	..95,785,400	26.1.....	-	-	-	..3,930,000		..3,930,000	..443,000	-	-	-	..858,562		
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY SPTR 12/16/2022 BRTA61933	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/01/2013	12/16/2022	....9,560	..95,602,300	26.15.....	-	-	-	..3,937,000		..3,937,000	..444,000	-	-	-	..856,921		
Total Return Swap With BARC RCV SPTR P Tot Ret 12/20/2019 BRTA61941	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC JPMORGAN CHASE BANK N.A. G5GSEF7VJP5I7OUK5573....	12/05/2012	12/20/2019	....3,604	..36,036,000	27.75.....	-	-	-	..(2,139,000)		..(2,139,000)	..(179,000)	-	-	-	..84,879		
Total Return Swap With BNP PARIBAS SA RCV SPTR P Tot Ret 12/16/2022 BRTA61990	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/12/2009	12/16/2022	..16,129	..161,290,300	31.....	-	-	-	..(10,612,000)		..(10,612,000)	..(838,000)	-	-	-	..1,445,709		
Total Return Swap With BARC RCV SPTR P Tot Ret 12/20/2019 BRTA619F6	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC JPMORGAN CHASE BANK N.A. G5GSEF7VJP5I7OUK5573....	12/22/2009	12/20/2019	....8,361	..83,612,000	29.9.....	-	-	-	..(5,571,000)		..(5,571,000)	..(337,000)	-	-	-	..196,940		
Total Return Swap With JPMORGAN CHASE BANK NA RCV SPTR P Tot Ret 12/18/2019 BRTA619J8	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/30/2010	12/18/2019	..12,199	..121,993,100	29.1.....	-	-	-	..(7,548,000)		..(7,548,000)	..(490,000)	-	-	-	..283,774		
Total Return Swap With JPMORGAN CHASE BANK NA RCV SPTR P Tot Ret 12/20/2019 BRTA619K5	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/05/2010	12/20/2019	..11,639	..116,393,400	30.5.....	-	-	-	..(8,171,000)		..(8,171,000)	..(490,000)	-	-	-	..274,154		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Co d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV SPTR P Tot Ret 12/20/2019 BRTA619L3	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	07/21/2010	12/20/2019	14,229	142,288,000	35.14	-	-	-	(14,463,000)		(14,463,000)	(704,000)	-	-	-	335,146		
	Total Return Swap With SOCIETE GENERALE SA RCV SPTR P Tot Ret 12/18/2020 BRTA619N9	Exh 5.....	Equity/ndex	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/08/2012	12/18/2020	8,547	85,470,100	29.25	-	-	-	(5,463,000)		(5,463,000)	(415,000)	-	-	-	471,865		
	Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY SPTR 12/18/2020 BRTA619Q2	Exh 5.....	Equity/ndex	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/27/2011	12/18/2020	4,231	42,307,700	32.5	-	-	-	3,516,000		3,516,000	216,000	-	-	-	233,573		
	Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY SPTR 12/15/2023 BRTA619S8	Exh 5.....	Equity/ndex	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	05/24/2012	12/15/2023	7,246	72,463,800	34.5	-	-	-	6,303,000		6,303,000	565,000	-	-	-	743,501		
	Total Return Swap With CITIBANK NA RCV SPTR P Tot Ret 12/20/2019 BRTA61A07	Exh 5.....	Equity/ndex	CITIBANK NA E57ODZWZ7FF32TWEFA76...	10/02/2014	12/20/2019	11,677	116,772,800	23.55	-	-	-	(4,204,000)		(4,204,000)	(670,000)	-	-	-	275,048		
	Total Return Swap With DEUTSCHE BANK AG RCV SPTR P Tot Ret 12/20/2019 BRTA61A98	Exh 5.....	Equity/ndex	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	04/24/2015	12/20/2019	5,176	51,759,800	24.15	-	-	-	(2,004,000)		(2,004,000)	(331,000)	-	-	-	121,915		
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY SPTR 12/16/2022 BRTA61AA5	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/11/2013	12/16/2022	9,074	90,744,100	27.55	-	-	-	4,370,000		4,370,000	458,000	-	-	-	813,375		
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY SPTR 12/16/2022 BRTA61AB3	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/25/2013	12/16/2022	17,857	178,571,400	28	-	-	-	9,034,000		9,034,000	926,000	-	-	-	1,600,606		
	Total Return Swap With GSCMW R Tot Ret PAY SPTR 12/20/2019 BRTA61AM9	Exh 5.....	Equity/ndex	INTERNATIONAL W22LROWP2IHZNBB6K528...	04/13/2012	12/20/2019	16,000	160,000,000	31.25	-	-	-	12,776,000		12,776,000	815,000	-	-	-	376,865		
	Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY SPTR 12/18/2020 BRTA61AP2	Exh 5.....	Equity/ndex	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/12/2011	12/18/2020	6,739	67,385,400	37.1	-	-	-	7,761,000		7,761,000	412,000	-	-	-	372,023		
	Total Return Swap With JPMORGAN CHASE BK RCV SPTR P Tot Ret 12/16/2022 BRTA61AS6	Exh 5.....	Equity/ndex	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	01/22/2014	12/16/2022	10,163	101,626,000	24.6	-	-	-	(3,314,000)		(3,314,000)	(452,000)	-	-	-	910,914		
	Total Return Swap With PARSW RCV SPTR P Tot Ret 12/15/2023 BRTA61AT4	Exh 5.....	Equity/ndex	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/22/2014	12/15/2023	2,976	29,761,900	25.2	-	-	-	(982,000)		(982,000)	(145,000)	-	-	-	305,366		
	Total Return Swap With DEUTSCHE BANK AG RCV SPTR P Tot Ret 12/20/2019 BRTA61B71	Exh 5.....	Equity/ndex	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	10/01/2014	12/20/2019	10,593	105,932,200	23.6	-	-	-	(3,840,000)		(3,840,000)	(608,000)	-	-	-	249,514		
	Total Return Swap With DEUTSCHE BANK AG RCV SPTR P Tot Ret 12/20/2019 BRTA61B89	Exh 5.....	Equity/ndex	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	10/02/2014	12/20/2019	5,274	52,742,600	23.7	-	-	-	(1,936,000)		(1,936,000)	(303,000)	-	-	-	124,230		
	Total Return Swap With DEUTSCHE BANK AG RCV SPTR P Tot Ret 12/18/2020 BRTA61BF3	Exh 5.....	Equity/ndex	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	10/21/2014	12/18/2020	5,123	51,229,500	24.4	-	-	-	(1,850,000)		(1,850,000)	(252,000)	-	-	-	282,829		
	Total Return Swap With DEUTSCHE BANK SECURITIES INC. RCV SPTR P Tot Ret 12/20/2019 BRTA61VG9	Exh 5.....	Equity/ndex	DEUTSCHE BANK AG GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/21/2009	12/20/2019	16,155	161,550,900	30.95	-	-	-	(11,773,000)		(11,773,000)	(660,000)	-	-	-	380,518		
	Total Return Swap With GSCMW RCV SPTR P Tot Ret 12/20/2019 BRTA61WG8	Exh 5.....	Equity/ndex	INTERNATIONAL W22LROWP2IHZNBB6K528...	05/04/2010	12/20/2019	11,794	117,940,000	30.1	-	-	-	(7,995,000)		(7,995,000)	(490,000)	-	-	-	277,797		
	Total Return Swap With JPMORGAN CHASE BK R Tot Ret PAY SPTR 12/18/2020 BRTA61XF9	Exh 5.....	Equity/ndex	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/11/2011	12/18/2020	5,405	54,054,100	33.3	-	-	-	4,756,000		4,756,000	283,000	-	-	-	298,423		
	Total Return Swap With SOCIETE GEN N A R Tot Ret PAY SPTR 12/17/2021 BRTA61XJ1	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA JPMORGAN CHASE BANK N.A. O2RNE8IBXP4R0TD8PU41....	03/20/2013	12/17/2021	6,809	68,093,400	25.7	-	-	-	2,846,000		2,846,000	304,000	-	-	-	506,877		
	Total Return Swap With JPMORGAN CHASE BK RCV SPTR P Tot Ret 12/20/2019 BRTA61Y76	Exh 5.....	Equity/ndex	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	08/21/2009	12/20/2019	8,258	82,579,800	31	-	-	-	(6,044,000)		(6,044,000)	(338,000)	-	-	-	194,509		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Total Return Swap With CSFB RCV SPTR P Tot Ret 12/20/2019 BRTA61YW1	Variable Annuities	Exh 5	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/07/2010	12/20/2019	4,122	41,221,400	32.75	-	-	-	(3,482,000)		(3,482,000)	(186,000)	-	-	-	97,093			
Total Return Swap With JPMORGAN CHASE BK R Tot Ret PAY SPTR 12/18/2020 BRTA61Z18	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/12/2011	12/18/2020	6,667	66,666,700	33	-	-	-	5,736,000		5,736,000	346,000	-	-	-	368,055			
Total Return Swap With JPMORGAN CHASE BANK NA RCV SPTR P Tot Ret 12/18/2020 BRTA63P64	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/02/2009	12/18/2020	16,393	163,934,400	30.5	-	-	-	(10,999,000)		(10,999,000)	(669,000)	-	-	-	905,052			
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV SPTR P Tot Ret 12/20/2019 BRTA63XV0	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2010	12/20/2019	24,653	246,527,800	28.8	-	-	-	(14,815,000)		(14,815,000)	(982,000)	-	-	-	580,673			
Total Return Swap With PARSW RCV SPTR P Tot Ret 12/20/2019 BRTA64W98	Variable Annuities	Exh 5	Equity/ Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/30/2010	12/20/2019	12,158	121,575,300	29.2	-	-	-	(7,589,000)		(7,589,000)	(491,000)	-	-	-	286,359			
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	-	-	-	(877,000)		(877,000)	(91,000)	-	-	-	162,380			
Total Return Swap With GSCMW R Tot Ret PAY SPTR 12/20/2019 BRTA6WAA7	Variable Annuities	Exh 5	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/03/2010	12/20/2019	7,435	74,349,442	26.9	-	-	-	3,693,000		3,693,000	274,000	-	-	-	175,123			
Total Return Swap With BARC RCV SPTR P Tot Ret 12/18/2020 BRTA6XJ16	Variable Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573	08/19/2011	12/18/2020	3,788	37,878,800	33	-	-	-	(3,220,000)		(3,220,000)	(488,000)	-	-	-	209,122			
Total Return Swap With JPMORGAN CHASE BK R Tot Ret PAY SPTR 12/16/2022 BRTA6XPQ4	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/24/2012	12/16/2022	7,310	73,099,400	34.2	-	-	-	6,440,000		6,440,000	499,000	-	-	-	655,219			
Total Return Swap With BARC RCV SPTR P Tot Ret 12/20/2019 BRTA6Y3W3	Variable Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573	01/08/2013	12/20/2019	4,464	44,642,900	28	-	-	-	(2,713,000)		(2,713,000)	(225,000)	-	-	-	105,152			
Total Return Swap With PARSW RCV SPTR P Tot Ret 12/17/2021 BRTA6Y5Q4	Variable Annuities	Exh 5	Equity/ Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/28/2012	12/17/2021	7,764	77,639,800	32.2	-	-	-	(6,107,000)		(6,107,000)	(449,000)	-	-	-	577,939			
Total Return Swap With DMGSW RCV SPTR P Tot Ret 12/17/2021 BRTA6Y6X8	Variable Annuities	Exh 5	Equity/ Index	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86	06/08/2012	12/17/2021	3,666	36,656,900	34.1	-	-	-	(3,330,990)		(3,331,000)	(228,000)	-	-	-	272,869			
Total Return Swap With JPMORGAN CHASE BK R Tot Ret PAY SPTR 12/20/2019 BRTA6Y7E9	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/14/2012	12/20/2019	4,237	42,372,900	29.5	-	-	-	2,942,000		2,942,000	214,000	-	-	-	99,805			
Total Return Swap With JPMORGAN CHASE BK R Tot Ret PAY SPTR 12/16/2022 BRTA6Y998	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/12/2013	12/16/2022	14,231	142,310,000	26.35	-	-	-	6,027,000		6,027,000	664,000	-	-	-	1,275,581			
12229999999. Total-Forwards-Hedging Other										0	0	0	(153,583,990)	XX	(153,584,000)	(1,396,000)	0	0	0	24,502,375	XXX	XXX	
12699999999. Total-Forwards										0	0	0	(152,042,285)	XX	(152,042,295)	(1,396,000)	1,541,705	0	0	0	24,633,697	XXX	XXX
13999999999. Total-Hedging Effective										3,050	0	28,753,585	292,091,209	XX	336,271,724	59,341,718	71,334,926	0	0	0	53,091,824	XXX	XXX
14099999999. Total-Hedging Other										1,925,137,140	667,427,658	107,537,700	2,161,700,643	XX	2,161,700,633	#####	0	0	0	0	266,217,382	XXX	XXX
14199999999. Total-Replication										8,090,339	27,657,126	7,182,678	23,553,320	XX	30,255,671	0	0	(2,276,764)	0	1,712,479,581	XXX	XXX	
14499999999. TOTAL										1,933,230,529	695,084,784	143,473,963	2,477,345,172	XX	2,528,228,028	#####	71,334,926	(2,276,764)	0	2,031,788,787	XXX	XXX	

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period																				
	10	Hedges the currency risk of foreign currency denominated liabilities.																				
	10	Hedges the currency risk of foreign currency denominated liabilities.																				
	10	Hedges the currency risk of foreign currency denominated liabilities.																				

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-end (b)	22 Value of One (1) Point
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					

NONE

QE07

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral			
NAIC 1 Designation												
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	103,661,094	152,096,597	(60,606,420)	0	152,255,968	(60,540,744)	0	85,387,894	73,216,977
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	212,420,000	337,721,761	(159,994,554)	0	368,673,724	(163,020,307)	0	14,561,648	0
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	77,770,000	177,222,981	(169,130,903)	0	179,514,319	(172,084,443)	0	172,133,984	102,456,062
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	278,493,000	366,304,256	(108,245,567)	0	373,147,573	(109,286,879)	0	342,274,639	321,840,328
CREDIT AGRICOLE CIB.....	1VUV7VQFKUQJSJ21A208.	Y.....	Y.....	52,622,103	29,532,355	(875,852)	0	45,592,372	(3,664,223)	0	11,442,539	0
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	85,218,000	162,235,821	(90,146,460)	0	162,002,680	(90,146,460)	0	9,873,542	0
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86..	Y.....	Y.....	359,962,729	316,138,143	(39,909,577)	0	315,543,466	(39,909,587)	0	18,675,352	0
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02.	Y.....	Y.....	512,199,719	519,521,676	(9,487,316)	0	519,521,676	(9,487,316)	0	671,291	0
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528	Y.....	Y.....	250,273,000	403,212,154	(156,310,282)	0	403,212,154	(156,310,282)	0	34,782,656	31,411,528
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	83,268,962	138,607,255	(74,263,090)	0	140,701,321	(74,263,090)	0	8,825,673	0
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	19,385,439	343,389,408	(309,772,569)	14,231,400	341,415,714	(309,981,861)	12,048,414	121,387,733	121,387,733
MIZUHO CAPITAL MARKETS LLC.....	OV6W8S6QX2D1J857QP30.	Y.....	Y.....	18,940,000	51,143,961	(30,764,986)	1,438,975	51,143,961	(30,764,986)	1,438,975	0	0
MORGAN STANLEY & CO INTL. PLC.....	4PQUHN3JPFQFN3BB653.	Y.....	Y.....	0	32,952,968	(380,344,227)	0	32,952,968	(380,344,227)	0	10,204,445	0
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54...	Y.....	Y.....	628,020,033	624,465,375	(80,514,535)	0	625,148,787	(80,484,642)	0	50,198,846	0
NOMURA GLOBAL FINANCIAL PRODUCTS IN.....	OZ3VO5H2G7GRS05BHJ91.	Y.....	Y.....	37,941,544	36,320,427	0	0	36,320,427	0	0	0	0
ROYAL BANK OF CANADA.....	ES7IP3U3RHIGC71XBU11...	Y.....	Y.....	12,380,000	10,667,865	0	0	11,118,318	0	0	4,776,538	3,064,403
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	92,652,000	141,405,785	(420,444,853)	0	141,405,785	(420,444,853)	0	11,646,835	0
UBS AG.....	BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	49,190,000	44,435,119	0	0	47,767,641	0	0	7,034,853	2,279,972
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09	Y.....	Y.....	358,090,000	468,676,370	(114,614,524)	0	468,769,429	(114,868,543)	0	9,496,294	5,468,140
0299999999. Total NAIC 1 Designation.....				3,232,487,623	4,356,050,277	(2,205,425,715)	15,670,375	4,416,208,283	(2,215,602,443)	13,487,389	913,374,762	661,125,143
0899999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	334,649,702	326,980,945	(260,335)	0	327,921,188	(299,000)	0	1,118,414,025	1,110,484,933
0999999999. Gross Totals.....				3,567,137,325	4,683,031,222	(2,205,686,050)	15,670,375	4,744,129,471	(2,215,901,443)	13,487,389	2,031,788,787	1,771,610,076
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					4,683,031,222	(2,205,686,050)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	931142 EB 5 WALMART INC	1,880,208	1,612,000	1,649,586	06/28/2038	IV
HSBC BANK USA N.A.	11E8VN30JCEQV1H4R804	CORPORATE	91324P BM 3 UNITEDHEALTH GROUP INC	814,681	803,000	802,668	10/15/2020	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	95709T AQ 3 EVERGY KANSAS CENTRAL INC	2,477,223	2,468,000	2,446,471	09/01/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	91324P BU 5 UNITEDHEALTH GROUP INC	5,711,908	4,846,000	5,172,464	11/15/2041	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	91324P CP 5 UNITEDHEALTH GROUP INC	9,063,516	8,424,000	8,852,193	07/15/2025	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	91324P DQ 2 UNITEDHEALTH GROUP INC	8,169,859	6,936,000	6,907,910	12/15/2048	IV
HSBC BANK USA N.A.	11E8VN30JCEQV1H4R804	CORPORATE	92826C AJ 1 VISA INC	1,701,189	1,504,000	1,441,735	09/15/2047	IV
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	TREASURY	912810 RT 7 United States Treasury	10,562,328	10,300,000	9,743,288	08/15/2046	I
Ice Clear US Inc	549300HWWR1D8OTS2G29	TREASURY	912810 RL 4 United States Treasury	10,704,348	9,400,000	9,327,619	02/15/2045	I
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	976826 BD 8 WISCONSIN POWER AND LIGHT COMPANY	20,004,965	14,817,000	15,717,798	07/31/2034	IV
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	TREASURY	912810 RL 4 United States Treasury	46,233,674	40,600,000	40,287,378	02/15/2045	I
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	931142 EB 5 WALMART INC	12,784,713	10,961,000	11,216,572	06/28/2038	IV
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	TREASURY	912828 U2 4 United States Treasury	37,743,000	36,800,000	35,626,231	11/15/2026	I
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	931142 EB 5 WALMART INC	3,517,808	3,016,000	3,086,322	06/28/2038	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	95709T AQ 3 EVERGY KANSAS CENTRAL INC	3,400,661	3,388,000	3,358,445	09/01/2049	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	976843 BM 3 WISCONSIN PUBLIC SERVICE CORPORATION	1,519,759	1,497,000	1,495,285	09/01/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	92826C AJ 1 VISA INC	11,849,508	10,476,000	10,042,298	09/15/2047	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	976843 BM 3 WISCONSIN PUBLIC SERVICE CORPORATION	5,972,439	5,883,000	5,876,260	09/01/2049	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	931142 CB 7 WALMART INC	13,675,682	10,299,000	10,268,174	09/01/2035	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	931142 CB 7 WALMART INC	2,554,812	1,924,000	1,918,241	09/01/2035	IV
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	TREASURY	912810 QQ 4 United States Treasury	24,492,045	17,328,000	17,581,651	05/15/2041	I
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	20030N AK 7 COMCAST CORPORATION	15,249,913	10,918,000	10,969,575	11/15/2035	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	20030N AK 7 COMCAST CORPORATION	22,348,288	16,000,000	16,016,137	11/15/2035	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	20030N AK 7 COMCAST CORPORATION	5,003,223	3,582,000	3,598,921	11/15/2035	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	20030N CH 2 COMCAST CORPORATION	6,091,388	5,696,000	5,678,465	05/01/2028	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	20030N CJ 8 COMCAST CORPORATION	10,991,430	10,000,000	9,954,466	03/01/2038	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	202795 JP 6 COMMONWEALTH EDISON COMPANY	8,974,058	7,750,000	7,687,699	03/01/2049	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	202795 JP 6 COMMONWEALTH EDISON COMPANY	7,187,352	6,207,000	6,157,103	03/01/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	209111 EL 3 CONSOLIDATED EDISON COMPANY OF NEW YORK INC	18,321,796	13,894,000	13,522,366	03/15/2036	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	21685W CJ 4 COOPERATIVE RABOBANK UA	4,181,447	3,070,000	3,166,581	05/24/2041	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	244199 AZ 8 DEERE & CO	3,425,964	2,350,000	2,470,957	05/15/2030	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	244199 AZ 8 DEERE & CO	8,849,192	6,070,000	6,382,430	05/15/2030	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	254687 FM 3 WALT DISNEY CO	4,613,526	4,828,000	4,672,521	09/01/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	26442C AE 4 DUKE ENERGY CAROLINAS LLC	6,840,319	4,936,000	4,939,824	04/15/2038	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	26884A BL 6 ERP OPERATING LP	25,788	25,000	24,897	07/01/2029	IV
HSBC BANK USA N.A.	11E8VN30JCEQV1H4R804	CORPORATE	26884A BL 6 ERP OPERATING LP	372,379	361,000	359,518	07/01/2029	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	26884A BL 6 ERP OPERATING LP	2,100,179	2,036,000	2,027,643	07/01/2029	IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	US AGENCY - LOAN BACKED	3128MJ Z2 2 FGOLD 30YR GIANT	15,135,898	16,855,000	14,716,376	12/01/2047	IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	US AGENCY - LOAN BACKED	3128MJ 5C 0 FGOLD 30YR GIANT	28,235,627	33,123,000	27,858,789	10/01/2048	IV
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	US AGENCY - LOAN BACKED	3130AC LL 6 FHLB	60,013,200	60,000,000	60,000,000	10/19/2022	I
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	US AGENCY - LOAN BACKED	31418C YL 2 FNMA 30YR	27,421,051	30,165,000	26,997,113	07/01/2048	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	341099 CL 1 DUKE ENERGY FLORIDA LLC	5,776,340	4,000,000	3,986,196	06/15/2038	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	375558 BG 7 GILEAD SCIENCES INC	5,618,257	4,750,000	4,782,419	09/01/2035	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	377372 AE 7 GLAXOSMITHKLINE CAPITAL INC	4,620,063	3,229,000	3,220,978	05/15/2038	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	404530 AB 3 HACKENSACK MERIDIAN HEALTH	11,909,430	10,000,000	10,000,000	07/01/2048	IV

QE09

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	437076 BX 9 HOME DEPOT INC.....	9,183,496	7,400,000	8,181,533	12/06/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	454889 AM 8 INDIANA MICHIGAN POWER CO.....	13,677,634	10,181,000	10,164,356	03/15/2037	IV
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868.....	CORPORATE.....	459200 HP 9 INTERNATIONAL BUSINESS MACHINES CORP.....	1,232,433	1,180,000	1,223,886	08/01/2023	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	195869 AP 7 COLONIAL PIPELINE CO.....	5,161,202	4,872,000	4,863,445	10/01/2025	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	17275R AF 9 CISCO SYSTEMS INC.....	17,199,241	12,458,000	12,191,462	01/15/2040	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	17275R AF 9 CISCO SYSTEMS INC.....	20,671,394	14,973,000	14,652,654	01/15/2040	IV
Ice Clear US Inc.....	549300HWWR1D8OTS2G29.....	CASH.....	Cash.....	146,729	146,729	146,729		V
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	00115A AJ 8 AEP TRANSMISSION COMPANY LLC.....	14,573,975	12,500,000	12,505,742	09/15/2048	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	001306 AB 5 AHS HOSPITAL CORP.....	4,658,994	3,710,286	3,710,286	07/01/2045	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	023135 BC 9 AMAZON.COM INC.....	4,135,525	3,998,000	3,926,865	08/22/2027	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	023135 BJ 4 AMAZON.COM INC.....	3,397,682	2,851,000	2,994,128	08/22/2047	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	023135 BJ 4 AMAZON.COM INC.....	11,917,510	10,000,000	9,528,905	08/22/2047	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	023135 BJ 4 AMAZON.COM INC.....	2,056,962	1,726,000	1,812,650	08/22/2047	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	023135 BJ 4 AMAZON.COM INC.....	9,534,008	8,000,000	7,623,124	08/22/2047	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	02360F AB 2 UNION ELECTRIC CO.....	810,435	640,000	609,782	08/01/2037	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	46647P AM 8 JPMORGAN CHASE & CO.....	20,811,973	19,744,000	19,744,000	01/23/2029	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	039483 BQ 4 ARCHER DANIELS MIDLAND CO.....	6,923,606	5,561,000	5,502,757	03/15/2049	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	040555 CN 2 ARIZONA PUBLIC SERVICE COMPANY.....	8,737,808	7,500,000	7,828,120	04/01/2042	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	084664 BV 2 BERKSHIRE HATHAWAY FINANCE CORP.....	1,271,584	1,079,000	1,069,673	05/15/2043	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	09247X AE 1 BLACKROCK INC.....	17,209,272	17,131,000	17,174,999	12/10/2019	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	09247X AE 1 BLACKROCK INC.....	14,048,897	13,985,000	14,020,919	12/10/2019	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	097023 CB 9 BOEING CO.....	10,917,360	10,000,000	9,343,700	11/01/2048	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	097023 CB 9 BOEING CO.....	9,656,405	8,845,000	8,264,503	11/01/2048	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	110122 AQ 1 BRISTOL-MYERS SQUIBB CO.....	9,932,828	7,500,000	7,453,980	05/01/2038	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	110122 AQ 1 BRISTOL-MYERS SQUIBB CO.....	4,643,266	3,506,000	3,484,487	05/01/2038	IV
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868.....	CORPORATE.....	114259 AQ 7 BROOKLYN UNION GAS CO.....	1,237,224	1,066,000	1,231,575	03/15/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	12189T AZ 7 BURLINGTON NORTHERN SANTA FE LLC.....	6,264,216	4,450,000	4,456,657	05/01/2037	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	12189T AZ 7 BURLINGTON NORTHERN SANTA FE LLC.....	846,021	601,000	601,899	05/01/2037	IV
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	141781 BJ 2 CARGILL INC.....	3,297,451	2,867,000	2,827,778	05/23/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	141781 BJ 2 CARGILL INC.....	10,926,330	9,500,000	9,370,034	05/23/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	039483 BQ 4 ARCHER DANIELS MIDLAND CO.....	15,237,910	12,239,000	12,110,816	03/15/2049	IV
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	48305Q AB 9 KAISER FOUNDATION HOSPITALS.....	823,332	645,000	595,396	04/01/2042	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	491674 BG 1 KENTUCKY UTILITIES COMPANY.....	9,633,435	7,500,000	7,431,638	11/01/2040	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	74531E AA 0 PUGET SOUND ENERGY INC.....	10,079,615	7,815,000	8,530,282	12/01/2027	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	745332 BU 9 PUGET SOUND ENERGY INC.....	9,227,185	7,440,000	7,089,597	06/01/2035	IV
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868.....	CORPORATE.....	745332 CJ 3 PUGET SOUND ENERGY INC.....	1,729,266	1,736,000	1,724,780	09/15/2049	IV
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	745332 CJ 3 PUGET SOUND ENERGY INC.....	1,107,687	1,112,000	1,104,813	09/15/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	756109 AG 9 REALTY INCOME CORPORATION.....	13,813,357	10,593,000	10,134,267	03/15/2035	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	756109 AG 9 REALTY INCOME CORPORATION.....	7,178,564	5,505,000	5,266,605	03/15/2035	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	759891 AA 2 RENRE NORTH AMERICA HOLDINGS INC.....	20,784,431	20,489,000	20,660,549	03/15/2020	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	771196 AU 6 ROCHE HOLDINGS INC.....	9,488,922	6,000,000	5,861,493	03/01/2039	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	773903 AJ 8 ROCKWELL AUTOMATION INC.....	10,157,577	8,500,000	9,099,758	03/01/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	828807 CF 2 SIMON PROPERTY GROUP LP.....	7,706,250	7,500,000	7,487,644	03/01/2021	IV
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	828807 CS 4 SIMON PROPERTY GROUP LP.....	206,062	196,000	192,134	10/01/2024	IV
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	828807 CS 4 SIMON PROPERTY GROUP LP.....	3,223,393	3,066,000	3,005,527	10/01/2024	IV
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	88579Y BK 6 3M CO.....	5,858,317	5,842,000	5,707,308	08/26/2049	IV

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	89417E AH 2 TRAVELERS COMPANIES INC.....	13,998,317	10,500,000	10,497,922	11/01/2040.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	89838Q AA 1 BOSTON UNIVERSITY.....	3,963,700	3,271,000	3,282,981	10/01/2048.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	89838Q AA 1 BOSTON UNIVERSITY.....	973,051	803,000	805,941	10/01/2048.	IV.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29.....	TREASURY.....	912803 BM 4 United States Treasury.....	569,613	650,000	448,057	11/15/2027.	I.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219.....	TREASURY.....	912803 BM 4 United States Treasury.....	44,336,945	50,594,000	34,875,379	11/15/2027.	I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29.....	TREASURY.....	912803 BM 4 United States Treasury.....	4,732,172	5,400,000	3,722,320	11/15/2027.	I.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219.....	TREASURY.....	912810 FT 0 United States Treasury.....	1,884,751	1,367,000	1,338,495	02/15/2036.	I.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219.....	TREASURY.....	912810 PT 9 United States Treasury.....	4,728,797	3,300,000	3,215,759	02/15/2037.	I.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219.....	TREASURY.....	912810 PT 9 United States Treasury.....	16,970,649	11,843,000	11,622,428	02/15/2037.	I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29.....	TREASURY.....	912810 QB 7 United States Treasury.....	2,478,938	1,800,000	1,799,611	05/15/2039.	I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29.....	TREASURY.....	912810 QL 5 United States Treasury.....	6,224,339	4,485,000	4,335,187	11/15/2040.	I.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	742718 DF 3 PROCTER & GAMBLE CO.....	9,182,437	6,620,000	6,532,646	03/05/2037.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	737679 CZ 1 POTOMAC ELECTRIC POWER COMPANY.....	12,355,801	9,800,000	9,078,032	06/01/2035.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	717081 EK 5 PFIZER INC.....	9,201,871	7,800,000	7,781,851	09/15/2048.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	717081 EK 5 PFIZER INC.....	2,241,481	1,900,000	1,895,579	09/15/2048.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	532457 BC 1 ELI LILLY AND COMPANY.....	6,854,570	5,000,000	4,960,070	11/15/2037.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	532457 BS 6 ELI LILLY AND COMPANY.....	5,043,117	4,424,000	4,419,780	03/15/2039.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	532457 BT 4 ELI LILLY AND COMPANY.....	11,562,080	10,000,000	9,944,772	03/15/2049.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	532457 BV 9 ELI LILLY AND COMPANY.....	10,834,680	10,000,000	9,985,581	03/15/2029.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	571676 AF 2 MARS INC.....	7,795,729	6,858,000	6,829,932	04/01/2049.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	571676 AF 2 MARS INC.....	7,983,290	7,023,000	6,994,257	04/01/2049.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	589331 AQ 0 MERCK & CO INC.....	5,580,912	4,000,000	3,993,494	06/30/2039.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	589331 AQ 0 MERCK & CO INC.....	3,976,400	2,850,000	2,845,365	06/30/2039.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	58933Y AX 3 MERCK & CO INC.....	10,842,820	10,000,000	9,946,494	03/07/2029.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	594918 BJ 2 MICROSOFT CORPORATION.....	20,323,496	19,158,000	19,154,785	11/03/2025.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	594918 CA 0 MICROSOFT CORPORATION.....	10,163,146	8,200,000	9,036,037	02/06/2047.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	59562V AP 2 BERKSHIRE HATHAWAY ENERGY CO.....	644,197	472,000	470,217	05/15/2037.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	48305Q AB 9 KAISER FOUNDATION HOSPITALS.....	5,628,018	4,409,000	4,069,926	04/01/2042.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	641062 AL 8 NESTLE HOLDINGS INC.....	8,848,895	7,678,000	7,598,728	09/24/2038.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	66988A AB 0 NOVANT HEALTH INC.....	14,617,888	14,577,000	14,576,964	11/01/2019.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	66988A AB 0 NOVANT HEALTH INC.....	1,585,435	1,581,000	1,580,996	11/01/2019.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	66988A AE 4 NOVANT HEALTH INC.....	11,077,504	9,500,000	8,711,658	11/01/2043.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	68233J AM 6 ONCOR ELECTRIC DELIVERY COMPANY LLC.....	2,067,658	2,000,000	1,999,779	09/30/2020.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	68233J BG 8 ONCOR ELECTRIC DELIVERY COMPANY LLC.....	13,149,268	11,220,000	11,217,300	11/15/2048.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	68233J BG 8 ONCOR ELECTRIC DELIVERY COMPANY LLC.....	3,004,877	2,564,000	2,563,383	11/15/2048.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	68233J BH 6 ONCOR ELECTRIC DELIVERY COMPANY LLC.....	11,021,670	10,000,000	10,043,956	11/15/2028.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	695114 BT 4 PACIFICORP.....	8,768,022	6,000,000	6,801,102	11/15/2031.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	70462G AA 6 PEACEHEALTH OBLIGATED GROUP.....	1,809,493	1,418,000	1,420,844	11/15/2048.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	713448 DD 7 PEPSICO INC.....	8,737,151	7,075,000	7,057,512	04/14/2046.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	717081 EK 5 PFIZER INC.....	12,908,573	10,942,000	10,916,540	09/15/2048.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	717081 EK 5 PFIZER INC.....	3,539,181	3,000,000	2,937,448	09/15/2048.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	717081 EK 5 PFIZER INC.....	8,258,089	7,000,000	6,854,045	09/15/2048.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	66988A AB 0 NOVANT HEALTH INC.....	1,533,289	1,529,000	1,528,996	11/01/2019.	IV.....
0199999999. Totals.....				1,241,479,508	1,085,616,729	1,054,214,947	XXX	XXX

QE09.2

Collateral Pledged to Reporting Entity

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	31415Y 4T 3 FNMA 15YR.....	29,132,617	27,942,000	XXX	09/01/2023.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	31410L MK 5 FNMA CONV LONG TERM 30YR OR LESS.....	3,178,004	5,706,000	XXX	11/01/2043.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140QA XF 2 FNMA 30YR.....	7,812,787	7,300,000	XXX	04/01/2049.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140QA WA 4 FNMA 30YR.....	23,150,236	22,000,000	XXX	04/01/2049.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140Q8 XD 2 FNMA 30YR.....	202,465	212,000	XXX	04/01/2048.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140Q7 6K 8 FNMA 30YR.....	6,585,194	7,000,000	XXX	12/01/2047.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140JV JT 0 FNMA 30YR UMBS.....	5,202,562	4,995,000	XXX	07/01/2049.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	31412L U4 0 FNMA 30YR.....	1,271,477	17,800,000	XXX	08/01/2037.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140JS TD 1 FNMA 30YR UMBS.....	4,148,281	3,888,000	XXX	07/01/2049.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140JS RS 0 FNMA 30YR.....	5,383,501	4,897,000	XXX	05/01/2049.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140JR NJ 6 FNMA 30YR.....	7,947,367	8,450,000	XXX	01/01/2049.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140JP YL 3 FNMA 30YR.....	1,093,572	1,020,000	XXX	05/01/2049.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140JM 5A 6 FNMA 30YR.....	853,626	795,000	XXX	03/01/2049.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140JH EF 6 FNMA 30YR.....	1,104,222	1,000,000	XXX	04/01/2049.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	31413T JB 9 FNMA 30YR.....	708,071	33,000,000	XXX	10/01/2037.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	31418A F2 9 FNMA 20YR.....	818,725	2,605,000	XXX	06/01/2032.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	46647P BD 7 JPMORGAN CHASE & CO.....	17,652,492	16,510,000	XXX	05/06/2030.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	46647P AM 8 JPMORGAN CHASE & CO.....	10,582,281	10,000,000	XXX	01/23/2029.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	91324P DS 8 UNITEDHEALTH GROUP INC.....	12,289,570	12,000,000	XXX	08/15/2029.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	459200 KA 8 INTERNATIONAL BUSINESS MACHINES CORP.....	44,144,124	40,700,000	XXX	05/15/2029.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	454889 AM 8 INDIANA MICHIGAN POWER CO.....	13,483,489	10,000,000	XXX	03/15/2037.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	92344G AX 4 VERIZON COMMUNICATIONS INC.....	16,405,329	12,500,000	XXX	09/15/2035.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	404280 BK 4 HSBC HOLDINGS PLC.....	5,042,222	4,750,000	XXX	03/13/2028.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804....	US AGENCY - LOAN BACKED.....	38378W TZ 6 GNMA_13-124A.....	4,429,241	10,833,000	XXX	08/20/2039.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	373334 KL 4 GEORGIA POWER COMPANY.....	3,396,979	3,460,000	XXX	09/15/2029.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	373298 BU 1 GEORGIA-PACIFIC LLC.....	10,151,008	6,312,000	XXX	05/15/2031.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27...	US AGENCY - LOAN BACKED.....	36179R LP 2 GNMA G2 MA3034.....	65,155,249	139,376,000	XXX	08/20/2045.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27...	US AGENCY - LOAN BACKED.....	36179R LP 2 GNMA G2 MA3034.....	36,778,384	78,674,000	XXX	08/20/2045.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	92826C AJ 1 VISA INC.....	11,675,722	10,000,000	XXX	09/15/2047.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	31418B C4 6 FNMA 20YR.....	253,691	633,000	XXX	05/01/2034.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140JH BL 6 FNMA 30YR.....	2,256,773	2,057,000	XXX	11/01/2048.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140JG R5 6 FNMA 30YR.....	1,913,891	2,193,000	XXX	09/01/2048.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3138WV Y5 4 FNMA CONV LONG TERM 30YR OR LESS.....	3,604,459	6,512,000	XXX	07/01/2043.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3138WA ZA 8 FNMA 15YR.....	925,504	2,354,000	XXX	02/01/2029.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3138MB LQ 7 FNMA 15YR.....	296,639	963,000	XXX	09/01/2027.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3138EJ 3D 8 FNMA 30YR.....	4,437,476	9,775,000	XXX	09/01/2042.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3138EE P5 2 FNMA 30YR.....	1,318,551	3,516,000	XXX	03/01/2042.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	31335B X7 6 FHLMC GOLD 30YR GIANT.....	1,922,046	2,005,000	XXX	08/01/2048.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3132Y1 J8 2 FHLMC GOLD 30YR.....	905,684	1,090,000	XXX	07/01/2048.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3132Y1 DS 4 FHLMC GOLD 30YR.....	879,548	1,000,000	XXX	05/01/2048.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3132XY D4 6 FHLMC GOLD 30YR.....	2,077,092	2,285,000	XXX	04/01/2048.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3132XW BP 5 FHLMC GOLD 30YR.....	4,134,259	4,247,000	XXX	01/01/2048.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3132XV QG 1 FHLMC GOLD 30YR.....	2,082,086	2,206,000	XXX	12/01/2047.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3132XV DY 6 FHLMC GOLD 30YR.....	6,922,222	8,109,000	XXX	12/01/2047.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3132Y3 HX 5 FHLMC GOLD 30YR.....	5,871,740	6,110,000	XXX	10/01/2048.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3138X7 AZ 6 FNMA 15YR.....	4,230,999	9,784,000	XXX	10/01/2028.	IV.....

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3138YU WY 3 FNMA 15YR.....	4,830,518	7,945,000	XXX	07/01/2030.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140JA JJ 8 FNMA 30YR.....	6,198,451	6,054,000	XXX	03/01/2049.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140J9 EJ 6 FNMA 30YR.....	2,772,446	3,000,000	XXX	11/01/2047.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140J9 6U 0 FNMA 15YR.....	978,936	1,050,000	XXX	03/01/2030.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140J8 LL 5 FNMA 30YR.....	5,151,018	5,791,000	XXX	09/01/2046.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140HN 3H 3 FNMA 30YR.....	6,617,611	7,000,000	XXX	10/01/2048.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140HL UD 6 FNMA 30YR.....	1,365,676	1,236,000	XXX	07/01/2048.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140HH T8 8 FNMA 30YR.....	2,678,958	2,536,000	XXX	04/01/2048.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140HD 4A 9 FNMA 30YR.....	4,182,595	5,430,000	XXX	05/01/2048.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140H9 VC 4 FNMA 30YR.....	7,588,878	7,350,000	XXX	04/01/2049.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140H6 ZR 3 FNMA 30YR.....	6,673,494	6,470,000	XXX	12/01/2047.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140H2 2M 9 FNMA 30YR.....	5,025,518	6,563,000	XXX	12/01/2047.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140FT J9 3 FNMA 20YR.....	986,422	1,288,000	XXX	02/01/2037.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140FT AL 5 FNMA 30YR.....	6,049,799	7,838,000	XXX	04/01/2047.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140F5 AC 7 FNMA 30YR.....	4,074,593	5,119,000	XXX	11/01/2046.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140E9 BP 0 FNMA 20YR.....	4,733,058	7,251,000	XXX	11/01/2035.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	31409H AL 8 FNMA 30YR.....	55,123,733	48,583,000	XXX	05/01/2036.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140JG XJ 9 FNMA 30YR.....	1,088,857	1,028,000	XXX	09/01/2048.	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132XT AH 1 FHLMC GOLD 30YR.....	4,490,161	4,818,000	XXX	09/01/2047.	IV.....
NOMURA GLOBAL FINANCIAL PRODUCTS INC.....	0Z3VO5H2G7GRS05BHJ91....	CORPORATE.....	842400 FA 6 SOUTHERN CALIFORNIA EDISON COMPANY.....	6,854,640	5,737,000	XXX	07/15/2035.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804....	TREASURY.....	912828 J2 7 United States Treasury.....	22,669,370	22,183,000	XXX	02/15/2025.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	759891 AA 2 RENRE NORTH AMERICA HOLDINGS INC.....	758,616	745,000	XXX	03/15/2020.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	756109 AG 9 REALTY INCOME CORPORATION.....	11,964,245	9,183,000	XXX	03/15/2035.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	TREASURY.....	912828 K7 4 United States Treasury.....	3,520,640	3,450,000	XXX	08/15/2025.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	TREASURY.....	912828 K7 4 United States Treasury.....	40,227,138	39,420,000	XXX	08/15/2025.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	742718 DF 3 PROCTER & GAMBLE CO.....	9,033,494	6,500,000	XXX	03/05/2037.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	TREASURY.....	912828 5W 6 United States Treasury.....	16,220,316	15,000,000	XXX	01/15/2029.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97....	TREASURY.....	912828 5M 8 United States Treasury.....	1,863,718	1,665,000	XXX	11/15/2028.	IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02....	TREASURY.....	912810 RK 6 United States Treasury.....	656,341	610,000	XXX	02/15/2045.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97....	TREASURY.....	912810 RD 2 United States Treasury.....	2,242,791	1,689,000	XXX	11/15/2043.	IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02....	TREASURY.....	912810 RM 2 United States Treasury.....	401,588	339,000	XXX	05/15/2045.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97....	TREASURY.....	912810 RN 0 United States Treasury.....	2,749,607	2,382,000	XXX	08/15/2045.	IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02....	TREASURY.....	912810 RQ 3 United States Treasury.....	908,873	843,000	XXX	02/15/2046.	IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02....	TREASURY.....	912810 RS 9 United States Treasury.....	1,283,869	1,186,000	XXX	05/15/2046.	IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02....	TREASURY.....	912810 RT 7 United States Treasury.....	2,052,268	2,003,000	XXX	08/15/2046.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	TREASURY.....	912796 TD 1 United States Treasury.....	10,980,225	11,150,000	XXX	08/13/2020.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	TREASURY.....	912796 SR 1 United States Treasury.....	20,625,287	20,865,000	XXX	05/21/2020.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	TREASURY.....	912828 3D 0 United States Treasury.....	10,506,961	10,100,000	XXX	10/31/2024.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	532457 BS 6 ELI LILLY AND COMPANY.....	2,491,740	2,180,000	XXX	03/15/2039.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	718172 AC 3 PHILIP MORRIS INTERNATIONAL INC.....	24,044,596	17,354,000	XXX	05/16/2038.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMO031MB27....	TREASURY.....	912828 W4 8 United States Treasury.....	1,727,461	1,689,000	XXX	02/29/2024.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	594918 AD 6 MICROSOFT CORPORATION.....	4,516,358	3,300,000	XXX	06/01/2039.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	66988A AB 0 NOVANT HEALTH INC.....	14,956,967	14,559,000	XXX	11/01/2019.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97....	TREASURY.....	912828 W4 8 United States Treasury.....	1,214,029	1,187,000	XXX	02/29/2024.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97....	TREASURY.....	912828 XH 8 United States Treasury.....	11,315,294	11,290,000	XXX	06/30/2020.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	548661 DQ 7 LOWES COMPANIES INC.....	1,882,185	1,751,000	XXX	05/03/2047.	IV.....

QE09.4

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	TREASURY	United States Treasury	20,917,057	20,741,000	XXX	05/15/2026	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	PHILIP MORRIS INTERNATIONAL INC	20,918,226	15,098,000	XXX	05/16/2038	IV
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	TREASURY	United States Treasury	20,103,294	19,252,000	XXX	11/15/2025	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	PFIZER INC	1,919,385	1,630,000	XXX	09/15/2048	IV
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	CORPORATE	PEPSICO INC	14,212,424	13,300,000	XXX	10/15/2027	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	TREASURY	United States Treasury	8,251,816	8,080,000	XXX	12/31/2022	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	TREASURY	United States Treasury	28,646,466	28,050,000	XXX	12/31/2022	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3VO5H2G7GRS05BHJ91	CORPORATE	PAYPAL HOLDINGS INC	15,056,187	15,000,000	XXX	10/01/2029	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3VO5H2G7GRS05BHJ91	CORPORATE	PAYPAL HOLDINGS INC	5,020,717	5,000,000	XXX	10/01/2024	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	PANASONIC CORP	14,147,897	13,710,000	XXX	07/19/2029	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	ONCOR ELECTRIC DELIVERY COMPANY LLC	12,766,962	10,772,000	XXX	11/15/2048	IV
DEUTSCHE BANK AG	7LTFWFZYICNSX8D621K86	US AGENCY - LOAN BACKED	FHLMC GOLD 30YR	1,897,675	2,050,000	XXX	09/01/2047	IV
DEUTSCHE BANK AG	7LTFWFZYICNSX8D621K86	US AGENCY - LOAN BACKED	FHLMC GOLD 30YR	2,198,769	2,354,000	XXX	03/01/2048	IV
DEUTSCHE BANK AG	7LTFWFZYICNSX8D621K86	US AGENCY - LOAN BACKED	FHLMC GOLD 30YR	854,594	1,000,000	XXX	09/01/2047	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	AEP TRANSMISSION COMPANY LLC	14,610,861	12,500,000	XXX	09/15/2048	IV
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	CASH	Cash	919,139	919,139	XXX		IV
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	CASH	Cash	93,968	93,968	XXX		IV
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	CASH	Cash	313,140,176	313,140,176	XXX		IV
Ice Clear US Inc	549300HWWR1D8OTS2G29	CASH	Cash	17,057,891	17,057,891	XXX		IV
Ice Clear US Inc	549300HWWR1D8OTS2G29	CASH	Cash	3,287,198	3,287,198	XXX		IV
Ice Clear US Inc	549300HWWR1D8OTS2G29	CASH	Cash	131,501	131,501	XXX		IV
Ice Clear US Inc	549300HWWR1D8OTS2G29	CASH	Cash	19,829	19,829	XXX		IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	CASH	Cash	9,710,000	9,710,000	XXX		IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	CASH	Cash	46,180,000	46,180,000	XXX		IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	CASH	Cash	298,650,000	298,650,000	XXX		IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	CASH	Cash	1,350,000	1,350,000	XXX		IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	CASH	Cash	2,200,000	2,200,000	XXX		IV
UBS AG	BFM8T61CT2L1QCEMIK50	CASH	Cash	2,240,000	2,240,000	XXX		IV
UBS AG	BFM8T61CT2L1QCEMIK50	CASH	Cash	42,330,000	42,330,000	XXX		IV
UBS AG	BFM8T61CT2L1QCEMIK50	CASH	Cash	4,620,000	4,620,000	XXX		IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CASH	Cash	50,432,000	50,432,000	XXX		IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CASH	Cash	41,210,000	41,210,000	XXX		IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CASH	Cash	1,010,000	1,010,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	ABBOTT LABORATORIES	1,234,135	950,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	AMAZON.COM INC	10,807,542	10,150,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	BURLINGTON NORTHERN SANTA FE LLC	918,226	647,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	BLACKROCK INC	12,073,895	11,830,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	ARCHER DANIELS MIDLAND CO	21,569,694	17,350,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	APPLE INC	18,116,865	18,500,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	AMAZON.COM INC	6,746,122	5,620,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	BURLINGTON NORTHERN SANTA FE LLC	868,553	612,000	XXX		IV
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	CASH	Cash	260,000	260,000	XXX		IV
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	CASH	Cash	1,740,000	1,740,000	XXX		IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CASH	Cash	53,000,000	53,000,000	XXX		IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CASH	Cash	31,830,000	31,830,000	XXX		IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CASH	Cash	388,000	388,000	XXX		IV

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CASH.....	Cash.....	2,472,000	2,472,000	XXX		IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CASH.....	Cash.....	4,150,000	4,150,000	XXX		IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CASH.....	Cash.....	3,620,000	3,620,000	XXX		IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CASH.....	Cash.....	550,000	550,000	XXX		IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CASH.....	Cash.....	94,740,000	94,740,000	XXX		IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CASH.....	Cash.....	50,000,000	50,000,000	XXX		IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CASH.....	Cash.....	13,715,000	13,715,000	XXX		IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CASH.....	Cash.....	93,748,000	93,748,000	XXX		IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CASH.....	Cash.....	26,290,000	26,290,000	XXX		IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	CASH.....	Cash.....	27,770,000	27,770,000	XXX		IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	CASH.....	Cash.....	50,000,000	50,000,000	XXX		IV.....
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573...	CASH.....	Cash.....	38,150,000	38,150,000	XXX		IV.....
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573...	CASH.....	Cash.....	174,270,000	174,270,000	XXX		IV.....
ROYAL BANK OF CANADA.....	ES7IP3U3RHIGC71XBU11...	CASH.....	Cash.....	10,380,000	10,380,000	XXX		IV.....
NOMURA GLOBAL FINANCIAL PRODUCTS INC.....	0Z3VO5H2G7GRS05BHJ91...	CASH.....	Cash.....	11,010,000	11,010,000	XXX		IV.....
MIZUHO CAPITAL MARKETS LLC.....	OV6W8S6QX2D1J857QP30...	CASH.....	Cash.....	1,970,000	1,970,000	XXX		IV.....
MIZUHO CAPITAL MARKETS LLC.....	OV6W8S6QX2D1J857QP30...	CASH.....	Cash.....	16,970,000	16,970,000	XXX		IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804....	CASH.....	Cash.....	950,000	950,000	XXX		IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804....	CASH.....	Cash.....	14,200,000	14,200,000	XXX		IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528...	CASH.....	Cash.....	31,860,000	31,860,000	XXX		IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528...	CASH.....	Cash.....	118,703,000	118,703,000	XXX		IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528...	CASH.....	Cash.....	27,360,000	27,360,000	XXX		IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528...	CASH.....	Cash.....	57,580,000	57,580,000	XXX		IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528...	CASH.....	Cash.....	14,770,000	14,770,000	XXX		IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	500,000	500,000	XXX		IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	1,000,000	1,000,000	XXX		IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	3,500,000	3,500,000	XXX		IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	14,500,000	14,500,000	XXX		IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	454,996,780	454,996,780	XXX		IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	32,400,000	32,400,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3128QS M9 4 FHMLC POOL # 1G2184.....	1,524,679	50,003,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3128PX RB 4 FGOLD 15YR.....	1,765,617	6,791,923	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3128P7 6A 6 FGOLD 20YR.....	2,184,819	4,546,334	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3128NH WS 8 FH 7/1 12M Libor ARM.....	2,070,882	52,992,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3128M5 BM 1 FHLMC GOLD 30YR GIANT.....	1,392,650	52,480,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	31307D WK 8 FGOLD 15YR.....	3,415,685	8,943,665	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	293791 AF 6 ENTERPRISE PRODUCTS OPERATING LLC.....	17,919,579	13,000,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	931142 EB 5 WALMART INC.....	3,534,825	3,016,000	XXX		IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CORPORATE.....	25468P DV 5 TWDC ENTERPRISES 18 CORP.....	24,044,874	22,559,000	XXX		IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CORPORATE.....	25468P DV 5 TWDC ENTERPRISES 18 CORP.....	910,250	854,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	12201P AN 6 CONOCOPHILLIPS CANADA FUNDING CO I.....	20,818,053	14,290,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	254687 DY 9 WALT DISNEY CO.....	11,308,960	8,000,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	31307E P3 2 FGOLD 15YR.....	1,132,723	3,048,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	31307L R7 5 FGOLD 15YR.....	2,787,641	5,300,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3132XC SA 4 FHLMC GOLD 30YR GIANT.....	1,155,852	1,257,000	XXX		IV.....

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132WP WX 1 FHLMC GOLD 30YR.....	2,890,565	3,733,413	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132WP UA 3 FHLMC GOLD 30YR.....	1,501,424	1,650,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132WK ZX 9 FHLMC GOLD 30YR.....	5,841,295	7,497,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132WF 4G 1 FHLMC GOLD 30YR.....	4,670,957	6,500,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132VQ E8 5 FHLMC GOLD 30YR.....	2,168,707	2,002,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132VP MX 3 FHLMC GOLD 30YR.....	1,121,161	1,062,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132VN H4 8 FHLMC GOLD 30YR.....	16,413,010	15,500,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132VN EQ 2 FHLMC GOLD 30YR.....	1,112,275	1,020,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132LP SJ 9 FHLMC GOLD 20YR.....	2,115,762	3,347,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132LN 6T 6 FHLMC GOLD 20YR.....	5,664,881	8,340,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132L6 JB 8 FHLMC GOLD 30YR CASH ISSUANCE.....	4,765,410	7,471,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132KE RN 7 FHLMC GOLD 15YR CASH ISSUANCE.....	2,719,738	6,089,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132KE LW 3 FHLMC GOLD 15YR CASH ISSUANCE.....	3,127,497	7,800,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132JA 6F 7 FHLMC GOLD 30YR.....	2,007,245	3,610,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	31307N B6 0 FGOLD 15YR.....	4,580,339	8,456,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132QV NJ 6 FHLMC GOLD 30YR.....	3,644,788	7,225,000	XXX		IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUQXSJ21A208....	CORPORATE.....	25468P CN 4 TWDC ENTERPRISES 18 CORP.....	2,662,555	2,617,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	20030N AC 5 COMCAST CORPORATION.....	12,174,089	8,550,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	20030N AK 7 COMCAST CORPORATION.....	13,733,074	9,732,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	17275R AF 9 CISCO SYSTEMS INC.....	20,322,916	14,800,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	209111 EL 3 CONSOLIDATED EDISON COMPANY OF NEW YORK INC.....	6,496,113	4,930,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	20030N CU 3 COMCAST CORPORATION.....	2,139,557	1,850,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	983024 AL 4 WYETH LLC.....	20,483,350	15,000,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	20825C AP 9 CONOCOPHILLIPS.....	8,940,288	6,500,000	XXX		IV.....
0299999999. Totals.....				3,567,137,325	3,863,756,817	XXX	XXX	XXX

QE09.7

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

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

NONE

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2		3	4	5	6	7
CUSIP Identification	Description		Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations							
912828	4L	1		1	20,809,375	19,880,367	04/30/2023
912828	5A	4		1	102,140,625	99,773,381	09/15/2021
912828	L9	9		1	29,859,375	29,848,825	10/31/2020
0199999	U.S. Government - Issuer Obligations				152,809,375	149,502,573	XXX
U.S. Government - Residential Mortgage-Backed Securities							
36202E	6E	4		1	4,216,622	3,942,854	06/20/2039
36225B	ND	6		1	1,094,256	964,583	05/15/2031
36241K	HR	2		1	6,723	6,715	06/15/2020
36241K	LQ	9		1	451,410	400,258	01/15/2037
36292C	BU	7		1	919,542	799,373	07/15/2035
0299999	U.S. Government - Residential Mortgage-Backed Securities				6,688,553	6,113,783	XXX
0599999	Total - U.S. Government				159,497,928	155,616,356	XXX
All Other Governments - Issuer Obligations							
29246B	AE	8		2FE	210,280	199,430	07/18/2029
857006	AE	0		1FE	2,014,690	1,999,253	05/04/2022
0699999	All Other Governments - Issuer Obligations				2,224,970	2,198,683	XXX
1099999	Total - All Other Governments				2,224,970	2,198,683	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Issuer Obligations							
3130AC	LL	6		1	33,507,370	33,500,000	10/19/2022
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations				33,507,370	33,500,000	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities							
20753Q	AA	7		2FE	381,175	381,181	04/25/2031
30711X	EK	6		1	669,736	669,677	07/25/2029
30711X	WS	9		1	266,671	266,630	05/25/2030
3128JR	HD	1		1	162,119	158,978	01/01/2035
3128LB	2V	9		1	96,427	87,026	06/01/2038
3128M7	QY	5		1	471,085	431,891	06/01/2039
3128M8	B6	0		1	2,058,226	1,997,386	10/01/2040
3128M9	U2	6		1	1,522,974	1,530,265	10/01/2043
3128NC	B8	6		1	348,038	339,586	02/01/2035
3128NG	ER	2		1	538,108	511,356	09/01/2036
3128QS	4A	1		1	108,075	106,246	01/01/2037
31292H	4K	7		1	364,073	318,152	12/01/2033
31292S	CF	5		1	320,703	320,928	12/01/2044
3131WQ	NR	4		1	6,183,480	5,913,945	09/01/2040
3131WQ	NU	7		1	12,844,099	12,286,769	09/01/2040
3131WQ	PX	9		1	11,021,886	10,535,545	09/01/2040
3131WQ	QQ	3		1	9,628,442	9,202,672	09/01/2040
3131WR	AS	4		1	7,644,554	7,501,388	12/01/2040
3131WR	FX	8		1	26,844,953	24,811,431	01/01/2041
3131WR	GC	3		1	5,315,801	4,993,136	01/01/2041
3131X5	YM	8		1	5,673,802	5,577,587	09/01/2025
3131XP	QJ	0		1	5,302,720	5,273,808	01/01/2044
3131XR	NV	2		1	3,292,350	3,277,222	04/01/2045
3131XT	6S	4		1	4,829,682	4,864,809	03/01/2046
3131XT	7C	8		1	9,222,493	9,282,013	03/01/2046
3131XX	QU	8		1	31,491,747	31,464,065	09/01/2047
3131XY	GY	9		1	29,352,812	29,181,325	11/01/2047
31326K	B3	0		1	3,095,975	3,137,916	10/01/2045
31326K	HW	0		1	7,980,779	8,094,094	10/01/2045
31329J	FD	4		1	16,829,308	16,087,101	09/01/2040
31329J	HT	7		1	12,041,293	11,758,174	03/01/2042
31329K	NJ	9		1	7,380,255	7,013,412	01/01/2031
31329N	CC	0		1	28,356,716	28,142,803	09/01/2045
3132A5	HQ	1		1	37,213,755	37,034,558	10/01/2047
3132A9	Q7	5		1	2,823,383	2,840,527	08/01/2030
3132AA	NA	8		1	11,248,568	11,084,021	01/01/2044
3132AA	R7	1		1	14,739,699	14,558,748	01/01/2045
3132AA	RQ	9		1	5,202,493	5,093,770	10/01/2045
3132AC	EP	1		1	52,243,789	52,286,117	09/01/2047
3132QT	HS	8		1	1,051,821	1,053,151	10/01/2045
3137G0	LT	4		1	210,064	209,933	04/25/2029
3137G0	PE	3		1	7,450,507	7,445,117	10/25/2029
3138A4	X7	5		1	9,052,801	8,453,392	01/01/2041
3138A4	Y3	3		1	3,826,423	3,821,531	01/01/2026
3138E0	RK	7		1	14,539,175	14,022,526	12/01/2041
3138EK	AQ	8		1	6,495,977	6,384,271	11/01/2042
3138EK	H6	5		1	5,879,091	5,830,391	12/01/2042
3138EL	JN	4		1	10,643,367	10,193,662	06/01/2042
3138EM	QY	0		1	942,416	987,322	09/01/2043
3138EQ	RZ	7		1	47,046,563	47,010,029	11/01/2045
3138ER	JQ	4		1	4,946,501	4,957,603	10/01/2046
3138ER	P8	7		1	8,688,765	8,458,254	10/01/2046
3138LT	L6	3		1	4,286,454	4,250,616	06/01/2042
3138LU	S2	2		1	2,128,540	2,090,229	06/01/2042

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

Reinvested Collateral Assets Owned Current Statement Date

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

1	2		3	4	5	6	7
CUSIP Identification	Description		Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
3138M6	A4	9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR.....	1.....	2,255,252	2,245,508	10/01/2027.....
3138NX	RW	9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	7,978,292	7,941,438	01/01/2043.....
3138WC	CL	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	1,747,424	1,732,632	07/01/2044.....
3138WD	3S	8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	10,089,529	10,052,559	02/01/2045.....
3138WE	KK	4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS.....	1.....	3,955,947	3,946,404	04/01/2045.....
3138WE	KT	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	3,994,807	3,979,562	04/01/2045.....
3138WE	QJ	1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR.....	1.....	5,184,317	5,227,528	05/01/2030.....
3138WE	XE	4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS.....	1.....	4,225,329	4,203,822	06/01/2045.....
3138WF	2Z	8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	25,881,510	25,894,171	11/01/2045.....
3138WF	BX	3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	6,970,282	6,846,272	07/01/2045.....
3138WG	3W	2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	34,911,556	35,121,495	05/01/2046.....
3138WG	5R	1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	18,501,430	18,545,498	05/01/2046.....
3138WG	LA	0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	28,743,983	28,947,254	02/01/2046.....
3138WH	EX	6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	17,134,597	17,125,159	06/01/2046.....
3138WK	4W	2	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS98.....	1.....	11,714,048	11,718,488	06/01/2032.....
3138WK	QV	0	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS94.....	1.....	18,218,596	17,804,137	04/01/2047.....
3138WX	4U	8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	2,354,298	2,283,187	06/01/2043.....
3138WZ	U2	6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	2,386,528	2,357,316	08/01/2043.....
3138XR	QF	9	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12.....	1.....	1,107,736	1,099,406	08/01/2044.....
3138XU	QR	6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR.....	1.....	1,352,515	1,355,532	05/01/2029.....
3138XY	CD	4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	64,892,840	63,982,921	02/01/2042.....
3138YK	WB	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	1,487,714	1,465,528	05/01/2045.....
3138YK	X5	7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	6,652,238	6,594,164	06/01/2045.....
3138YX	FR	1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	4,185,790	4,096,756	08/01/2045.....
31392R	E3	1	FHLMC FHLMC_2469.....	1.....	594,392	501,451	07/15/2032.....
31400H	AV	5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12.....	1.....	92,491	90,466	02/01/2033.....
31402Q	SE	2	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12.....	1.....	88,331	86,814	10/01/2034.....
31403D	QW	2	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 12.....	1.....	480,265	467,667	07/01/2036.....
31406L	3S	5	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y.....	1.....	1,189,639	1,125,145	12/01/2036.....
31406W	R3	0	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12.....	1.....	231,142	226,172	06/01/2035.....
31406W	R8	9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12.....	1.....	617,983	598,289	08/01/2035.....
31409J	KP	4	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12.....	1.....	216,325	203,742	06/01/2036.....
31409V	J6	1	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y.....	1.....	722,116	686,786	11/01/2036.....
31409X	EC	9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y.....	1.....	282,847	266,622	04/01/2037.....
3140E1	AW	3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	9,627,131	9,626,672	09/01/2045.....
3140E8	YM	4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	12,323,990	12,321,369	11/01/2045.....
3140E8	YT	9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	3,758,100	3,757,192	11/01/2045.....
3140EU	GT	0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	13,829,975	13,893,814	02/01/2046.....
3140F0	G5	7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	6,960,814	6,995,228	10/01/2046.....
3140FE	4E	1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD.....	1.....	39,924,970	40,359,640	04/01/2047.....
3140GS	PZ	9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH.....	1.....	18,997,985	19,030,772	09/01/2032.....
3140H6	N8	8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ49.....	1.....	10,448,618	10,300,588	02/01/2048.....
3140HB	JA	7	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS.....	1.....	21,872,435	21,142,985	06/01/2048.....
3140J6	A3	1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM.....	1.....	15,537,433	15,502,430	10/01/2047.....
3140J7	LR	4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM30.....	1.....	9,260,613	9,229,409	10/01/2047.....
3140Q7	UC	9	FEDERAL NATIONAL MORTGAGE ASSO POOL # CA.....	1.....	19,041,238	19,072,834	10/01/2032.....
3140Q9	C2	7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA18.....	1.....	14,797,321	14,535,587	06/01/2048.....
31410A	UG	9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12.....	1.....	219,295	212,546	05/01/2036.....
31410F	RV	9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y.....	1.....	125,401	122,809	09/01/2035.....
31410L	K3	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	1,422,261	1,390,248	12/01/2042.....
31412B	M6	6	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y.....	1.....	832,895	792,521	11/01/2035.....
31416Q	EZ	4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....	1.....	10,920,967	10,473,738	09/01/2040.....
31416X	RN	2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y.....	1.....	5,089,227	4,884,046	02/01/2031.....
31417A	H8	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....	1.....	3,424,824	3,279,970	11/01/2041.....
31417F	3E	6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	5,840,508	5,722,319	04/01/2043.....
31417G	RY	4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	19,067,198	18,980,148	05/01/2043.....
31417G	XM	3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	788,897	793,144	06/01/2043.....
31417Y	UM	7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y.....	1.....	7,003,996	6,752,499	12/01/2030.....
31417Y	VJ	3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA.....	1.....	9,468,188	8,999,425	01/01/2031.....
31417Y	VV	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y.....	1.....	6,408,167	6,097,712	02/01/2031.....
31418A	KW	7	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA.....	1.....	780,696	770,831	10/01/2042.....
31418B	T5	5	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA.....	1.....	331,750	335,160	08/01/2045.....
31418C	S5	4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32.....	1.....	6,917,851	6,926,317	01/01/2048.....
31418C	XN	9	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA33.....	1.....	8,475,930	8,232,833	06/01/2048.....
31418M	3L	4	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12.....	1.....	398,745	371,484	12/01/2035.....
31418M	XJ	6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....	1.....	362,713	338,897	09/01/2036.....
31418S	2E	8	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD.....	1.....	9,138,789	8,761,165	09/01/2040.....
31418W	DA	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y.....	1.....	8,503,178	8,370,416	09/01/2025.....
31419B	4T	9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE1.....	1.....	32,936,428	31,587,425	09/01/2040.....
31419D	MM	0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AE.....	1.....	315,628	310,359	09/01/2025.....
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....				1,127,896,953	1,112,678,708	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	GT	0	STRUCTUREDAGENCYCREDITRISK RMBS DNA3-M2.....	1.....	455,600	456,808	04/25/2028.....
3137G0	HT	9	STRUCTUREDAGENCYCREDITRISK RMBS DNA1-M2.....	1.....	323,239	323,242	07/25/2028.....
3137G0	JF	7	STRUCTUREDAGENCYCREDITRISK RMBS HQA1-M2.....	1.....	522,221	522,759	09/25/2028.....
3137G0	KB	4	STRUCTUREDAGENCYCREDITRISK RMBS HQA2-M2.....	1.....	1,110,259	1,112,985	11/25/2028.....

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

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
3137G0 KX 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA3		1	8,901,421	8,879,253	03/25/2029
3137G0 NL 9	STRUCTURED AGENCY CREDIT RISK RMBS HQA1-M2		1	13,984,187	13,967,745	08/25/2029
3137G0 NW 5	FREDDIE MAC - STACR WHOLE CMO DNA2-M1		1	3,757,623	3,758,719	10/25/2029
3137G0 QC 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA2-M2		1	13,950,269	13,966,662	12/25/2029
3137G1 CK 1	STRUCTURED AGENCY CREDIT RISK RMBS SPI1-M1		1FM	994,160	977,867	02/25/2048
35563X AA 0	STACR_18-HQA2 RMBS HQA2-M1 144A		2FE	359,386	359,350	10/25/2048
35564C AN 7	FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8		1	12,565,146	11,880,024	11/25/2028
57563N AB 4	MASSACHUSETTS EDL FING AUTH ED MUNIBNDRE		1FE	4,221,010	4,082,746	05/25/2033
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities			61,144,521	60,288,160	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations			1,222,548,844	1,206,466,868	XXX

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

0258M0 DY 2	AMERICAN EXPRESS CREDIT CORP SENIOR CO		1FE	15,132,255	15,000,000	09/14/2020
05964H AD 7	BANCO SANTANDER SA SRBNCORPND		1FE	9,987,790	10,000,000	02/23/2023
17401Q AR 2	CITIZENS BANK NA PROVIDENCE R		2FE	5,035,455	5,000,000	03/29/2023
225433 AT 8	CREDIT SUISSE GROUP FUNDING GU SENIOR CO		2FE	3,132,972	2,995,254	06/09/2023
23341C AB 9	DNB BANK ASA DNB BANK ASA		1FE	21,262,038	21,015,262	06/02/2021
233851 CA 0	DAIMLER FINANCE NORTH AMERICA SENIOR COR		1FE	20,067,580	19,993,080	08/03/2020
251526 BT 5	DEUTSCHE BANK AG NEW YORK BRAN SENIOR CO		2FE	5,013,070	5,016,982	08/20/2020
257469 AJ 5	DOMINION ENERGY INC CORP BND		2FE	3,952,267	3,424,667	08/01/2033
36962G X7 4	GENERAL ELECTRIC CO GENERAL ELECTRIC CO		2FE	12,304,039	15,941,276	08/15/2036
404280 AZ 2	HSBC HOLDINGS PLC HSBC HOLDINGS PLC		1FE	10,187,890	10,000,000	05/25/2021
66765R AZ 9	NORTHWEST NATURAL GAS CO PUT 11/10/09 @		1FE	16,213,781	13,310,321	11/10/2027
674599 CV 5	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		2FE	10,112,500	10,000,000	08/13/2021
751277 AQ 7	RALSTON PURINA COMPANY RALSTON PURINA CO		1FE	11,383,980	11,310,131	02/15/2022
86960B AK 8	SVENSKA HANDELSBANKEN AB SVENSKA HANDELS		1FE	20,940,776	20,750,000	10/01/2020
90351D AC 1	UBS GROUP FUNDING SWITZERLAND UBS GROUP		1FE	15,191,430	15,000,000	09/24/2020
00912X B@ 2	AIR LEASE CORPORATION SENIOR CORP BND		1FE	30,000,000	30,000,000	11/06/2022
04317@ BC 1	ARTHUR J GALLAGHER & CO BND CORP		2	14,706,586	14,700,000	06/13/2024
04317@ BH 0	ARTHUR J GALLAGHER & CO SENIOR CORP BND		2	5,347,195	5,000,000	02/13/2024
375916 B* 3	GILDAN ACTIVEWEAR INC. SENIOR CORP BND		2	25,000,000	25,000,000	08/25/2023
42241@ AG 4	HEARST CORP SENIOR CORP BND		1	32,000,000	31,087,865	04/30/2025
48121@ AE 1	JRD HOLDINGS INC		2PL	4,800,000	4,800,000	04/25/2025
62927# AD 8	NFL VENTURES LP SENIOR CORP BND		1FE	3,919,936	3,871,511	03/31/2024
838518 E* 5	SOUTH JERSEY INDUSTRIES INC		2	25,692,735	25,400,000	04/25/2021
879360 B# 1	TELEDYNE TECHNOLOGIES INC SENIOR CORP BN		2	25,177,350	25,000,000	11/05/2020
89147L M# 4	TORTOISE ENERGY INFRASTRUCTURE SENIOR CO		1FE	10,000,000	10,000,000	06/14/2020
89147L N* 7	TORTOISE ENERGY INFRASTRUCTURE SENIOR CO		1FE	15,000,000	15,000,000	06/14/2025
89148B D# 5	TORTOISE MLP FUND INC SENIOR CORP BND		1FE	8,000,000	8,000,000	04/17/2021
F4733# AB 2	GROUPE AUCHAN SA SENIORCORPND		2	23,509,771	22,807,201	06/28/2022
G0369@ AK 2	ANGLIAN WATER SERVICES FINANCI CORP BOND		2FE	3,000,218	2,916,992	12/05/2021
Q0458* AE 9	AQUASURE FINANCE PTY LTD SECURED CORP BN		2FE	21,582,400	21,582,400	07/12/2027
Q9194# AK 1	TRANSURBAN FINANCE COMPANY PTY SENIORCOR		2	5,331,235	5,267,886	11/14/2021
05537G AA 3	BANCO CONTINENTAL SA CORP BND 144A		2FE	4,784,769	4,634,723	08/26/2022
62877P AA 2	NBK SPC LTD SENIOR CORP BND 144A		1FE	3,012,615	2,991,600	05/30/2022
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			440,782,633	436,817,151	XXX

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

004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST ABS 04-3		1FM	7,986,349	7,996,148	10/25/2034
02151D AC 8	CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A		1FM	12,558,960	11,084,909	09/25/2047
03072S E3 5	AMSI_05-R5 ABS 05-R5		1FM	301,935	301,534	07/25/2035
03463U AA 5	AOMT_19-4 WHOLECMO19-4144A		1FE	3,069,806	3,053,113	07/26/2049
040104 HD 6	ARGENT SECURITIES INC ARSL_04- ARSL_04-W		1FM	2,047,433	2,023,347	04/25/2034
04542B KB 7	ABFCN ABS PT5-A4		2FE	2,762,486	2,934,093	06/25/2034
05533F EX 5	BCP_11-R11 BCAP_11-R11A		1FM	183,761	184,138	11/26/2035
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 BCAP_15-RR3		1FE	2,256,910	2,271,467	02/27/2046
05969M AA 7	BAFC_14-R8 BANCFT_14-R8		1FE	4,449,704	4,418,093	06/26/2036
05990T AJ 6	BAFC_15-R2 BAFC_15-R2		1FM	10,525,961	10,458,100	09/29/2036
05991B AD 7	BAFC_15-R8 BAF_15-R8		1FM	1,292,833	1,287,021	06/26/2046
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION BAYV_06-A		1FM	1,884,178	1,870,073	02/28/2041
07325N DV 1	BAYV ABS_06-B-M2		1FM	4,158,894	3,924,516	04/28/2036
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN ABS16-SPL		1FM	4,791,849	4,739,818	06/28/2053
07332G AA 6	BOMFT_17-RT6 ABS17-RT6144A		1FM	784,417	767,821	10/28/2057
07333B AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP		1FM	613,857	599,107	06/28/2054
12557L AC 9	CIM_19-INV3 RMBS V3-A3 144A		1FE	1,016,297	1,013,622	08/25/2049
12650B AA 1	CSMC_15-RPL2 CSMC_15-RPL2		1FM	1,823,621	1,810,964	11/27/2036
12650V BJ 7	CSMC_15-10R CSMC_15-10R		1FM	2,335,242	2,341,281	10/27/2046
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1		1FM	3,440	16,446	05/25/2032
126673 EV 0	COUNTRYWIDE ASSET-BACKED CTFS ABS_04-8 M		1FM	692,563	691,453	01/25/2035
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2		1FM	2,522,271	2,512,001	11/25/2035
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS CFAB_03-4		1FM	378,233	346,753	03/25/2033
162765 AC 5	CHEC_04-1 CHEC_04-1		1FM	1,794,233	1,730,310	07/25/2034
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST CMLUTI_06		1FM	3,808,913	2,990,776	11/25/2036
225470 UB 7	ARMT_2006-1A ABS_06-CF1 B1		1FM	4,369,975	4,290,809	11/25/2035
33851L AD 6	FSMT_18-4 WHOLE CMO 8-4-A4		1FM	257,341	257,801	07/25/2048
36167C AA 4	ANGELOGORDONMORTGAGETRUSTG RMBS PL1-A1 1		1FE	3,451,636	3,454,687	10/25/2068
36228F 6M 3	GSAMP_04-AR1 GSAMP_04-AR1		1FM	478,559	478,526	06/25/2034
36242D 3W 1	GSAA_05-5 GSAA_05-6		1FM	2,005,756	2,001,866	06/25/2035

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
36248T AA 0	GSMT_14-5R GSMT_14-5R.....		1FE.....	6,926,780	6,855,907	04/28/2037.....
36248V AA 5	GSMT_15-6R GSMT_15-6R.....		1FM.....	8,562,555	8,433,017	02/26/2037.....
36254W AA 4	GSMT_15-8R RMBS 5-8R-A.....		1FM.....	9,760,151	9,721,879	04/26/2037.....
39539M AA 7	GPMF_07-AR3 GPMF_07-AR3.....		1FM.....	5,500,832	4,912,650	06/25/2037.....
43710L AC 8	HEAT_07-1 HEAT_07-1.....		1FM.....	1,463,075	1,460,795	05/25/2037.....
437303 AC 4	HOME PARTNERS OF AMERICA TRUST HPA_16-2.....		1FE.....	2,999,995	3,000,000	10/17/2033.....
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1.....		1FM.....	1,718,626	1,719,335	07/27/2036.....
46650J AD 6	JPMMT_18-6 WHOLECMO18-6144A.....		1FM.....	7,119,359	7,008,087	12/25/2048.....
46651D AC 0	JPMORGANMORTGAGETRUSTJPMRT RMBS INV2-A3.....		1FE.....	10,106,977	10,121,581	02/25/2050.....
52524G AA 0	LXS_07-7N CMO 07-7N 1A1A.....		1FM.....	4,830,939	4,587,137	06/25/2047.....
52525B AD 4	LXS_07-16N LXS_07-16N 2A2.....		1FM.....	19,739,124	18,039,046	09/25/2047.....
57643L CJ 3	MAST_04-OPT1 MABS_04-OPT1.....		1FM.....	381,572	341,007	02/25/2034.....
57643L EZ 5	MAST_04-OPT2 MABS_04-OPT2.....		1FM.....	440,942	319,084	09/25/2034.....
59023W AD 0	MLML_06-FF1 MLML_06-FF1.....		1FM.....	4,488,144	4,490,412	08/25/2036.....
61744C NT 9	MORGAN STANLEY ABS CAPITAL I MSAB_05-W2.....		1FM.....	4,897,282	4,776,133	02/25/2035.....
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M MSMR_14-R.....		1FM.....	495,309	504,444	11/26/2046.....
61765N AA 4	MORGAN STANLEY REREMIC TRUST M MSMR_15-R.....		1FM.....	1,623,837	1,617,880	10/26/2046.....
64352V LM 1	NCHET_05-3 ABS 2005-3 M4.....		1FM.....	1,146,541	1,037,112	07/25/2035.....
64830H AA 2	NEWRESIDENTIALMORTGAGELOAN RMBS PL2-A1 1.....		1FE.....	5,940,639	5,915,822	02/25/2059.....
67112V AL 9	OBX_19-INV2 RMBS 2-A11 144A.....		1FE.....	8,730,060	8,797,950	04/01/2049.....
67113K AJ 7	ONSBOWBAYFINANCIALLCOBX_1 RMBS -2A1A 14.....		1FE.....	9,758,205	9,752,003	07/25/2059.....
68389F GL 2	OOMLT_05-1 OOMLT_05-1.....		1FM.....	1,071,634	377,779	02/25/2035.....
71336W AA 3	PEPAU_21 SENIORWHOLECMO21144A.....		1FE.....	2,041,994	2,042,768	01/16/2060.....
71337H AB 3	PEPPER RESIDENTIAL SECURITIES PEPR_17.....		1FE.....	13,858,857	13,677,852	03/10/2058.....
76110W YM 2	RESIDENTIAL ASSET SECURITIES C RASC_04-K.....		1FM.....	2,286,992	1,975,832	06/25/2034.....
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO RAMP_04-R.....		1FM.....	1,517,071	1,514,811	08/25/2034.....
76112B TV 2	RAMP 2006-RS1 A13 ABS -RS6-M4.....		1FM.....	1,810,049	1,810,000	06/25/2035.....
76119H AA 8	RESI_18-1A ABS18-1A144A.....		1FE.....	1,739,001	1,738,949	11/10/2049.....
76120L AA 6	RESIMACPREMIERSERIESRESI_19 RMBS -2A-A1.....		1FE.....	10,000,000	10,000,000	02/10/2051.....
76120L AB 4	RESIMACPREMIERSERIESRESI_19 RMBS 2A-A3U.....		1FE.....	2,500,000	2,500,000	02/10/2051.....
81747W AG 2	SEMT2018-7.....		1FM.....	2,627,056	2,612,298	09/25/2048.....
86360L AE 6	STRUCTURED ASSET SECURITIES CO SASC_06-W.....		1FM.....	5,917,604	5,642,927	07/25/2036.....
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05- TMT_05-8H.....		1FM.....	218,310	216,905	07/25/2035.....
88156P AA 9	TMTS_06-7 TMTS_06-7.....		1FM.....	3,574,676	3,555,215	07/25/2037.....
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06- TMTS_06-9.....		1FM.....	2,680,057	2,606,738	10/25/2037.....
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT ABS18-314.....		1FM.....	14,219,244	13,713,974	05/25/2058.....
92537H AA 9	VERUSSECURITIZATIONTRUSTVER RMBS INV2-A1.....		1FE.....	2,133,350	2,127,582	07/25/2059.....
929227 4D 5	WASHINGTON MUTUAL CMO-03-AR6-A1.....		1FM.....	168,050	165,475	06/25/2033.....
94980G BF 7	WFHE_04-2 WFHE_04-2.....		1FM.....	6,632,931	6,553,589	05/25/2034.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			276,235,233	268,094,568	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
04410R AA 4	AHT_18-ASHF SENIOR CMBS SHF-A 144A.....		1FM.....	703,729	704,836	04/15/2035.....
04410R AG 1	AHT_18-ASHF SENIORCMBS18-ASHF144A.....		1FM.....	4,487,330	4,500,000	04/15/2035.....
04410R AJ 5	AHT_18-ASHF SENIORCMBS18-ASHF144A.....		1FM.....	6,730,997	6,750,996	04/15/2035.....
056059 AA 6	BX TRUST BX_18-IND SENIOR CMBS ND-A 144A.....		1FM.....	1,904,298	1,904,254	11/15/2035.....
05607K AA 9	BXMT_17-FL1 SENIOR CMBS FL1-A 144A.....		1FE.....	7,997,421	7,996,568	06/15/2035.....
10482T AG 7	BRAEMARHOTELS&RESORTSTRUST SUBCMBS18-PRM.....		1FM.....	4,974,943	4,991,334	06/15/2035.....
23306G AA 5	DBGS_2018-BIOD SENIOR CMBS BIOD-A 144A.....		1FM.....	1,856,273	1,856,278	05/15/2035.....
23306G AC 1	DBGSMORTGAGETRUSTDBGS_18-BI SUBSUBCMBS18.....		1FM.....	1,853,366	1,850,867	05/15/2035.....
23306G AE 7	DBGSMORTGAGETRUSTDBGS_18-BI SUBSUBCMBS18.....		1FM.....	1,844,070	1,843,480	05/15/2035.....
33830C AC 4	DBGS MORTGAGE TRUST DBGS_18-5B SUBCMBS18.....		1FE.....	4,913,521	4,912,146	06/15/2033.....
36255C AA 7	GPMT2018-FL1LTDGPMT_18-FL1 LCFSENIORCMBS.....		1FE.....	4,723,773	4,725,575	11/21/2035.....
432885 AA 9	HILTON USA TRUST HILT_18-ORL LCFSENIORCM.....		1FM.....	6,199,137	6,204,758	12/15/2034.....
437303 AA 8	HOME PARTNERS OF AMERICA TRUST HPA 2016.....		1FE.....	21,757,084	21,765,733	10/17/2033.....
437303 AB 6	HOME PARTNERS OF AMERICA TRUST SUB ABS 1.....		1FE.....	3,999,996	4,000,000	10/17/2033.....
43730T AA 1	HOME PARTNERS OF AMERICA TRUST SENIOR CM.....		1FE.....	4,179,949	4,156,427	07/17/2034.....
92257N AA 4	VELOCITYCOMMERCIALCAPITALLO SENIOR CMBS.....		1FE.....	3,798,278	3,770,492	07/25/2049.....
92258M AC 1	VCC_15-1 SUB CMBS -1-M2 144A.....		1FE.....	962,697	966,458	06/25/2045.....
92258T AC 6	VCC_16-2 SUB CMBS_16-2 M1.....		1FE.....	1,659,568	1,606,724	10/25/2046.....
92258V AA 5	VCC_17-2-AFL VCC_17-2.....		1FE.....	681,059	681,289	11/25/2047.....
92259B AA 8	VELOCITY COMMERCIAL CAPITAL VCC_18-2.....		1FE.....	5,794,263	5,680,517	10/26/2048.....
92259B AD 2	VELOCITY COMMERCIAL CAPITAL CMBS_18-2-M1.....		1FE.....	857,651	836,806	10/26/2048.....
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....			91,879,403	91,705,538	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
001746 AN 6	AMERICAN MONEY MANAGEMENT CORP ABS16-18A.....		1FE.....	5,450,846	5,500,000	05/26/2031.....
001746 AQ 9	AMERICAN MONEY MANAGEMENT CORP MEZZANINA.....		1FE.....	1,973,008	2,000,000	05/26/2031.....
00968F AA 4	AJAXMORTGAGELOANTRUSTAJAXM ABS 19-D-A1 1.....		1FE.....	9,139,603	9,170,147	09/25/2065.....
03765P AL 7	APIDOS CLO APID_15-21A ABS15-21A144A.....		1FE.....	13,204,400	13,300,000	07/18/2027.....
04016D AJ 4	ARES CLO LTD ARES_16-41A ABS16-41A144A.....		1FE.....	8,997,183	9,000,000	01/15/2029.....
04016V AA 3	ARESCLOLTDARES_18-47A ABS18-47A144A.....		1FE.....	4,942,932	5,000,000	04/15/2030.....
05377R DG 6	AESOP ABS 19-1A-A 144A.....		1FE.....	8,217,134	7,998,882	03/20/2023.....
055328 AJ 7	BCCMIDDLEMARKETCLO2018-1L ABS 1A-A1B 144.....		1FE.....	2,985,368	2,989,660	10/20/2030.....
056162 AQ 3	BABSN_15-1A SUBABS15-1A144A.....		1FE.....	6,832,832	7,000,000	01/20/2031.....
07333N AA 0	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL1.....		1FM.....	4,829,822	4,705,505	10/28/2064.....
12547U AN 8	CIFC FUNDING LTD CIFC_15-5A.....		1FE.....	7,885,787	8,000,000	10/25/2027.....
12550M AJ 9	CIFC FUNDING LTD CIFC_15-3A ABS15-3A144A.....		1FE.....	3,983,069	4,000,000	04/19/2029.....

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

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
12550M AN 0	CIFC FUNDING LTD CIFC_15-3A MEZZANINABS1		1FE	3,877,894	4,000,000	04/19/2029
126673 BB 7	COUNTRYWIDE ASSET-BACKED CTFES CWL_04-6		1FM	1,423,467	1,414,911	11/25/2034
14311N AL 8	CARLYLE GLOBAL MARKET STRATEGI ABS 4A-A1		1FE	4,999,217	5,000,000	07/20/2032
15032E AA 7	CEDF_17-8A SENIOR ABS 17-8A 144A		1FE	4,999,034	5,000,000	10/17/2030
15033E AA 6	CEDARFUNDINGLTD CEDF_18-9A SENIORABS18-9A		1FE	2,965,170	3,000,000	04/20/2031
17181T AG 6	CIFCFUNDINGLTD CIFC_18-4A ABS18-4A144A		2FE	1,439,024	1,500,000	10/17/2031
20267U AB 5	CBSLT_16-B CBSLT_16-B		1FE	1,843,204	1,814,546	10/25/2040
26244G AG 0	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	13,863,569	14,000,000	08/15/2031
26244K AS 5	DRYDEN SENIOR LOAN FUND DRSLF_ MEZZANINA		1FE	2,869,864	3,000,000	04/15/2031
26249M AQ 0	DRYDENSENIORLOANFUND DRSLF_ MEZZANINABS15		1FE	8,783,024	9,000,000	01/15/2031
26251L AC 8	DRSLF_18-64A		1FE	988,624	1,000,000	04/18/2031
36320M AL 2	GALAXYCLOLTD GALXY_15-20A ABS15-20A144A		1FE	1,977,539	2,000,000	04/20/2031
36320U AC 4	GALAXYCLOLTD GALXY_18-27A SENIORABS18-271		1FE	984,347	1,000,000	05/16/2031
36320W AL 0	GALAXYCLOLTD GALXY_15-21A SENIORABS15-21A		1FE	5,939,673	6,000,000	04/20/2031
36320W AN 6	GALAXYCLOLTD GALXY_15-21A		1FE	3,878,105	4,000,000	04/20/2031
38172H AA 2	GOLUBCAPITALPARTNERSCLOLTD ABS 9-45A-A 1		1FE	4,699,895	4,700,000	10/20/2031
38172H AC 8	GOLUBCAPITALPARTNERSCLOLTD ABS -45A-B1 1		1FE	3,750,526	3,750,000	10/20/2031
38172H AE 4	GOLUBCAPITALPARTNERSCLOLTD ABS 9-45A-C 1		1FE	1,701,721	1,700,000	10/20/2031
40436T AL 0	HIGHBRIDGEOANMANAGEMENTLTD ABS 6-A1R 14		1FE	8,992,634	9,000,000	01/20/2028
40436V AB 7	HIGHBRIDGE LOAN MANAGEMENT LTD HP SL_17-1		1FE	3,137,553	3,142,819	05/06/2030
466365 AA 1	JACKINTHEBOXFUNDINGLLC JA ABS 1A-A2I 144A		2FE	2,542,250	2,500,000	08/25/2049
466365 AB 9	JACKINTHEBOXFUNDINGLLC JA ABS A-A2II 144A		2FE	1,847,934	1,800,000	08/25/2049
52603J AA 8	LENDMARKFUNDINGTRUSTLFT_18- SENIORABS18-		1FE	9,332,056	8,999,774	04/20/2027
63939F AC 4	NAVIENT STUDENT LOAN TRUST NAV NAVSLT_15		1FE	11,733,992	11,597,697	07/25/2052
63939G AD 0	NAVIENTSTUDENTLOANTRUSTNAV NAVSL_15-2		1FE	4,994,700	4,975,991	08/25/2050
63940L AC 8	NAVSL_16-6A NAVSL_16-6A		1FE	10,165,711	10,000,000	03/25/2066
64031M AB 6	NSLT_15-1A NSLT_15-1A		1FE	6,106,556	5,715,288	06/25/2046
64033D AB 4	NSLT_13-3A NSLT_13-3A		1FE	4,651,845	4,846,648	07/25/2047
64033F AB 9	NSLT_13-4A NSLT_13-4A		1FE	12,587,249	12,409,277	01/25/2047
64033N AB 2	NELS_14-5A NELS_14-5A		1FE	5,984,565	5,705,368	05/25/2049
64033Q AC 3	NELS_15-2A NELS_15-2A		1FE	10,221,300	10,254,402	05/25/2049
67575B AN 9	OCTAGON INVESTMENT PARTNERS XX MEZZANINA		1FE	5,932,640	6,000,000	10/20/2026
67590B AQ 3	OCT16_13-1A SENIORABS13-1AR144A		1FE	987,425	1,000,000	07/17/2030
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT_15-		1FE	10,107,097	9,998,626	11/20/2028
70018A AA 8	PARKAVENUEINSTITUTIONALADVI ABS -2A-A1 1		1FE	2,500,000	2,500,000	10/15/2032
70018A AC 4	PARKAVENUEINSTITUTIONALADVI ABS -2A-A2 1		1FE	2,499,998	2,500,000	10/15/2032
76110W G3 4	RASC_04-KS10 ABS S10-M1		1FM	1,468,293	1,462,267	11/25/2034
78442G RA 6	SLMA ABS -9-A7A		1FE	7,443,200	7,509,520	01/25/2041
78447Y AD 4	SLMA_13-3 SLMA_13-3		1FE	973,413	1,008,055	09/25/2043
78469Q AK 8	SPS SERVICER ADVANCE RECEIVABL SPART_16-		1FE	8,621,742	8,626,286	11/15/2049
78469Q AM 4	SPS SERVICER ADVANCE RECEIVABL SPART_16-		1FE	1,606,726	1,607,143	11/15/2049
78469Q AN 2	SPS SERVICER ADVANCE RECEIVABL SUB ABS_1		2FE	4,987,873	4,987,714	11/15/2049
78469Q AT 9	SPART_18-T1 SPART_18-T1		1FE	5,677,157	5,600,000	10/17/2050
78485W AA 7	STARWOODCOMMERCIALMORTGAGET ABS19-FL1144		1FE	7,006,558	7,000,000	07/15/2038
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4		1FE	3,499,240	3,470,741	11/25/2025
83402V AB 7	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4		1FE	1,354,166	1,308,501	11/25/2025
83608G AN 6	SOUND POINT CLO LTD SNDPT_13-1 SENIORABS		1FE	1,982,946	2,000,000	01/26/2031
83608G AQ 9	SOUND POINT CLO LTD SNDPT_13-1 ABS_13-1A		1FE	1,960,301	2,000,000	01/26/2031
83610J AA 4	SOUND POINT CLO LTD SNDPT_18-1 SNDPT_18-		1FE	1,972,457	2,000,000	04/15/2031
85172M AA 2	SLFT_15-BA SLFT_15-BA		1FE	30,333,720	29,993,649	05/15/2028
860444 AS 7	STEWART PARK CLO LTD STWRT_15- MEZZANINA		1FE	11,176,772	11,500,000	01/15/2030
86268H AA 6	STRTA_18-1A ABS 18-1A-A 144A		1FE	4,985,626	5,000,000	01/15/2031
88432G AL 1	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A		1FE	9,998,309	10,000,000	10/15/2027
88432G AQ 0	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A		1FE	4,956,974	5,000,000	10/15/2027
89173U AA 5	TWPT_17-4 ABS 7-4-A1 144A		1FM	4,632,113	4,477,778	06/25/2057
89289E AA 2	TRALEECDOLDTRAL_19-6A ABS -6A-A1 144A		1FE	9,000,327	9,000,000	10/25/2032
92912Q AB 2	VOYACLOLTDVOYA_14-3A VOYA_14-3A		1FE	845,283	850,067	07/25/2026
92913U AS 5	VOYA CLO LTD VOYA_15-3A MEZZANINABS14-1A		1FE	9,920,224	10,000,000	10/20/2031
92914X AN 9	VOYA CLO LTD VOYA_15-2A ABS_02-1 B1 144A		1FE	9,899,185	10,006,417	07/23/2027
92916G AC 8	ING INVESTMENT MANAGEMENT CLO INGIM_12-4		1FE	17,070,601	17,000,000	10/15/2028
92916W AA 7	ING INVESTMENT MANAGEMENT CLO SENIORABS1		1FE	16,823,047	17,000,000	04/25/2031
92916W AC 3	ING INVESTMENT MANAGEMENT CLO ABS13-2A14		1FE	10,741,358	11,000,000	04/25/2031
92917A AA 4	VOYACLOLTDVOYA_18-1A ABS18-1A144A		1FE	2,973,577	3,000,000	04/19/2031
78616# AB 4	SACRAMENTO KINGS SECURED CORP BND		2PL	12,661,359	12,661,359	07/01/2025
84858@ AA 3	SPIRIT AIRLINES 2015-1		2FE	8,357,713	7,926,519	04/01/2023
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities			476,681,646	476,485,557	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)			1,285,578,915	1,273,102,814	XXX
Hybrid Securities - Issuer Obligations						
R57779 BC 4	DNB BANK ASA DNB NOR BANK ASA		2FE	7,612,800	11,030,042	12/31/2049
4299999	Hybrid Securities - Issuer Obligations			7,612,800	11,030,042	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities						
857477 AX 1	STATE STREET CORP STATE STREET CORP		2FE	6,383,944	7,000,000	05/15/2028
86788L AA 8	SUNTRUST CAP III SUNTRUST CAPITAL III		3FE	22,012,230	24,075,000	03/15/2028
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities			28,396,174	31,075,000	XXX
4899999	Total - Hybrid Securities			36,008,974	42,105,042	XXX
Bank Loans - Acquired						

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

Reinvested Collateral Assets Owned Current Statement Date

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

1	2		3	4	5	6	7
CUSIP Identification	Description		Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
BME2L7 81 3	CTL LOGISTICS SA SENIOR SECURED TERM NOT.....			6*	717,229	717,229	06/30/2021
BME2P8 WS 1	STADCO LA LLC SECUREDREVOLVELOAN.....			2	5,913,478	5,913,478	05/01/2023
74966U AP 5	RPI FINANCE TRUST SENIOR SECURED TERM LO.....			2FE	4,854,572	4,795,699	03/27/2023
BHF0FZ LG 4	LEVEL 3 FINANCING INC SECURED TERM LOAN.....			2FE	12,015,000	11,977,194	02/22/2024
BHF0XQ NR 8	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED.....			2FE	4,971,194	4,919,381	07/08/2024
BRTB5R N1 3	CLEAN HARBORS INC. SECURED TERM LOAN.....			3FE	2,897,342	2,885,641	06/30/2024
BRTERT 8S 7	CROWN AMERICAS LLC SECUREDTERMLOAN.....			2FE	4,481,410	4,458,730	04/03/2025
BRTFDP Z8 1	LAMAR MEDIA CORP. SENIOR SECURED TERM LO.....			2FE	3,962,243	3,938,269	03/14/2025
BRTG1N FE 6	CHEMOURS COMPANY LLC SECUREDTERMLOAN.....			2FE	11,759,775	12,185,700	04/03/2025
BRTG9S QF 2	WYNDHAM HOTELS & RESORTS INC SENIOR SECU.....			2FE	8,213,783	8,127,530	05/30/2025
BRTHAP G6 5	UNITED AIRLINES INC.....			2FE	2,245,385	2,227,771	04/01/2024
BRTHD3 TC 4	MICROCHIP TECHNOLOGY INCORPORA SECUREDTE.....			2FE	8,899,888	8,865,834	05/29/2025
BRTHLA QH 1	OPEN TEXT CORP SECUREDTERMLOAN.....			2FE	10,878,659	10,833,673	05/30/2025
BRTLIV AU 0	UNITED RENTALS INC. SECUREDTERMLOAN.....			2FE	7,953,003	7,888,691	10/31/2025
BRTMH7 8C 3	UNIVERSAL HEALTH SERVICES INC SECUREDTER.....			2FE	4,984,211	4,949,002	10/31/2025
BRTMT9 TX 7	ENTEGRIS INC SECURED TERM LOAN.....			2FE	9,226,528	9,142,505	11/06/2025
BRTT8Q Z7 6	AVOLON TLB BORROWER 1 (US) LLC SECURED T.....			2FE	5,018,750	4,994,109	01/15/2025
BRTU7F GL 9	HILTON WORLDWIDE FINANCE LLC SECURED TER.....			2FE	9,175,836	9,117,204	06/22/2026
6299999	Bank Loans - Acquired.....				118,168,286	117,937,640	XXX
6399999	Total - Bank Loans.....				118,168,286	117,937,640	XXX
Totals							
6499999	Total - Issuer Obligations.....				636,937,148	633,048,449	XXX
6599999	Total - Residential Mortgage-Backed Securities.....				1,410,820,739	1,386,887,059	XXX
6699999	Total - Commercial Mortgage-Backed Securities.....				91,879,403	91,705,538	XXX
6799999	Total - Other Loan-Backed and Structured Securities.....				566,222,341	567,848,717	XXX
6999999	Total - Bank Loans.....				118,168,286	117,937,640	XXX
7099999	Subtotal - Bonds.....				2,824,027,917	2,797,427,403	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							
26433C 2# 1	DUFF & PHELPS UTILITIES INCOME DUFF & PH.....			RP1FEU	3,000,000	3,000,000	
26433C 3# 0	DUFF & PHELPS UTILITIES INCOME DUFF & PH.....			RP1FEU	6,000,000	6,000,000	
26433C 4# 9	DUFF & PHELPS UTILITIES INCOME DUFF & PH.....			RP1FEU	6,000,000	6,000,000	
G9188@ 12 2	EXPRO INTERNATIONAL GROUP LTD EXPRO INTE.....			P6*V	4	4	
7199999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....				15,000,004	15,000,004	XXX
7399999	Total - Preferred Stocks.....				15,000,004	15,000,004	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)							
15850@ 10 7	CHAMPION OPCO LLC CHAMPION OPCO LLC.....			U	2	2	
BME242 R6 1	EXPRO INTERNATIONAL GROUP HOLD.....			U	73	73	
7499999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....				75	75	XXX
7799999	Total - Common Stock.....				75	75	0
7899999	Total - Preferred and Common Stock.....				15,000,079	15,000,079	XXX
Cash (Schedule E Part 1 Type)							
000000 00 0	JP MORGAN.....				42,399,061	42,399,061	
9099999	Total - Cash (Schedule E Part 1 Type).....				42,399,061	42,399,061	XXX
Cash Equivalents (Schedule E Part 2 Type)							
313384 MN 6	FHLB INDIANAPOLIS PP.....				69,987,740	69,987,740	10/04/2019
313384 NC 9	FHLB INDIANAPOLIS PP AGENCYCASH.....				57,444,994	57,444,994	10/18/2019
313384 PG 8	FHLB INDIANAPOLIS PP AGENCYCASH.....				37,812,338	37,812,338	11/15/2019
912796 ST 7	UNITED STATES TREASURY TBILLCASH.....				69,019,449	69,019,449	11/21/2019
912796 VX 4	UNITED STATES TREASURY TBILLCASH.....				74,400,000	74,400,000	10/01/2019
912796 VZ 9	UNITED STATES TREASURY TBILLCASH.....				160,472,701	160,472,701	10/15/2019
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....				469,137,222	469,137,222	XXX
Other Assets							
000000 00 0	Derivative.....				3,000,430	3,000,430	
9299999	Total - Other Assets.....				3,000,430	3,000,430	XXX
9999999	Totals.....				3,353,564,709	3,326,964,195	XXX

General Interrogatories:

- The activity for the year: Fair Value \$....(303,777,728) Book/Adjusted Carrying Value \$....(368,721,228)
- Average balance for the year: Fair Value \$....3,182,385,795 Book/Adjusted Carrying Value \$....3,177,746,350

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of New York Mellon, NA.....	Pittsburgh, PA.....				1,429,487	(102,592)	(17,549,400)	XXX
Citibank, NA.....	Bahamas, Grand Bahamas.....		101,933	202,215	20,593,065	20,933,442	21,160,931	XXX
Citibank, NA.....	Delaware.....				6,884,249	6,953,863	7,315,623	XXX
Citibank, NA.....	New Castle, DE.....				(31,829,384)	(20,370,299)	(23,261,054)	XXX
Citibank, NA.....	New York, NY.....				(231,724)	371,040	531,997	XXX
Federal Home Loan Bank.....	Atlanta, GA.....				921,211	921,211	921,211	XXX
Federal Home Loan Bank.....	Des Moines, IA.....				264,871	61,647	61,647	XXX
Federal Home Loan Bank.....	Pittsburgh, PA.....				2,224,553	1,692,532	1,692,532	XXX
Federal Home Loan Bank of Boston.....	Boston, MA.....				453,703	69,327	69,327	XXX
Fifth Third Bank.....	Cincinnati, OH.....				25,021,345	140,209,484	20,375,548	XXX
First National Bank of Charlotte.....	Charlotte, NC.....				10,040,381	30,070,703	30,125,613	XXX
First Republic Bank.....	San Francisco, CA.....				14,359,019	14,388,947	74,450,300	XXX
JPMorgan Chase Bank, NA.....	London.....				475,243	2,570,021	356,120	XXX
JPMorgan Chase Bank, NA.....	New York, NY.....				1,396,790,551	1,621,243,302	1,126,105,108	XXX
PNC.....	Pittsburgh, Pennsylvania.....				140,855,809	201,251,363	60,424,383	XXX
Sumitomo Mitsui Banking Corporation.....	New York, NY.....				1,188,244	101,188,209	56,344,811	XXX
The Bank of Nova Scotia.....	Houston, TX.....				20,000,000	225,033,200	75,402,242	XXX
The Northern Trust Company.....	Chicago, IL.....				40,489,028	57,124,254	13,478,896	XXX
TriState Capital.....	Pittsburgh, PA.....				54,711,635	54,941,304	55,042,968	XXX
US Bank.....	Minneapolis, MN.....				15,858,814	1,420,427	(22,838)	XXX
Wells Fargo.....	Raleigh, NC.....				415,697	725,360	914,703	XXX
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			(226,888)	75,077	(66,659)	XXX
0199999. Total Open Depositories.....	XXX	XXX	101,933	202,215	1,720,688,909	2,460,771,822	1,503,874,009	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	101,933	202,215	1,720,688,909	2,460,771,822	1,503,874,009	XXX
0599999. Total Cash.....	XXX	XXX	101,933	202,215	1,720,688,909	2,460,771,822	1,503,874,009	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY BILL.....		09/05/2019.....		12/05/2019.....	24,913,218		33,218
	UNITED STATES TREASURY TBILLCASH.....		09/27/2019.....		10/03/2019.....	54,994,958		2,521
	UNITED STATES TREASURY TBILLCASH.....		09/30/2019.....		11/21/2019.....	69,019,449		66,733
	UNITED STATES TREASURY TBILLCASH.....		09/03/2019.....		11/29/2019.....	124,604,045		180,364
	UNITED STATES TREASURY TBILLCASH.....		09/26/2019.....		12/26/2019.....	119,489,346		23,646
	UNITED STATES TREASURY TBILLCASH.....		09/23/2019.....		10/01/2019.....	89,400,000		289,904
	UNITED STATES TREASURY TBILLCASH.....		09/30/2019.....		10/08/2019.....	143,948,035		169,659
	UNITED STATES TREASURY TBILLCASH.....		09/30/2019.....		10/15/2019.....	299,379,736		145,410
	UNITED STATES TREASURY.....		09/30/2019.....		10/22/2019.....	202,791,485		27,105
0199999	U.S. Government Bonds - Issuer Obligations.....					1,128,540,272	0	938,560
0599999	Total - U.S. Government Bonds.....					1,128,540,272	0	938,560
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.....		07/02/2019.....		10/02/2019.....	799,952		31,933
	FHLB INDIANAPOLIS PP.....		09/17/2019.....		10/04/2019.....	69,987,740		63,336
	FHLB INDIANAPOLIS PP AGENCYCASH.....		09/04/2019.....		10/18/2019.....	57,644,793		121,743
	FHLB INDIANAPOLIS PP AGENCYCASH.....		09/13/2019.....		11/08/2019.....	2,794,145		2,765
	FHLB INDIANAPOLIS PP AGENCYCASH.....		09/27/2019.....		11/15/2019.....	37,812,338		7,773
	FHLB INDIANAPOLIS PP AGENCYCASH.....		09/24/2019.....		11/20/2019.....	997,320		321
2599999	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					170,036,288	0	227,871
3199999	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					170,036,288	0	227,871
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	BAYER CORPORATION CPCASH.....		09/10/2019.....		12/02/2019.....	2,988,360		3,735
	DUPONT DE NEMOURS INC CPCASH.....		08/27/2019.....		11/12/2019.....	3,989,431		8,515
	EI DU PONT DE NEMOURS & CO.....		09/27/2019.....		12/04/2019.....	15,438,022		3,485
	ENTERGY CORP CPCASH.....		08/08/2019.....		11/01/2019.....	3,046,827		10,496
	ENTERGY CORP CPCASH.....		08/15/2019.....		11/15/2019.....	6,320,800		18,897
	KEURIG DR PEPPER INC CPCASH.....		08/28/2019.....		10/21/2019.....	1,997,506		12,360
	KEURIG DR PEPPER INC CPCASH.....		09/05/2019.....		10/25/2019.....	2,238,677		3,451
	MARRIOTT INTERNATIONAL INC CPCASH.....		08/12/2019.....		10/25/2019.....	7,987,587		25,738
	MARRIOTT INTERNATIONAL INC CPCASH.....		08/19/2019.....		10/30/2019.....	2,994,378		8,105
	MCCORMICK & COMPANY INCORPORAT CPCASH.....		09/05/2019.....		10/21/2019.....	8,239,855		16,689
	MONDELEZ INTERNATIONAL INC CPCASH.....		08/27/2019.....		10/25/2019.....	3,744,388		7,921
	SPIRE INC CPCASH.....		08/27/2019.....		10/16/2019.....	3,996,209		8,567
	SPIRE INC CPCASH.....		09/27/2019.....		10/28/2019.....	11,280,761		711
	BELL CANADA CPCASH.....		09/03/2019.....		11/05/2019.....	14,267,690		43,029
	NUTRIEN LTD CPCASH.....		09/05/2019.....		10/09/2019.....	949,531		2,986
	NUTRIEN LTD.....		09/26/2019.....		10/29/2019.....	14,974,094		3,694
	BAT INTERNATIONAL FINANCE PLC CPCASH.....		08/08/2019.....		11/06/2019.....	10,973,151		51,285
	BAT INTERNATIONAL FINANCE PLC CPCASH.....		09/03/2019.....		11/12/2019.....	3,989,482		6,732
	DANONE SA SENIOR CORP BND 144A.....		09/05/2019.....	1.691	10/30/2019.....	6,297,242	44,685	(27,119)
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					125,713,991	44,685	209,277
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					125,713,991	44,685	209,277
Total Bonds								
7799999	Subtotals - Issuer Obligations.....					1,424,290,551	44,685	1,375,708
8399999	Subtotals - Bonds.....					1,424,290,551	44,685	1,375,708

QE13

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 54 2	FIRST AMERICAN TREASURY OBLIG CLASS Z.....		09/30/2019.....			6,211,519		89,545
665279 87 3	NORTHERN INSTITUTIONAL TREASUR.....		09/25/2019.....			3,639,761		353,549
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						9,851,280	0	443,094
All Other Money Market Mutual Funds								
BRTTNP J0 5	USBANKMONEYMARKETITC2 STIFFUND.....		09/30/2019.....			11,014,406		196,344
608919 71 8	FEDERATED GOVT FEDERATED GOVERNMENT OBLI.....		09/03/2019.....			14,505,588		237,284
8699999. Total - All Other Money Market Mutual Funds.....						25,519,994	0	433,628
8899999. Total - Cash Equivalents.....						1,459,661,825	44,685	2,252,430

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