

QUARTERLY STATEMENT

OF THE

**BRIGHTHOUSE LIFE INSURANCE
COMPANY**

OF THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

**FOR THE QUARTER
ENDED MARCH 31, 2021**

LIFE AND ACCIDENT AND HEALTH

2021



LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Web Site Address www.brighthousefinancial.com

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

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

OFFICERS

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

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

OTHER

LYNN ANN DUMAIS RYAN ANTHONY FUHS
Vice President and Chief Accounting Officer 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 Dumais

LYNN ANN DUMAIS
Vice President and Chief Accounting Officer

JANET MARIE MORGAN
Vice President and Treasurer

Subscribed and sworn to before me this
19th day of April, 2021.

Deborah L. Matera
Notary for Dumais & Morgan

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

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

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	46,821,358,248		46,821,358,248	47,218,662,669
2. Stocks:				
2.1 Preferred stocks.....	58,641,876		58,641,876	72,087,610
2.2 Common stocks.....	442,770,647	3,369,091	439,401,556	444,385,718
3. Mortgage loans on real estate:				
3.1 First liens.....	10,265,744,811		10,265,744,811	10,772,781,613
3.2 Other than first liens.....	41,324,716		41,324,716	41,323,654
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....	1,456,083		1,456,083	1,612,758
5. Cash (\$.....1,471,796,370), cash equivalents (\$.....1,010,516,438) and short-term investments (\$.....186,505,506).....	2,668,818,314		2,668,818,314	4,288,590,760
6. Contract loans (including \$.....0 premium notes).....	843,499,863		843,499,863	883,746,942
7. Derivatives.....	1,940,985,727		1,940,985,727	3,238,651,548
8. Other invested assets.....	3,459,268,357	2,776,313	3,456,492,044	3,050,801,737
9. Receivables for securities.....	167,248,627		167,248,627	31,926,151
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	44,433,414	0	44,433,414	59,450,314
12. Subtotals, cash and invested assets (Lines 1 to 11).....	66,755,550,683	6,145,404	66,749,405,279	70,104,021,474
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	513,849,364		513,849,364	473,180,584
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	86,593,327	8,192,138	78,401,189	63,640,861
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	49,064,012		49,064,012	55,203,293
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	414,679,423		414,679,423	374,558,537
16.2 Funds held by or deposited with reinsured companies.....	350,542		350,542	1,037,870
16.3 Other amounts receivable under reinsurance contracts.....	1,241,363,508		1,241,363,508	599,522,018
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	1,767,553,380	1,341,729,947	425,823,433	420,699,889
19. Guaranty funds receivable or on deposit.....	14,309,611		14,309,611	14,342,275
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.....	53,084,996		53,084,996	53,062,079
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	71,543,304	56,986	71,486,318	68,969,374
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	70,967,942,150	1,356,124,475	69,611,817,675	72,228,238,254
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	117,860,920,908		117,860,920,908	115,969,277,551
28. Total (Lines 26 and 27).....	188,828,863,058	1,356,124,475	187,472,738,583	188,197,515,805

DETAILS OF WRITE-INS

1101. Deposits in connection with investments.....	44,433,414		44,433,414	59,450,314
1102.....			0	
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).....	44,433,414	0	44,433,414	59,450,314
2501. Miscellaneous.....	51,223,122	56,986	51,166,136	48,676,560
2502. Receivable from third party administrator.....	20,320,182		20,320,182	20,292,814
2503.....			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	71,543,304	56,986	71,486,318	68,969,374

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....42,351,801,736 less \$.....0 included in Line 6.3 (including \$.....19,841,646 Modco Reserve).....	42,351,801,736	44,344,056,744
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	58,477,402	60,699,804
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	2,390,006,352	2,415,744,345
4. Contract claims:		
4.1 Life.....	280,258,790	275,549,656
4.2 Accident and health.....	699,306	619,304
5. Policyholders' dividends/refunds to members \$.....(10,319,961) and coupons \$.....0 due and unpaid.....	(10,319,961)	(13,495,760)
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).....	5,556,202	5,576,153
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 \$.....50,463 accident and health premiums.....	2,443,781	1,971,309
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 \$.....(14,564,399) assumed and \$.....1,743,209,281 ceded.....	1,728,644,882	1,149,503,133
9.4 Interest Maintenance Reserve.....	659,346,358	618,586,878
10. Commissions to agents due or accrued - life and annuity contracts \$.....38,869,118, accident and health \$.....0 and deposit-type contract funds \$.....0.....	38,869,118	41,296,922
11. Commissions and expense allowances payable on reinsurance assumed.....	29,452,121	28,601,692
12. General expenses due or accrued.....	19,369,768	19,759,094
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(466,708,717) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(28,249,544)	318,003,812
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	20,477,597	23,777,856
15.1 Current federal and foreign income taxes, including \$.....12,525,504 on realized capital gains (losses).....	159,551,710	121,730,472
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	2,909,316	3,051,200
17. Amounts withheld or retained by reporting entity as agent or trustee.....	3,549,408	8,107,632
18. Amounts held for agents' account, including \$.....281,642 agents' credit balances.....	281,642	282,058
19. Remittances and items not allocated.....	108,201,500	193,265,895
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.....	1,205,163,808	1,013,724,358
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	178,889,641
24.04 Payable to parent, subsidiaries and affiliates.....	98,611,045	69,244,649
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	6,358,916,807	7,103,021,674
24.08 Derivatives.....	1,541,104,040	1,909,874,814
24.09 Payable for securities.....	715,089,306	45,086,512
24.10 Payable for securities lending.....	3,330,376,568	3,674,578,044
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	861,744,643	1,548,798,797
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	61,932,333,701	65,159,906,688
27. From Separate Accounts statement.....	117,519,126,745	115,627,850,290
28. Total liabilities (Lines 26 and 27).....	179,451,460,446	180,787,756,978
29. Common capital stock.....	75,000,000	75,000,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	811,670,000	811,670,000
33. Gross paid in and contributed surplus.....	4,935,279,527	4,935,279,527
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	2,199,328,610	1,587,809,300
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 \$.....341,794,163 in Separate Accounts Statement).....	7,946,278,137	7,334,758,827
38. Totals of Lines 29, 30 and 37.....	8,021,278,137	7,409,758,827
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	187,472,738,583	188,197,515,805

DETAILS OF WRITE-INS

2501. Cash collateral received on derivatives.....	775,203,145	1,426,304,865
2502. Miscellaneous.....	74,484,441	115,650,897
2503. Derivative instruments expense payable.....	12,057,057	6,843,035
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	861,744,643	1,548,798,797
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.....	2,068,865,325	1,858,457,864	8,037,777,711
2. Considerations for supplementary contracts with life contingencies.....	58,471,474	48,137,428	218,683,137
3. Net investment income.....	653,394,263	677,418,488	2,684,295,460
4. Amortization of Interest Maintenance Reserve (IMR).....	8,075,676	5,862,312	27,998,177
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(308,662,606)	2,227,561,495	(759,218,032)
6. Commissions and expense allowances on reinsurance ceded.....	311,767,486	47,552,375	199,271,999
7. Reserve adjustments on reinsurance ceded.....	(61,334,467)	(15,555,862)	(201,642,289)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	561,905,432	534,479,042	2,262,443,885
8.2 Charges and fees for deposit-type contracts.....	508	9,801	24,079
8.3 Aggregate write-ins for miscellaneous income.....	152,470,751	142,485,831	578,489,346
9. Totals (Lines 1 to 8.3).....	3,444,953,842	5,526,408,774	13,048,123,473
10. Death benefits.....	299,328,739	295,161,271	960,990,772
11. Matured endowments (excluding guaranteed annual pure endowments).....	78,529	116,328	586,274
12. Annuity benefits.....	803,422,243	635,522,138	2,611,832,914
13. Disability benefits and benefits under accident and health contracts.....	2,221,074	2,927,487	8,320,060
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	2,668,820,551	2,529,308,911	8,747,539,247
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	21,812,500	36,270,031	122,827,189
18. Payments on supplementary contracts with life contingencies.....	35,031,922	32,127,657	130,594,929
19. Increase in aggregate reserves for life and accident and health contracts.....	(1,994,477,410)	10,173,566,287	2,342,505,283
20. Totals (Lines 10 to 19).....	1,836,238,148	13,705,000,110	14,925,196,668
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	209,775,895	182,204,018	790,382,117
22. Commissions and expense allowances on reinsurance assumed.....	20,324,959	22,213,716	83,807,711
23. General insurance expenses and fraternal expenses.....	246,427,139	270,624,476	1,188,105,579
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	18,053,685	14,314,181	54,968,192
25. Increase in loading on deferred and uncollected premiums.....	2,100,741	1,867,030	1,424,070
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,047,941,951)	(1,104,479,282)	(3,560,770,002)
27. Aggregate write-ins for deductions.....	314,971,473	(109,241,960)	132,531,005
28. Totals (Lines 20 to 27).....	1,599,950,089	12,982,502,289	13,615,645,340
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	1,845,003,753	(7,456,093,515)	(567,521,867)
30. Dividends to policyholders and refunds to members.....	1,124,868	780,765	4,819,304
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	1,843,878,885	(7,456,874,280)	(572,341,171)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	5,920,607	(33,628,224)	(111,619,967)
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).....	1,837,958,278	(7,423,246,056)	(460,721,204)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....(455,993) (excluding taxes of \$....12,981,497 transferred to the IMR).....	(942,479,678)	493,731,235	(518,322,084)
35. Net income (Line 33 plus Line 34).....	895,478,600	(6,929,514,821)	(979,043,288)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	7,409,758,827	8,746,333,741	8,746,333,741
37. Net income (Line 35).....	895,478,600	(6,929,514,821)	(979,043,288)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....(220,563,628).....	(837,084,614)	5,172,231,857	1,720,115,809
39. Change in net unrealized foreign exchange capital gain (loss).....	(2,772,943)	(26,014,148)	18,269,187
40. Change in net deferred income tax.....	(158,863,116)	1,461,844,741	205,626,585
41. Change in nonadmitted assets.....	155,305,256	(505,925,056)	(88,820,056)
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.....	(191,439,450)	(57,770,167)	(215,159,149)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	(339,528,457)	(20,152,282)	(719,152,282)
47. Other changes in surplus in Separate Accounts Statement.....	309,029,508	(15,667,289)	762,555,501
48. Change in surplus notes.....			
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.....	0	0	(500,000,000)
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....	(18,921,820)	(18,972,634)	(75,890,535)
52. Dividends to stockholders.....	0	(300,000,000)	(750,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	800,316,346	(1,324,108,054)	(715,076,686)
54. Net change in capital and surplus (Lines 37 through 53).....	611,519,310	(2,564,047,853)	(1,336,574,914)
55. Capital and surplus as of statement date (Lines 36 + 54).....	8,021,278,137	6,182,285,888	7,409,758,827
DETAILS OF WRITE-INS			
08.301. Management and service fee income.....	116,327,008	107,195,112	425,752,491
08.302. Rider benefits.....	14,630,531	11,941,275	56,038,277
08.303. Contract surrender charges.....	11,185,459	11,809,842	40,781,791
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	10,327,753	11,539,602	55,916,787
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	152,470,751	142,485,831	578,489,346
2701. Reinsurance recapture fee.....	276,601,091	0	0
2702. Interest credited to reinsurers.....	275,551,044	101,914,648	433,650,639
2703. Reserves transferred under reinsurance agreements.....	(236,031,431)	(214,872,012)	(660,016,498)
2798. Summary of remaining write-ins for Line 27 from overflow page.....	(1,149,231)	3,715,404	358,896,864
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	314,971,473	(109,241,960)	132,531,005
5301. Unrealized change on funds withheld on derivatives.....	800,316,346	(1,324,108,054)	(685,496,904)
5302. Prior period adjustment-tax provision.....	0	0	(41,209,346)
5303. Unassigned funds FX reclass.....	0	0	11,629,564
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).....	800,316,346	(1,324,108,054)	(715,076,686)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,731,412,103	2,116,955,622	8,694,232,157
2. Net investment income.....	571,080,231	511,086,388	2,506,079,020
3. Miscellaneous income.....	89,584,902	(322,812,685)	3,132,765,060
4. Total (Lines 1 through 3).....	3,392,077,236	2,305,229,325	14,333,076,237
5. Benefit and loss related payments.....	3,448,772,969	2,732,789,092	13,117,208,402
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(802,286,566)	(1,177,118,660)	(3,619,642,800)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	992,009,713	191,326,036	1,720,050,203
8. Dividends paid to policyholders.....	(2,030,980)	(1,498,243)	6,409,587
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(19,375,127)	(3,136,997)	(76,533,719)
10. Total (Lines 5 through 9).....	3,617,090,009	1,742,361,228	11,147,491,673
11. Net cash from operations (Line 4 minus Line 10).....	(225,012,773)	562,868,097	3,185,584,564
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,960,390,863	1,202,588,126	5,818,470,670
12.2 Stocks.....	32,341,841	15,285,429	334,750,798
12.3 Mortgage loans.....	773,195,395	349,755,429	1,460,831,838
12.4 Real estate.....	182,584	719,529	1,336,779
12.5 Other invested assets.....	23,612,924	76,485,499	167,201,627
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	110,935	3,293,824	10,884,319
12.7 Miscellaneous proceeds.....	684,500,528	6,255,918,278	988,185,085
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	3,474,335,070	7,904,046,114	8,781,661,116
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,182,272,130	1,439,762,097	8,600,746,924
13.2 Stocks.....	7,418,573	9,031	59,871,517
13.3 Mortgage loans.....	268,003,024	102,778,154	695,307,278
13.4 Real estate.....			
13.5 Other invested assets.....	199,865,819	169,548,914	647,090,819
13.6 Miscellaneous applications.....	2,078,826,131	(1,234,921,898)	146,311,571
13.7 Total investments acquired (Lines 13.1 to 13.6).....	4,736,385,677	477,176,298	10,149,328,109
14. Net increase or (decrease) in contract loans and premium notes.....	(40,247,079)	(39,389,509)	8,664,042
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,221,803,528)	7,466,259,325	(1,376,331,035)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	0	0	(500,000,000)
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(25,737,993)	(25,827,114)	(84,902,757)
16.5 Dividends to stockholders.....	0	300,000,000	750,000,000
16.6 Other cash provided (applied).....	(147,218,152)	437,993,512	590,134,377
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(172,956,145)	112,166,398	(744,768,380)
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).....	(1,619,772,446)	8,141,293,820	1,064,485,149
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	4,288,590,760	3,224,105,611	3,224,105,611
19.2 End of period (Line 18 plus Line 19.1).....	2,668,818,314	11,365,399,431	4,288,590,760

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

20.0001	Bonds, asset in kind transfer out.....	751,561,380	238,025,440	279,993,472
20.0002	Reinsurance settlement to premiums ceded, asset in kind transfer.....	619,153,108	151,977,169	409,104,680
20.0003	Commission, asset in Kind transfer.....	283,724,361	16,034,279	46,739,168
20.0004	Funds held under coinsurance, asset in kind transfer.....	204,422,586	54,184,864	183,040,059
20.0005	Interest credited to reinsurers, asset in kind transfer.....	183,986,747	217,402,804	572,000,003
20.0006	Security exchanges.....	137,786,064	39,284,080	531,583,249
20.0007	Death Benefits, asset in kind transfer.....	85,967,630	112,349,479	269,932,575
20.0008	Bonds, asset in kind transfer in.....	46,809,930	0	0
20.0009	Transfer of assets from OIA to Stocks.....	16,243,715	9,050,473	39,163,838
20.0010	Rider Benefits, asset in Kind transfer.....	9,053,356	8,664,225	25,827,965
20.0011	Capitalized interest on bonds.....	7,140,059	7,795,972	32,354,542
20.0012	General expenses, asset in kind transfer.....	5,894,863	5,848,584	17,591,439
20.0013	Other invested assets underlying asset sold and reinvested.....	4,319,249	40,120,250	15,344,059
20.0014	Surrenders, asset in kind transfer.....	2,164,532	5,636,999	11,931,045
20.0015	Transfer to separate accounts, asset in kind transfer.....	0	186,056,409	0
20.0016	Prior period adjustments-tax provision.....	0	0	41,209,346
20.0017	Mortgage loan refinancing.....	0	0	8,197,609

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.....	503,473,638	533,547,090	2,087,008,220
3. Ordinary individual annuities.....	1,725,157,341	1,565,568,918	7,632,747,241
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	34,395,699	50,010,454	77,153,490
7. A&H - group.....	197,651	167,076	640,100
8. A&H - credit (group and individual).....			
9. A&H - other.....	48,159,549	50,515,636	213,020,904
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	2,311,383,878	2,199,809,174	10,010,569,955
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	2,311,383,878	2,199,809,174	10,010,569,955
14. Deposit-type contracts.....	0	233,500	520,107
15. Total (Lines 13 and 14).....	2,311,383,878	2,200,042,674	10,011,090,062

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	SSAP Number ⁽¹⁾	Financial Statement Page	Financial Statement Line Number	For the Three Months Ended March 31, 2021	For the Year Ended December 31, 2020
Net income (loss), DE SAP				\$ 895,478,600	\$ (979,043,288)
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				<u>\$ 895,478,600</u>	<u>\$ (979,043,288)</u>
				March 31, 2021	December 31, 2020
Statutory capital and surplus, DE SAP				\$ 8,021,278,137	\$ 7,409,758,827
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				<u>\$ 8,021,278,137</u>	<u>\$ 7,409,758,827</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

Accounting changes

Effective January 1, 2021, the Company adopted modifications to SSAP No. 86, *Derivatives*. The revised guidance requires unamortized deferred premiums on derivatives be presented separately from the remainder of the derivative instrument and that amortization of any such deferred premiums not be reflected as unrealized gains or losses. The adoption of this guidance resulted in a \$62,413,158 increase in derivative assets, a \$455,688,779 decrease in derivative liabilities, a \$125,067,556 increase in receivable for securities, and a \$643,169,493 increase in payable for securities. The impact to surplus was not material.

Correction of Errors

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

No significant change.

5. Investments

A-C. No significant change.

D. Loan-backed Securities

- (1) Prepayment assumptions were obtained from published broker dealer values and internal estimates.
- (2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the three months ended March 31, 2021.
- b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the three months ended March 31, 2021.
- c. Impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the security are shown in Note 5D(3).
- (3) As of March 31, 2021, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.
- (4) At March 31, 2021, 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 | \$ | 30,219,698 |
| 2. 12 Months or Longer | \$ | 4,151,065 |
| b. The aggregate related fair value of securities with unrealized losses: | | |
| 1. Less than 12 Months | \$ | 1,310,596,653 |
| 2. 12 Months or Longer | \$ | 256,921,781 |
- (5) The Company performs a regular evaluation, on a security-by-security basis, of its securities holdings in accordance with its OTTI policy in order to evaluate whether such investments are other than temporarily impaired. Management considers a wide range of factors about the security issuer and uses its best judgment in evaluating the cause of the decline in the estimated fair value of the security and in assessing the prospects for near-term recovery. Factors considered include fundamentals of the industry and geographic area in which the security issuer operates, as well as overall macroeconomic conditions. Projected future cash flows are estimated using assumptions derived from management's best estimates of likely scenario-based outcomes after giving consideration to a variety of variables that include, but are not limited to: (i) general payment terms of the security; (ii) the likelihood that the issuer can service the scheduled interest and principal payments; (iii) the quality and amount of any credit enhancements; (iv) the security's position within the capital structure of the issuer; (v) possible corporate restructurings or asset sales by the issuer; and (vi) changes to the rating of the security or the issuer by rating agencies. Additional considerations are made when assessing the unique features that apply to certain loan-backed and structured securities including, but are not limited to: (i) the quality of underlying collateral; (ii) expected prepayment speeds; (iii) current and forecasted loss severity; (iv) consideration of the payment terms of the underlying assets backing the security; and (v) the payment priority within the tranche structure of the security. For loan-backed or structured securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

E. Repurchase Agreements and/or Securities Lending Transactions

(1-2) No significant change.

(3) Collateral received

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

NOTES TO THE FINANCIAL STATEMENTS

- a. The aggregate amount of collateral received as of March 31, 2021, was as follows:

1. <u>Securities Lending</u>	<u>Fair Value</u>
Open ⁽¹⁾	\$ 906,939,690
30 days or less	1,709,624,951
31 to 60 days	516,721,857
61 to 90 days	196,905,000
Greater than 90 days	—
Sub Total	<u>\$ 3,330,191,498</u>
Securities received	—
Total collateral received	<u><u>\$ 3,330,191,498</u></u>

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

2. The Company did not have any cash collateral received from dollar repurchase agreements.
- b. As of March 31, 2021, the Company did not have collateral that was sold or repledged.
- c. No significant change.
- (4) No significant change.
- (5) Collateral Reinvestment

- a. The aggregate amount of cash collateral reinvested as of March 31, 2021 was as follows:

1. <u>Securities Lending</u>	<u>Amortized Cost</u>	<u>Fair Value</u>
Open	\$ —	\$ —
30 days or less	101,354,300	101,223,131
31 to 60 days	187,895,385	187,916,105
61 to 90 days	167,697,796	167,730,625
91 to 120 days	850,537	850,537
121 to 180 days	99,946,320	101,218,750
181 to 365 days	20,977,268	21,234,995
1 to 2 years	66,147,260	66,844,072
2 to 3 years	82,229,810	84,570,067
Greater than 3 years	2,712,941,619	2,734,733,549
Total Bonds	<u>3,440,040,295</u>	<u>3,466,321,831</u>
Additional collateral reinvested		
Preferred stocks	12,000,000	12,000,000
Derivatives	3,606,674	3,606,674
Cash	48,665,467	48,665,467
Payables, receivables and all other, net	(29,667,787)	(29,667,787)
Total other	<u>34,604,354</u>	<u>34,604,354</u>
Security collateral received	—	—
Grand total reinvestment portfolio	<u><u>\$ 3,474,644,649</u></u>	<u><u>\$ 3,500,926,185</u></u>
Portion of reinvestment portfolio invested in U.S.		
Treasury securities, agency securities and certain agency RMBS	<u>\$ 1,915,153,651</u>	<u>\$ 1,928,994,772</u>

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

NOTES TO THE FINANCIAL STATEMENTS

(6-7) No significant change.

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

The Company did not have any repurchase or reverse repurchase agreements transactions accounted for as secured borrowing or as a sale during the three months ended March 31, 2021.

J-K. No significant change.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Information on the Company's investment in restricted assets as of March 31, was as follows:

Restricted Asset Category	Gross Restricted										Percentage	
	2021										(10)	(11)
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)			
Total General Account	General Account Supporting Separate Account Activity ^(a)	Total Separate Account Restricted Assets	Separate Account Supporting General Account Activity ^(b)	March 31, 2021 (1 plus 3)	December 31, 2020	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	2,535,268,888	—	—	—	2,535,268,888	2,382,597,206	152,671,682	—	2,535,268,888	1.34	1.35	
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	40,000,000	—	—	—	40,000,000	38,800,000	1,200,000	—	40,000,000	0.02	0.02	
On deposit with states	7,221,332	—	—	—	7,221,332	7,066,815	154,517	—	7,221,332	—	—	
On deposit with other regulatory bodies	31,958,356	—	—	—	31,958,356	31,480,023	478,333	—	31,958,356	0.02	0.02	
Pledged collateral to FHLB (including assets backing funding agreements)	3,597,706,642	—	—	—	3,597,706,642	3,400,373,651	197,332,991	—	3,597,706,642	1.91	1.92	
Pledged as collateral not captured in other categories	1,495,191,942	—	—	—	1,495,191,942	1,505,471,764	(10,279,822)	—	1,495,191,942	0.79	0.79	
Other restricted assets	12,883,861,321	—	—	—	12,883,861,321	12,744,303,764	138,888,797	—	12,855,282,878	6.83	6.88	
Total restricted assets	\$20,591,208,481	\$ —	\$ —	\$ —	\$ 20,591,208,481	\$20,110,093,223	\$ 480,446,498	\$ —	\$20,562,630,038	10.91 %	10.98 %	

(a) Subset of column 1.

(b) Subset of column 3.

(2-3) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's collateral received and reflected as assets at March 31, 2021, were as follows:

Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
Cash ***	\$ 1,213,458,081	\$ 1,213,458,081	1.7 %	1.7 %
Schedule D, Part 1	3,050,450,827	3,076,732,363	4.3	4.4
Schedule D, Part 2, Section 1	12,000,000	12,000,000	—	—
Schedule D, Part 2, Section 2	—	—	—	—
Schedule B	—	—	—	—
Schedule A	—	—	—	—
Schedule BA, Part 1	—	—	—	—
Schedule DL, Part 1	—	—	—	—
Other	(26,061,114)	(26,061,114)	—	—
Total Collateral Assets	<u>\$ 4,249,847,794</u>	<u>\$ 4,276,129,330</u>	<u>6.0 %</u>	<u>6.1 %</u>

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

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

*** Includes cash equivalents and short-term investments

	Amount	% of Liability to total Liabilities*
Recognized Obligation to Return Collateral Asset	\$ 4,105,394,652	6.6 %

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

M. Working Capital Finance Investments

The Company had no working capital finance investments during the three months ended March 31, 2021.

N. Offsetting and Netting of Assets and Liabilities

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

O-P. No significant change.

Q. Prepayment Penalty and Acceleration Fees

During the three months ended March 31, 2021, 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	36	26
Aggregate Amount of Investment Income	\$ 3,990,363	\$ 3,755,018

R. Reporting Entity's Share of Cash Pool by Asset Type

The Company did not participate in a cash pool during the three months ended March 31, 2021.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling \$8,187,361 and \$40,296,652 on investments in joint ventures, partnerships and LLCs during the three months ended March 31, 2021 and the year ended December 31, 2020, 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 March 31, 2021, there were no significant changes in the Company's derivative policy or investments other than those described below.

NOTES TO THE FINANCIAL STATEMENTS

Cash Flow Hedges

The Company designates and accounts for the following as cash flow hedges when they have met the effectiveness requirements of SSAP 86: (i) foreign currency swaps to hedge the foreign currency cash flow exposure of foreign currency denominated assets and liabilities.

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

For the three months ended March 31, 2021 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, 2020, there were no gains or losses related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation.

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:

	Securities ⁽¹⁾	
	March 31, 2021	December 31, 2020
Initial Margin:		
OTC-cleared	\$ 231,476,138	\$ 231,013,069
Variation Margin:		
OTC-bilateral	786,084,684	769,683,066
Total OTC	\$ 1,017,560,822	\$ 1,000,696,135

⁽¹⁾ Securities pledged as collateral are reported in bonds. Subject to certain constraints, the counterparties are permitted by contract to sell or repledge this collateral.

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

	Cash ⁽¹⁾		Securities ⁽²⁾		Total	
	March 31, 2021	December 31, 2020	March 31, 2021	December 31, 2020	March 31, 2021	December 31, 2020
Variation Margin:						
OTC-bilateral	\$ 749,939,951	\$ 1,399,630,000	\$ 55,552,838	\$ 863,697,176	\$ 805,492,789	\$ 2,263,327,176
OTC-cleared	25,263,195	26,674,863	—	—	25,263,195	26,674,863
Total OTC	\$ 775,203,146	\$ 1,426,304,863	\$ 55,552,838	\$ 863,697,176	\$ 830,755,984	\$ 2,290,002,039

⁽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 table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of March 31, 2021:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2021	\$ 201,489,264
2022	183,303,822
2023	121,204,195
2024	9,395,318
Total	\$ 515,392,599

9. Income Taxes

No significant change.

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

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

11. Debt

- A. No significant change.
- B. Federal Home Loan Bank Agreements

(1) The Company is a member of the FHLB of Atlanta. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. At March 31, 2021, the Company holds stock of the FHLB of Atlanta, Boston, Des Moines and Pittsburgh and maintains advances with the FHLB of Boston, Des Moines and Pittsburgh. It is part of the Company's strategy to utilize these funds as a source of contingent liquidity as well as for spread margin businesses. The Company has determined the actual or estimated maximum borrowing capacity as \$18,747,273,858. The Company calculated this amount in accordance with FHLB of Atlanta regulatory and or FHLB specific borrowing limits.

(2) FHLB Capital Stock

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

	March 31, 2021		
	Total	General Account	Separate Account
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	16,200,000	16,200,000	—
Activity stock	23,800,000	23,800,000	—
Excess stock	—	—	—
Aggregate total	<u>\$ 40,000,000</u>	<u>\$ 40,000,000</u>	<u>\$ —</u>

Actual or estimated borrowing capacity as determined by the insurer

	\$ 18,747,273,858	\$ 18,747,273,858	\$ —
--	-------------------	-------------------	------

	December 31, 2020		
	Total	General Account	Separate Account
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	15,000,000	15,000,000	—
Activity stock	23,800,000	23,800,000	—
Excess stock	—	—	—
Aggregate total	<u>\$ 38,800,000</u>	<u>\$ 38,800,000</u>	<u>\$ —</u>

Actual or estimated borrowing capacity as determined by the insurer

	\$ 18,324,874,102	\$ 18,324,874,102	\$ —
--	-------------------	-------------------	------

- b. The Company's membership stock (Class A and B) eligible for redemption at March 31, 2021 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	\$ 16,200,000	\$ 16,200,000	\$ —	\$ —	\$ —	\$ —

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

- a. Amount pledged as of:

	March 31, 2021		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	\$ 3,927,429,110	\$ 3,597,706,642	\$ 595,000,000
Total collateral pledged - General Account	\$ 3,927,429,110	\$ 3,597,706,642	\$ 595,000,000
Total collateral pledged - Separate Account	\$ —	\$ —	\$ —
	December 31, 2020		
Total collateral pledged - General and Separate Accounts	\$ 3,863,323,932	\$ 3,400,373,651	\$ 595,000,000

NOTES TO THE FINANCIAL STATEMENTS

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

	March 31, 2021		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	\$ 3,927,429,110	\$ 3,597,706,642	\$ 595,000,000
2. Maximum collateral pledged - General Account	\$ 3,927,429,110	\$ 3,597,706,642	\$ 595,000,000
3. Maximum collateral pledged - Separate Account	\$ —	\$ —	\$ —
	December 31, 2020		
4. Maximum collateral pledged - total General and Separate Accounts	\$ 4,874,117,643	\$ 4,367,716,484	\$ 1,595,000,000

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

- a. Amount borrowed as of:

	March 31, 2021			
	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, 2020			
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:

	March 31, 2021		
	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 March 31, 2021, the Company did not have any material employee benefit plan obligations.

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

No significant change.

14. Liabilities, Contingencies and Assessments

A-E. No significant change.

F. Uncollectible Premium Receivables

The Company had admitted assets of \$78,401,189 and \$63,640,861 at March 31, 2021 and December 31, 2020, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other

NOTES TO THE FINANCIAL STATEMENTS

accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Litigation

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

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

Lawrence Martin v. Brighthouse Life Insurance Company and Brighthouse Life Insurance Company of NY (U.S. District Court, Southern District of New York, filed April 6, 2021). Plaintiff has filed a purported class action lawsuit against Brighthouse Life Insurance Company and Brighthouse Life Insurance Company of NY. Plaintiff is the owner of a universal life insurance policy issued by Travelers Insurance Company, a predecessor to Brighthouse Life Insurance Company. Plaintiff seeks to certify a class of similarly situated owners of universal life insurance policies issued or administered by defendants and alleges that cost of insurance charges should have decreased over time due to improving mortality but did not. Plaintiff alleges, among other things, causes of action for breach of contract, breach of the covenant of good faith and fair dealing, and unjust enrichment. Plaintiff seeks to recover compensatory damages, attorney's fees, interest, and equitable relief including a constructive trust. The Company intends to vigorously defend the matter.

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

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

Other Contingencies

As with litigation and regulatory loss contingencies, the Company considers establishing liabilities for certain non-litigation loss contingencies when assertions are made involving disputes or other matters with counterparties to contractual arrangements entered into by the Company, including with third-party vendors. The Company establishes liabilities for such non-litigation loss contingencies when it is probable that a loss will be incurred and the amount of the loss can be reasonably estimated. In matters where it is not probable, but is reasonably possible that a loss will be incurred and the amount of loss can be reasonably estimated, such losses or range of losses are disclosed, and no accrual is made. In the absence of sufficient information to support an assessment of the reasonably possible loss or range of loss, no accrual is made and no loss or range of loss is disclosed.

Disputes have arisen with counterparties in connection with reinsurance arrangements where the Company's subsidiaries are acting as either the reinsured or the reinsurer. These disputes involve assertions by third parties primarily related to rates, fees or reinsured benefit calculations, and in certain of such disputes the counterparty has made a request to arbitrate the dispute. As of March 31, 2021, the Company estimates the amount of reasonably possible losses in excess of the amounts accrued for certain non-litigation loss contingencies to be up to \$50,000,000, which are primarily associated with reinsurance-related matters. For certain other reinsurance-related matters, the Company is not currently able to estimate the reasonably possible loss or range of loss until developments in such matters have provided sufficient information to support an assessment of such loss. On a quarterly and annual basis, the Company reviews relevant information with respect to non-litigation contingencies and, when applicable, updates its accruals, disclosures and estimates of reasonably possible losses or ranges of loss based on such reviews.

15. Leases

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

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

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

	Assets		Liabilities	
	March 31, 2021	December 31, 2020	March 31, 2021	December 31, 2020
Swaps	\$ 2,145,251,052	\$ 2,260,873,622	\$ 422,589,887	\$ 463,223,165

- (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 \$51,166,356 and \$76,681,514 at March 31, 2021 and December 31, 2020, respectively.

- (4) At March 31, 2021 and December 31, 2020, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was \$55,552,838 and \$863,697,176, respectively. The Company did not receive, as initial margin on its OTC-bilateral derivatives, securities at March 31, 2021 and December 31, 2020. 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 \$2,535,268,888 and an estimated fair value of \$3,243,150,933 were on loan under the securities lending program at March 31, 2021. The Company was liable for cash collateral under its control of \$3,330,191,498 at March 31, 2021.

- C. Wash Sales

- (1) In the course of the Company's asset management, securities are not purchased or sold prior to a reporting period end and subsequently sold or repurchased after that reporting date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.
- (2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the quarter ended March 31, 2021.

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

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

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:

	March 31, 2021			
	Fair Value Measurements at Reporting Date Using			Total
	Level 1	Level 2	Level 3	
Assets				
Bonds				
Industrial & Miscellaneous	\$ —	\$ —	\$ —	\$ —
Unaffiliated Bank Loans	—	—	1,079,866	1,079,866
Total bonds	—	—	1,079,866	1,079,866
Common stocks				
Industrial & Miscellaneous ⁽¹⁾	33,119,174	40,550,418	2,949,400	76,618,992
Derivative assets ⁽²⁾				
Interest rate	—	640,362,357	—	640,362,357
Foreign currency exchange rate	—	61,034,819	—	61,034,819
Equity market	—	1,121,415,243	15,571,000	1,136,986,243
Total derivative assets	—	1,822,812,419	15,571,000	1,838,383,419
Separate Account assets ⁽³⁾	79,235,657	99,947,187,887	1,945,197	100,028,368,741
Total assets	<u>\$ 112,354,831</u>	<u>\$ 101,810,550,724</u>	<u>\$ 21,545,463</u>	<u>\$ 101,944,451,018</u>
Liabilities				
Derivative liabilities ⁽²⁾				
Interest rate	\$ —	\$ 726,841,718	\$ —	\$ 726,841,718
Foreign currency exchange rate	—	16,841,938	1,368,119	18,210,057
Credit	—	472,902	—	472,902
Equity market	—	698,184,270	13,244,000	711,428,270
Total derivative liabilities	—	1,442,340,828	14,612,119	1,456,952,947
Separate Account liabilities ⁽³⁾	—	373,827	—	373,827
Total liabilities	<u>\$ —</u>	<u>\$ 1,442,714,655</u>	<u>\$ 14,612,119</u>	<u>\$ 1,457,326,774</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 March 31, 2021, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the annual period.

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

NOTES TO THE FINANCIAL STATEMENTS

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										
Assets	Balance, January 1, 2021	Transfer into Level 3 ⁽¹⁾	Transfer out of Level 3 ⁽¹⁾	Total Gains and Losses included in Net Income ⁽²⁾	Total Gains and Losses included in Capital and Surplus	Purchases ⁽³⁾	Sales ⁽³⁾	Issuances ⁽³⁾	Settlements ⁽³⁾	Balance, March 31, 2021
Unaffiliated Bank Loans	\$ 1,124,198	\$ —	\$ —	\$ —	\$ (44,332)	\$ —	\$ —	\$ —	\$ —	\$ 1,079,866
Common stocks - Industrial & miscellaneous	2,734,724	—	—	—	214,676	—	—	—	—	2,949,400
Derivatives - Foreign currency exchange	(1,528,492)	—	—	—	160,373	—	—	—	—	(1,368,119)
Derivatives - Equity market ⁽⁴⁾	(6,471,000)	—	—	—	8,798,000	—	—	—	—	2,327,000
Separate Account assets	3,361,734	—	—	(23,154)	(25,650)	27,000	(1,394,733)	—	—	1,945,197
Total	\$ (778,836)	\$ —	\$ —	\$ (23,154)	\$ 9,103,067	\$ 27,000	\$ (1,394,733)	\$ —	\$ —	\$ 6,933,344

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

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

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

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

Transfers into or out of Level 3

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

During the three months ended March 31, 2021, there were no transfers into or out of Level 3.

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

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

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

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

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

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

Determination of Fair Value

The Company defines fair value as the price that would be received to sell an asset or paid to transfer a liability (an exit price) in the principal or most advantageous market for the asset or liability in an orderly transaction between

NOTES TO THE FINANCIAL STATEMENTS

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:

March 31, 2021						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 52,106,684,249	\$ 46,821,358,248	\$ 1,906,446,825	\$ 49,769,309,655	\$ 430,927,769	\$ —
Preferred stocks	58,184,070	58,641,876	—	37,384,070	20,800,000	—
Common stock - unaffiliated	76,618,992	76,618,996	33,119,174	40,550,418	2,949,400	—
Mortgage loans	10,869,717,634	10,307,069,527	—	62,126,550	10,807,591,084	—
Cash, cash equivalents and short-term investments	2,668,811,878	2,668,818,314	2,433,331,233	235,480,645	—	—
Contract loans	990,381,354	843,499,863	—	453,728,781	536,652,573	—
Derivative assets ⁽¹⁾	1,953,394,501	1,940,985,727	—	1,928,448,903	24,945,598	—
Other invested assets	208,590,647	201,299,420	—	196,387,189	12,203,458	—
Investment income due and accrued	513,849,364	513,849,364	—	513,849,364	—	—
Separate Account assets	118,205,009,610	117,723,598,547	666,664,861	112,454,262,375	5,084,082,374	—
Total assets	<u>\$187,651,242,299</u>	<u>\$181,155,739,882</u>	<u>\$ 5,039,562,093</u>	<u>\$165,691,527,950</u>	<u>\$ 16,920,152,256</u>	<u>\$ —</u>
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	\$ 2,390,006,352	\$ 2,390,006,352	\$ —	\$ —	\$ 2,390,006,352	\$ —
Derivative liabilities ⁽¹⁾	1,534,849,758	1,541,104,040	—	1,518,349,176	16,500,582	—
Payable for collateral under securities loaned and other transactions	4,105,579,714	4,105,579,714	—	4,105,579,714	—	—
Investment contracts included in Separate Account liabilities	1,357,859,551	1,357,859,551	—	1,357,859,551	—	—
Separate Account liabilities	18,614,973	18,614,973	—	18,614,973	—	—
Total liabilities	<u>\$ 9,406,910,348</u>	<u>\$ 9,413,164,630</u>	<u>\$ —</u>	<u>\$ 7,000,403,414</u>	<u>\$ 2,406,506,934</u>	<u>\$ —</u>
December 31, 2020						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 56,206,798,715	\$ 47,218,662,669	\$ 1,811,009,733	\$ 53,913,479,664	\$ 482,309,318	\$ —
Preferred stocks	72,774,292	72,087,610	—	51,974,292	20,800,000	—
Common stock - unaffiliated	71,485,013	71,485,017	29,950,289	38,800,000	2,734,724	—
Mortgage loans	11,576,990,127	10,814,105,267	—	64,715,514	11,512,274,613	—
Cash, cash equivalents and short-term investments	4,288,599,273	4,288,590,760	3,925,229,360	363,369,913	—	—
Contract loans	1,355,371,190	883,746,942	—	474,974,578	880,396,612	—
Derivative assets ⁽¹⁾	3,279,380,416	3,238,651,548	—	3,253,979,594	25,400,822	—
Other invested assets	216,696,271	191,428,260	—	204,435,479	12,260,792	—
Investment income due and accrued	473,180,584	473,180,584	—	473,180,584	—	—
Separate Account assets	116,767,622,012	115,858,384,807	483,354,399	111,697,728,979	4,586,538,634	—
Total assets	<u>\$194,308,897,893</u>	<u>\$183,110,323,464</u>	<u>\$ 6,249,543,781</u>	<u>\$170,536,638,597</u>	<u>\$ 17,522,715,515</u>	<u>\$ —</u>
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	\$ 2,415,744,345	\$ 2,415,744,345	\$ —	\$ —	\$ 2,415,744,345	\$ —
Derivative liabilities ⁽¹⁾	1,884,644,033	1,909,874,814	—	1,861,646,971	22,997,062	—
Payable for collateral under securities loaned and other transactions	5,100,882,907	5,100,882,907	—	5,100,882,907	—	—
Investment contracts included in Separate Account liabilities	1,330,697,982	1,330,697,982	—	1,330,697,982	—	—
Separate Account liabilities	25,214,066	25,214,066	—	25,214,066	—	—
Total liabilities	<u>\$ 10,757,183,333</u>	<u>\$ 10,782,414,114</u>	<u>\$ —</u>	<u>\$ 8,318,441,926</u>	<u>\$ 2,438,741,407</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

NOTES TO THE FINANCIAL STATEMENTS

fair value of cash equivalents and short-term investments approximates carrying value due to the short-term maturities of these instruments.

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

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

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

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

- D. At March 31, 2021, the Company had no investments where it was not practicable to estimate fair value.
- E. At March 31, 2021, the Company had no instruments measured using the NAV practical expedient for valuation purposes.

21. Other Items

- A-B. No significant change.
- C. The Company continues to closely monitor developments related to the worldwide pandemic sparked by the novel coronavirus, (“COVID-19 pandemic”), which has negatively impacted the Company in certain respects. At this time, it continues to not be possible to estimate the severity or duration of the pandemic, including the severity, duration and frequency of any additional “waves” of the pandemic or the efficacy of any therapeutic treatments and vaccines for COVID-19, including their efficacy with respect to variants of COVID-19 that have emerged or could emerge in the future. It is likewise not possible to predict or estimate the longer-term effects of the pandemic, or any actions taken to contain or address the pandemic, on the economy at large and on the business, financial condition, results of operations, and prospects, including the impact on the Company’s investment portfolio and its ratings, or the need for the Company in the future to revisit or revise aspects of the Company’s business model or targets previously provided to the markets.
- D-I. No significant change.

22. Events Subsequent

In April 2021, the Company established a funding agreement-backed notes program (the “FABN Program”), pursuant to which the Company may issue funding agreements to a special purpose statutory trust (the “Trust”) for spread lending purposes. The maximum aggregate principal amount permitted to be outstanding at any one time under the FABN Program is \$5,000,000,000. On April 12, 2021, the Company issued funding agreements to the Trust in an aggregate principal amount of \$700,000,000.

Federal Home Loan Bank Funding Agreements

The Company is a member of the FHLB of Atlanta, where it maintains an active funding agreement program, under which funding agreements may be issued either (i) to provide additional liquidity or (ii) for spread lending purposes. On April 19, 2021, the Company issued funding agreements to the FHLB of Atlanta for spread lending purposes in an aggregate principal amount of \$500,000,000.

Farmer Mac Funding Agreements

The Company has a funding agreement program with the Federal Agricultural Mortgage Corporation and its affiliate Farmer Mac Mortgage Securities Corporation (“Farmer Mac”) with a term ending on December 31, 2023, pursuant to which the parties may enter into funding agreements in an aggregate amount of up to \$500,000,000 either (i) to provide additional liquidity or (ii) for spread lending purposes. On April 30, 2021, the Company issued funding agreements to Farmer Mac for spread lending purposes in an aggregate principal amount of \$25,000,000.

The Company has evaluated events subsequent to March 31, 2021, through May 11, 2021, which is the date these financial statements were available to be issued, and other than the above items, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

As of March 31, 2021, 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.

NOTES TO THE FINANCIAL STATEMENTS

23. Reinsurance

A. Ceded Reinsurance Report

Section 1- General Interrogatories

- (1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee or director of the Company?
Yes () No (X)
- (2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?
Yes () No (X)

Section 2 - Ceded Reinsurance Report - Part A

- (1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
Yes () No (X)
- (2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
Yes () No (X)

Section 3 - Ceded Reinsurance Report - Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. \$13,119,855,201
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
Yes (X) No ()

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of a liability, taken for such new agreements or amendments? \$501,543,088

B-H. 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, 2020 were \$56,219,032. As of March 31, 2021, \$1,623,711 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$54,446,524 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$148,797 favorable prior-year development from December 31, 2020 to March 31, 2021. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims
- B. The Company has not made any significant changes to its methodologies or assumptions for calculating unpaid loss liabilities and loss adjustment expenses for the three months ended March 31, 2021.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

34. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

35. Separate Accounts

A. Separate Accounts Activity

(1) No significant change.

(2) As of March 31, 2021 and December 31, 2020, the Company's Separate Account Annual Statement included legally insulated assets of \$100,085,689,156 and \$99,975,559,838, respectively. The assets legally insulated from the General Account as of March 31, 2021, are attributable to the following products/transactions:

<u>Product/Transaction</u>	Separate Account Assets	
	Legally Insulated	Not Legally Insulated
Group annuities	\$ 1,294,095,783	\$ —
Ordinary individual annuities and supplemental contracts	94,154,713,047	17,775,231,753
Ordinary life insurance	4,636,880,326	—
Total	<u>\$ 100,085,689,156</u>	<u>\$ 17,775,231,753</u>

(3-4) No significant change.

B. No significant change.

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

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

a. Transfers to Separate Accounts (Page 4, Line 1.4)	\$ 1,651,065,606
b. Transfers from Separate Accounts (Page 4, Line 10)	<u>2,699,007,557</u>
c. Net transfers to or (from) Separate Accounts (a) - (b)	(1,047,941,951)

(2) Reconciling Adjustments

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

\$ (1,047,941,951)

36. Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001685040

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/05/2020

- 6.4 By what department or departments?
Delaware Department of Insurance

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

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

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

- 7.2 If yes, give full information:

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

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

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

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

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

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

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 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 No
 11.2 If yes, give full and complete information relating thereto:
See Note 5L
 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 450,994,296
 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 No

14.2 If yes, please complete the following:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	376,269,841	366,151,652
	0	0
	0	0
	83,740,931	85,511,065
\$	460,010,772	\$ 451,662,717
\$	0	\$ 0

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 3,530,593,972
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 3,504,312,436
 16.3 Total payable for securities lending reported on the liability page: \$ 3,330,376,568

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 No

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase & Co	4 New York Plaza - 12th Floor, New York, NY, 10004

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
State Street Global Markets, LLC	One Lincoln Street, Boston, Massachusetts 02111	Review Pending

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Barings, LLC	U
BlackRock Financial Management, Inc.	U
Brighthouse Services, LLC	A
Goldman Sachs Asset Management, L.P.	U
Hamilton Lane Advisors, L.L.C.	U
J.P. Morgan Investment Management Inc.	U
MetLife Investment Management, LLC	U
NB Alternatives Advisers LLC	U
Pacific Investment Management Company LLC	U
Voya Investment Management Co. LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes No

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes No

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006	Barings, LLC	ANDKRHQKPRRG4Q2KLR05	SEC	NO
107105	BlackRock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
	Brighthouse Services, LLC	254900GBF9DJWMLK4I41	Not a Registered Investment Advisor	DS
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	NO
107876	Hamilton Lane Advisors, L.L.C.	549300CO2PNBHLHG4K44	SEC	NO
107038	J.P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	NO
142463	MetLife Investment Management, LLC	EAU072Q8FCR1S0XGYJ21	SEC	NO
149822	NB Alternatives Advisers LLC	549300DBQULCAC1K1E25	SEC	NO
104559	Pacific Investment Management Company LLC	549300KGPYQZXGMYYN38	SEC	NO
106494	Voya Investment Management Co. LLC	L1XJE5NM4QE6WXSJ2J24	SEC	NO

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No
- 18.2 If no, list exceptions:
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes No
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- The security was purchased prior to January 1, 2018.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes No
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- The security was purchased prior to January 1, 2019.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - The fund only or predominantly holds bonds in its portfolio.
 - The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes No

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
1.1	Long-term mortgages in good standing		Amount
1.11	Farm mortgages.....	\$	2,091,689,060
1.12	Residential mortgages.....	\$	1,507,987,383
1.13	Commercial mortgages.....	\$	6,618,227,670
1.14	Total mortgages in good standing.....	\$	10,217,904,113
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$	30,743,768
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
1.31	Farm mortgages.....	\$	
1.32	Residential mortgages.....	\$	50,219,115
1.33	Commercial mortgages.....	\$	
1.34	Total mortgages with interest overdue more than three months.....	\$	50,219,115
1.4	Long-term mortgage loans in process of foreclosure		
1.41	Farm mortgages.....	\$	
1.42	Residential mortgages.....	\$	8,202,531
1.43	Commercial mortgages.....	\$	
1.44	Total mortgages in process of foreclosure.....	\$	8,202,531
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$	10,307,069,527
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61	Farm mortgages.....	\$	
1.62	Residential mortgages.....	\$	
1.63	Commercial mortgages.....	\$	
1.64	Total mortgages foreclosed and transferred to real estate.....	\$	0
2.	Operating Percentages:		
2.1	A&H loss percent.....		(35.6)
2.2	A&H cost containment percent.....		
2.3	A&H expense percent excluding cost containment expenses.....		(1.3)
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	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
Life & Annuity - Non-Affiliates									
74900.....	63-0483783.....	.....01/02/2021	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA.....	AR.....	COFW/I.....	XXXL.....	AUTHORIZED.....	.....	.....

Brighthouse Life Insurance Company SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	L	8,102,545	12,991,900	133,228		21,227,673	
2. Alaska	AK	L	380,916	458,937	12,843		852,696	
3. Arizona	AZ	L	6,886,659	34,965,734	491,686		42,344,079	
4. Arkansas	AR	L	2,378,389	12,465,669	71,741		14,915,799	
5. California	CA	L	50,650,069	168,605,881	2,292,422	27,495	221,575,867	
6. Colorado	CO	L	6,719,155	25,598,438	425,436		32,743,029	
7. Connecticut	CT	L	16,087,992	29,984,634	4,010,565	62,585	50,145,776	
8. Delaware	DE	L	5,311,957	10,298,596	131,295	2,562	15,744,410	
9. District of Columbia	DC	L	1,939,016	3,124,285	77,878		5,141,179	
10. Florida	FL	L	42,187,025	181,318,084	5,198,089		228,703,198	
11. Georgia	GA	L	11,932,345	39,830,920	434,859		52,198,124	
12. Hawaii	HI	L	1,467,105	5,255,857	239,724		6,962,686	
13. Idaho	ID	L	1,009,620	4,960,576	36,583		6,006,779	
14. Illinois	IL	L	23,363,965	47,794,474	870,197	32,280	72,060,916	
15. Indiana	IN	L	6,715,800	26,294,538	513,024		33,523,362	
16. Iowa	IA	L	3,792,342	22,087,769	348,445		26,228,556	
17. Kansas	KS	L	3,158,753	12,636,661	174,301		15,969,715	
18. Kentucky	KY	L	3,618,835	20,507,656	106,850		24,233,341	
19. Louisiana	LA	L	6,193,330	18,817,863	120,268	7,332	25,138,793	
20. Maine	ME	L	1,936,142	3,853,046	307,373		6,096,561	
21. Maryland	MD	L	10,394,034	42,286,023	1,758,586		54,438,643	
22. Massachusetts	MA	L	21,279,414	47,762,998	1,922,454		70,964,866	
23. Michigan	MI	L	13,606,197	79,080,796	405,622	359,939	93,452,554	
24. Minnesota	MN	L	25,333,183	50,055,173	783,239		76,171,595	
25. Mississippi	MS	L	3,106,478	6,431,385	52,922		9,590,785	
26. Missouri	MO	L	7,251,181	30,988,243	329,256	867,021	39,435,701	
27. Montana	MT	L	727,637	2,522,126	58,092		3,307,855	
28. Nebraska	NE	L	1,914,405	11,481,346	137,167		13,532,918	
29. Nevada	NV	L	2,551,474	10,460,412	94,319		13,106,205	
30. New Hampshire	NH	L	2,660,186	6,603,276	238,222		9,501,684	
31. New Jersey	NJ	L	41,038,173	102,785,706	3,637,636	22,655	147,484,170	
32. New Mexico	NM	L	1,594,799	8,267,030	79,713		9,941,542	
33. New York	NY	N	19,926,652	14,522,561	8,401,183	45,347	42,895,743	
34. North Carolina	NC	L	14,379,242	46,061,088	1,514,919		61,955,249	
35. North Dakota	ND	L	514,124	31,233,698	5,945		31,753,767	
36. Ohio	OH	L	12,897,378	61,764,753	755,132		75,417,263	
37. Oklahoma	OK	L	3,121,863	19,303,020	76,710	931,671	23,433,264	
38. Oregon	OR	L	2,734,028	5,676,379	168,889		8,579,296	
39. Pennsylvania	PA	L	33,940,293	110,252,718	1,462,645	267,601	145,923,257	
40. Rhode Island	RI	L	3,320,366	6,826,822	254,103	3	10,401,294	
41. South Carolina	SC	L	5,697,846	33,567,464	717,553		39,982,863	
42. South Dakota	SD	L	832,719	6,027,764	66,459		6,926,942	
43. Tennessee	TN	L	9,103,804	51,687,481	280,141		61,071,426	
44. Texas	TX	L	32,493,705	106,767,433	744,984	7,226	140,013,348	
45. Utah	UT	L	3,994,020	14,003,131	53,498	1,140	18,051,789	
46. Vermont	VT	L	1,183,872	5,434,518	242,909		6,861,299	
47. Virginia	VA	L	11,002,039	46,533,698	844,553		58,380,290	
48. Washington	WA	L	7,063,890	26,465,448	284,649		33,813,987	
49. West Virginia	WV	L	1,293,672	10,325,692	37,522		11,656,886	
50. Wisconsin	WI	L	5,893,659	40,525,153	193,495	277,900	46,890,207	
51. Wyoming	WY	L	476,144	1,277,279	24,410		1,777,833	
52. American Samoa	AS	N	2,331				2,331	
53. Guam	GU	L	9,873	39	476		10,388	
54. Puerto Rico	PR	L	2,277,270	264,266	38,857		2,580,393	
55. US Virgin Islands	VI	L	54,769		8,164		62,933	
56. Northern Mariana Islands	MP	N	157				157	
57. Canada	CAN	N	124,233				124,233	
58. Aggregate Other Alien	OT	XXX	962,866	0	998	0	963,864	0
59. Subtotal		XXX	508,589,936	1,719,096,437	41,672,229	2,912,757	2,272,271,359	0
90. Reporting entity contributions for employee benefit plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	11,172,266				11,172,266	
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	792,710		11,036,467		11,829,177	
94. Aggregate other amounts not allocable by State		XXX	0	37,543,846	0	0	37,543,846	0
95. Totals (Direct Business)		XXX	520,554,912	1,756,640,283	52,708,696	2,912,757	2,332,816,648	0
96. Plus Reinsurance Assumed		XXX	16,343,173	191,228,808	1,277		207,573,258	
97. Totals (All Business)		XXX	536,898,085	1,947,869,091	52,709,973	2,912,757	2,540,389,906	0
98. Less Reinsurance Ceded		XXX	426,772,386	8,076,867	51,614,581		486,463,834	
99. Totals (All Business) less Reinsurance Ceded		XXX	110,125,699	1,939,792,224	1,095,392	2,912,757	2,053,926,072	0

DETAILS OF WRITE-INS

58001. Bahamas	XXX		931,371				931,371	
58002. Other	XXX		27,478		998		28,476	
58003. Mexico	XXX		4,017				4,017	
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		962,866	0	998	0	963,864	0
9401. Internal policy exchanges	XXX			37,543,846			37,543,846	
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	37,543,846	0	0	37,543,846	0

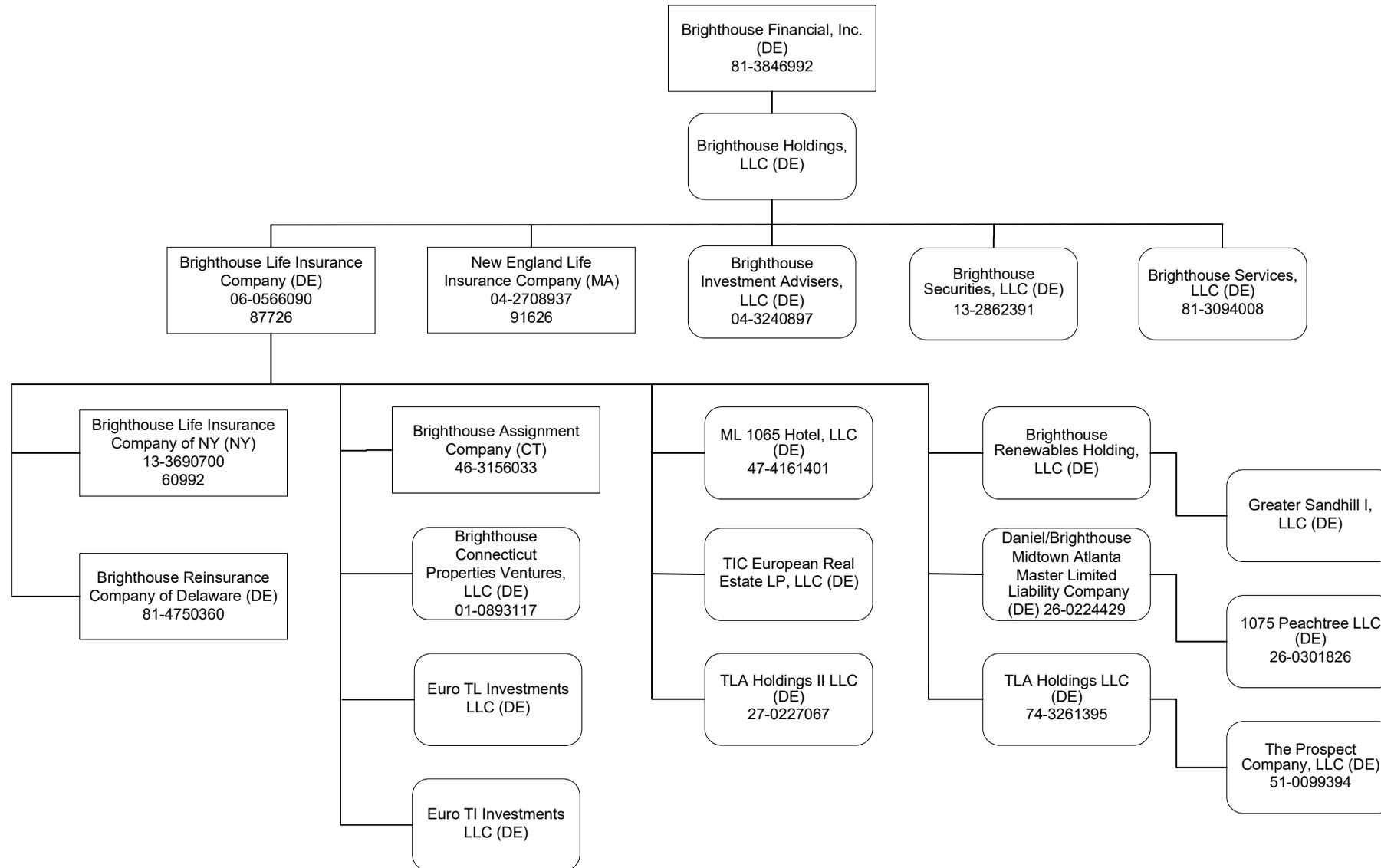
(a) Active Status Count

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

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

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

PART 1 - ORGANIZATIONAL CHART



Q12

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
4932	Brighthouse Holding Group...	87726...	06-0566090..	....1546103	.....	.....	Brighthouse Life Insurance Company	DE.....	RE.....	Brighthouse Holdings, LLC.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	13-2862391..	.....	.....	.....	Brighthouse Securities, LLC	DE.....	NIA.....	Brighthouse Holdings, LLC.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	91626...	04-2708937..	.....	.....	.....	New England Life Insurance Company.....	MA.....	IA.....	Brighthouse Holdings, LLC.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	04-3240897..	....4288440	.....	.....	Brighthouse Investment Advisers, LLC.....	DE.....	NIA.....	Brighthouse Holdings, LLC.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	81-3094008..	.....	.....	.....	Brighthouse Services, LLC	DE.....	NIA.....	Brighthouse Holdings, LLC.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	47-4161401..	.....	.....	.....	ML 1065 Hotel, LLC.....	DE.....	DS.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	.....	.....	.....	.....	Brighthouse Renewables Holding, LLC.....	DE.....	DS.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	.....	.....	.....	.....	Greater Sandhill I, LLC.....	DE.....	DS.....	Brighthouse Renewables Holding, LLC.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	01-0893117..	.....	.....	.....	Brighthouse Connecticut Properties Ventures, LLC	DE.....	DS.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	.....	.....	.....	.....	Euro T1 Investments LLC.....	DE.....	DS.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	46-3156033..	.....	.....	.....	Brighthouse Assignment Company.....	CT.....	DS.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....Y.....	.....
4932	Brighthouse Holding Group...	00000...	26-0224429..	.....	.....	.....	Daniel/Brighthouse Midtown Atlanta Master Limited Liability Company	DE.....	DS.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	26-0301826..	.....	.....	.....	1075 Peachtree LLC.....	DE.....	DS.....	Daniel/Brighthouse Midtown Limited Liability Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	27-0227067..	.....	.....	.....	TLA Holdings II LLC.....	DE.....	DS.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	.....	.....	.....	.....	TIC European Real Estate LP, LLC.....	DE.....	DS.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	74-3261395..	.....	.....	.....	TLA Holdings LLC.....	DE.....	DS.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	51-0099394..	.....	.....	.....	The Prospect Company, LLC.....	DE.....	DS.....	TLA Holdings LLC.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	16073...	81-4750360..	.....	.....	.....	Brighthouse Reinsurance Company of Delaware (DE)	DE.....	DS.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	.....	.....	.....	.....	Euro TL Investments LLC.....	DE.....	DS.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	60992...	13-3690700..	....3302479	.....	.....	Brighthouse Life Insurance Company of NY.....	NY.....	DS.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....
4932	Brighthouse Holding Group...	00000...	81-3846992..	.....	....1685040	NASDAQ.....	Brighthouse Financial, Inc.....	DE.....	UIP.....	Board of Directors.....	Board of Directors	.....	Board of Directors.....	....Y.....	.....
4932	Brighthouse Holding Group...	00000...	.....	.....	.....	.....	Brighthouse Holdings, LLC.....	DE.....	UDP.....	Brighthouse Financial, Inc.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	....N.....	.....

Q13

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
-
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
-
- Not Applicable for 1st and 3rd Quarters

Bar Code:



Statement as of March 31, 2021 of the **Brighthouse Life Insurance Company**
Overflow Page for Write-Ins

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous.....	10,327,753	11,539,602	55,916,787
08.397. Summary of remaining write-ins for Line 8.3.....	10,327,753	11,539,602	55,916,787

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Derivative gain/(loss) on deferred premium.....	(7,856,631)	0	0
2705. Ceded rider benefits.....	3,038,698	(1,616,016)	16,919,610
2706. Realized gains/(loss) on funds withheld on derivatives.....	2,737,389	4,393,498	340,801,537
2707. Rider benefit payments.....	931,313	937,574	1,175,717
2708. Other deductions.....	0	348	0
2797. Summary of remaining write-ins for Line 27.....	(1,149,231)	3,715,404	358,896,864

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.....	1,612,758	2,080,475
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		1,124,263
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	25,909	(255,201)
5. Deduct amounts received on disposals.....	182,584	1,336,779
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).....	1,456,083	1,612,758
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	1,456,083	1,612,758

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.....	10,814,105,267	11,573,486,762
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	266,763,024	637,154,975
2.2 Additional investment made after acquisition.....	1,240,000	49,954,694
3. Capitalized deferred interest and other.....	1,130,374	1,465,621
4. Accrual of discount.....	3,901,968	12,646,091
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(78,875)	(368,131)
7. Deduct amounts received on disposals.....	773,195,395	1,453,758,490
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	4,371,074	15,455,776
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	(2,425,762)	9,930,998
10. Deduct current year's other-than-temporary impairment recognized.....		951,477
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	10,307,069,527	10,814,105,267
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	10,307,069,527	10,814,105,267
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	10,307,069,527	10,814,105,267

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.....	3,052,769,038	2,560,529,486
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	68,189,748	155,580,208
2.2 Additional investment made after acquisition.....	135,995,320	506,854,670
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	2,633	10,232
5. Unrealized valuation increase (decrease).....	264,349,459	79,276,266
6. Total gain (loss) on disposals.....	281,828	(2,580,069)
7. Deduct amounts received on disposals.....	45,407,312	223,003,327
8. Deduct amortization of premium and depreciation.....	87,573	147,325
9. Total foreign exchange change in book/adjusted carrying value.....	(8,637,424)	16,545,549
10. Deduct current year's other-than-temporary impairment recognized.....	8,187,360	40,296,652
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	3,459,268,357	3,052,769,038
12. Deduct total nonadmitted amounts.....	2,776,313	1,967,301
13. Statement value at end of current period (Line 11 minus Line 12).....	3,456,492,044	3,050,801,737

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.....	47,738,505,136	44,751,193,236
2. Cost of bonds and stocks acquired.....	2,397,670,471	9,496,005,799
3. Accrual of discount.....	64,850,078	266,241,423
4. Unrealized valuation increase (decrease).....	(9,285,562)	(208,072,738)
5. Total gain (loss) on disposals.....	61,449,550	349,600,951
6. Deduct consideration for bonds and stocks disposed of.....	2,886,070,511	6,989,734,363
7. Deduct amortization of premium.....	25,799,445	96,129,795
8. Total foreign exchange change in book/adjusted carrying value.....	(22,539,308)	156,130,877
9. Deduct current year's other-than-temporary impairment recognized.....		11,666,427
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	3,990,363	24,936,174
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....	47,322,770,772	47,738,505,136
12. Deduct total nonadmitted amounts.....	3,369,091	3,369,139
13. Statement value at end of current period (Line 11 minus Line 12).....	47,319,401,681	47,735,135,997

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).....	31,743,068,829	2,729,086,708	4,517,904,056	(23,628,160)	29,930,623,321			31,743,068,829
2. NAIC 2 (a).....	15,408,804,945	580,823,466	966,792,244	15,029,034	15,037,865,201			15,408,804,945
3. NAIC 3 (a).....	1,740,867,307	137,583,327	106,072,989	20,218,641	1,792,596,286			1,740,867,307
4. NAIC 4 (a).....	557,272,478	97,663,498	84,218,163	(7,054,943)	563,662,870			557,272,478
5. NAIC 5 (a).....	69,092,096	965,237	7,939,504	7,652,861	69,770,690			69,092,096
6. NAIC 6 (a).....	1,124,198			1,810,658	2,934,856			1,124,198
7. Total Bonds.....	49,520,229,853	3,546,122,236	5,682,926,956	14,028,091	47,397,453,224	0	0	49,520,229,853
PREFERRED STOCK								
8. NAIC 1.....	25,399,788		4,599,788		20,800,000			25,399,788
9. NAIC 2.....	46,687,827	4,997,500	13,843,447		37,841,880			46,687,827
10. NAIC 3.....					0			
11. NAIC 4.....					0			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	72,087,615	4,997,500	18,443,235	0	58,641,880	0	0	72,087,615
15. Total Bonds and Preferred Stock.....	49,592,317,468	3,551,119,736	5,701,370,191	14,028,091	47,456,095,104	0	0	49,592,317,468

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 \$.....574,081,316; NAIC 2 \$.....2,013,661; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....186,505,506	.....XXX.....	.....186,608,500	.....46,667	.....9,953

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....1,561,904,916	.....1,364,411,738
2. Cost of short-term investments acquired.....	.....160,911,530	.....9,340,589,352
3. Accrual of discount.....	.....117,794	.....11,896,262
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....138,293	.....4,644,845
6. Deduct consideration received on disposals.....	.....1,536,385,379	.....9,154,414,897
7. Deduct amortization of premium.....	.....181,648	.....5,222,384
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).....	.....186,505,506	.....1,561,904,916
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....186,505,506	.....1,561,904,916

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	1,328,776,734
2. Cost paid/(consideration received) on additions.....	563,213,841
3. Unrealized valuation increase/(decrease).....	(1,312,712,133)
4. SSAP No. 108 adjustments.....	
5. Total gain (loss) on termination recognized.....	(934,885,965)
6. Considerations received/(paid) on terminations.....	(724,038,861)
7. Amortization.....	5,199,798
8. Adjustment to the book/adjusted carrying value of hedge item.....	
9. Total foreign exchange change in book/adjusted carrying value.....	26,250,548
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	399,881,684
11. Deduct nonadmitted assets.....	
12. Statement value at end of current period (Line 10 minus Line 11).....	399,881,684

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
Replicated Assets Open																
12518*V64...	CDT15-100_MET_2019_A.....	2.....	50,000,000	25,346,023	37,551,880	03/15/2019	12/20/2023	CDT15-100_MET_2019_A Credit Default Swap : BHF1HV4W3		423,989		912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	25,346,023	37,127,891
12518*V64...	CDT15-100_MET_2019_A.....	2.....		27,153,977	39,779,883			CDT15-100_MET_2019_A Credit Default Swap : BHF1HV4W3				912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	27,153,977	39,779,883
12607@EA4.	CDX.NA.IG.33 7-15%.....	2.....	50,000,000	14,801,105	18,972,459	10/07/2019	12/20/2024	CDX.NA.IG.33 7-15% Credit Default Swap : BHF1SRD34		451,661	731,638	912803B'	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2028 At Mat	1.....	14,349,444	18,240,820
12607@EA4.	CDX.NA.IG.33 7-15%.....	2.....		38,150,556	52,747,815			CDX.NA.IG.33 7-15% Credit Default Swap : BHF1SRD34				912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	38,150,556	52,747,815
12607@EE6.	CDX.NA.IG.33 7-15%.....	2.....	25,000,000	21,102,268	31,730,263	02/27/2020	12/20/2024	CDX.NA.IG.33 7-15% Credit Default Swap : BHF200324		261,599	365,819	912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	20,840,669	31,364,444
12607@EE6.	CDX.NA.IG.33 7-15%.....	2.....		3,855,591	4,311,698			CDX.NA.IG.33 7-15% Credit Default Swap : BHF200324				912810Q	UNITED STATES TREASURY GOVT BND 3 1/8% Due 11/15/2041 MN15	1.....	3,855,591	4,311,698
12607@EE6.	CDX.NA.IG.33 7-15%.....	2.....		1,553,740	1,446,032			CDX.NA.IG.33 7-15% Credit Default Swap : BHF200324				912810R	UNITED STATES TREASURY SENIOR GOVT BND 2 1/2% Due 2/15/2046 FA15	1.....	1,553,740	1,446,032
12724#AA4..	CDT30-100_MET_2020_NEWBURGH5Y	2.....	40,000,000	2,502,265	3,749,278	03/04/2020	12/20/2024	CDT30-100_MET_2020_NEWBURGH5Y Credit Default Swap : BHF208F24			331,264	912803C	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2031 At Mat	1.....	2,502,265	3,418,013
12724#AA4..	CDT30-100_MET_2020_NEWBURGH5Y	2.....		39,497,735	45,017,559			CDT30-100_MET_2020_NEWBURGH5Y Credit Default Swap : BHF208F24				912810Q	UNITED STATES TREASURY GOVT BND 3 1/8% Due 2/15/2043 FA15	1.....	39,497,735	45,017,559
12607@GG9	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2.....	25,000,000	1,145,341	2,620,796	04/17/2020	12/20/2024	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296K0			977,745	912803E	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2043 At Mat	1.....	1,145,341	1,643,050
12607@GG9	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2.....		25,104,659	30,874,323			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296K0				912833PI	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2027 At Mat	1.....	25,104,659	30,874,323
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2.....	175,000,000	43,977,441	63,830,408	04/17/2020	12/20/2024	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5			6,973,438	912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2042 At Mat	1.....	43,977,441	56,856,970
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2.....		45,273,804	66,179,081			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5				912803E	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	45,273,804	66,179,081

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2		932,062	1,268,925			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5				912810F	UNITED STATES TREASURY GOVT BND 4 1/2% Due 2/15/2036 FA15	1	932,062	1,268,925
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2		971,903	1,332,371			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5				912810F	UNITED STATES TREASURY GOVT BND 4 1/2% Due 2/15/2036 FA15	1	971,903	1,332,371
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2		905,434	964,865			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5				912810P	UNITED STATES TREASURY GOVT BND 4 1/2% Due 5/15/2038 MN15	1	905,434	964,865
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2		870,341	1,047,531			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5				912810R	UNITED STATES TREASURY GOVT BND 2 7/8% Due 5/15/2043 MN15	1	870,341	1,047,531
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2		951,528	991,845			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5				912828R	UNITED STATES TREASURY SENIOR GOVT BND 1 5/8% Due 5/15/2026 MN15	1	951,528	991,845
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2		43,710,958	52,109,683			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5				912833L	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2025 At Mat	1	43,710,958	52,109,683
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2		46,156,529	57,973,696			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5				912833R	UNITED STATES TREASURY TREASURY STRIP (INT) Due 8/15/2028 At Mat	1	46,156,529	57,973,696
12607@LF5	CDX.NA.IG.35 0-3%.....	2Z	4,300,000	3,034,278	4,117,624	03/05/2021	12/20/2025	CDX.NA.IG.35 0-3% Credit Default Swap : BHF2J9AZ4	(1,480,722)	(1,414,794)		912803B	UNITED STATES TREASURY PRINCIPAL STRIP Due 11/15/2026 At Mat	1	4,515,000	5,532,418
12607@LE8	CDX.NA.IG.35 3-7%.....	2Z	5,700,000	5,620,553	8,775,918	03/05/2021	12/20/2025	CDX.NA.IG.35 3-7% Credit Default Swap : BHF2J9B26	(364,447)	(286,046)		912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	5,985,000	9,061,964
58039#AG4	MCDX.NA.22.V1.....	1	6,000,000	6,274,888	9,062,455	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGYV1	(25,112)	57,545		912834E	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1	6,300,000	9,004,910
58039#AD1	MCDX.NA.22.V1.....	1	3,000,000	3,137,444	4,926,169	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGZH1	(12,556)	28,772		912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2039 At Mat	1	3,150,000	4,897,397
46573*CY4	ITRAXX.EUR.26 12-100%.....	2	114,565,000	21,641,862	32,906,177	12/15/2016	12/20/2021	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3	546,787	965,857		912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	21,095,075	31,940,320
46573*CY4	ITRAXX.EUR.26 12-100%.....	2		687,676	989,338			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3				912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1	687,676	989,338

QS105.1

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		11,671,389	18,203,332			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	11,671,389	18,203,332
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		13,431,770	21,003,844			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	13,431,770	21,003,844
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		10,145,089	10,351,029			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912810R	UNITED STATES TREASURY SENIOR GOVT BND 2 1/4% Due 8/15/2046 FA15	1.....	10,145,089	10,351,029
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		17,839,773	24,594,046			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	17,839,773	24,594,046
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		28,876,574	39,925,400			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	28,876,574	39,925,400
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		7,142,941	8,485,135			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803EI	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2044 At Mat	1.....	7,142,941	8,485,135
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		34,989	38,990			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912810EI	UNITED STATES TREASURY GOVT BND 7 5/8% Due 11/15/2022 MN15	1.....	34,989	38,990
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		9,367,974	13,145,859			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			9128334I	UNITED STATES TREASURY TREASURY STRIP (INT) Due 2/15/2034 At Mat	1.....	9,367,974	13,145,859
12524#AA6..	ITRAXX.EUR.28 6-12%.....	1.....	49,580,000	7,769,514	11,376,310	03/27/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4	304,185	609,628	912803EI	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	7,465,329	10,766,682
12524#AA6..	ITRAXX.EUR.28 6-12%.....	1.....		7,469,999	10,766,682			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4			912803EI	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	7,469,999	10,766,682
12524#AA6..	ITRAXX.EUR.28 6-12%.....	1.....		7,425,410	10,766,682			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4			912803EI	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	7,425,410	10,766,682
12524#AA6..	ITRAXX.EUR.28 6-12%.....	1.....		9,116,962	13,689,222			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4			912834AI	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2038 At Mat	1.....	9,116,962	13,689,222
12524#AA6..	ITRAXX.EUR.28 6-12%.....	1.....		2,986,371	4,456,631			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4			912834AI	UNITED STATES TREASURY TREASURY STRIP (INT) Due 2/15/2039 At Mat	1.....	2,986,371	4,456,631
12524#AA6..	ITRAXX.EUR.28 6-12%.....	1.....		5,185,289	5,883,398			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4			912810Q	UNITED STATES TREASURY GOVT BND 2 3/4% Due 11/15/2042 MN15	1.....	5,185,289	5,883,398

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 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
12524#AA6..	ITRAXX.EUR.28 6-12%.....	1.....		12,409,639	17,721,155			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4				912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	12,409,639	17,721,155
12524#AB4..	ITRAXX.EUR.28 6-12%.....	1.....	46,618,000	13,415,012	20,949,321	05/25/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76	230,392	609,628		912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	13,184,620	20,339,693
12524#AB4..	ITRAXX.EUR.28 6-12%.....	1.....		14,244,427	22,026,152			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912834E	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	14,244,427	22,026,152
12524#AB4..	ITRAXX.EUR.28 6-12%.....	1.....		6,943,554	10,207,016			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	6,943,554	10,207,016
12524#AB4..	ITRAXX.EUR.28 6-12%.....	1.....		14,576,298	22,314,181			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912803D	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1.....	14,576,298	22,314,181
12524#AC2..	ITRAXX.EUR.28 6-12%.....	1.....	23,532,000	7,655,560	11,711,157	06/08/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3	29,520	304,814		912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	7,626,041	11,406,343
12524#AC2..	ITRAXX.EUR.28 6-12%.....	1.....		3,712,533	5,584,124			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3				912834E	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	3,712,533	5,584,124
12524#AC2..	ITRAXX.EUR.28 6-12%.....	1.....		10,075,269	15,488,412			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3				912833Z1	UNITED STATES TREASURY TREASURY STRIP (INT) Due 2/15/2038 At Mat	1.....	10,075,269	15,488,412
12524#AC2..	ITRAXX.EUR.28 6-12%.....	1.....		3,294,758	5,043,792			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3				912803D	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1.....	3,294,758	5,043,792
12518* S76..	CDX.NA.IG.31 7-15%.....	2.....	50,000,000	11,973,061	18,310,510	12/13/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7	(36,030)	833,387		912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2039 At Mat	1.....	12,009,091	17,477,123
12518* S76..	CDX.NA.IG.31 7-15%.....	2.....		7,763,015	12,382,393			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7				912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2039 At Mat	1.....	7,763,015	12,382,393
12518* S76..	CDX.NA.IG.31 7-15%.....	2.....		18,220,907	27,588,505			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7				912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	18,220,907	27,588,505
12518* S76..	CDX.NA.IG.31 7-15%.....	2.....		14,506,988	22,225,773			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7				912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	14,506,988	22,225,773
12518* S84..	CDX.NA.IG.31 7-15%.....	1.....	25,000,000	5,041,966	7,782,652	12/14/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1	(19,420)	416,694		912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2039 At Mat	1.....	5,061,386	7,365,959
12518* S84..	CDX.NA.IG.31 7-15%.....	1.....		5,375,605	8,139,272			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1				912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	5,375,605	8,139,272

QS105.3

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		4,053,629	5,029,797			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1			912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2042 At Mat	1.....	4,053,629	5,029,797
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		2,955,240	3,874,013			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1			912810Q	UNITED STATES TREASURY GOVT BND 4 1/4% Due 5/15/2039 MN15	1.....	2,955,240	3,874,013
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		1,473,755	1,655,739			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1			912810S	UNITED STATES TREASURY SENIOR GOVT BND 3% Due 2/15/2049 FA15	1.....	1,473,755	1,655,739
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		7,330,384	11,412,866			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1			912803D	UNITED STATES TREASURY GOVT BOND Due 11/15/2040 At Mat	1.....	7,330,384	11,412,866
Pending.....	CDX.NA.IG.36.V1.....	2Z.....	612,000,000	39,921,591	47,869,749	03/22/2021	06/20/2026	CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2	13,107,429	14,307,336	912803B	UNITED STATES TREASURY PRINCIPAL STRIP Due 11/15/2027 At Mat	1.....	26,814,163	33,562,413
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,281,604	33,736,858			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,281,604	33,736,858
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,574,601	33,736,858			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,574,601	33,736,858
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,574,601	33,736,858			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,574,601	33,736,858
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,574,601	33,736,858			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,574,601	33,736,858
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,590,754	33,736,858			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,590,754	33,736,858
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,590,754	33,736,858			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,590,754	33,736,858
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,590,754	33,736,858			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,590,754	33,736,858
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,590,754	33,736,858			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,590,754	33,736,858
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		18,151,504	26,989,486			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	18,151,504	26,989,486

QS105.4

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,689,380	33,736,858			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,689,380	33,736,858
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,689,380	33,736,858			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,689,380	33,736,858
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		24,770,393	31,712,646			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	24,770,393	31,712,646
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		28,744,201	42,075,774			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	28,744,201	42,075,774
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		35,417,702	50,159,267			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	35,417,702	50,159,267
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		21,489,840	32,538,354			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	21,489,840	32,538,354
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		41,000,321	59,160,644			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	41,000,321	59,160,644
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		41,463,467	59,160,644			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	41,463,467	59,160,644
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		25,523,285	26,823,656			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803E	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	25,523,285	26,823,656
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		23,700,518	32,742,592			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			9128335I	UNITED STATES TREASURY I/O STRIP Due 2/15/2036 At Mat	1.....	23,700,518	32,742,592
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		74,959,449	93,465,203			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			9128337I	UNITED STATES TREASURY TREASURY STRIP (INT) Due 11/15/2031 At Mat	1.....	74,959,449	93,465,203
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		14,241,085	18,044,707			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912833X	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2030 At Mat	1.....	14,241,085	18,044,707
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,184,607	30,940,708			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912834A	UNITED STATES TREASURY TREASURY STRIP (INT) Due 11/15/2037 At Mat	1.....	22,184,607	30,940,708
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		18,392,281	28,538,460			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912834E	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	18,392,281	28,538,460

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 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Pending.....	CDX.NA.IG.36.V1.....	2Z.....	50,000,000	18,405,343	22,712,101	03/22/2021	06/20/2031	CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LS8	67,679	205,250	912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2041 At Mat	1.....	18,337,664	22,506,851
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		12,479,000	15,370,533			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LS8			912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2041 At Mat	1.....	12,479,000	15,370,533
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		21,683,336	30,708,419			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LS8			912833Y	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2037 At Mat	1.....	21,683,336	30,708,419
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....	418,813,200	17,850,329	21,977,573	03/22/2021	06/20/2026	ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7	9,926,699	10,255,091	912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	7,923,630	11,722,482
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		15,398,977	22,643,990			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7			912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	15,398,977	22,643,990
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		15,398,977	22,643,990			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7			912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	15,398,977	22,643,990
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		45,153,547	58,227,403			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7			912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	45,153,547	58,227,403
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		85,324,785	133,324,279			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7			912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	85,324,785	133,324,279
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		59,732,167	94,865,352			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7			912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	59,732,167	94,865,352
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		33,624,056	51,278,569			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7			912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	33,624,056	51,278,569
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		31,397,183	35,857,197			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7			912803E	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2045 At Mat	1.....	31,397,183	35,857,197
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		145,151	161,750			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7			912810E	UNITED STATES TREASURY GOVT BND 7 5/8% Due 11/15/2022 MN15	1.....	145,151	161,750
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		4,151,408	5,974,023			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7			912810P	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	4,151,408	5,974,023
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		21,104,640	32,749,122			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7			912834A	UNITED STATES TREASURY TREASURY STRIP (INT) Due 8/15/2038 At Mat	1.....	21,104,640	32,749,122

95105.6

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		.....32,563,812	.....48,738,674			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7				912834D	UNITED STATES TREASURY TREASURY STRIP (INT) Due 11/15/2038 At Mat	1.....	.....32,563,812	.....48,738,674
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		.....37,933,220	.....55,237,164			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7				912834D	UNITED STATES TREASURY TREASURY STRIP (INT) Due 11/15/2038 At Mat	1.....	.....37,933,220	.....55,237,164
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		.....14,017,223	.....20,977,872			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7				912834E	UNITED STATES TREASURY TREASURY STRIP (INT) Due 8/15/2039 At Mat	1.....	.....14,017,223	.....20,977,872
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		.....35,885,085	.....32,218,276			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7				912834R	UNITED STATES TREASURY SENIOR GOVT BND Due 5/15/2047 At Mat	1.....	.....35,885,085	.....32,218,276
9999999999	Total.....			1,885,801,272	2,640,668,222	...XXX...	...XXX...	.....XXX.....	.....22,987,662	.....36,697,057	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	1,862,813,610	2,603,971,165

QS105.7

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.....	20	1,905,575,240	0	0	0	0	0	0	20	1,905,575,240
2. Add: Opened or acquired transactions.....	5	1,166,610,497							5	1,166,610,497
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX	166,696,795	XXX		XXX		XXX		XXX	166,696,795
4. Less: Closed or disposed of transactions.....	5	1,352,471,311							5	1,352,471,311
5. Less: Positions disposed of for failing effectiveness criteria.....									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX	609,949	XXX		XXX		XXX		XXX	609,949
7. Ending Inventory.....	20	1,885,801,272	0	0	0	0	0	0	20	1,885,801,272

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.....	399,881,684	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....		
3. Total (Line 1 plus Line 2).....		399,881,684
4. Part D, Section 1, Column 6.....	1,940,985,724	
5. Part D, Section 1, Column 7.....	(1,541,104,040)	
6. Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7. Part A, Section 1, Column 16.....	418,544,743	
8. Part B, Section 1, Column 13.....		
9. Total (Line 7 plus Line 8).....		418,544,743
10. Part D, Section 1, Column 9.....	1,971,533,422	
11. Part D, Section 1, Column 10.....	(1,552,988,679)	
12. Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13. Part A, Section 1, Column 21.....	2,117,016,258	
14. Part B, Section 1, Column 20.....		
15. Part D, Section 1, Column 12.....	2,117,016,258	
16. Total (Line 13 plus Line 14 minus Line 15).....		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,170,474,558	509,587,049
2. Cost of cash equivalents acquired.....	3,220,684,008	23,190,040,675
3. Accrual of discount.....	73,560	7,739,533
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	14,773	(130,432)
6. Deduct consideration received on disposals.....	3,380,728,128	22,536,637,801
7. Deduct amortization of premium.....	2,334	124,466
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).....	1,010,516,437	1,170,474,558
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	1,010,516,437	1,170,474,558

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						

NONE

SCHEDULE A - PART 3

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

QE01

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.							
Property Disposed																			
3402 Dunlap St REO Loan 578217002.....	Temple Hills.....	MD.	01/29/2021	Shellpoint Mortgage Servicing.....	156,675		156,675				0		156,675	182,584		25,909	25,909		
0199999. Totals.....					156,675	0	156,675	0	0	0	0	0	156,675	182,584	0	25,909	25,909	0	0
0399999. Totals.....					156,675	0	156,675	0	0	0	0	0	156,675	182,584	0	25,909	25,909	0	0

SCHEDULE B - PART 2

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

1 Loan Number	2 Location City	3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
200767.....	KERN.....	CA.....		02/26/2021....	3.600.....	7,060,000.....		11,782,550.....
200776.....	KERN.....	CA.....		02/26/2021....	3.600.....	4,700,000.....		7,843,910.....
200906.....	FORD.....	IL.....		02/10/2021....	2.950.....	1,580,000.....		3,416,400.....
201031.....	FORD.....	IL.....		02/10/2021....	2.950.....	3,400,000.....		6,777,080.....
201033.....	FORD.....	IL.....		02/10/2021....	2.900.....	2,485,000.....		4,895,580.....
201348.....	FREEBORN.....	MN.....		01/29/2021....	2.960.....	12,000,000.....		26,012,880.....
201349.....	UNION.....	NM.....		02/01/2021....	3.100.....	17,686,500.....		27,210,040.....
201448.....	PALM BEACH.....	FL.....		01/21/2021....	2.950.....	1,900,000.....		5,732,990.....
201472.....	ALAMOSA.....	CO.....		02/26/2021....	2.900.....	4,100,000.....		8,000,000.....
201477.....	NEW MADRID.....	MO.....		01/29/2021....	3.250.....	2,032,000.....		3,488,000.....
201478.....	MARION.....	OH.....		02/19/2021....	3.100.....	6,000,000.....		11,905,900.....
201479.....	MARION.....	OH.....		02/19/2021....	3.100.....	3,000,000.....		5,952,950.....
201480.....	HANCOCK.....	IN.....		03/12/2021....	2.850.....	1,673,000.....		3,651,500.....
201489.....	OLDHAM.....	TX.....		02/22/2021....	3.200.....	7,341,000.....		14,666,280.....
201497.....	CHIPPEWA.....	WI.....		01/28/2021....	3.650.....	1,800,000.....		4,351,000.....
201498.....	COLUSA.....	CA.....		02/22/2021....	3.200.....	8,947,000.....		36,730,050.....
201499.....	YORK.....	NE.....		01/08/2021....	2.950.....	3,500,000.....		7,311,850.....
201511.....	WABASH.....	IL.....		01/14/2021....	3.050.....	3,825,000.....		7,843,370.....
201530.....	PEMISCOT.....	MO.....		02/08/2021....	3.000.....	3,450,000.....		5,085,600.....
201531.....	CLAY.....	NE.....		01/22/2021....	3.450.....	1,520,000.....		4,462,220.....
201545.....	PHELPS.....	NE.....		02/12/2021....	2.900.....	1,000,000.....		1,822,750.....
201548.....	UNION.....	NM.....		02/26/2021....	3.300.....	1,400,000.....		2,257,720.....
201553.....	CLAY.....	NE.....		02/01/2021....	2.850.....	1,200,000.....		1,931,400.....
201564.....	YOLO.....	CA.....		01/27/2021....	3.350.....	960,000.....	1,140,000.....	3,500,000.....
201574.....	FORD.....	IL.....		01/14/2021....	3.050.....	1,125,000.....		2,046,150.....
201576.....	MCLEAN.....	IL.....		01/19/2021....	2.850.....	1,975,000.....		5,435,950.....
201599.....	LONOKE.....	AR.....		01/20/2021....	2.750.....	1,200,000.....		2,199,500.....
201617.....	MCLEAN.....	IL.....		01/22/2021....	2.250.....	1,200,000.....		2,490,460.....
201624.....	BUFFALO.....	NE.....		02/25/2021....	2.950.....	2,790,000.....		7,665,020.....
201638.....	PLATTE.....	NE.....		02/11/2021....	3.200.....	1,000,000.....		1,942,750.....
201643.....	DAVISS.....	IN.....		03/11/2021....	3.600.....	2,400,000.....		5,127,140.....
201660.....	HARTLEY.....	TX.....		01/26/2021....	2.990.....	1,312,000.....		2,019,150.....
201664.....	STORY.....	IA.....		03/17/2021....	3.550.....	2,400,000.....		4,548,000.....
201669.....	WASHINGTON.....	MS.....		03/01/2021....	3.000.....	3,300,000.....	100,000.....	5,290,300.....
201675.....	MORGAN.....	IL.....		02/22/2021....	2.950.....	1,178,000.....		2,232,300.....
201676.....	HOLT.....	NE.....		03/05/2021....	2.950.....	3,800,000.....		7,225,710.....
201695.....	MCLEAN.....	IL.....		03/18/2021....	3.400.....	1,380,000.....		2,424,710.....
201698.....	YAZOO.....	MS.....		03/25/2021....	3.000.....	3,825,000.....		7,792,510.....
201714.....	BUREAU.....	IL.....		02/25/2021....	3.000.....	1,000,000.....		1,710,250.....
201718.....	PHELPS.....	NE.....		03/05/2021....	3.100.....	7,000,000.....		12,540,650.....
201756.....	LOUP.....	NE.....		03/01/2021....	3.400.....	1,346,000.....		3,098,360.....
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	140,790,500.....	1,240,000.....	292,420,930.....
Mortgages in Good Standing - Residential Mortgages - All Other								
9900112113.....	RIVERSIDE.....	CT.....		01/19/2021....	3.125.....	709,001.....		1,160,000.....
9900112114.....	BIG BEAR LAKE.....	CA.....		01/19/2021....	3.500.....	921,127.....		1,199,000.....

QE02

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
9900112115.....	SAN FRANCISCO.....	CA.....		01/19/2021....	3.000.....	927,535.....		1,528,000.....
9900112117.....	ENCINITAS.....	CA.....		01/19/2021....	3.375.....	909,037.....		1,549,939.....
9900112118.....	LOS ANGELES.....	CA.....		01/19/2021....	4.625.....	491,959.....		850,000.....
9900112119.....	SAN FRANCISCO.....	CA.....		01/19/2021....	4.125.....	679,066.....		900,000.....
9900112120.....	NEWARK.....	CA.....		01/19/2021....	3.990.....	593,714.....		910,000.....
9900112121.....	SAN FRANCISCO.....	CA.....		01/19/2021....	3.875.....	695,308.....		1,280,000.....
9900112122.....	SAN JOSE.....	CA.....		01/19/2021....	4.125.....	581,333.....		840,000.....
9900112123.....	SAN DIEGO.....	CA.....		01/19/2021....	4.125.....	552,056.....		725,000.....
9900112124.....	WARWICK.....	NY.....		01/19/2021....	3.990.....	176,907.....		230,000.....
9900112125.....	SPRING VALLEY.....	NY.....		01/19/2021....	3.875.....	426,071.....		560,000.....
9900112126.....	LAS VEGAS.....	NV.....		01/19/2021....	3.500.....	235,469.....		390,000.....
9900112127.....	LOS ANGELES.....	CA.....		01/19/2021....	3.875.....	313,490.....		1,395,000.....
9900112128.....	OAK CREEK.....	CO.....		01/19/2021....	3.875.....	256,046.....		325,000.....
9900112129.....	LOS ANGELES.....	CA.....		01/19/2021....	3.750.....	757,589.....		1,000,000.....
9900112132.....	CARMICHAEL.....	CA.....		01/19/2021....	4.500.....	276,730.....		415,000.....
9900112133.....	FOLSOM.....	CA.....		01/19/2021....	4.500.....	327,230.....		425,500.....
9900112137.....	BEND.....	OR.....		01/19/2021....	3.750.....	285,774.....		478,000.....
9900112138.....	SAN FRANCISCO.....	CA.....		01/19/2021....	4.750.....	562,147.....		1,700,000.....
9900112139.....	KEY WEST.....	FL.....		01/19/2021....	3.500.....	490,653.....		925,000.....
9900112141.....	SCOTTSDALE.....	AZ.....		01/19/2021....	3.750.....	696,047.....		968,000.....
9900112142.....	CAMANO ISLAND.....	WA.....		01/19/2021....	3.375.....	748,420.....		975,000.....
9900112143.....	DEL MAR.....	CA.....		01/19/2021....	3.875.....	940,863.....		1,600,000.....
9900112145.....	SAN DIEGO.....	CA.....		01/19/2021....	3.625.....	908,333.....		1,271,000.....
9900112155.....	SAN JOSE.....	CA.....		01/19/2021....	5.250.....	675,091.....		850,000.....
9900112158.....	PORTLAND.....	OR.....		01/19/2021....	3.990.....	236,057.....		315,000.....
9900112159.....	LA QUINTA.....	CA.....		01/19/2021....	3.750.....	337,701.....		450,000.....
9900112160.....	SANTA BARBARA.....	CA.....		01/19/2021....	4.875.....	994,863.....		1,700,000.....
9900112161.....	BOULDER.....	CO.....		01/19/2021....	3.625.....	631,165.....		1,000,000.....
9900112162.....	NEWARK.....	CA.....		01/19/2021....	5.125.....	726,061.....		1,120,000.....
9900112163.....	SAN JOSE.....	CA.....		01/19/2021....	5.125.....	653,200.....		1,160,000.....
9900112164.....	HIGHLAND MILLS.....	NY.....		01/19/2021....	4.375.....	306,582.....		410,000.....
9900112165.....	BROOKLYN.....	NY.....		01/19/2021....	5.250.....	767,489.....		1,290,000.....
9900112168.....	NORTH HOLLYWOOD.....	CA.....		01/19/2021....	5.500.....	636,910.....		880,000.....
9900112169.....	HAWTHORNE.....	CA.....		01/19/2021....	5.250.....	537,322.....		700,000.....
9900112171.....	RANCHO CUCAMONGA.....	CA.....		01/19/2021....	4.375.....	519,758.....		640,000.....
9900112172.....	BAKERSFIELD.....	CA.....		01/19/2021....	4.875.....	220,182.....		285,000.....
9900112173.....	MANCHESTER.....	NH.....		01/19/2021....	6.125.....	220,965.....		305,000.....
9900112174.....	COVINA.....	CA.....		01/19/2021....	4.875.....	438,756.....		610,000.....
9900112175.....	GRANADA HILLS.....	CA.....		01/19/2021....	5.625.....	402,914.....		486,000.....
9900112182.....	SPRINGFIELD.....	VA.....		01/19/2021....	4.250.....	379,469.....		575,000.....
9900112183.....	NEW BEDFORD.....	MA.....		01/19/2021....	4.750.....	256,082.....		355,000.....
9900112184.....	VISTA.....	CA.....		01/19/2021....	4.875.....	233,972.....		293,500.....
9900112185.....	HOBOKEN.....	NJ.....		01/19/2021....	4.375.....	302,913.....		510,000.....
9900112186.....	ROCKVILLE.....	MD.....		01/19/2021....	4.375.....	205,397.....		275,000.....
9900112191.....	SCHAUMBURG.....	IL.....		01/19/2021....	3.750.....	187,556.....		312,000.....

QE02.1

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
9900112192	DES PLAINES	IL		01/19/2021	3.750	164,409		272,000
9900112193	NEWARK	DE		01/19/2021	3.990	158,899		208,000
9900112194	ROHNERT PARK	CA		01/19/2021	3.875	359,417		535,000
9900112196	BELLEVUE	WA		01/19/2021	4.125	664,213		900,000
9900112197	CHELSEA	MA		01/19/2021	4.250	544,634		756,000
9900112206	SAN MARCOS	CA		01/19/2021	3.990	589,743		935,000
9900112463	IRVINGTON	NJ		01/19/2021	4.375	251,515		350,000
9900112466	OROVILLE	CA		01/19/2021	5.250	227,023		311,000
9900112467	MODESTO	CA		01/19/2021	4.250	236,957		330,000
9900112470	SANTA ROSA BEACH	FL		01/19/2021	4.500	291,575		378,000
9900112471	FAIRFIELD	CA		01/19/2021	5.000	449,705		549,000
9900112472	DIAMOND BAR	CA		01/19/2021	4.875	240,635		408,000
9900112475	REDLANDS	CA		01/19/2021	5.625	392,636		503,000
9900112477	REDLANDS	CA		01/19/2021	5.625	417,883		536,000
9900112480	EL CAJON	CA		01/19/2021	4.990	283,832		625,000
9900112483	STOCKTON	CA		01/19/2021	5.250	295,344		405,000
9900112538	CAMPO	CA		01/19/2021	5.500	229,879		280,000
9900112542	CAMARILLO	CA		01/19/2021	4.990	480,295		595,000
9900112588	MONTEBELLO	CA		01/19/2021	6.250	478,528		660,000
9900112838	MEREDITH	NH		02/19/2021	3.875	524,707		920,000
9900112839	WINDERMERE	FL		02/19/2021	3.150	1,212,106		2,500,000
9900112841	BEDFORD	NY		02/19/2021	2.750	1,108,853		1,575,000
9900112842	HAYDEN	ID		02/19/2021	3.500	481,432		999,000
9900112843	DALLAS	TX		02/19/2021	2.625	1,111,024		1,690,000
9900112860	WALNUT CREEK	CA		02/19/2021	3.300	996,182		1,315,000
9900112861	MILTON	MA		02/19/2021	2.850	589,022		1,450,000
9900112862	NEW YORK	NY		02/19/2021	3.200	773,875		1,337,000
9900112863	BOSTON	MA		02/19/2021	3.300	861,820		1,120,000
9900112865	CORONA DEL MAR	CA		02/19/2021	3.350	1,895,576		2,585,000
9900112872	MERIDIAN	ID		03/01/2021	4.125	1,088,458		1,169,305
9900112929	DARIEN	CT		03/03/2021	3.500	967,226		750,000
9900112930	GOSHEN	NY		03/03/2021	3.000	363,705		800,000
9900112931	FLORHAM PARK	NJ		03/03/2021	3.750	693,977		766,770
9900112932	STATEN ISLAND	NY		03/03/2021	2.750	188,489		370,000
9900112933	BROOKLYN	NY		03/03/2021	3.500	430,859		1,839,000
9900112934	BROOKLYN	NY		03/03/2021	3.500	920,438		1,095,000
9900112935	SOMERVILLE	MA		03/03/2021	3.750	620,266		840,000
9900112936	MOUNT SINAI	NY		03/03/2021	2.875	331,653		577,000
9900112937	MINEOLA	NY		03/03/2021	3.375	159,279		890,000
9900112938	ISLAND PARK	NY		03/03/2021	3.625	251,256		547,000
9900112939	SHARON	MA		03/03/2021	3.500	539,647		850,000
9900112940	LONG BEACH	NY		03/03/2021	2.500	311,203		534,000
9900113007	OXFORD	PA		03/10/2021	3.625	69,341		200,000
9900113014	LEBANON JUNCTION	KY		03/10/2021	5.000	57,885		105,000
9900113015	PUYALLUP	WA		03/10/2021	4.125	178,190		280,000

QE02.2

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
9900113016	CHANDLER	AZ		03/10/2021	3.750	262,948		391,400
9900113018	CADDO MILLS	TX		03/10/2021	3.750	130,256		320,000
9900113019	QUEENSBURY	NY		03/10/2021	4.125	183,197		235,000
9900113020	HEYWORTH	IL		03/10/2021	3.625	144,780		240,000
9900113021	MESA	AZ		03/10/2021	3.875	163,100		243,000
9900113022	LA JOLLA	CA		03/10/2021	4.125	81,982		1,000,000
9900113023	SAN JOSE	CA		03/10/2021	3.500	877,327		1,450,000
9900113024	ST JAMES	NY		03/10/2021	3.750	470,241		650,000
9900113025	PALM DESERT	CA		03/10/2021	4.375	209,118		311,000
9900113026	GLADWIN	MI		03/10/2021	3.625	286,223		355,000
9900113028	AUSTIN	TX		03/10/2021	3.375	473,212		660,000
9900113150	BURLINGTON	NC		03/17/2021	4.000	82,505		107,000
9900113184	SPEONK	NY		03/17/2021	4.375	291,941		415,000
9900113212	WAXHAW	NC		03/17/2021	4.000	309,589		430,000
9900113215	LEESBURG	FL		03/17/2021	4.125	99,562		100,000
9900113216	DOWNINGTOWN	PA		03/17/2021	3.375	415,641		825,000
9900113217	POST	TX		03/17/2021	5.875	45,616		45,000
9900113218	QUEENS VILLAGE	NY		03/17/2021	3.500	212,845		630,000
9900113220	NAPLES	FL		03/17/2021	3.875	250,577		389,900
9900113222	GUTTENBERG	NJ		03/17/2021	3.750	211,225		126,000
9900113223	GLEN OAKS	NY		03/17/2021	4.125	311,240		700,000
9900113224	BLUE POINT	NY		03/17/2021	3.125	328,404		515,000
9900113225	BABYLON	NY		03/17/2021	3.750	421,328		645,000
9900113226	MECHANICSVILLE	VA		03/17/2021	4.875	160,780		180,000
9900113227	MULBERRY	FL		03/17/2021	4.375	51,108		123,000
9900113228	OCEAN CITY	MD		03/17/2021	3.875	254,146		330,900
9900113234	NORTH TONAWANDA	NY		03/17/2021	3.375	375,375		390,000
9900113235	WILLITS	CA		03/17/2021	3.375	166,452		350,000
9900113236	ODESSA	FL		03/17/2021	3.750	340,240		392,000
9900113240	TOMBALL	TX		03/17/2021	3.125	185,483		274,000
9900113242	NORTH MYRTLE BEACH	SC		03/17/2021	4.000	48,644		340,000
9900113243	TUCSON	AZ		03/17/2021	4.125	194,142		319,000
9900113244	KIMBALL	MI		03/17/2021	3.875	75,301		147,000
9900113245	STATEN ISLAND	NY		03/17/2021	3.375	374,907		640,000
9900113247	WATERFORD	CA		03/17/2021	3.875	233,656		280,000
9900113252	THOMASVILLE	NC		03/17/2021	4.250	57,383		45,000
9900113253	LAKE CITY	MN		03/17/2021	4.500	268,123		390,000
9900113254	LAS VEGAS	NV		03/17/2021	4.250	175,037		233,000
9900113255	ANNVILLE	PA		03/17/2021	3.250	428,729		430,000
9900113258	HOUSTON	TX		03/17/2021	5.625	449,295		456,000
9900113259	HICKSVILLE	NY		03/17/2021	4.750	273,370		499,999
9900113260	MIDWEST CITY	OK		03/17/2021	4.875	121,716		158,000
9900113261	OAK HILL	WV		03/17/2021	4.625	103,974		135,000
9900113262	KATY	TX		03/17/2021	3.250	181,615		340,000
9900113263	SAN ANTONIO	TX		03/17/2021	5.000	107,184		170,000
9900113264	SOUTH OGDEN	UT		03/17/2021	3.625	227,589		405,000

QE02.3

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
9900113265.....	JUNEAU.....	AK.....		03/17/2021....	3.500.....	206,143.....		320,000.....
9900113266.....	PALMER.....	AK.....		03/17/2021....	3.625.....	196,009.....		279,000.....
9900113267.....	COLUMBIA.....	SC.....		03/17/2021....	3.375.....	91,111.....		120,000.....
9900113268.....	SUMMIT.....	NJ.....		03/17/2021....	3.250.....	103,353.....		277,000.....
9900113269.....	BASOM.....	NY.....		03/17/2021....	3.750.....	130,769.....		165,000.....
9900113299.....	NORTH MANKATO.....	MN.....		03/17/2021....	5.750.....	80,470.....		89,000.....
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other.....				XXX.....	XXX.....	59,740,862.....	.0.....	93,822,213.....
Mortgages in Good Standing - Commercial Mortgages - All Other								
30017.....	VARIOUS.....	MD.....		03/26/2021....	2.900.....	33,000,000.....		65,400,000.....
703357.....	SILVER SPRING.....	MD.....		02/09/2021....	3.280.....	32,000,000.....		49,291,436.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	65,000,000.....	.0.....	114,691,436.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	265,531,362.....	1,240,000.....	500,934,579.....
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other								
9900112116.....	SEVIERVILLE.....	TN.....		01/19/2021....	3.875.....	1,231,662.....		1,725,000.....
1999999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other.....				XXX.....	XXX.....	1,231,662.....	.0.....	1,725,000.....
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure.....				XXX.....	XXX.....	1,231,662.....	.0.....	1,725,000.....
3399999. Total Mortgages.....				XXX.....	XXX.....	266,763,024.....	1,240,000.....	502,659,579.....

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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	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
14715.....	BETHESDA.....	MD.....		06/19/2015....	03/25/2021....	515,052.....		35,306.....				35,306.....		550,358.....	550,358.....		.0.....
32592.....	RANCHO CUCAMONGA.....	CA.....		04/22/2016....	03/25/2021....	503,766.....		55,926.....				55,926.....		559,692.....	559,692.....		.0.....
40592.....	LEXINGTON.....	KY.....		03/24/2017....	03/25/2021....	73,140.....		1,049.....				1,049.....		74,189.....	74,189.....		.0.....
40600.....	LEXINGTON.....	KY.....		03/24/2017....	03/25/2021....	78,837.....		1,415.....				1,415.....		80,252.....	80,252.....		.0.....
41713.....	ROCKLIN.....	CA.....		12/21/2016....	03/25/2021....	291,597.....		134,269.....				134,269.....		425,866.....	425,866.....		.0.....
50112.....	LEXINGTON.....	KY.....		03/24/2017....	03/25/2021....	68,664.....		837.....				837.....		69,501.....	69,501.....		.0.....
50161.....	LEXINGTON.....	KY.....		03/24/2017....	03/25/2021....	78,892.....		1,430.....				1,430.....		80,323.....	80,323.....		.0.....
50179.....	LEXINGTON.....	KY.....		03/24/2017....	03/25/2021....	77,981.....		2,335.....				2,335.....		80,316.....	80,316.....		.0.....
50187.....	LEXINGTON.....	KY.....		03/24/2017....	03/25/2021....	78,864.....		1,446.....				1,446.....		80,311.....	80,311.....		.0.....
50195.....	LEXINGTON.....	KY.....		03/24/2017....	03/25/2021....	78,860.....		2,055.....				2,055.....		80,915.....	80,915.....		.0.....
55043.....	SATELLITE BEACH.....	FL.....		04/22/2016....	03/25/2021....	120,257.....		6,954.....				6,954.....		127,211.....	127,211.....		.0.....
55846.....	SAN LEANDRO.....	CA.....		04/22/2016....	03/25/2021....	280,463.....		5,169.....				5,169.....		285,633.....	285,633.....		.0.....
55890.....	LEHI.....	UT.....		04/22/2016....	02/28/2021....	291,488.....		29,002.....				29,002.....		320,490.....	320,490.....		.0.....
56038.....	BOWIE.....	MD.....		04/22/2016....	03/25/2021....	194,980.....		1,293.....				1,293.....		196,274.....	196,274.....		.0.....
65714.....	MONTEREY.....	CA.....		04/28/2016....	01/28/2021....	441,354.....		392.....				392.....		441,745.....	441,745.....		.0.....

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value	
101275	SAN JOSE	CA		06/19/2015	03/25/2021	734,893		86,278				86,278		821,170	821,170			0
112204	MORGAN HILL	CA		12/11/2015	02/28/2021	327,128		2,221				2,221		329,349	329,349			0
127422	WOONSOCKET	RI		12/09/2016	03/25/2021	150,118		5,904				5,904		156,022	156,022			0
137571	BIGLERVILLE	PA		12/09/2016	02/28/2021	16,377		(106)				(106)		16,270	16,270			0
153949	SUPPLY	NC		01/10/2019	01/28/2021	186,231		9,345				9,345		195,576	195,576			0
191765	VENTURA	CA		10/25/2007	03/31/2021	685,929		1,571				1,571		687,500	687,500			0
194475	KERN	CA		12/21/2010	03/31/2021	25,154,382		(404,387)				(404,387)		24,749,995	24,749,995			0
194494	WARREN	MS		12/21/2010	03/01/2021	27,462,357		124				124		27,462,480	27,462,480			0
194876	YAKIMA	WA		08/04/2011	02/05/2021	339,069						0		339,069	339,069			0
195667	HASKELL	KS		08/06/2012	02/28/2021	222,661						0		222,661	222,661			0
195863	STANISLAUS	CA		11/08/2012	03/31/2021	3,830,505		35,651				35,651		3,866,156	3,866,156			0
197005	WARREN	MS		06/04/2014	03/01/2021	3,182,901		100				100		3,183,001	3,183,001			0
197754	RAPIDES	LA		08/11/2015	03/31/2021	11,200,000						0		11,200,000	11,200,000			0
197944	HAMILTON	NE		11/10/2015	01/31/2021	474,770		230				230		475,000	475,000			0
198186	LEE	GA		05/04/2016	03/31/2021	2,946,736						0		2,946,736	2,946,736			0
198627	SALT LAKE	UT		12/13/2016	01/31/2021	3,246,563		6,153				6,153		3,252,715	3,252,715			0
199104	WHITE	IN		09/27/2017	03/31/2021	13,020,103						0		13,020,103	13,020,103			0
199148	HAMILTON	IA		12/04/2017	02/28/2021	1,116,152		2				2		1,116,154	1,116,154			0
199157	BOLIVAR	MS		10/18/2017	03/31/2021	3,197,390		2,610				2,610		3,200,000	3,200,000			0
199314	WRIGHT	IA		03/01/2018	02/28/2021	1,861,983		189				189		1,862,172	1,862,172			0
199367	PALO ALTO	IA		03/08/2018	01/31/2021	1,941,222		2,383				2,383		1,943,605	1,943,605			0
199704	LEE	GA		08/24/2018	03/31/2021	959,365						0		959,365	959,365			0
199738	MCPHERSON	NE		10/29/2018	01/31/2021	1,451,752						0		1,451,752	1,451,752			0
199784	MARION	OH		10/17/2018	02/28/2021	3,825,000						0		3,825,000	3,825,000			0
484379	INDIAN TRAIL	NC		06/24/2016	03/25/2021	144,085		2,471				2,471		146,555	146,555			0
496550	ORLANDO	FL		09/22/2016	03/25/2021	126,662		5,260				5,260		131,922	131,922			0
585461	RANCHO CUCAMONGA	CA		06/24/2016	03/25/2021	383,919		(15,772)				(15,772)		368,147	368,147			0
588542	WEST COVINA	CA		05/29/2015	01/31/2021	159,274		374				374		159,648	159,648			0
589574	WEST PALM BEACH	FL		04/22/2016	01/28/2021	77,378		3,375				3,375		80,753	80,753			0
590194	HAYWARD	CA		05/29/2015	01/31/2021	270,830		(14,493)				(14,493)		256,337	256,337			0
594010	DANVILLE	CA		08/31/2015	02/28/2021	856,263						0		856,263	856,263			0
640567	ZEELAND	MI		07/15/2015	01/28/2021	54,696		3,050				3,050		57,746	57,746			0
656272	LOMA LINDA	CA		09/22/2016	02/28/2021	426,646		44,675				44,675		471,321	471,321			0
702218	NEW YORK (MANHATTAN)	NY		03/01/2010	03/10/2021	35,502,341						0		35,502,341	35,502,341			0
702315	SAN DIEGO	CA		12/15/2010	01/31/2021	106,601,470		(27,692)				(27,692)		106,573,779	106,573,779			0
702365	DALLAS	TX		08/01/2011	03/31/2021	35,196,676		(196,675)				(196,675)		35,000,001	35,000,001			0
702827	ORLANDO	FL		06/23/2016	02/28/2021	7,258,743						0		7,258,743	7,258,743			0
702929	GRAPEVINE	TX		06/30/2017	03/31/2021	3,331,234		2,099				2,099		3,333,333	3,333,333			0
923553	HORTON	MI		07/15/2015	01/28/2021	31,608		944				944		32,552	32,552			0
927690	CHICAGO	IL		10/30/2015	02/28/2021	139,365		(15,908)				(15,908)		123,457	123,457			0
933986	BLUFFTON	SC		09/22/2016	03/25/2021	241,047		(1,032)				(1,032)		240,015	240,015			0
937971	TOLEDO	OH		11/17/2016	03/25/2021	57,251		(5,215)				(5,215)		52,036	52,036			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
940969	MARLTON	NJ		08/31/2015	01/28/2021	68,989		493				493		69,482	69,482		0
959021	LAKELAND	FL		07/15/2015	01/28/2021	87,018		11,140				11,140		98,159	98,159		0
1042802	PARMA	OH		02/22/2017	01/28/2021	95,243		(5,835)				(5,835)		89,408	89,408		0
1054400	LAS VEGAS	NV		10/31/2016	02/28/2021	155,351		4,811				4,811		160,162	160,162		0
1055030	ANTIOCH	CA		10/31/2016	03/25/2021	209,785		7,010				7,010		216,795	216,795		0
1055581	PINELLAS PARK	FL		05/29/2015	03/25/2021	25,513		(205)				(205)		25,308	25,308		0
1055997	GLENDALE	AZ		06/08/2016	01/28/2021	169,444		27,898				27,898		197,342	197,342		0
1057552	DALLAS	TX		10/30/2015	02/28/2021	12,426		(494)				(494)		11,933	11,933		0
1064422	WARWICK	RI		10/30/2015	03/25/2021	42,736		(2,979)				(2,979)		39,757	39,757		0
1079803	CORRYTON	TN		04/22/2016	03/25/2021	99,521						0		99,521	99,521		0
1082877	LATON	CA		11/17/2016	03/25/2021	123,011		26,457				26,457		149,468	149,468		0
1086133	WESTPOINT	CA		07/29/2016	02/28/2021	55,796		(3,764)				(3,764)		52,032	52,032		0
1089289	PASSAIC	NJ		09/22/2016	03/25/2021	210,216		66,688				66,688		276,905	276,905		0
1089519	PLAINVILLE	CT		04/22/2016	02/28/2021	187,408		10,758				10,758		198,166	198,166		0
1091571	SHELTON	CT		05/19/2017	03/25/2021	223,366		(17,298)				(17,298)		206,068	206,068		0
1095077	FLORENCE	CO		10/30/2015	01/28/2021	37,736		(1,933)				(1,933)		35,803	35,803		0
1095520	FREMONT	CA		04/22/2016	03/25/2021	330,891		16,541				16,541		347,431	347,431		0
1095831	SAN DIEGO	CA		04/22/2016	03/25/2021	545,936		32,297				32,297		578,233	578,233		0
1096628	VALLEY CENTER	CA		08/31/2015	01/28/2021	309,390		11,135				11,135		320,525	320,525		0
1109608	LAS VEGAS	NV		05/19/2017	03/25/2021	203,777		23,621				23,621		227,399	227,399		0
1110853	SAN DIMAS	CA		06/24/2016	01/31/2021	271,949		(16,026)				(16,026)		255,923	255,923		0
1111214	ERWIN	TN		05/19/2017	03/25/2021	117,865		(8,770)				(8,770)		109,094	109,094		0
1114034	WYOMING	MI		06/24/2016	03/25/2021	600						0		600	600		0
1173873	VANCOUVER	WA		10/30/2015	02/28/2021	109,440		10,062				10,062		119,501	119,501		0
1174011	BLOOMINGTON	IN		11/17/2016	03/25/2021	88,722		(6,630)				(6,630)		82,092	82,092		0
1180559	DENVER	CO		11/17/2016	03/25/2021	70,288		(2,046)				(2,046)		68,242	68,242		0
1200955	BAY CITY	MI		06/24/2016	02/28/2021	39,873		4,247				4,247		44,120	44,120		0
1218045	SHINGLE SPRINGS	CA		04/22/2016	01/28/2021	345,680		16,675				16,675		362,355	362,355		0
1218113	NORTH LAS VEGAS	NV		10/01/2015	01/28/2021	110,456		13,827				13,827		124,282	124,282		0
1218259	SCOTTSDALE	AZ		10/01/2015	02/28/2021	518,730		59,971				59,971		578,701	578,701		0
1218957	CHICAGO	IL		11/17/2016	02/28/2021	101,242		22,972				22,972		124,215	124,215		0
1219617	CARLISLE	OH		07/29/2016	03/25/2021	98,381		3,704				3,704		102,085	102,085		0
1250712	MADERA	CA		02/22/2017	03/25/2021	45,162		(3,424)				(3,424)		41,739	41,739		0
1255514	MUNSTER	IN		02/22/2017	03/25/2021	84,477		(5,142)				(5,142)		79,335	79,335		0
1256020	HOPKINSVILLE	KY		03/28/2016	03/25/2021	27,464		656				656		28,121	28,121		0
1256090	ERIE	PA		04/05/2016	01/31/2021	38,610						0		38,610	38,610		0
1367036	VAN WERT	OH		02/22/2017	01/31/2021	72,113		(3,851)				(3,851)		68,262	68,262		0
1368671	WYOMING	PA		07/19/2016	01/28/2021	85,216		474				474		85,691	85,691		0
1369033	CALEDONIA	MI		06/19/2016	01/28/2021	62,588		1,208				1,208		63,797	63,797		0
1369390	WALLED LAKE	MI		07/19/2016	03/25/2021	47,379		(1,377)				(1,377)		46,003	46,003		0
1369700	GRAND JUNCTION	MI		07/19/2016	01/28/2021	15,056		(258)				(258)		14,798	14,798		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
1369760	MADISON	OH		02/22/2017	01/28/2021	44,243		(913)			(913)	43,329	43,329			0
1369767	WINSTON SALEM	NC		10/24/2016	02/28/2021	97,738		(396)			(396)	97,342	97,342			0
1369895	RIDGEFIELD	CT		07/19/2016	03/25/2021	537,693		67,293			67,293	604,986	604,986			0
1370112	ASHEVILLE	NC		12/31/2016	02/28/2021	299,505		(2,363)			(2,363)	297,141	297,141			0
1370121	AKRON	OH		01/03/2016	03/25/2021	45,236		2,654			2,654	47,890	47,890			0
1370245	MOSCOW	PA		07/19/2016	01/28/2021	88,931		(4,083)			(4,083)	84,848	84,848			0
1370523	STERLING HGTS	MI		07/19/2016	03/25/2021	80,621		7,823			7,823	88,444	88,444			0
1370603	RICHMOND	VA		03/07/2016	02/28/2021	157,562		2,279			2,279	159,841	159,841			0
1370781	SPRINGFIELD	MA		04/01/2016	02/28/2021	108,555		(3,445)			(3,445)	105,111	105,111			0
1370816	ANN ARBOR	MI		07/19/2016	02/28/2021	360,922		(8,145)			(8,145)	352,777	352,777			0
1370834	KENTON	OH		04/12/2016	03/25/2021	34,802		505			505	35,307	35,307			0
1370898	AMHERST	NY		04/21/2016	01/28/2021	68,579		2,636			2,636	71,215	71,215			0
1601469	EL CERRITO	CA		02/03/2017	02/28/2021	559,768		2,733			2,733	562,501	562,501			0
2536797	LA PUENTE	CA		10/02/2018	03/25/2021	316,156		(7,633)			(7,633)	308,523	308,523			0
2538694	OZONE PARK	NY		10/02/2018	01/28/2021	620,822		(17,091)			(17,091)	603,731	603,731			0
2540951	BOSTON	MA		10/02/2018	02/28/2021	481,268		(4,889)			(4,889)	476,379	476,379			0
2542969	NEW ORLEANS	LA		10/02/2018	01/28/2021	202,245		(5,738)			(5,738)	196,506	196,506			0
2546800	CHULA VISTA	CA		10/25/2018	01/28/2021	392,803		(16,233)			(16,233)	376,569	376,569			0
2547075	PROVO	UT		10/25/2018	03/25/2021	235,302		(6,028)			(6,028)	229,273	229,273			0
2553164	ONTARIO	CA		10/25/2018	01/28/2021	201,515		5,001			5,001	206,515	206,515			0
2581206	EASTVALE	CA		01/17/2019	01/28/2021	343,302		(3,379)			(3,379)	339,923	339,923			0
2581321	LOS ANGELES	CA		01/17/2019	02/28/2021	381,640		(9,759)			(9,759)	371,882	371,882			0
2594703	GLENDALE	AZ		01/17/2019	01/28/2021	171,328		(6,726)			(6,726)	164,602	164,602			0
2594846	LOUISVILLE	TN		01/17/2019	03/25/2021	239,664		(9,262)			(9,262)	230,401	230,401			0
2596585	MIAMI	FL		01/17/2019	02/28/2021	163,782		(7,329)			(7,329)	156,453	156,453			0
2597620	CARLSBAD	CA		01/17/2019	01/28/2021	448,834		(8,367)			(8,367)	440,468	440,468			0
2599129	RICHARDSON	TX		01/17/2019	02/28/2021	267,100		(10,312)			(10,312)	256,788	256,788			0
2599216	TIGARD	OR		01/17/2019	01/28/2021	256,717		(7,165)			(7,165)	249,552	249,552			0
2600550	HERCULES	CA		02/12/2019	03/25/2021	237,835		(8,874)			(8,874)	228,961	228,961			0
2600675	CONCORD	CA		02/12/2019	03/25/2021	375,995		(9,573)			(9,573)	366,422	366,422			0
2601000	GRANADA HILLS	CA		02/12/2019	03/25/2021	211,642		(770)			(770)	210,872	210,872			0
2601378	MIAMI	FL		02/12/2019	01/28/2021	310,636		(14,515)			(14,515)	296,121	296,121			0
2601494	VENICE	FL		02/12/2019	03/25/2021	220,578		(8,454)			(8,454)	212,125	212,125			0
2601750	CLOSTER	NJ		02/12/2019	01/28/2021	297,353		(5,459)			(5,459)	291,894	291,894			0
2601777	THORNTON	CO		02/12/2019	03/25/2021	179,456		(7,834)			(7,834)	171,622	171,622			0
2602236	CENTENNIAL	CO		02/12/2019	02/28/2021	154,146		(5,179)			(5,179)	148,966	148,966			0
2604418	INDIANAPOLIS	IN		02/12/2019	02/28/2021	160,086		(8,074)			(8,074)	152,012	152,012			0
2604419	INDIANAPOLIS	IN		02/12/2019	02/28/2021	159,952		(8,074)			(8,074)	151,878	151,878			0
2604449	WINDSOR	CO		02/12/2019	01/28/2021	212,384		(4,626)			(4,626)	207,758	207,758			0
2604535	HIGHLANDS RANCH	CO		02/12/2019	02/28/2021	162,393		(4,580)			(4,580)	157,813	157,813			0
2604536	COLORADO SPRINGS	CO		02/12/2019	02/28/2021	197,066		(3,686)			(3,686)	193,380	193,380			0
4000853	PORT SAINT JOE	FL		10/16/2015	01/31/2021	240,376		4,861			4,861	245,237	245,237			0

QE02.7

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
24562191	PLAYA VISTA	CA		03/07/2019	02/28/2021	728,411		(48,028)			(48,028)	680,383	680,383			0
24563835	PALMDALE	CA		03/07/2019	01/28/2021	357,129		(11,809)			(11,809)	345,320	345,320			0
25641344	WESLEY CHAPEL	FL		03/22/2019	02/28/2021	163,786		4,743			4,743	168,529	168,529			0
25642869	SHOW LOW	AZ		03/07/2019	03/25/2021	96,154		9,373			9,373	105,527	105,527			0
25646077	VENTURA	CA		03/22/2019	01/28/2021	375,077		37,770			37,770	412,847	412,847			0
25646086	SAN DIEGO	CA		03/22/2019	01/28/2021	266,636		12,497			12,497	279,133	279,133			0
25646458	BURKE	VA		03/22/2019	02/28/2021	282,296		10,457			10,457	292,753	292,753			0
30792184	MIRA LOMA	CA		02/12/2019	01/28/2021	303,655		(2,242)			(2,242)	301,413	301,413			0
30792229	ROSEVILLE	CA		02/12/2019	02/28/2021	210,413		(5,215)			(5,215)	205,198	205,198			0
30792233	VACAVILLE	CA		02/12/2019	03/25/2021	204,708		(5,770)			(5,770)	198,938	198,938			0
30792246	SPRINGFIELD	OR		02/12/2019	03/25/2021	192,155		(7,130)			(7,130)	185,026	185,026			0
30792371	S RICHMOND HILL	NY		01/17/2019	02/28/2021	528,072		(11,987)			(11,987)	516,085	516,085			0
30792373	SALEM	OR		01/17/2019	03/25/2021	362,215		(7,497)			(7,497)	354,718	354,718			0
58802276	LA JOLLA	CA		12/19/2018	03/25/2021	446,957		(392)			(392)	446,564	446,564			0
58805552	WOODSIDE	NY		12/19/2018	02/28/2021	440,478		(3,725)			(3,725)	436,753	436,753			0
58805930	KISSIMMEE	FL		12/19/2018	03/25/2021	258,784		(11,485)			(11,485)	247,298	247,298			0
58807820	STATEN ISLAND	NY		12/19/2018	01/28/2021	388,742		(6,394)			(6,394)	382,347	382,347			0
58809234	HAYWARD	CA		12/19/2018	02/28/2021	384,229		(10,000)			(10,000)	374,229	374,229			0
62727567	TOLLAND	CT		09/21/2016	03/25/2021	249,871		(13,204)			(13,204)	236,668	236,668			0
68700611	AVONDALE	AZ		09/21/2016	03/25/2021	181,955		4,925			4,925	186,879	186,879			0
77240034	BREA	CA		09/21/2016	01/31/2021	364,104		10,283			10,283	374,387	374,387			0
82775768	SAN FRANCISCO	CA		11/17/2016	01/26/2021	868,988		(16,094)			(16,094)	852,895	852,895			0
82775818	VIENNA	VA		11/17/2016	01/26/2021	574,946		(6,695)			(6,695)	568,252	568,252			0
82776857	HOUSTON	TX		11/17/2016	02/28/2021	647,641		2,555			2,555	650,196	650,196			0
100030877	PEMBROKE PINES	FL		04/22/2016	02/28/2021	72,432		2,318			2,318	74,750	74,750			0
100041354	DALY CITY	CA		04/22/2016	01/28/2021	383,275		(16,445)			(16,445)	366,830	366,830			0
100048518	SANTA CRUZ	CA		04/22/2016	03/25/2021	427,696		25,374			25,374	453,070	453,070			0
100065966	NORTH PALM BEACH	FL		04/22/2016	01/28/2021	129,348		16,747			16,747	146,095	146,095			0
101049958	PATERSON	NJ		10/14/2016	01/26/2021	198,835		27,945			27,945	226,780	226,780			0
101118430	STATEN ISLAND	NY		10/14/2016	01/26/2021	38,191		917			917	39,108	39,108			0
101118555	ARMONK	NY		10/14/2016	03/25/2021	147,709		1,944			1,944	149,653	149,653			0
224474779	MISSION VIEJO	CA		09/16/2015	02/28/2021	351,877		(4,782)			(4,782)	347,095	347,095			0
225099834	FT LAUDERDALE	FL		09/16/2015	02/28/2021	43,583		1,376			1,376	44,958	44,958			0
225232199	BALTIMORE	MD		02/24/2016	01/28/2021	80,290		(6,172)			(6,172)	74,119	74,119			0
227234701	MYRTLE CREEK	OR		09/16/2015	02/28/2021	124,658		(356)			(356)	124,302	124,302			0
227234959	WATERBURY	CT		09/16/2015	03/31/2021	46,381		(264)			(264)	46,117	46,117			0
227234976	DEVINE	TX		02/24/2016	01/28/2021	63,933		(2,247)			(2,247)	61,686	61,686			0
227290405	DALLAS	TX		09/16/2015	03/25/2021	42,226		(467)			(467)	41,760	41,760			0
227315582	NEW BERN	NC		07/30/2015	01/26/2021	180,833		(4,576)			(4,576)	176,257	176,257			0
227316544	BLOOMINGTON	MN		07/30/2015	02/28/2021	91,592		1,563			1,563	93,155	93,155			0
227316549	STATEN ISLAND	NY		07/30/2015	01/26/2021	80,392		2,040			2,040	82,432	82,432			0
227316553	BROOKLYN	NY		07/30/2015	02/28/2021	160,984		1,732			1,732	162,717	162,717			0

QE02.9

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
227316616	GATLINBURG	TN		07/30/2015	02/28/2021	2,176		5				5	2,181	2,181		0
227316927	MIDDLEBURGH	NY		07/30/2015	02/28/2021	107,283		1,684				1,684	108,967	108,967		0
228090893	SADDLE BROOK	NJ		12/21/2017	03/25/2021	281,100		20,045				20,045	301,145	301,145		0
228824313	BRYANS ROAD	MD		12/21/2017	02/28/2021	293,507		(2,830)				(2,830)	290,677	290,677		0
229290670	SAN LEANDRO	CA		12/21/2017	03/25/2021	276,073		23,479				23,479	299,552	299,552		0
229290673	LA MESA	CA		12/21/2017	03/25/2021	753,388		(546)				(546)	752,842	752,842		0
229384871	YARDLEY	PA		12/21/2017	02/28/2021	411,014		5,894				5,894	416,908	416,908		0
416247021	SOUTHWEST RANCHES	FL		06/23/2015	02/28/2021	55,777		(364)				(364)	55,413	55,413		0
417096957	EUGENE	OR		03/08/2017	01/28/2021	57,198		(5,404)				(5,404)	51,794	51,794		0
417287524	CHESTERFIELD	VA		03/08/2017	01/28/2021	240,552		3,011				3,011	243,563	243,563		0
417287830	BLOOMINGTON	IL		03/08/2017	01/28/2021	86,948		5,508				5,508	92,456	92,456		0
417330544	SIMI VALLEY	CA		03/08/2017	01/28/2021	391,028		12,157				12,157	403,185	403,185		0
417335144	WEST BLOOMFIELD	MI		08/19/2015	01/28/2021	238,873		8,889				8,889	247,762	247,762		0
417335231	FREMONT	CA		08/19/2015	02/28/2021	411,887		45,053				45,053	456,940	456,940		0
417335242	LA MIRADA	CA		08/19/2015	02/28/2021	417,252		26,935				26,935	444,187	444,187		0
417337425	BLISSFIELD	MI		08/19/2015	03/25/2021	119,832		37				37	119,869	119,869		0
417412892	SEBASTIAN	FL		10/26/2015	02/28/2021	94,247		3,575				3,575	97,822	97,822		0
417413079	VERO BEACH	FL		10/26/2015	02/28/2021	244,965		34,831				34,831	279,795	279,795		0
417413566	LOMBARD	IL		10/26/2015	03/25/2021	72,364		5,003				5,003	77,368	77,368		0
417767262	OSKALOOSA	IA		08/30/2018	03/25/2021	71,153		7,145				7,145	78,298	78,298		0
417949361	MARYSVILLE	MI		10/04/2016	03/25/2021	70,824		913				913	71,737	71,737		0
417949362	MARYSVILLE	MI		10/04/2016	03/25/2021	71,110		627				627	71,737	71,737		0
417949424	NEW BALTIMORE	MI		10/04/2016	03/25/2021	78,935		181				181	79,116	79,116		0
417949450	MARYSVILLE	MI		10/04/2016	03/25/2021	69,394		1,190				1,190	70,584	70,584		0
417949482	MARYSVILLE	MI		10/04/2016	03/25/2021	61,886		794				794	62,679	62,679		0
417949664	ROCHESTER HILLS	MI		10/04/2016	03/25/2021	405,054		8,844				8,844	413,898	413,898		0
418023174	ST ALBANS	NY		03/08/2017	03/25/2021	229,782		99,965				99,965	329,747	329,747		0
418396527	DEL MAR	CA		01/30/2018	03/25/2021	726,284		21,638				21,638	747,922	747,922		0
418851162	BONITA SPRINGS	FL		03/23/2018	01/28/2021	360,583		6,313				6,313	366,896	366,896		0
418851497	SALINAS	CA		03/23/2018	03/25/2021	266,440		93,772				93,772	360,212	360,212		0
419690479	MOUNTLAKE TERRACE	WA		01/10/2019	03/25/2021	279,345		16,344				16,344	295,690	295,690		0
419690550	MILWAUKIE	OR		01/10/2019	02/28/2021	362,205		16,623				16,623	378,827	378,827		0
419690594	EL PASO	TX		01/10/2019	01/28/2021	189,088		13,046				13,046	202,134	202,134		0
515398511	BREMERTON	WA		12/10/2018	02/28/2021	263,180		9,905				9,905	273,086	273,086		0
568485034	BAKERSFIELD	CA		04/22/2016	01/26/2021	128,161		73				73	128,234	128,234		0
578123498	CHINO HILLS	CA		12/12/2016	01/26/2021	608,019		(11,531)				(11,531)	596,488	596,488		0
578197208	TORRANCE	CA		09/10/2018	02/28/2021	907,956		8,670				8,670	916,626	916,626		0
578230568	LOS ANGELES	CA		08/21/2017	02/28/2021	1,644,000		0				0	1,644,000	1,644,000		0
578236222	Ocala	FL		09/22/2017	03/25/2021	87,497		4,444				4,444	91,942	91,942		0
578236229	ELWOOD	IN		09/22/2017	03/31/2021	85,882		(4,174)				(4,174)	81,709	81,709		0
578240645	BOULDER	CO		05/08/2018	01/26/2021	661,714		(33,567)				(33,567)	628,147	628,147		0

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SCHEDULE B - PART 3

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
578244063	RANCHO CUCAMONGA	CA		06/01/2018	02/28/2021	554,127		(10,442)				(10,442)		543,684	543,684		0
578244086	PALM COAST	FL		06/01/2018	01/26/2021	922,517		(24,519)				(24,519)		897,998	897,998		0
578244261	ALAMEDA	CA		06/01/2018	01/26/2021	548,620		(12,026)				(12,026)		536,595	536,595		0
578244491	PEORIA	AZ		06/01/2018	02/28/2021	536,523		(10,764)				(10,764)		525,759	525,759		0
578245072	MEAD	CO		06/01/2018	02/28/2021	557,193		(10,988)				(10,988)		546,205	546,205		0
578252129	OLD BRIDGE TOWNSHIP	NJ		11/16/2017	02/28/2021	191,512		(9,817)				(9,817)		181,695	181,695		0
578258081	WALNUT CREEK	CA		05/29/2018	02/28/2021	737,888		(12,768)				(12,768)		725,120	725,120		0
578258094	BOULDER	CO		05/29/2018	01/26/2021	1,091,318		(19,565)				(19,565)		1,071,753	1,071,753		0
578258096	RENO	NV		05/29/2018	01/26/2021	574,275		(12,316)				(12,316)		561,959	561,959		0
578258100	HONOLULU	HI		05/29/2018	01/26/2021	744,846		(9,536)				(9,536)		735,310	735,310		0
578258102	RANCHO CUCAMONGA	CA		05/29/2018	03/25/2021	595,491		(15,805)				(15,805)		579,687	579,687		0
578258115	SANTA ANA	CA		05/29/2018	01/26/2021	733,222		(12,276)				(12,276)		720,946	720,946		0
578258649	BELLEVUE	WA		05/29/2018	03/25/2021	909,222		(13,109)				(13,109)		896,113	896,113		0
578259485	WATSONVILLE	CA		05/08/2018	02/28/2021	705,697		1,647				1,647		707,344	707,344		0
578260510	MIAMI	FL		05/29/2018	03/25/2021	366,728		(9,416)				(9,416)		357,312	357,312		0
578260515	WASHINGTON	DC		05/29/2018	01/26/2021	857,093		(10,175)				(10,175)		846,918	846,918		0
578260516	BERKELEY	CA		05/29/2018	01/26/2021	1,149,667		(19,403)				(19,403)		1,130,264	1,130,264		0
578260521	LOS GATOS	CA		05/29/2018	01/26/2021	1,073,987		(18,723)				(18,723)		1,055,264	1,055,264		0
578260522	LOS ALTOS HILLS	CA		05/29/2018	02/28/2021	2,285,971		(27,523)				(27,523)		2,258,449	2,258,449		0
578260524	SAN JOSE	CA		05/29/2018	03/25/2021	516,997		(6,237)				(6,237)		510,761	510,761		0
578260526	SEATTLE	WA		05/29/2018	03/25/2021	1,557,952		(29,057)				(29,057)		1,528,896	1,528,896		0
578260531	CASTRO VALLEY	CA		05/29/2018	01/26/2021	721,595		(3,150)				(3,150)		718,445	718,445		0
578263329	JUPITER	FL		05/08/2018	02/28/2021	786,211		(33,242)				(33,242)		752,969	752,969		0
578265419	BERKELEY	CA		01/12/2018	02/28/2021	736,376		(12,283)				(12,283)		724,093	724,093		0
578265427	WALNUT CREEK	CA		01/12/2018	01/26/2021	759,077		(10,013)				(10,013)		749,064	749,064		0
578265432	DALLAS	TX		01/12/2018	01/26/2021	532,295		(6,168)				(6,168)		526,126	526,126		0
578272168	LA CRESCENTA	CA		06/08/2018	03/25/2021	674,135		795				795		674,930	674,930		0
578272252	SANTA BARBARA	CA		06/08/2018	01/26/2021	477,497		(6,912)				(6,912)		470,585	470,585		0
578272253	DURANGO	CO		06/08/2018	02/28/2021	448,474		3,999				3,999		452,473	452,473		0
578272261	SANTA BARBARA	CA		06/08/2018	01/26/2021	1,722,990		(13,447)				(13,447)		1,709,543	1,709,543		0
578272263	CARNATION	WA		06/08/2018	01/26/2021	968,293		(9,213)				(9,213)		959,080	959,080		0
578272269	WESTLAKE VILLAGE	CA		06/08/2018	03/25/2021	561,295		(1,595)				(1,595)		559,700	559,700		0
578272275	AUBURN	CA		06/08/2018	02/28/2021	586,079		5,323				5,323		591,402	591,402		0
578295459	MCKINNEY	TX		12/14/2018	03/25/2021	926,673		(23,647)				(23,647)		903,027	903,027		0
578308599	SANTA BARBARA	CA		06/21/2018	02/28/2021	1,359,809		(37,000)				(37,000)		1,322,809	1,322,809		0
578317067	MELBOURNE	FL		03/26/2018	02/28/2021	668,882		1,738				1,738		670,620	670,620		0
578317151	SPRINGFIELD	MA		03/26/2018	01/26/2021	89,524		4,691				4,691		94,215	94,215		0
578317180	SOMERSET	NJ		03/26/2018	02/28/2021	151,644		20,631				20,631		172,275	172,275		0
578317306	EL DORADO HILLS	CA		03/26/2018	03/25/2021	503,033		(6,688)				(6,688)		496,345	496,345		0
578317308	CAMPBELL	CA		03/26/2018	02/28/2021	706,787		2,239				2,239		709,025	709,025		0
578317315	SEATTLE	WA		03/26/2018	02/28/2021	1,023,434		12,028				12,028		1,035,463	1,035,463		0
578317458	FORT LAUDERDALE	FL		06/21/2018	03/25/2021	481,317		(3,750)				(3,750)		477,567	477,567		0

QE02.11

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
578317473	DELRAY BEACH	FL		06/21/2018	02/28/2021	665,181		(6,493)			(6,493)	658,688	658,688			0
578317477	DANA POINT	CA		06/21/2018	01/26/2021	765,393		5,290			5,290	770,682	770,682			0
578317990	SAN FRANCISCO	CA		06/21/2018	01/26/2021	1,099,068		(20,631)			(20,631)	1,078,436	1,078,436			0
578366812	VACAVILLE	CA		06/21/2018	03/25/2021	572,344		(12,308)			(12,308)	560,036	560,036			0
578366813	WOODINVILLE	WA		06/21/2018	01/26/2021	1,357,462		10,956			10,956	1,368,417	1,368,417			0
578369790	MALVERN	PA		09/10/2018	01/26/2021	790,429		(3,745)			(3,745)	786,684	786,684			0
578369949	GOLDEN	CO		09/10/2018	02/28/2021	609,531		8,316			8,316	617,847	617,847			0
578370938	LOS ANGELES	CA		06/21/2018	02/28/2021	1,167,774		(22,532)			(22,532)	1,145,242	1,145,242			0
578370994	SANTA ROSA	CA		06/21/2018	01/26/2021	581,165		(9,790)			(9,790)	571,375	571,375			0
578371409	CALABASAS	CA		04/23/2018	01/26/2021	735,856		(20,481)			(20,481)	715,374	715,374			0
578371474	SACRAMENTO	CA		04/23/2018	02/28/2021	1,227,775		(8,671)			(8,671)	1,219,104	1,219,104			0
578371485	CAMPBELL	CA		04/23/2018	03/25/2021	1,162,412		14,230			14,230	1,176,642	1,176,642			0
578371883	PALATINE	IL		09/10/2018	01/26/2021	613,062		(14,898)			(14,898)	598,164	598,164			0
578371913	PARK CITY	UT		09/10/2018	02/28/2021	1,155,921		(35,412)			(35,412)	1,120,509	1,120,509			0
578371966	WALNUT CREEK	CA		09/10/2018	02/28/2021	774,056		(17,445)			(17,445)	756,611	756,611			0
578371968	GREAT FALLS	VA		09/10/2018	02/28/2021	822,486		(12,658)			(12,658)	809,829	809,829			0
578372047	PORT ORCHARD	WA		09/10/2018	03/25/2021	568,585		(10,860)			(10,860)	557,724	557,724			0
578372602	DRIPPING SPRINGS	TX		04/26/2018	03/25/2021	583,324		(5,721)			(5,721)	577,603	577,603			0
578372620	BROOKLINE	MA		04/27/2018	01/26/2021	479,250		489			489	479,739	479,739			0
578373158	BRICK	NJ		04/30/2018	02/28/2021	229,204		44,347			44,347	273,552	273,552			0
578373161	NORTHFIELD	NJ		04/30/2018	03/25/2021	168,174		4,794			4,794	172,969	172,969			0
578374731	CORONA	CA		09/10/2018	03/25/2021	527,412		(15,625)			(15,625)	511,787	511,787			0
578374763	DURANGO	CO		09/10/2018	02/28/2021	615,100		(15,095)			(15,095)	600,004	600,004			0
578374773	WESTMONT	IL		06/21/2018	03/25/2021	492,762		(8,930)			(8,930)	483,832	483,832			0
578374872	LOUISVILLE	KY		09/10/2018	02/28/2021	541,930		(12,003)			(12,003)	529,927	529,927			0
578397500	PONTE VEDRA BEACH	FL		05/09/2018	01/26/2021	653,734		(9,023)			(9,023)	644,711	644,711			0
578397551	HERMOSA BEACH	CA		09/10/2018	03/25/2021	952,455		1,546			1,546	954,002	954,002			0
578399510	MOORESVILLE	NC		09/10/2018	02/28/2021	664,363		(13,721)			(13,721)	650,642	650,642			0
578403183	SAN JOSE	CA		09/10/2018	01/26/2021	886,539		(3,799)			(3,799)	882,739	882,739			0
578406662	CHICAGO	IL		06/05/2018	01/26/2021	916,649		10,477			10,477	927,125	927,125			0
578407631	WHITE PLAINS	NY		06/08/2018	03/25/2021	742,173		1,941			1,941	744,114	744,114			0
578431771	WARWICK	RI		06/08/2018	01/26/2021	167,976		26,068			26,068	194,044	194,044			0
578432052	SAN BRUNO	CA		06/08/2018	03/25/2021	494,974		16,147			16,147	511,120	511,120			0
578432127	PLAINFIELD	IL		06/08/2018	02/28/2021	205,026		1,021			1,021	206,046	206,046			0
578432139	FUQUAY VARINA	NC		06/08/2018	03/25/2021	42,749		993			993	43,743	43,743			0
578432189	ADDISON	IL		06/08/2018	03/25/2021	107,172		5,520			5,520	112,692	112,692			0
578432192	PLEASANT HILL	CA		06/08/2018	03/25/2021	716,038		15,797			15,797	731,834	731,834			0
578432242	FRANKLIN PARK	IL		06/08/2018	02/28/2021	127,802		22,809			22,809	150,611	150,611			0
578464310	SEATTLE	WA		11/15/2018	03/25/2021	806,359		350			350	806,708	806,708			0
578464349	CHARLOTTE	NC		11/15/2018	01/26/2021	509,113		270			270	509,383	509,383			0
578464357	WEST LINN	OR		11/15/2018	01/26/2021	639,971		17,849			17,849	657,820	657,820			0
578464366	CHAPEL HILL	NC		11/15/2018	02/28/2021	609,825		27,207			27,207	637,032	637,032			0

QE02.12

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
578464383	FORT MILL	SC		11/15/2018	01/26/2021	677,871		(2,216)			(2,216)	675,655	675,655			.0
578483945	HIGHLANDS RANCH	CO		11/15/2018	01/26/2021	579,471		(13,239)			(13,239)	566,232	566,232			.0
578484585	OAKLAND	CA		11/15/2018	03/25/2021	1,128,860		(18,776)			(18,776)	1,110,085	1,110,085			.0
578486553	FISHERS	IN		11/15/2018	03/25/2021	543,887		(7,573)			(7,573)	536,314	536,314			.0
578497646	WESLEY CHAPEL	FL		08/02/2018	03/25/2021	38,048		3,994			3,994	42,041	42,041			.0
578498023	ROCK HILL	SC		08/02/2018	01/26/2021	258,199		10,833			10,833	269,032	269,032			.0
578514841	LONG GROVE	IL		12/12/2018	01/26/2021	500,717		(9,843)			(9,843)	490,874	490,874			.0
578576745	WAYNESVILLE	NC		12/12/2018	02/28/2021	567,226		(7,168)			(7,168)	560,058	560,058			.0
578580351	DEVON	PA		12/12/2018	03/25/2021	721,866		(967)			(967)	720,899	720,899			.0
578606427	RENO	NV		10/19/2018	01/26/2021	215,494		(2,737)			(2,737)	212,757	212,757			.0
578606432	STILLWATER	MN		10/19/2018	02/28/2021	283,126		(6,743)			(6,743)	276,384	276,384			.0
578606439	PHILADELPHIA	PA		10/19/2018	03/25/2021	541,403		(10,632)			(10,632)	530,771	530,771			.0
578614412	ODESSA	FL		12/12/2018	03/25/2021	539,109		3,034			3,034	542,142	542,142			.0
578623255	SAN LEANDRO	CA		12/10/2018	01/26/2021	151,633		13,934			13,934	165,566	165,566			.0
578682010	CHICAGO	IL		12/20/2018	02/28/2021	184,961		(4,868)			(4,868)	180,093	180,093			.0
706225570	DOYLESTOWN	PA		06/10/2016	02/28/2021	169,584		6,562			6,562	176,146	176,146			.0
706397585	PHILADELPHIA	PA		06/10/2016	02/28/2021	61,325		(4,618)			(4,618)	56,707	56,707			.0
980376485	LANCASTER	CA		11/04/2016	03/25/2021	243,348		99,654			99,654	343,002	343,002			.0
984334952	CLAYTON	NC		08/02/2016	02/28/2021	1,332		(606)			(606)	726	726			.0
9900087656	PRESCOTT VALLEY	AZ		04/17/2019	01/28/2021	172,943		(7,890)			(7,890)	165,053	165,053			.0
9900087673	DUBLIN	CA		04/17/2019	03/25/2021	487,375		(12,833)			(12,833)	474,542	474,542			.0
9900087683	FORT COLLINS	CO		04/17/2019	02/28/2021	275,797		(1,515)			(1,515)	274,282	274,282			.0
9900087710	LEWISVILLE	TX		04/17/2019	02/28/2021	156,277		(2,666)			(2,666)	153,610	153,610			.0
9900087722	NASHVILLE	TN		04/17/2019	03/25/2021	232,489		(5,380)			(5,380)	227,109	227,109			.0
9900087728	CITRUS HEIGHTS	CA		04/17/2019	02/28/2021	326,721		(12,513)			(12,513)	314,207	314,207			.0
9900087747	BROOKLYN	NY		04/17/2019	03/25/2021	485,353		(12,849)			(12,849)	472,504	472,504			.0
9900088062	VALLEJO	CA		05/16/2019	02/28/2021	502,222		(17,953)			(17,953)	484,270	484,270			.0
9900088131	FORT COLLINS	CO		05/16/2019	02/28/2021	401,725		(9,573)			(9,573)	392,152	392,152			.0
9900088162	UKIAH	CA		05/16/2019	03/25/2021	274,228		(8,259)			(8,259)	265,970	265,970			.0
9900089321	FAIRFAX	CA		07/09/2019	03/25/2021	834,856		6,579			6,579	841,435	841,435			.0
9900089404	EAST ORANGE	NJ		07/09/2019	02/28/2021	213,429		(5,517)			(5,517)	207,912	207,912			.0
9900090860	PORTSMOUTH	NH		08/27/2019	03/25/2021	290,299		(8,140)			(8,140)	282,158	282,158			.0
9900090975	LAS VEGAS	NV		08/27/2019	03/25/2021	269,239		(9,257)			(9,257)	259,981	259,981			.0
9900091083	GEORGETOWN	TX		08/27/2019	02/28/2021	281,206		(11,310)			(11,310)	269,896	269,896			.0
9900091347	AUSTIN	TX		09/25/2019	02/28/2021	674,728		(12,888)			(12,888)	661,840	661,840			.0
9900091450	RESCUE	CA		10/25/2019	03/25/2021	596,603		(11,802)			(11,802)	584,801	584,801			.0
9900092114	KIRKLAND	WA		10/16/2019	01/26/2021	285,195		(5,651)			(5,651)	279,544	279,544			.0
9900092171	CRYSTAL LAKE	IL		10/16/2019	02/28/2021	232,146		(7,895)			(7,895)	224,252	224,252			.0
9900092385	FORT COLLINS	CO		10/24/2019	01/28/2021	284,544		(11,708)			(11,708)	272,835	272,835			.0
9900092431	SEATTLE	WA		10/24/2019	02/28/2021	467,476		(17,133)			(17,133)	450,343	450,343			.0
9900094269	PORTLAND	OR		10/25/2019	02/28/2021	198,594		2,648			2,648	201,242	201,242			.0

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SCHEDULE B - PART 3

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
9900094739	SAINT CLOUD	FL		10/25/2019	02/28/2021	180,162		(2,968)				(2,968)		177,194	177,194		0
9900095601	GLENDALE	AZ		10/25/2019	03/25/2021	155,707		686				686		156,394	156,394		0
9900096358	TEMECULA	CA		10/25/2019	02/28/2021	538,354		(8,994)				(8,994)		529,360	529,360		0
9900096395	PARKER	CO		10/25/2019	01/26/2021	631,771		(9,829)				(9,829)		621,942	621,942		0
9900096879	MENLO PARK	CA		11/19/2019	03/25/2021	949,881		(16,279)				(16,279)		933,603	933,603		0
9900096897	PORT ARANSAS	TX		11/19/2019	02/28/2021	591,351		(8,762)				(8,762)		582,590	582,590		0
9900096981	MCMINNVILLE	OR		11/26/2019	01/28/2021	272,346		(14,146)				(14,146)		258,200	258,200		0
9900097081	TINLEY PARK	IL		11/26/2019	03/25/2021	301,361		(10,772)				(10,772)		290,589	290,589		0
9900097214	PASO ROBLES	CA		11/26/2019	02/28/2021	277,578		(8,939)				(8,939)		268,639	268,639		0
9900097526	DALLAS	TX		12/06/2019	02/28/2021	929,117		(16,309)				(16,309)		912,808	912,808		0
9900097541	WALNUT CREEK	CA		12/06/2019	01/26/2021	753,994		(20,291)				(20,291)		733,703	733,703		0
9900097882	HANOVER	MN		12/20/2019	01/26/2021	734,694		(17,636)				(17,636)		717,059	717,059		0
9900098075	SEVERNA PARK	MD		01/30/2020	01/28/2021	323,599		(13,681)				(13,681)		309,918	309,918		0
9900098088	WATSONVILLE	CA		01/30/2020	02/28/2021	431,508		(16,837)				(16,837)		414,670	414,670		0
9900098147	TRACY	CA		01/30/2020	01/28/2021	330,560		(12,770)				(12,770)		317,789	317,789		0
9900098198	CHARLESTOWN	MA		01/30/2020	02/28/2021	329,944		(5,756)				(5,756)		324,188	324,188		0
9900098213	MIRAMAR	FL		01/30/2020	01/28/2021	309,778		(13,796)				(13,796)		295,982	295,982		0
9900098240	ANTIOCH	CA		01/30/2020	02/28/2021	266,390		(4,829)				(4,829)		261,561	261,561		0
9900098374	WINTER PARK	CO		01/30/2020	03/25/2021	492,757		(15,556)				(15,556)		477,201	477,201		0
9900098442	SAN JOSE	CA		01/30/2020	01/28/2021	488,063		(11,695)				(11,695)		476,368	476,368		0
9900098502	PFLUGERVILLE	TX		01/30/2020	02/28/2021	218,222		(12,719)				(12,719)		205,504	205,504		0
9900098552	EUGENE	OR		01/30/2020	03/25/2021	283,426		(10,725)				(10,725)		272,701	272,701		0
9900098560	ALEXANDRIA	VA		01/30/2020	03/25/2021	95,304		(9,186)				(9,186)		86,118	86,118		0
9900098939	CHATSWORTH	CA		02/27/2020	01/26/2021	277,331		(5,951)				(5,951)		271,380	271,380		0
9900098947	SEATTLE	WA		02/27/2020	02/28/2021	406,280		(11,422)				(11,422)		394,857	394,857		0
9900098955	BOUNTIFUL	UT		02/27/2020	02/28/2021	245,662		(7,300)				(7,300)		238,362	238,362		0
9900099038	BAKERSFIELD	CA		02/27/2020	03/25/2021	205,726		(6,933)				(6,933)		198,793	198,793		0
9900099166	SAN JOSE	CA		02/27/2020	02/28/2021	454,034		(11,794)				(11,794)		442,240	442,240		0
9900099541	GARDEN GROVE	CA		03/26/2020	01/28/2021	631,645		(10,106)				(10,106)		621,538	621,538		0
9900099550	ANAHEIM	CA		03/26/2020	01/28/2021	408,758		(9,618)				(9,618)		399,141	399,141		0
9900099551	AUSTIN	TX		03/26/2020	03/25/2021	216,601		(14,236)				(14,236)		202,366	202,366		0
9900099586	PFLUGERVILLE	TX		03/26/2020	02/28/2021	177,552		(4,161)				(4,161)		173,392	173,392		0
9900100590	SHERMAN OAKS	CA		04/22/2020	03/25/2021	1,479,320		(20,529)				(20,529)		1,458,791	1,458,791		0
9900100594	AUSTIN	TX		04/22/2020	01/26/2021	1,080,658		(35,194)				(35,194)		1,045,464	1,045,464		0
9900100597	BASS LAKE	CA		04/22/2020	01/26/2021	834,430		(27,760)				(27,760)		806,670	806,670		0
9900100598	CARLSBAD	CA		04/22/2020	03/25/2021	710,813		(29,142)				(29,142)		681,670	681,670		0
9900100641	DALLAS	TX		04/22/2020	01/26/2021	614,287		(15,876)				(15,876)		598,411	598,411		0
9900101775	LOS ANGELES	CA		04/29/2020	01/26/2021	814,332		(9,870)				(9,870)		804,462	804,462		0
9900101787	HENRICO	VA		04/29/2020	03/25/2021	1,007,973		1,842				1,842		1,009,815	1,009,815		0
9900101799	VACAVILLE	CA		04/29/2020	03/25/2021	733,103		1,583				1,583		734,686	734,686		0
9900102103	LIVERMORE	CA		05/05/2020	03/25/2021	599,599		50,442				50,442		650,041	650,041		0
9900102155	VAN NUYS	CA		05/05/2020	02/28/2021	850,007		36,624				36,624		886,632	886,632		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
9900102169	NEWBURY PARK	CA		05/05/2020	03/25/2021	583,950		56,821				56,821		640,772	640,772		0
9900102229	PALM SPRINGS	CA		05/05/2020	01/26/2021	298,773		4,039				4,039		302,813	302,813		0
9900102231	HENDERSON	NV		05/05/2020	01/26/2021	352,178		33,039				33,039		385,217	385,217		0
9900102520	MIAMI	FL		05/21/2020	01/26/2021	92,828		(1,573)				(1,573)		91,255	91,255		0
9900103337	BOWIE	MD		05/21/2020	01/26/2021	223,038		5,212				5,212		228,250	228,250		0
9900105256	COLUMBIA	SC		05/21/2020	02/28/2021	95,079		3,795				3,795		98,874	98,874		0
9900105472	RIVERTON	UT		05/21/2020	03/25/2021	138,795		(2,217)				(2,217)		136,577	136,577		0
9900105644	WEST PALM BEACH	FL		05/21/2020	01/26/2021	73,172		(313)				(313)		72,858	72,858		0
9900105994	PALM SPRINGS	CA		06/19/2020	01/28/2021	1,215,023		44,638				44,638		1,259,660	1,259,660		0
9900106124	SCOTTSDALE	AZ		06/19/2020	01/28/2021	310,448		(24,516)				(24,516)		285,932	285,932		0
9900106134	RIVERSIDE	CA		06/19/2020	02/28/2021	360,917		(3,263)				(3,263)		357,654	357,654		0
9900106141	DRAPER	UT		06/19/2020	03/25/2021	294,229		15,631				15,631		309,860	309,860		0
9900106142	FREEPORT	NY		06/19/2020	02/28/2021	342,509		(1,028)				(1,028)		341,481	341,481		0
9900106307	MAPLE VALLEY	WA		07/10/2020	01/26/2021	332,618		8,695				8,695		341,314	341,314		0
9900106521	FAIRFIELD	CA		07/10/2020	02/28/2021	298,903		(301)				(301)		298,602	298,602		0
9900106545	LOS ANGELES	CA		07/10/2020	03/25/2021	283,094		1,100				1,100		284,194	284,194		0
9900106570	YORBA LINDA	CA		07/10/2020	03/25/2021	229,192		(4,931)				(4,931)		224,262	224,262		0
9900106579	MEMPHIS	TN		07/10/2020	02/28/2021	76,523		(1,684)				(1,684)		74,839	74,839		0
9900106829	LITTLETON	CO		08/25/2020	03/25/2021	316,319		(8,771)				(8,771)		307,548	307,548		0
9900106937	CEDAR PARK	TX		11/13/2020	03/25/2021	62,370		(3,932)				(3,932)		58,438	58,438		0
9900106979	MESA	AZ		11/13/2020	03/25/2021	173,589		(7,155)				(7,155)		166,435	166,435		0
9900107318	THIBODAUX	LA		11/13/2020	01/26/2021	157,236		(3,477)				(3,477)		153,759	153,759		0
9900107321	MIDLOTHIAN	TX		11/13/2020	02/28/2021	49,755		(1,804)				(1,804)		47,951	47,951		0
9900107330	WALDORF	MD		11/13/2020	01/26/2021	596		(19)				(19)		577	577		0
9900107357	BURKESVILLE	KY		11/13/2020	02/28/2021	6,827		(162)				(162)		6,666	6,666		0
9900107414	COMMERCE	TX		11/13/2020	01/26/2021	39,256		(830)				(830)		38,426	38,426		0
9900107422	TWENTYNINE PALMS	CA		11/13/2020	03/25/2021	47,057		(1,272)				(1,272)		45,784	45,784		0
9900107572	ALLEN	TX		11/13/2020	03/25/2021	4,816		(44)				(44)		4,772	4,772		0
9900107590	LAPLATA	MD		11/13/2020	03/25/2021	81,073		(931)				(931)		80,142	80,142		0
9900107613	CORCORAN	MN		11/13/2020	01/26/2021	5,841		(67)				(67)		5,775	5,775		0
9900107621	MARYVILLE	TN		11/13/2020	03/25/2021	1,660		(30)				(30)		1,630	1,630		0
9900107656	CENTER POINT	LA		11/13/2020	02/28/2021	8,080		(98)				(98)		7,981	7,981		0
9900107657	STONE HARBOR	NJ		11/13/2020	03/25/2021	243,376		(5,787)				(5,787)		237,588	237,588		0
9900107716	POWAY	CA		11/13/2020	03/25/2021	206,490		(2,153)				(2,153)		204,337	204,337		0
9900107809	PORTLAND	OR		11/13/2020	02/28/2021	5,351		3				3		5,353	5,353		0
9900107813	PHOENIX	AZ		11/13/2020	03/25/2021	11,714		(42)				(42)		11,671	11,671		0
9900107819	KENNER	LA		11/13/2020	02/28/2021	40,980		202				202		41,183	41,183		0
9900107856	SEATTLE	WA		11/13/2020	02/28/2021	117,659		(785)				(785)		116,873	116,873		0
9900107898	LEBANON	TN		11/13/2020	01/26/2021	3,589		(18)				(18)		3,570	3,570		0
9900107941	LANTANA	TX		11/13/2020	02/28/2021	2,810		(22)				(22)		2,788	2,788		0
9900107975	SADIEVILLE	KY		11/13/2020	03/25/2021	22,507		(419)				(419)		22,088	22,088		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	
9900107977	DOWNSVILLE	LA		11/13/2020	01/26/2021	4,823		(83)				(83)		4,740	4,740			.0
9900107995	CARLISLE	IA		11/13/2020	02/28/2021	28,788		(826)				(826)		27,963	27,963			.0
9900108018	INDEPENDENCE	IA		11/13/2020	01/26/2021	38,379		(553)				(553)		37,826	37,826			.0
9900108032	COLORADO SPRINGS	CO		11/13/2020	01/26/2021	11,603		(355)				(355)		11,248	11,248			.0
9900108042	FRANKLIN	TN		11/13/2020	02/28/2021	27,837		(767)				(767)		27,071	27,071			.0
9900108072	ASH FLAT	AR		11/13/2020	02/28/2021	6,047		(90)				(90)		5,957	5,957			.0
9900108075	PITTSBURG	CA		11/13/2020	03/25/2021	81,586		(2,665)				(2,665)		78,921	78,921			.0
9900108096	LENOX	IA		11/13/2020	02/28/2021	7,296		(131)				(131)		7,165	7,165			.0
9900108150	ALLISON PARK	PA		11/13/2020	02/28/2021	3,415		(59)				(59)		3,356	3,356			.0
9900108352	SACRAMENTO	CA		11/13/2020	03/25/2021	39,436		(587)				(587)		38,849	38,849			.0
9900108377	DEL RIO	TX		11/13/2020	03/25/2021	25,802		(270)				(270)		25,532	25,532			.0
9900108398	COTTAGEVILLE	WV		11/13/2020	02/28/2021	30,718		(341)				(341)		30,377	30,377			.0
9900108401	GASTONIA	NC		11/13/2020	01/26/2021	9,478		(134)				(134)		9,343	9,343			.0
9900108465	GENEVA	IL		11/13/2020	03/25/2021	51,583		(320)				(320)		51,263	51,263			.0
9900108522	DURANGO	CO		11/13/2020	01/26/2021	411,301		(5,290)				(5,290)		406,011	406,011			.0
9900108602	BISMARCK	ND		11/13/2020	02/28/2021	160,848		(4,003)				(4,003)		156,846	156,846			.0
9900108690	GILBERT	AZ		11/13/2020	03/25/2021	3,028		(24)				(24)		3,004	3,004			.0
9900109094	DOWNS	IL		11/13/2020	02/28/2021	91,080		(3,538)				(3,538)		87,542	87,542			.0
9900109100	BLOOMINGTON	IL		11/13/2020	02/28/2021	947		(12)				(12)		936	936			.0
9900109480	ARKADELPHIA	AR		11/13/2020	02/28/2021	7,589		32				32		7,621	7,621			.0
9900109826	DENVER	CO		11/13/2020	01/26/2021	314,236		378				378		314,614	314,614			.0
9900109937	KNOXVILLE	TN		11/13/2020	02/28/2021	84,807		259				259		85,066	85,066			.0
9900110078	SAN DIEGO	CA		11/13/2020	01/26/2021	672,981		2,370				2,370		675,350	675,350			.0
9900110080	NEWHALL	CA		11/13/2020	01/26/2021	231,703		(4,921)				(4,921)		226,782	226,782			.0
9900110095	GIG HARBOR	WA		11/13/2020	03/25/2021	550,938		1,313				1,313		552,251	552,251			.0
9900110202	NORMAL	IL		11/13/2020	02/28/2021	246,306		(5,869)				(5,869)		240,437	240,437			.0
9900110264	HASTINGS ON HUDSON	NY		11/19/2020	03/31/2021	179,536		(9,247)				(9,247)		170,289	170,289			.0
9900110372	WASHINGTON	DC		11/19/2020	02/28/2021	853,052		(16,549)				(16,549)		836,503	836,503			.0
9900110425	RANCHO SANTA FE	CA		11/19/2020	03/31/2021	2,124,130		(12,314)				(12,314)		2,111,816	2,111,816			.0
9900111284	PALM COAST	FL		12/10/2020	02/28/2021	367,569		13,958				13,958		381,527	381,527			.0
9900111290	DOVER	DE		12/10/2020	03/25/2021	248,481		(22,589)				(22,589)		225,892	225,892			.0
9900111346	ROSEDALE	NY		12/10/2020	03/25/2021	269,705		(5,203)				(5,203)		264,502	264,502			.0
9900111351	RED BANK	NJ		12/10/2020	02/28/2021	211,991		(2,435)				(2,435)		209,556	209,556			.0
9900111355	MORRISTOWN	NJ		12/10/2020	01/28/2021	222,009		(5,978)				(5,978)		216,031	216,031			.0
9900111360	HOWELL	NJ		12/10/2020	01/28/2021	305,197		(2,905)				(2,905)		302,292	302,292			.0
9900111699	COCONUT CREEK	FL		12/17/2020	01/28/2021	82,361		(4,643)				(4,643)		77,718	77,718			.0
9900111715	FONTANA	CA		12/17/2020	01/28/2021	142,884		(6,191)				(6,191)		136,693	136,693			.0
9900111720	HERCULES	CA		12/17/2020	03/25/2021	278,270		(16,216)				(16,216)		262,054	262,054			.0
9900111740	ADELANTO	CA		12/17/2020	02/28/2021	74,224		(3,509)				(3,509)		70,715	70,715			.0
9900112143	DEL MAR	CA		01/19/2021	03/25/2021			(22,794)				(22,794)		918,068	918,068			.0
0199999 Total - Mortgages Closed by Repayment						462,031,331	0	(237,740)	0	0	0	(237,740)	0	462,734,459	462,734,459	0	0	0

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Mortgages With Partial Repayments

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					
Farm Mortgages.....	VARIOUS.....	VAR.....											24,669,610	24,669,610			0
Residential Mor.....	VARIOUS.....	VAR.....											12,099,087	12,099,087			0
Commercial Mort.....	VARIOUS.....	VAR.....											15,547,922	15,547,922			0
Summary Line Ad.....													(78,875)	(78,875)		(78,875)	(78,875)
0299999. Total - Mortgages With Partial Repayments.....						0	0	0	0	0	0	0	52,316,619	52,237,744	0	(78,875)	(78,875)
Mortgages Disposed																	
702739.....	NEW YORK.....	NY.....		09/24/2015...	03/12/2021...	21,260,448		(13,708)				(13,708)	21,246,740	21,246,740			0
702762.....	MOUNT LAUREL.....	NJ.....		11/10/2015...	03/12/2021...	3,724,189		(5,458)				(5,458)	3,718,731	3,718,731			0
702848.....	VARIOUS.....	ZZ.....		09/01/2016...	03/12/2021...	30,258,338		809				809	30,259,147	30,259,147			0
702850.....	MIRA LOMA.....	CA.....		09/01/2016...	03/12/2021...	2,583,752		69				69	2,583,821	2,583,821			0
702851.....	MORENO VALLEY.....	CA.....		09/01/2016...	03/12/2021...	1,982,260		53				53	1,982,313	1,982,313			0
702853.....	MIRA LOMA.....	CA.....		09/01/2016...	03/12/2021...	651,863		17				17	651,880	651,880			0
702865.....	MENLO PARK.....	CA.....		11/17/2016...	03/12/2021...	36,601,560						0	36,601,560	36,601,560			0
702892.....	ANAHEIM.....	CA.....		12/16/2016...	03/12/2021...	5,700,000						0	5,700,000	5,700,000			0
703233.....	SANDY SPRINGS.....	GA.....		12/09/2019...	03/12/2021...	61,200,000						0	61,200,000	61,200,000			0
703247.....	BREA.....	CA.....		12/19/2019...	03/12/2021...	73,300,000						0	73,300,000	73,300,000			0
703293.....	VISTA.....	CA.....		04/06/2020...	03/12/2021...	20,979,000						0	20,979,000	20,979,000			0
0399999. Total - Mortgages Disposed.....						258,241,410	0	(18,218)	0	0	0	(18,218)	258,223,192	258,223,192	0	0	0
0599999. Total Mortgages.....						720,272,741	0	(255,958)	0	0	0	(255,958)	773,274,270	773,195,395	0	(78,875)	(78,875)

QE02.17

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, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
QE03	ACCEL GROWTH V L.P.	Palo Alto	CA	Accel Growth Fund V Associates L.L.C.		03/11/2019	1		1,350,000		1,417,500	0.410
	ACCEL INDIA V LP	Bangalore	IND	Accel		11/07/2016	1		61,250		61,300	0.350
	Accel London VI L.P.	London	GBR	ACCEL LONDON VI ASSOCIATES L.P.		06/18/2019	1		540,000		1,260,000	0.460
	ACCEL XIV L.P.	Palo Alto	CA	ACCEL XIV ASSOCIATES L.L.C.		03/21/2019	1		312,000		876,000	0.440
	Advent Intl GPE IX-A SCSP	Boston	MA	GPE IX SLP Limited Partnership.		10/22/2019	3		708,181		7,220,671	0.570
	ADVENT INTL GPE IX-D SCSP	Boston	MA	GPE IX GP S.? r.l.		10/15/2019	3		440,000		4,620,002	1.800
	AEA MEZZANINE FUND II LP	New York	NY	AEA		08/28/2008	2		12,146		402,311	2.450
	AEA MEZZANINE FUND III LP	New York	NY	AEA		03/15/2013	2		11,984		378,525	1.210
	AEA MEZZANINE FUND IV LP	New York	NY	AEA		07/23/2018	2		1,528,850		15,877,993	5.070
	Affinity Asia Paci Fund IV LP	Singapore	SGP	Affinity Asia Pacific		03/20/2013	3		88,013		2,365,894	0.450
	Affinity Asia Pacific Fd V LP	Hong Kong	CHN	AFFINITY FUND V GENERAL PARTNER		12/10/2018	3		125,339		11,226,967	0.230
	AH PARALLEL FUND V LP	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		14,000		42,000	0.220
	AH PARALLEL FUND V Q LP	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		5,556		16,667	0.590
	Alchemy Special Opp Fund IV LP	London	GBR	ASOF (GP) IV L.P.		12/11/2019	3		1,517,120		12,115,727	1.160
	American Industrial Cap IV LP	San Francisco	CA	AIP		04/25/2008	3		48,391		325,269	4.760
	American Industrial Cap VII LP	New York	NY	AIPCF VII, LLC.		10/22/2019	3		5,368,901		12,837,079	0.620
	American Securities VII LP	New York	NY	American Securities		12/10/2014	3		505,293		1,538,066	0.500
	Andreessen Horowitz V Q LP	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		33,333			0.660
	Andreessen Horowitz Fd VI LP	Menlo Park	CA	AH Equity Partners VI, L.L.C.		06/05/2019	1		300,000		330,000	0.370
	Andreessen Horowitz Fund V LP	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		84,000			0.250
	AndreessenHorowitz LSV Fd I LP	Menlo Park	CA	AH Equity Partners LSV I, L.L.C.		05/07/2019	1		660,000		300,000	0.260
	Arlington Capital IV LP	Chevy Chase	MD	Arlington		07/28/2016	3		379,017		190,398	2.120
	ARSENAL CAPITAL PARTNERS V LP	New York	NY	Arsenal Capital Investment V LP		07/08/2019	3		1,943,462		6,619,655	0.830
	Astorg VII L.P.	Paris	FRA	Astorg VII (GP) S.? r.l.		06/17/2019	3		1,201,101		11,862,598	0.400
	ATLAS VENTURE FUND IX LP	Wilmington	DE	Atlas Ventures		12/12/2012	1		5,437			2.360
	Audax Mezzanine Fund III LP	New York	NY	Audax		12/10/2009	2		18,360		285,196	2.000
	Baring Asia PE Fund VII LP	Hong Kong	CHN	Baring Private Equity Asia GP VII, L.P.		04/30/2019	3		163,607		12,881,685	0.440
	BATTERY VENTURES XII LP	Boston	MA	Battery		03/26/2018	1		256,500		1,445,950	1.020
	BATTERY VENTURES XII SIDE FUND	Boston	MA	Battery		03/26/2018	1		110,000		631,950	1.040
	BATTERY VENTURES XIII L.P.	Boston	MA	Battery Ventures		04/27/2020	1		1,224,000		5,400,000	0.720
	BATTERY VENTURES XIII SdeFd LP	Boston	MA	Battery Ventures		04/27/2020	1		744,000		3,453,600	0.730
	BC European Capital IX L.P.	St. Peter Port	GBR	BC Partners		11/23/2010	3		42,404		858,001	0.180
	BDC III L.P.	London	GBR	Bridgepoint		04/25/2016	3		2,407,626		3,318,592	2.055
	BDCM OPPORTUNITY FUND IV LP	Greenwich	CT	Black Diamond Capital Management		02/04/2015			364,897		595,325	0.330
	BEHRMAN CAPITAL IV LP	New York	NY	Behrman		06/29/2007	3		205,240			10.080
	Bessemer Ventr Pts X Instl LP	Larchmont	NY	Deer X & Co. L.P.		11/30/2018	1		955,991		2,807,967	1.080

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, NAIC Designation and SVO 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
	Bessemer Ventr Pts XI Instl LP	San Francisco	CA ..	Bessemer Venture Partners		03/22/2021	3	186,555			6,716,722	0.310
	Blackstone Capital VII LP	New York	NY ..	Blackstone		04/07/2015	3	(37,893)			1,519,951	0.100
	BLUE SEA CAPITAL FUND I LP	Palm Beach	FL ..	Blue Sea Capital		10/18/2013	3	1,081,998			1,333,470	4.180
	BOND CAPITAL FUND I LP	San Francisco	CA ..	Bond Capital Associates, LLC		05/30/2019	1	1,200,000			4,500,000	0.950
	Brentwood Associates PE V LP	Los Angeles	CA ..	Brentwood		06/12/2013	3	70,562			291,979	1.460
	Brentwood Associates PE VI LP	Los Angeles	CA ..	Brentwood		12/06/2016	3	38,800			3,526,088	0.700
	Bridgepoint Europe V L.P.	London	GBR	Bridgepoint		09/03/2014	3	(341,423)			486,950	0.110
	Capital International PE VI LP	Los Angeles	CA ..	Capital International		03/24/2011	3	28,995			2,406,598	0.650
	Carlyle Eur Tech PTnrs IV S.C	Washington	DC ..	Carlyle Group		01/02/2020	3	1,179,377			8,119,849	0.890
	CARLYLE GLOBAL PARTNERS LP	Washington	DC ..	Carlyle		09/01/2016	3	2,235,250			8,422,971	3.290
	CARLYLE PARTNERS VII L.P.	Washington	DC ..	TC Group VII, L.P.		12/19/2018	3	1,018,128			20,439,630	0.210
	C-BRIDGE HEALTHCARE FUND II LP	New York	NY ..	C-Bridge Capital		12/04/2020	3	14,139			280,573	0.430
	CCMP CAPITAL INVESTORS III LP	New York	NY ..	CCMP Capital Investors		07/02/2014	3	38,350			1,165,712	0.260
	CHRYSCAPITAL VIII LLC	Port Louis	IND	ChrysCapital		03/30/2020	3	5,280,000			7,920,000	1.830
	CIP CAPITAL FUND II LP	New York	NY ..	CIP		02/04/2016	3	181,910			143,840	2.310
	CIVC PARTNERS FUND V LP	Chicago	IL ..	CIVC		03/31/2017	3	941,427			3,531,591	4.600
	CLEARLAKE CAPITAL PARTNERS VI	Santa Monica	CA ..	Clearlake Capital		05/22/2020	3	3,437,684			7,765,689	0.110
	Cortec Group Fund V LP	New York	NY ..	Cortec		12/15/2010	3	3,713			118,986	2.210
	Court Square Capital III LP	New York	NY ..	Court Square		12/27/2011	3	23,109			977,908	0.890
	Crescent Mezzanine VII LP	Los Angeles	CA ..	Crescent Capital Group		06/28/2016	2	3,109,309			5,165,427	0.580
	CRV XVII LP	Cambridge	MA ..	Charles River		03/28/2018	1	950,000			800,000	1.500
	CRV XVIII LP	Palo Alto	CA ..	Charles River		02/12/2021	3	500,000			8,300,000	1.670
	DENHAM OIL & GAS FUND LP	Boston	MA ..	Denham		04/28/2017		3,672,059			3,387,809	2.180
	DYAL CAPITAL PARTNERS III LP	New York	NY ..	Dyal Capital Partners		09/09/2016		122,733			15,211,847	1.300
	DYAL CAPITAL PARTNERS IV LP	New York	NY ..	Dyal Capital Partners		06/11/2018	3	2,004,220			42,523,650	1.980
	EnCap Energy Capital XI LP	Houston	TX ..	EnCap		12/12/2016		411,208			15,915,351	0.360
	ENCAP ENERGY CAPITAL FUND X LP	Houston	TX ..	EnCap		02/05/2015		611,391			1,972,000	0.290
	EnCap Energy Capital IX	Houston	TX ..	EnCap		01/04/2013		52,138			574,838	0.240
	Falcon Mezzanine II LP	Needham	MA ..	Falcon		04/12/2005	2	5,900			177,852	7.070
	FFL CAPITAL PARTNERS IV LP	San Francisco	CA ..	Friedman Fleischer & Lowe		12/03/2013	3	43,277			14,960,767	1.550
	FOUNDATION CAPITAL IX L.P.	San Francisco	CA ..	FOUNDATION CAPITAL MANAGEMENT CO. IX, L.		01/30/2019	1	1,255,331			2,944,014	2.630
	FountainVest China Cap III LP	Shanghai	CHN	FountainVest		06/30/2016	3	1,595,336			869,695	0.350
	FRANCISCO PARTNERS V LP	San Francisco	CA ..	Francisco Partners Management		05/29/2018	3	1,350,000			1,110,000	0.470
	FURTHER GLOBAL CAP PTNRS L.P.	New York	NY ..	Further Global		01/29/2020	3	140,654			6,694,547	7.160
	Global Infrastructure Pt II LP	New York	NY ..	Global Infrastructure		09/15/2011		4,119			1,839,560	0.250
	Global Infrastructure Pt IV LP	New York	NY ..	Global Infrastructure GP IV, L.P.		10/10/2019		2,036,489			27,936,509	0.480

QE03.1

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO 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
	GREAT HILL EQUITY PARTNERS VII	Boston	MA ..	Great Hill Partners		09/01/2020 .....	.....3	.....	1,960,843	.....	11,442,114	.....0.730
	GREEN EQUITY INVESTORS V LP	Los Angeles	CA ..	Leonard Green		01/30/2007 .....	.....3	.....	755	.....	2,158,781	.....0.520
	GREEN EQUITY INVESTORS VI LP	Los Angeles	CA ..	Leonard Green		10/18/2011 .....	.....3	.....	47,721	.....	1,457,441	.....0.420
	GREEN EQUITY INVESTORS VII LP	Los Angeles	CA ..	Leonard Green		02/16/2016 .....	.....3	.....	11,528	.....	1,868,589	.....0.140
	GREEN EQUITY INVESTORS VIII L	Los Angeles	CA ..	Leonard Green		10/21/2020 .....	.....3	.....	82,168	.....	21,627,337	.....0.170
	GRYPHON HERITAGE PARTNERS L.P.	Arlington	VA ..	Gryphon Partners		12/15/2020 .....	.....3	.....	(338,181)	.....	12,420,000	.....6.040
	GSO Cap Opportunities II LP	New York	NY ..	Blackstone		05/09/2011 .....	.....2	.....	156,095	.....	8,279,590	.....0.770
	GSO Cap Opportunities IV LP	New York	NY ..	GSO Capital Partners		03/15/2021 .....	.....3	.....	770,743	.....	29,229,257	.....0.400
	GSO Cap Opportunities III Colnv	New York	NY ..	GSO Capital		01/09/2020 .....	.....2	.....	(3,062)	.....	3,245,310	.....0.080
	GSO Cap Opportunities III LP	New York	NY ..	Blackstone		04/26/2016 .....	.....2	.....	26,012	.....	6,283,910	.....0.290
	Hg Capital 8 D L.P.	London	GBR	Hg		04/03/2018 .....	.....3	.....	135,607	.....	4,743,760	.....0.370
	HG Capital Mercury 2 LP	London	GBR	Hg		04/03/2018 .....	.....3	.....	1,363,564	.....	1,763,171	.....1.120
	HG SATURN L.P.	London	GBR	Hg		05/04/2018 .....	.....3	.....	3,636,504	.....	2,446,550	.....1.100
	Hony Capital Fund V LP	Beijing	CHN	Hony Capital		10/19/2011 .....	.....3	.....	2,618,716	.....	800,161	.....0.630
	ICG N American Pvt Debt II LP	New York	NY ..	ICG North American Private Debt II GP LP		02/25/2019 .....	.....2	.....	8,313	.....	26,763,160	.....3.230
	ICG N American Pvt Debt LP	New York	NY ..	Intermediate Capital Group plc		08/22/2014 .....	.....2	.....	60,541	.....	2,644,064	.....2.580
	IK VII No I LP	Jersey	GBR	Industri Kapital		11/18/2011 .....	.....3	.....	13,970	.....	184,533	.....0.240
	INDEX VENTURES GROWTH IV	London	GBR	Index Growth Associates IV (IGP), LP		11/08/2018 .....	.....1	.....	586,665	.....	621,497	.....1.140
	Index Ventures IX L.P.	London	GBR	Life Insurance Community		08/30/2018 .....	.....1	.....	252,348	.....	371,000	.....0.580
	Industri Kapital 2007 Fund L.P.	London	GBR	Industri Kapital		05/03/2007 .....	.....3	.....	43,563	.....	772,325	.....0.520
	Industrial Growth IV LP	San Francisco	CA ..	Industrial Growth		05/17/2011 .....	.....3	.....	11,347	.....	1,840,307	.....1.710
	Industrial Growth V LP	San Francisco	CA ..	Industrial Growth		04/08/2016 .....	.....3	.....	(105,514)	.....	4,588,844	.....1.670
	INFLEXION BUYOUT FUND V LP	London	GBR	Inflexion		06/18/2018 .....	.....3	.....	2,352,466	.....	3,200,000	.....0.640
	Inflexion Capital Fund II LP	London	GBR	Inflexion Partnership Cap Fund		06/18/2018 .....	.....3	.....	1,109,264	.....	5,540,049	.....0.600
	KOHLBERG INVESTORS VIII LP	Mount Kisco	NY ..	Kohlberg		07/25/2016 .....	.....3	.....	396,372	.....	1,647,120	.....2.300
	KPCB Digital Growth III LLC	New York	NY ..	Kleiner Perkins Caufield & Byers		06/13/2016 .....	.....1	.....	250,000	.....	600,000	.....0.820
	Landmark Equity XIV LP	Simsbury	CT ..	Landmark		12/19/2008 .....	.....3	.....	6,660	.....	278,121	.....0.450
	Lightspeed China Ptnrs IV LP	Shanghai	CHN	Lightspeed China Partners IV GP, LLC		10/18/2019 .....	.....1	.....	360,000	.....	1,770,000	.....0.820
	Lightspeed China Pts Sel I LP	Shanghai	CHN	Lightspeed China Partners Select I GP, L		04/17/2019 .....	.....1	.....	120,000	.....	1,950,000	.....1.110
	Lightspeed Venture Ptm XII LP	Menlo Park	CA ..	Lightspeed		04/16/2018 .....	.....1	.....	180,000	.....	720,000	.....0.550
	MARANON MEZZANINE FUND II LP	Chicago	IL ...	Maranon		04/30/2013 .....	.....2	.....	8,686	.....	1,064,000	.....3.220
	Meritech Capital VI LP	Palo Alto	CA ..	Meritech		06/07/2018 .....	.....1	.....	332,500	.....	577,500	.....0.960
	MetLife Mid Mkt Pvt Dbt Fd LP	Whippany	NJ ..	Life Insurance Community		07/24/2018 .....	.....2	.....	17,323,942	.....	36,534,162	.....36.900
	NB CROSSROADS PRIVATE MARKETS	New York	NY ..	NB Alternative Advisors		01/12/2021 .....	.....3	.....	50,000,000	.....		.....24.040
	New Enterprise Assoc 16 LP	Menlo Park	CA ..	New Enterprise Associates		04/05/2017 .....	.....1	.....	425,000	.....	1,650,000	.....0.260
	New Enterprise Associates 17LP	Menlo Park	CA ..	NEA Partners 17, L.P.		07/19/2019 .....	.....1	.....	900,000	.....	8,850,000	.....0.390

QE03.2

SCHEDULE BA - PART 2

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

QE03.3

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, NAIC Designation and SVO 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
	NEWVIEW CAPITAL FUND II L.P.	Burlingame	CA	NewView Capital Management		10/23/2020	3		2,972,581		9,459,982	8.240
	Oaktree Opportunities Fd XI LP	Los Angeles	CA	Oaktree Capital Management		08/21/2020	2		1,000,000		18,000,000	0.260
	Oaktree Opportunities Xb LP	Los Angeles	CA	Oak Tree Capital Management		06/18/2018			1,000,000		8,000,000	0.280
	Odyssey Investment V LP	New York	NY	Odyssey Investment Partners		06/24/2014	3		127,987		195,833	0.480
	OLYMPUS GROWTH FUND VII L.P.	Stamford	CT	OGP VII, LLC		01/15/2019	3		1,430,825		13,822,951	1.100
	PA Direct Credit Opport II LP	Darien	CT	Portfolio Advisors		10/04/2016	2		157,873		2,977,632	2.220
	PAG Asia III L.P.	Hong Kong	CHN	PAG Asia Capital GP III Limited		09/17/2019	3		1,154,159		8,250,000	0.210
	PAI Europe VI	Paris	FRA	PAI		07/24/2013	3		(353,795)		1,953,639	0.750
	Patria Brazilian PE IV LP	Sao Paulo	BRA	Patria		07/26/2011	3		137,583		1,330,202	0.640
	Patria Brazilian PE V LP	Sao Paulo	BRA	Patria		05/19/2014	3		1,265,439		3,162,572	1.250
	Patria-Brazilian PE Fd VI LP	Sao Paulo	BRA	Patria ú Private Equity General Partner		12/14/2018	3		601,819		7,261,967	0.370
	PERMIRA VII L.P.	London	GBR	Permira Advisers Limited		02/05/2020	3		1,525,101		18,440,000	0.240
	Polish Enterprise Fund VIII LP	Warsaw	POL	Enterprise Investors		09/08/2017	3		710,954		7,323,311	2.220
	PPC III LP	New York	NY	PPC Enterprices, LLC		03/24/2021	3	6,316,317			18,683,683	1.250
	PRIMAVERA CAPITAL FUND III LP	Hong Kong	CHN	Primavera		06/01/2018	3		5,430,808		353,498	0.740
	Primavera Capital Group II LP	Hong Kong	CHN	Primavera Capital Group		10/14/2014	3		380,832		1,697,765	1.270
	PUBLIC PENSION CAPITAL LLC	New York	NY	Public Pension Capital Management		07/10/2014	3		319,125		1,883,879	0.970
	RIVERSIDE FUND V CF L.P.	Boston	MA	Riverside Partners		03/18/2021	3	3,278,004			909,607	0.770
	Riverstone Glob Ener &Pwr V LP	New York	NY	Riverstone		01/12/2012			1,728,089		164,209	0.360
	SCALE VENTURE PARTNERS VI L.P.	Foster	CA	Scale Venture Management VI, L.P.		09/21/2018	1		819,225		1,678,086	2.310
	SILVER LAKE PARTNERS III LP	Menlo Park	CA	Silver Lake		02/28/2007	3		3,351		2,150,342	0.240
	SILVER LAKE PARTNERS IV LP	Menlo Park	CA	Silver Lake		09/07/2012	3		25,501		285,534	0.060
	SILVER LAKE PARTNERS V LP	Menlo Park	CA	Silver Lake		06/12/2018	3		2,051,306		1,407,138	0.140
	SILVER LAKE PARTNERS VI LP	Menlo Park	CA	Silver Lake Partners		01/06/2021	3	2,371,596			17,628,404	0.100
	TCV XI L.P.	New York	NY	TCV Partners		02/01/2021	3	51,000			14,944,500	0.460
	THE RESOLUTE FUND IV L.P.	New York	NY	Resolute Fund Partners IV, L.P.		12/07/2018	3		3,779,455		4,471,931	0.620
	The Veritas Capital Fund VI LP	New York	NY	Veritas		12/08/2016	3	(390,335)			762,103	0.300
	Towerbrook Investors IV LP	George Town	CYM	Towerbrook		02/05/2013	3	(3,030)			4,949,236	0.310
	TPG ASIA VI LP	Fort Worth	TX	TPG - Asia		02/01/2013	3		52,430		1,484,583	0.390
	Trident V LP	Greenwich	CT	Stone Point Capital		02/26/2010	3		19,694		844,193	0.720
	VERITAS CAPITAL FUND VII L.P.	New York	NY	Veritas Capital		04/15/2020	3		7,354,052		16,716,583	0.460
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								63,474,215	126,329,711	0	754,741,277	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	MetLife Core Prop Fund LP	Morristown	NJ	MetLife Core Property Fund GP LLC		11/01/2013			2,368,951			0.060
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	2,368,951	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												

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, NAIC Designation and SVO 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
	ML Commercial Mortgage Inc Fd	Morristown	NJ ..	MetLife Investment Advisors		10/02/2015			1,950,297			0.060
	Mortgage Fund IVc LP	Coral Gables	FL ..	Bayview Asset Management		12/12/2012			48,461		19,063,812	15.840
2399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....								0	1,998,758	0	19,063,812	XXX.....
Surplus Debentures - Unaffiliated												
878091	BG 1 TEACHERS INS & ANN ASSOC OF AM	New York	NY ..	J.P. MORGAN SECURITIES INC.	1.D FE.....	05/04/2020			5,297,900			
668138	AE 0 NORTHWESTERN MUTUAL LIFE INSUR	Milwaukee	WI ..	MORGAN STANLEY & CO. INC.....	1.C FE.....	03/15/2021		4,715,533				
2799999. Total - Surplus Debentures - Unaffiliated.....								4,715,533	5,297,900	0	0	XXX.....
4899999. Subtotal - Unaffiliated.....								68,189,748	135,995,320	0	773,805,089	XXX.....
5099999. Totals.....								68,189,748	135,995,320	0	773,805,089	XXX.....

QE03.4

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																			
	Colonial Estates Homeowners As	Taunton	MA	Redemption	09/27/2016	03/31/2021	18,725					0		18,725	18,725			0	34,658
	Hillcrest Community Cooperative	Freeborn	MN	Redemption	01/29/2016	03/31/2021	2,832					0		2,832	2,832			0	6,361
	Park Place Cooperative Inc.RE	Rochester	MN	Redemption	11/20/2017	03/31/2021	3,563					0		3,563	3,563			0	9,569
	Park Place Cooperative Inc.	Peabody	MA	Redemption	05/25/2017	03/31/2021	3,907					0		3,907	3,907			0	11,232
	Resident Ownership Capital LLC	Taunton	MA	Redemption	04/13/2016	03/31/2021	18,075					0		18,075	18,075			0	37,693
	Town & Country Kingston Estate	Plymouth	MA	Redemption	04/28/2017	03/31/2021	10,237					0		10,237	10,237			0	30,163
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated.....							57,339	0	0	0	0	0	0	57,339	57,339	0	0	0	129,676
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	ACCEL GROWTH FUND II LP	Palo Alto	CA	Capital Distribution	06/15/2011	03/17/2021	967,339					0		967,339				0	967,339
	ACCEL GROWTH FUND LP	Palo Alto	CA	Capital Distribution	12/10/2008	01/12/2021	797,165					0		797,165				0	797,165
	ACCEL GROWTH V L.P.	Palo Alto	CA	Capital Distribution	03/11/2019	02/10/2021	813,749					0		813,749	723,254			0	90,495
	Advent Intl GPE IX-A SCSP	Boston	MA	Capital Distribution	10/22/2019	01/27/2021	380,274					0	(24,609)	355,665	(9,476)	24,609		24,609	389,750
	ADVENT INTL GPE IX-D SCSP	Boston	MA	Capital Distribution	10/15/2019	01/27/2021	255,687					0		255,687				0	255,687
	Advent Intl GPE VII B LP	Wilmington	DE	Capital Distribution	08/20/2012	03/22/2021	106,834					0		106,834	106,834			0	
	Advent Latin America PE IVE LP	Boston	MA	Capital Distribution	01/01/2007	02/25/2021	529,000					0		529,000	529,000			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	AEA MEZZANINE FUND II LP	New York	NY	Capital Distribution	08/28/2008	03/23/2021	51,619					0		51,619	51,619			0	
	AEA MEZZANINE FUND III LP	New York	NY	Capital Distribution	03/15/2013	01/08/2021	654,020					0		654,020	504,641			0	149,379
	AEA MEZZANINE FUND IV LP	New York	NY	Capital Distribution	07/23/2018	01/08/2021	1,327,776					0		1,327,776	1,157,160			0	170,616
	Affinity Asia Paci Fund IV LP	Singapore	SGP	Capital Distribution	03/20/2013	01/13/2021	679,877					0		679,877	336,474			0	343,403
	Affinity Asia Pacific Fd V LP	Hong Kong	CHN	Capital Distribution	12/10/2018	01/06/2021	5,780					0		5,780	5,780			0	
	AH PARALLEL FUND IV LP	Menlo Park	CA	Capital Distribution	05/08/2014	03/02/2021	140,638					0		140,638				0	140,638
	American Industrial Cap IV LP	San Francisco	CA	Capital Distribution	04/25/2008	03/23/2021	48,391					0		48,391	48,391			0	
	American Industrial Cap VII LP	New York	NY	Capital Distribution	10/22/2019	01/19/2021	212,619					0		212,619	212,619			0	
	American Securities VII LP	New York	NY	Capital Distribution	12/10/2014	03/29/2021	220,923					0		220,923				0	220,923
	American Securities VIII LP	New York	NY	Capital Distribution	03/15/2019	01/21/2021	137,152					0		137,152	137,152			0	
	Andreesen Horowitz III LP	Menlo Park	CA	Capital Distribution	01/31/2012	02/11/2021	319,160					0		319,160				0	319,160
	Arlington Capital IV LP	Chevy Chase	MD	Capital Distribution	07/28/2016	03/23/2021	675,538					0		675,538				0	675,538
	ARSENAL CAPITAL PARTNERS V LP	New York	NY	Capital Distribution	07/08/2019	03/25/2021	67,046					0		67,046				0	67,046
	ATLAS VENTURE FUND IX LP	Wilmington	DE	Capital Distribution	12/12/2012	01/25/2021	2,697,768					0		2,697,768				0	2,697,768
	Audax Dir Lending Soln Fd LP	New York	NY	Capital Distribution	10/26/2018	01/22/2021	897,627					0		897,627				0	897,627
	Audax Mezzanine Fund III LP	New York	NY	Capital Distribution	12/10/2009	01/08/2021	52,249					0		52,249	52,249			0	
	Bain Cap VII Coinvestment Fund	Boston	MA	Capital Distribution	05/31/2001	03/31/2021	91,836					0		91,836				0	91,836
	Baring Asia PE Fund VI LP	Hong Kong	CHN	Capital Distribution	07/25/2014	02/11/2021	312,917					0		312,917				0	312,917
	Baring Asia PE Fund VII LP	Hong Kong	CHN	Capital Distribution	04/30/2019	02/16/2021	1,693,943					0		1,693,943	58,798			0	1,635,145
	BATTERY VENTURES IX LP	Waltham	MA	Capital Distribution	12/16/2009	03/31/2021	478,479					0		478,479				0	478,479
	Bayview Opport Domestic V LP	New York	NY	Capital Distribution	02/01/2017	02/12/2021	1,972,027					0		1,972,027	1,278,352			0	693,675
	BDC III L.P.	London	GBR	Capital Distribution	04/25/2016	02/12/2021	6,538,097					0	(292,166)	6,245,932	2,272,141	292,166		292,166	4,265,957
	BDCM OPPORTUNITY FUND III LP	Greenwich	CT	Capital Distribution	11/06/2009	03/01/2021	114,400					0		114,400				0	114,400
	BDCM OPPORTUNITY FUND IV LP	Greenwich	CT	Capital Distribution	02/04/2015	01/08/2021	1,254,908					0		1,254,908	1,149,171			0	105,737
	Bessemer Ventr Pts X Instl LP	Larchmont	NY	Capital Distribution	11/30/2018	01/19/2021	38,248					0		38,248	38,248			0	
	Blackstone Capital VI LP	New York	NY	Capital Distribution	07/29/2008	03/01/2021	1,239,716					0		1,239,716				0	1,239,716
	Blackstone Capital VII LP	New York	NY	Capital Distribution	04/07/2015	02/01/2021	913,082					0		913,082				0	913,082
	Blackstone Strat Allianc II LP	New York	NY	Capital Distribution	11/23/2010	02/12/2021	506,317					0		506,317	506,317			0	
	BLUE SEA CAPITAL FUND I LP	Palm Beach	FL	Capital Distribution	10/18/2013	03/01/2021	1,216,551					0		1,216,551				0	1,216,551
	Brentwood Associates PE V LP	Los Angeles	CA	Capital Distribution	06/12/2013	01/20/2021	50,379					0		50,379	50,379			0	
	Bridgepoint Europe V L.P.	London	GBR	Capital Distribution	09/03/2014	03/30/2021	757,293					0	22,957	780,250	(14,847)	(22,957)		(22,957)	772,140
	Brockway Moran & Part II LP	Boca Raton	FL	Liquidation	09/13/2001	02/26/2021	805,115	(804,949)				(804,949)		166	(804,791)			0	804,949
	Canaan Equity II LP QP	Rowayton	CT	Liquidation	10/20/1999	01/09/2021	(26,333)	26,939				26,939		606	26,939			0	(26,333)
	Capital International PE VI LP	Los Angeles	CA	Capital Distribution	03/24/2011	01/29/2021	551					0		551				0	551
	CARLYLE GLOBAL PARTNERS LP	Washington	DC	Capital Distribution	09/01/2016	01/28/2021	696,960					0		696,960	696,960			0	
	CARLYLE PARTNERS V LP	Washington	DC	Capital Distribution	05/30/2007	03/01/2021	64,127					0		64,127	64,127			0	
	CARLYLE PARTNERS VI LP	Washington	DC	Capital Distribution	02/19/2013	03/01/2021	39,869					0		39,869				0	39,869

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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
	CARLYLE PARTNERS VII LP	Washington	DC	Capital Distribution	12/19/2018	02/03/2021	44,909					0		44,909	44,909			0	
	CCMP CAPITAL INVESTORS III LP	New York	NY	Capital Distribution	07/02/2014	02/10/2021	2,941,054					0		2,941,054	2,262,312			0	678,742
	CHAMP IV TRUST B	Sydney	AUS	Capital Distribution	07/24/2015	03/31/2021	97,726					0	(4,991)	92,735	(2,216)	4,991		4,991	99,943
	Charles River XV LP	Menlo Park	CA	Capital Distribution	02/15/2012	03/08/2021	4,735,902					0		4,735,902				0	4,735,902
	CIP CAPITAL FUND II LP	New York	NY	Capital Distribution	02/04/2016	03/01/2021	3,057,487					0		3,057,487	1,997,019			0	1,060,468
	CIVC PARTNERS FUND V LP	Chicago	IL	Capital Distribution	03/31/2017	03/18/2021	381,279					0		381,279				0	381,279
	Cortec Group Fund V LP	New York	NY	Capital Distribution	12/15/2010	03/01/2021	1,404,708					0		1,404,708				0	1,404,708
	Court Square Capital III LP	New York	NY	Capital Distribution	12/27/2011	03/01/2021	1,330,337					0		1,330,337				0	1,330,337
	Crescent Mezzanine VI LP	Los Angeles	CA	Capital Distribution	12/27/2011	03/09/2021	112,585					0		112,585	78,636			0	33,949
	Crescent Mezzanine VII LP	Los Angeles	CA	Capital Distribution	06/28/2016	03/15/2021	971,999					0		971,999	481,988			0	490,011
	CVC Cap Asia Pacific IV LP	George Town	CYM	Capital Distribution	05/13/2014	03/30/2021	68,584					0		68,584				0	68,584
	CVC Capital Partners VI LP	London	GBR	Capital Distribution	06/28/2013	03/01/2021	62,969					0	209	63,178	10,099	(209)		(209)	52,870
	CVC CAPITAL PARTNERS VII L.P.	London	GBR	Capital Distribution	12/05/2018	03/30/2021	40,528					0	(1,070)	39,458	(1,665)	1,070		1,070	42,193
	DYAL CAPITAL PARTNERS III LP	New York	NY	Capital Distribution	09/09/2016	02/09/2021	633,097					0		633,097				0	633,097
	DYAL CAPITAL PARTNERS IV LP	New York	NY	Capital Distribution	06/11/2018	02/01/2021	7,324,312					0		7,324,312	6,157,139			0	1,167,173
	ENCAP ENERGY CAPITAL FUND X LP	Houston	TX	Capital Distribution	02/05/2015	01/21/2021	2,223,650					0		2,223,650	2,223,650			0	
	EnCap Energy Capital IX	Houston	TX	Capital Distribution	01/04/2013	01/28/2021	249,919					0		249,919	249,919			0	
	Equistone Ptnrs Eur Fd IV B LP	London	GBR	Capital Distribution	11/14/2011	03/01/2021	1,064,934					0	39,592	1,104,526	742,699	(39,592)		(39,592)	322,235
	Falcon Mezzanine II LP	Needham	MA	Capital Distribution	04/12/2005	02/23/2021	312,111					0		312,111	312,111			0	
	Falcon Strategic III LP	Boston	MA	Capital Distribution	10/20/2008	02/23/2021	671,671					0		671,671	671,671			0	
	FFL CAPITAL PARTNERS IV LP	San Francisco	CA	Capital Distribution	12/03/2013	03/01/2021	827,891					0		827,891				0	827,891
	FountainVest China Cap III LP	Shanghai	CHN	Capital Distribution	06/30/2016	03/10/2021	29,025					0		29,025				0	29,025
	FRANCISCO PARTNERS AGLITY LP	San Francisco	CA	Capital Distribution	09/08/2016	03/24/2021	5,475,000					0		5,475,000	61,753			0	5,413,247
	FRANCISCO PARTNERS IV LP	San Francisco	CA	Capital Distribution	12/08/2014	03/23/2021	1,687,006					0		1,687,006				0	1,687,006
	Global Infrastructure Pt II LP	New York	NY	Capital Distribution	09/15/2011	03/01/2021	1,491,631					0		1,491,631	104,828			0	1,386,804
	Global Infrastructure Pt IV LP	New York	NY	Capital Distribution	10/10/2019	01/28/2021	5	9,531				9,531		9,536	9,536			0	
	GREAT HILL EQUITY PARTNERS VII	Boston	MA	Capital Distribution	12/18/2020	01/14/2021	3,867,066					0		3,867,066	1,732,789			0	2,134,277
	GREEN EQUITY INVESTORS V LP	Los Angeles	CA	Capital Distribution	01/30/2007	02/24/2021	645,618					0		645,618	313,899			0	331,719
	GREEN EQUITY INVESTORS VI LP	Los Angeles	CA	Capital Distribution	10/18/2011	01/08/2021	75,450					0		75,450				0	75,450
	GREEN EQUITY INVESTORS VII LP	Los Angeles	CA	Capital Distribution	02/16/2016	01/07/2021	424,558					0		424,558				0	424,558
	GRYPHON HERITAGE PARTNERS L.P.	Arlington	VA	Capital Distribution	12/15/2020	03/30/2021	2,662					0		2,662	2,662			0	
	GS Mezzanine Partners V LP	New York	NY	Capital Distribution	09/26/2007	01/28/2021	87,761					0		87,761	87,761			0	
	GSO Cap Opportunities II LP	New York	NY	Capital Distribution	05/09/2011	03/25/2021	247,333					0		247,333	247,333			0	
	GSO Cap Opportunities III Colnv	New York	NY	Capital Distribution	04/26/2016	02/04/2021	2,035,282					0		2,035,282	1,347,183			0	688,099
	GSO CAP OPPS FD III CO-INV LP	New York	NY	Capital Distribution	01/09/2020	01/14/2021	1,521,631					0		1,521,631	1,397,065			0	124,566
	Hony Capital Fund V LP	Beijing	CHN	Capital Distribution	10/19/2011	01/11/2021	2,934,576					0		2,934,576	2,934,576			0	

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
	ICG N American Pvt Debt II LP	New York	NY	Capital Distribution	02/25/2019	03/01/2021	1,058,519					0		1,058,519	601,869			0	456,650
	ICG N American Pvt Debt LP	New York	NY	Capital Distribution	08/22/2014	01/28/2021	1,560,992					0		1,560,992	1,560,992			0	
	IDG-Accel China Capital II FDN	Palo Alto	CA	Capital Distribution	03/29/2011	03/30/2021	479,905					0		479,905				0	479,905
	IK VII No I LP	Jersey	GBR	Capital Distribution	11/18/2011	03/10/2021	568,922					0	1,256	570,179	431,250	(1,256)		(1,256)	137,672
	Industri Kapital 2007 Fund LP	London	GBR	Capital Distribution	05/03/2007	03/01/2021	189,370					0	3,226	192,596	189,370	(3,226)		(3,226)	
	INFLEXION BUYOUT FUND V LP	London	GBR	Capital Distribution	06/18/2018	01/18/2021	11,713					0	(447)	11,267	7,517	447		447	4,196
	King Street Capital LP	New York	NY	Capital Distribution	06/01/2008	01/14/2021	167,907					0		167,907	167,907			0	
	KOHLBERG INVESTORS VIII LP	Mount Kisco	NY	Capital Distribution	07/25/2016	03/11/2021	528,213					0		528,213				0	528,213
	KPCB Digital Growth III LLC	New York	NY	Capital Distribution	06/13/2016	02/23/2021	1,476,619					0		1,476,619	1,476,619			0	
	LANDMARK EQU PARTNERS XVI LP	Simsbury	CT	Capital Distribution	12/07/2018	02/12/2021	1,201,441					0		1,201,441				0	1,201,441
	Landmark Equity XIV LP	Simsbury	CT	Capital Distribution	12/19/2008	01/29/2021	49,608					0		49,608	49,608			0	
	MARANON MEZZANINE FUND II LP	Chicago	IL	Capital Distribution	04/30/2013	03/10/2021	369,868					0		369,868	369,868			0	
	Meritech Capital IV LP	Palo Alto	CA	Capital Distribution	09/29/2010	02/02/2021	706,971					0		706,971	706,971			0	
	Meritech Capital VI LP	Palo Alto	CA	Capital Distribution	06/07/2018	01/06/2021	1,046,016					0		1,046,016				0	1,046,016
	MetLife Mid Mkt Pvt Dbt Fd LP	Whippany	NJ	Capital Distribution	07/24/2018	01/26/2021	4,215,728					0		4,215,728	1,302,803			0	2,912,925
	MID EUROPA FUND IV LP	London	GBR	Capital Distribution	04/07/2014	03/26/2021	402,544					0	13,784	416,327	(2,937)	(13,784)		(13,784)	405,481
	New Enterprise Assoc 13 LP	Menlo Park	CA	Capital Distribution	12/19/2008	02/23/2021	787,149					0		787,149				0	787,149
	NEWVIEW CAPITAL FUND I LP	San Francisco	CA	Capital Distribution	11/20/2018	02/08/2021	965,430					0		965,430				0	965,430
	PA Direct Credit Opport II LP	Darien	CT	Capital Distribution	10/04/2016	01/15/2021	701,588					0		701,588	405,184			0	296,404
	PAI Europe VI	Paris	FRA	Capital Distribution	07/24/2013	01/18/2021	1,323,819					0	(7,982)	1,315,836	(18,806)	7,982		7,982	1,342,624
	Partners Grp Asia Pac 2007 LP	Channel Islands	GBR	Capital Distribution	05/31/2007	02/25/2021	1,038,206					0		1,038,206	1,038,206			0	
	Partners Grp Secondary 2006 LP	Guernsey	GBR	Capital Distribution	03/10/2006	03/29/2021	851,623					0	8,815	860,438	851,623	(8,815)		(8,815)	
	PERMIRA V LP	London	GBR	Capital Distribution	04/24/2013	03/01/2021	1,299,991					0	(31,976)	1,268,015	4,199	31,976		31,976	1,295,792
	Pimco Bravo Fd Off Feed II LP	Newport Beach	CA	Capital Distribution	04/16/2013	02/04/2021	172,890					0		172,890	109,194			0	63,696
	PIMCO BRAVO Fd Onsh. Feed I LP	Newport Beach	CA	Capital Distribution	05/24/2011	03/01/2021	64,289					0		64,289	64,289			0	
	PRIMAVERA CAPITAL FUND III LP	Hong Kong	CHN	Capital Distribution	06/01/2018	02/16/2021	15,126					0		15,126				0	15,126
	Primavera Capital Group II LP	Hong Kong	CHN	Capital Distribution	10/14/2014	03/05/2021	1,955,639					0		1,955,639				0	1,955,639
	PUBLIC PENSION CAPITAL LLC	New York	NY	Capital Distribution	07/10/2014	02/12/2021	42,609					0		42,609				0	42,609
	QUANTUM ENERGY PARTNERS V LP	Houston	TX	Capital Distribution	09/30/2008	03/10/2021	278,768					0		278,768	278,768			0	
	QUANTUM ENERGY PARTNERS VII LP	Houston	TX	Capital Distribution	09/01/2017	01/26/2021	98,422					0		98,422	98,422			0	
	REDPOINT OMEGA II LP	Menlo Park	CA	Capital Distribution	10/18/2011	03/12/2021	1,988,337					0		1,988,337				0	1,988,337
	REDPOINT VENTURES II LP	Menlo Park	CA	Liquidation	11/07/2000	01/08/2021	1,208	(1,208)				(1,208)			(1,183)			0	1,183
	Riverstone Carlyle Ener&Pwr IV	New York	NY	Capital Distribution	05/02/2008	02/16/2021	1,103,217					0		1,103,217	1,103,217			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	
QE03.8	Riverstone Glob Ener &Pwr V LP	New York	NY	Capital Distribution	01/12/2012	01/25/2021	90,698					0		90,698	90,698			0		
	Sequoia Cap China Venture V LP	Menlo Park	CA	Capital Distribution	09/16/2014	03/31/2021	552,218					0		552,218				0	552,218	
	Sequoia Cap US Growth VI LP	Palo Alto	CA	Capital Distribution	04/03/2014	03/09/2021	1,098,523					0		1,098,523				0	1,098,523	
	Sequoia Cap US Venture 2010 LP	Menlo Park	CA	Capital Distribution	03/25/2010	03/04/2021	462,742					0		462,742				0	462,742	
	SequoiaCapUS Vent 2010-Seed LP	Menlo Park	CA	Capital Distribution	12/01/2012	03/05/2021	116,657					0		116,657				0	116,657	
	SILVER LAKE PARTNERS III LP	Menlo Park	CA	Capital Distribution	02/28/2007	03/01/2021	124,064					0		124,064	124,064			0		
	SILVER LAKE PARTNERS IV LP	Menlo Park	CA	Capital Distribution	09/07/2012	02/08/2021	227,728					0		227,728				0	227,728	
	SILVER LAKE PARTNERS V LP	Menlo Park	CA	Capital Distribution	06/12/2018	01/11/2021	3,482,191					0		3,482,191				0	3,482,191	
	SJF VENTURES III LP	Durham	NC	Capital Distribution	04/25/2013	03/25/2021	1,989,283					0		1,989,283				0	1,989,283	
	Summit Ventures VI A LP	Boston	MA	Capital Distribution	12/01/2000	03/01/2021	23,346					0		23,346	7,526			0	15,820	
	The Resolute Fund II LP	New York	NY	Capital Distribution	05/31/2007	01/19/2021	8,109					0		8,109	3,806			0	4,303	
	THE RESOLUTE FUND III LP	New York	NY	Capital Distribution	01/17/2014	01/26/2021	62,605					0		62,605	62,605			0		
	THE RESOLUTE FUND IV LP	New York	NY	Capital Distribution	12/07/2018	01/15/2021	35,482					0		35,482				0	35,482	
	The Veritas Capital Fund VI LP	New York	NY	Capital Distribution	12/08/2016	03/26/2021	167,287					0		167,287				0	167,287	
	Towerbrook Investors IV LP	George Town	CYM	Capital Distribution	02/05/2013	01/26/2021	213,217					0		213,217				0	213,217	
	TPG ASIA V LP	Fort Worth	TX	Capital Distribution	12/17/2007	03/31/2021	31,101					0		31,101				0	31,101	
	TPG ASIA VI LP	Fort Worth	TX	Capital Distribution	02/01/2013	03/17/2021	859,528					0		859,528				0	859,528	
	Trident V LP	Greenwich	CT	Capital Distribution	02/26/2010	03/24/2021	217,047					0		217,047	217,047			0		
	TRIVEST FUND V LP	Coral Gables	FL	Capital Distribution	09/17/2012	03/01/2021	468,632					0		468,632				0	468,632	
	TrueBridge Kauffman Fellows II	Durham	NC	Capital Distribution	06/12/2009	01/07/2021	2,200,349					0		2,200,349				0	2,200,349	
	US VENTURE PARTNERS VIII LP	Menlo Park	CA	Liquidation	12/01/2000	01/08/2021		(2)				(2)		(2)	97			0	(97)	
	Welsh Carson Anderson Stowe XI	New York	NY	Capital Distribution	05/29/2008	03/09/2021	893,910					0		893,910	893,910			0		
	YORKTOWN ENERGY PARTNERS V LP	New York	NY	Capital Distribution	12/18/2001	03/10/2021	31,835					0		31,835	31,835			0		
	YORKTOWN POST OAK REMAINDER LP	New York	NY	Liquidation	12/31/2009	03/31/2021						0		71,768				0	(71,768)	
	SLA							79,814					79,814		107,995	28,181			28,181	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							119,958,168	(689,875)	0	0	0	(689,875)	(273,402)	118,915,078	45,051,448	301,583	0	301,583	74,245,022	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																				
	Brighthouse Renew Holding LLC	New York	NY	Capital Distribution	02/05/2010	01/07/2021	1,153,463					0		1,153,463				0	1,153,463	
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							1,153,463	0	0	0	0	0	0	1,153,463	0	0	0	0	1,153,463	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	Blackstone RE Partners VI LP	New York	NY	Capital Distribution	06/27/2007	03/01/2021	63,126					0		63,126	63,126			0		
	Blackstone REPr VI GLIC ROFR	New York	NY	Capital Distribution	06/30/2010	03/01/2021	47,668					0		47,668	47,668			0		
	Brookfield Brazil Timber Fd II	Rio de Janeiro	BRA	Capital Distribution	12/13/2012	02/03/2021	38,316					29,262	67,578	(7,185)	(29,262)		(29,262)	0	45,501	
	Carlisle Europe Partners III LP	District of Columbia	DC	Capital Distribution	10/09/2007	03/01/2021	44,304					69	44,373	44,305	(69)		(69)	0		
	MetLife Core Prop Fund LP	Morristown	NJ	Capital Distribution	11/01/2013	03/01/2021	2,368,951					0	2,368,951				0	2,368,951		
	Tishman Speyer Euro Strat Off	New York	NY	Capital Distribution	08/01/2003	02/18/2021	150,611					0	(9,576)	141,034	150,611	9,576		9,576		
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							2,712,976	0	0	0	0	19,755	2,732,730	298,525	(19,755)	0	(19,755)	0	(19,755)	2,414,452
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																				
	ML Commercial Mortgage Inc Fd	Morristown	NJ	Capital Distribution	10/02/2015	03/01/2021	1,950,297					0		1,950,297				0	1,950,297	
	Mortgage Fund IVc LP	Coral Gables	FL	Capital Distribution	12/12/2012	03/01/2021	24,231					0		24,231				0	24,231	
2399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							1,974,528	0	0	0	0	0	0	1,974,528	0	0	0	0	1,974,528	

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
Any Other Class of Asset - Affiliated																			
	TLA HOLDINGS LLC	Hartford	CT	Capital Distribution	03/15/2002	03/03/2021	2,000,000					0		2,000,000				0	2,000,000
4799999	Total - Any Other Class of Asset - Affiliated						2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	0	2,000,000
4899999	Subtotal - Unaffiliated						124,703,011	(689,875)	0	0	0	(689,875)	(253,647)	123,679,675	45,407,312	281,828	0	281,828	78,763,678
4999999	Subtotal - Affiliated						3,153,463	0	0	0	0	0	0	3,153,463	0	0	0	0	3,153,463
5099999	Totals						127,856,474	(689,875)	0	0	0	(689,875)	(253,647)	126,833,138	45,407,312	281,828	0	281,828	81,917,141

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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, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government									
38378P E7 9	GNMA GNMA_14-12 3.000% 01/16/44		03/01/2021	Interest Capitalization		102,261	102,261		1.A
38379E 2J 0	GNMA GNMA_14-131 3.000% 09/16/44		03/01/2021	Interest Capitalization		44,429	44,429		1.A
38379J NL 1	GNMA GNMA_15-28 2.500% 02/20/45		03/01/2021	Interest Capitalization		31,532	31,532		1.A
38379W D9 0	GNMA GNMA_16-61 3.000% 05/20/46		03/01/2021	Interest Capitalization		13,068	13,068		1.A
38379W HL 9	GNMA GNMA_16-49 3.500% 04/20/46		03/01/2021	Interest Capitalization		29,411	29,411		1.A
38380B EV 3	GNMA GNMA_16-134 3.000% 10/20/46		03/01/2021	Interest Capitalization		50,719	50,719		1.A
38380W F8 7	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2021	Interest Capitalization		48,126	48,126		1.A
38380X 5T 0	GOVERNMENT NATIONAL MORTGAGE A SENIORAGE		03/01/2021	Interest Capitalization		65,994	65,994		1.A
38380Y 5T 8	GOVERNMENT NATIONAL MORTGAGE A SENIOR CM		03/01/2021	Interest Capitalization		189,870	189,870		1.A
38380Y M3 6	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2021	Interest Capitalization		66,625	66,625		1.A
38380Y R8 0	GNMA_18-122 SENIORAGENCYCMO18-122 3.50		03/01/2021	Interest Capitalization		94,935	94,935		1.A
38380Y RD 9	GOVERNMENT NATIONAL MORTGAGE A SENIORAGE		03/01/2021	Interest Capitalization		66,648	66,648		1.A
38380Y W9 2	GNMA SENIORAGENCYCMO18-124 3.500% 09/2		03/01/2021	Interest Capitalization		130,624	130,624		1.A
38380Y YL 3	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2021	Interest Capitalization		29,838	29,838		1.A
38381A 3F 1	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2021	Interest Capitalization		85,000	85,000		1.A
38381A AF 3	GOVERNMENT NATIONAL MORTGAGE A SENIORAGE		03/01/2021	Interest Capitalization		109,229	109,229		1.A
38381A FV 3	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2021	Interest Capitalization		56,795	56,795		1.A
38381A GL 4	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2021	Interest Capitalization		236,647	236,647		1.A
38381A HY 5	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2021	Interest Capitalization		98,647	98,647		1.A
38381A JU 1	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2021	Interest Capitalization		122,345	122,345		1.A
38381A QP 4	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2021	Interest Capitalization		78,490	78,490		1.A
38381A X5 0	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2021	Interest Capitalization		56,630	56,630		1.A
38381T PA 7	GOVT NATL MRTG AS GNMA_19-41 AGENCY CMO		03/01/2021	Interest Capitalization		127,714	127,714		1.A
912810 FT 0	UNITED STATES TREASURY GOVT BND 4.500%		01/04/2021	DIRECT		732,891	500,000	8,682	1.A
91282C AV 3	UNITED STATES TREASURY SENIOR GOVT BND		01/07/2021	Various		98,195,313	100,000,000	130,525	1.A
91282C AV 3	UNITED STATES TREASURY SENIOR GOVT BND		01/12/2021	BNP PARIBAS		97,292,969	100,000,000	142,611	1.A
91282C BB 6	UNITED STATES TREASURY SENIOR GOVT BND		01/08/2021	GOLDMAN SACHS & CO		98,757,813	100,000,000	18,992	1.A
91282C BH 3	UNITED STATES TREASURY SENIOR GOVT BND		02/19/2021	Various		198,481,445	200,000,000	35,739	1.A
91282C BJ 9	UNITED STATES TREASURY SENIOR GOVT BND		02/16/2021	Various		99,279,297	100,000,000	34,185	1.A
91282C BL 4	UNITED STATES TREASURY SENIOR GOVT BND		02/25/2021	Various		98,185,547	100,000,000	18,646	1.A
0599999	Total - Bonds - U.S. Government					692,860,852	702,435,577	389,380	XXX
Bonds - All Other Government									
195325 DS 1	COLOMBIA REPUBLIC OF SENIOR CORP BND 3	D	01/12/2021	J.P. MORGAN SECURITIES INC		4,513,447	4,390,000	36,964	2.C FE
268317 AK 0	ELECTRICITE DE FRANCE SA SENIOR CORP BND	D	02/24/2021	AMHERST PIERPONT SECU		6,819,089	5,683,000	26,165	2.A FE
59284M AD 6	MEXICO CITY AIRPORT TRUST SECURED CORP B	D	02/05/2021	J.P. MORGAN SECURITIES INC		877,188	875,000	1,203	2.C FE
68205L AS 2	OMAN SULTANATE OF (GOVERNMENT) CORP BND	D	01/14/2021	Standard Charter Bank		500,000	500,000		3.C FE
698299 BN 3	PANAMA REPUBLIC SENIOR CORP BND 2.252%	D	01/20/2021	MORGAN STANLEY & CO. INC		4,866,281	4,840,000	35,727	2.B FE
71567R AH 9	PERUSAHAAN PENERBIT SBSN INDON SUKWAK CO	D	01/06/2021	Various		8,095,490	7,020,000	80,116	2.B FE
80413T AF 6	SAUDI ARABIA SENIOR CORP BND 144A 4.62	D	01/26/2021	MORGAN STANLEY & CO. INC		2,067,625	1,700,000	24,898	1.F FE
80413T AV 1	SAUDI ARABIA SENIOR CORP BND 144A MTN	D	01/26/2021	J.P. MORGAN SECURITIES INC		10,901,550	11,000,000		1.F FE
91087B AM 2	MEXICO UNITED MEXICAN STATES G SENIOR CO	D	01/06/2021	CITIGROUP GLOBAL MARKE		5,353,168	5,260,000	17,094	2.B FE
P3083S AD 7	CONSORCIO TRANSMANTARO SA SENIOR CORP BN	D	01/19/2021	HSBC SECURITIES INC		2,871,880	2,440,000	30,263	2.C FE
X7330Y CT 0	CROATIA REPUBLIC OF SENIOR CORP BND 5	D	01/20/2021	CITIGROUP GLOBAL MARKE		4,184,634	3,790,000	61,956	2.C FE
Y048D8 AA 8	AXIATASPV5LABUANLTD SENIOR CORP BND MTN	D	02/19/2021	Various		3,448,790	3,550,000	1,209	2.A FE

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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, NAIC Designation Modifier and SVO Administrative Symbol
1099999	Total - Bonds - All Other Government					54,499,142	51,048,000	315,595	XXX
Bonds - U.S. Political Subdivisions of States									
54438C PA 4	LOS ANGELES CALIF CMNTY COLLEG MUNITAX		02/17/2021	J.P. MORGAN SECURITIES INC.		8,120,219	4,690,000	15,829	1.B FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					8,120,219	4,690,000	15,829	XXX
Bonds - U.S. Special Revenue and Special Assessment									
072024 NV 0	BAY AREA TOLL AUTHORITY SUB MUNITAX BND		02/10/2021	BARCLAYS CAPITAL		6,050,789	3,385,000	86,753	1.D FE
13077D KU 5	CALIFORNIA STATE UNIVERSITY MUNITAX BND		02/23/2021	Various		7,065,650	6,875,000	62,289	1.D FE
167593 H6 2	CHICAGO ILL O HARE INTL ARPT MUNITAX BN		02/11/2021	FIRST SOUTH WEST		2,060,719	1,570,000	8,776	1.F FE
198504 D9 0	COLUMBIA S C WTRWKS & SWR SYS MUNITAX B		03/04/2021	RAYMOND JAMES		2,625,000	2,625,000		1.B FE
20775D KG 6	CONNECTICUT ST HEALTH & EDL FA MUNITAX		02/10/2021	GOLDMAN SACHS & CO		3,500,000	3,500,000		2.A FE
235036 7A 2	DALLAS FORT WORTH TEX INTL ARP MUNITAX		03/05/2021	Various		3,680,306	3,680,000	28,800	1.E FE
30711X HT 4	FANNIEMAEFNMA_17-C02 WHOLE CMO -2ED3 144		03/04/2021	BANC OF AMERICA SECURITIES LLC		4,998,436	4,990,638	2,441	1.D
3132AC SZ 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZT05		01/21/2021	MIZUHO INTERNATIONAL PLC		13,691,250	12,602,330	29,405	1.A
3132DW BB 8	FEDERAL HOME LOAN MORTGAGE COR POOL#SD81		02/26/2021	MORGAN STANLEY & CO. INC		10,129,224	10,050,703	558	1.A
3132DW BH 5	FEDERAL HOME LOAN MORTGAGE COR POOL#SD81		03/30/2021	BARCLAYS CAPITAL		19,946,094	20,000,000	33,333	1.A
3133KK 6R 5	FEDERAL HOME LOAN MORTGAGE COR POOL#RA44		01/22/2021	BARCLAYS CAPITAL		6,309,335	6,090,000	8,458	1.A
3133LP TF 4	FEDERAL HOME LOAN MORTGAGE COR POOL#RD50		02/02/2021	BANC OF AMERICA SECURITIES LLC		6,107,670	5,832,886	1,296	1.A
3136AD S3 4	FANNIE MAE FNMA_13-41 FNMA_13-41 3.500		03/01/2021	Interest Capitalization		227,806	227,806		1.A
3136AL D6 5	FNMA FNMA_14-85 3.000% 12/25/44		03/01/2021	Interest Capitalization		26,489	26,489		1.A
3136AN HP 5	FNMA AGENCY CMO -21-VZ 3.000% 04/25/45		03/01/2021	Interest Capitalization		86,671	86,671		1.A
3136AQ KE 9	FNMA FNMA_15-83B 3.500% 11/25/45		03/01/2021	Interest Capitalization		197,703	197,703		1.A
3136AS XB 7	FN_16-43A FN_16-43A 3.000% 07/25/46		03/01/2021	Interest Capitalization		41,420	41,420		1.A
3136AT PS 7	FNMA FNMA_16-59A 3.250% 09/25/46		03/01/2021	Interest Capitalization		103,151	103,151		1.A
3136AY EW 9	FNMA_17-93A CMO_17-83-CZ 3.000% 10/25/		03/01/2021	Interest Capitalization		8,288	8,288		1.A
3136B0 YE 0	FHLMC SENIORAGENCYCMO18-1 3.500% 02/25		03/01/2021	Interest Capitalization		94,867	94,867		1.A
3136B1 K6 0	FANNIEMAEFNMA_18-30 SENIORAGENCYCMO18-30		03/01/2021	Interest Capitalization		51,822	51,822		1.A
3136B2 6H 0	FNMA_91-6 SENIOR CMO_18-66-MZ 3.500% 0		03/01/2021	Interest Capitalization		136,952	136,952		1.A
3136B2 T3 6	FANNIEMAEFNMA_18-67 SENIOR CMO_18-67-ZN		03/01/2021	Interest Capitalization		125,238	125,238		1.A
3136B3 CZ 1	FNMA_91-6 SENIORAGENCYCMO18-75F 4.000%		03/01/2021	Interest Capitalization		235,341	235,341		1.A
3136B3 DN 7	FHLMC SENIORAGENCYCMO18-73 3.500% 10/2		03/01/2021	Interest Capitalization		49,274	49,274		1.A
3136B3 DW 7	FHLMC SENIORAGENCYCMO18-73 3.500% 10/2		03/01/2021	Interest Capitalization		116,823	116,823		1.A
3136B3 ER 7	FHLMC SENIORAGENCYCMO18-78 3.500% 10/2		03/01/2021	Interest Capitalization		215,830	215,830		1.A
3136B3 FD 7	FANNIEMAEFNMA_18-76 STRU BA-1161 ZA 4		03/01/2021	Interest Capitalization		134,495	134,495		1.A
3136B3 FZ 8	FANNIEMAEFNMA_18-76 SENIORAGENCYCMO 3		03/01/2021	Interest Capitalization		237,337	237,337		1.A
3136B3 RV 4	FNMA_91-6 AGENCY CMO 89C-CZ 4.000% 12/		03/01/2021	Interest Capitalization		147,735	147,735		1.A
3136B5 TV 7	FANNIEMAEFNMA_19-41 AGENCY CMO 41G-ZA		03/01/2021	Interest Capitalization		25,482	25,482		1.A
3137A3 4X 4	FHLMC FHLMC_37-63 4.000% 11/15/40		03/01/2021	Interest Capitalization		157,673	157,673		1.A
3137AJ PJ 7	FHLMC FHLMC_39-72 4.000% 12/15/41		03/01/2021	Interest Capitalization		81,711	81,711		1.A
3137AL XC 8	FHLMC FHLMC_39-96 3.500% 02/15/42		03/01/2021	Interest Capitalization		130,355	130,355		1.A
3137AR M2 9	FHLMC CMO_4057A ZB 3.500% 06/15/42		03/01/2021	Interest Capitalization		206,337	206,337		1.A
3137BG GR 4	FHLMC FHLMC_44-43 3.500% 02/15/45		03/01/2021	Interest Capitalization		113,088	113,088		1.A
3137BM 2Z 8	FHLMC FHLMC_4526C 3.500% 11/15/45		03/01/2021	Interest Capitalization		84,747	84,747		1.A
3137BM CT 1	FHLMC FHLMC_45-41 3.500% 12/15/45		03/01/2021	Interest Capitalization		33,883	33,883		1.A
3137BM T7 1	FHLMC FHLMC_45-48 3.500% 01/15/46		03/01/2021	Interest Capitalization		184,490	184,490		1.A

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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, NAIC Designation Modifier and SVO Administrative Symbol
3137BM TN 6	FREDDIE MAC FHLMC_4548 FHLMC_4548A 3.5.....		03/01/2021.....	Interest Capitalization.....		54,199	54,199		1.A.....
3137BP 6P 9	FHLMC FHLMC_4573A 3.000% 04/15/46.....		03/01/2021.....	Interest Capitalization.....		95,789	95,789		1.A.....
3137BQ 6W 2	FHLMC FHLMC_4590A 3.500% 06/15/46.....		03/01/2021.....	Interest Capitalization.....		109,154	109,154		1.A.....
3137BQ PF 8	FHLMC FHLMC_45-96 3.000% 06/15/46.....		03/01/2021.....	Interest Capitalization.....		27,350	27,350		1.A.....
3137F4 XQ 0	FEDERAL HOME LOAN MORTGAGE COR SENIORAGE.....		03/01/2021.....	Interest Capitalization.....		97,300	97,300		1.A.....
3137FG S8 9	FREDDIEMACFHLMC_4817 SENIORAGENCYCMO4817.....		03/01/2021.....	Interest Capitalization.....		75,694	75,694		1.A.....
3137FH 7L 1	FHLMC SENIOR CMO_4825-ZB 4.000% 01/15/.....		03/01/2021.....	Interest Capitalization.....		90,953	90,953		1.A.....
3137FH 7M 9	FHLMC SENIOR CMO_4825-ZE 3.500% 09/15/.....		03/01/2021.....	Interest Capitalization.....		58,107	58,107		1.A.....
3137FH DN 0	FREDDIE MAC FHLMC_4821 SENIORAGENCYCMO48.....		03/01/2021.....	Interest Capitalization.....		454,160	454,160		1.A.....
3137FH G3 1	FREDDIE MAC FHLMC_4821 CMO_4821-MZ 3.5.....		03/01/2021.....	Interest Capitalization.....		241,120	241,120		1.A.....
3137FH GA 5	FREDDIE MAC FHLMC_4821 SENIOR CMO_4821-N.....		03/01/2021.....	Interest Capitalization.....		148,212	148,212		1.A.....
3137FH HM 8	FREDDIE MAC FHLMC_4821 SENIOR CMO_4821-Z.....		03/01/2021.....	Interest Capitalization.....		77,092	77,092		1.A.....
3137FH QK 2	STRU_BNP-3848 SENIORAGENCYCMO 3.500% 1.....		03/01/2021.....	Interest Capitalization.....		80,358	80,358		1.A.....
3137FH RM 7	FHLMC MULTIFAMILY STRUCTURED P SENIORAGE.....		03/01/2021.....	Interest Capitalization.....		48,813	48,813		1.A.....
3137FH T6 0	FREDDIEMACFHLMC_4830 SENIORAGENCYCMO4830.....		03/01/2021.....	Interest Capitalization.....		31,932	31,932		1.A.....
3137FJ QY 8	FREDDIEMACFHLMC_4841 AGENCY CMO 4841-ZP.....		03/01/2021.....	Interest Capitalization.....		109,401	109,401		1.A.....
3137FJ W8 8	FHLMC AGENCY CMO 4838-GZ 4.000% 02/15/.....		03/01/2021.....	Interest Capitalization.....		154,174	154,174		1.A.....
3137FK AE 6	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM.....		03/01/2021.....	Interest Capitalization.....		140,104	140,104		1.A.....
3137G0 KQ 1	STRUCTUREDAGENCYCREDITRISK RMBS DNA3-M3.....		01/13/2021.....	WELLS FARGO SECURITIES.....		416,800	399,090	1,027	1.D.....
3137G0 LJ 6	STRUCTURED AGENCY CREDIT RISK RMBS DNA4.....		01/13/2021.....	SG SECURITIES ASIA.....		1,275,159	1,229,809	2,428	1.A.....
3137G0 NX 3	STRUCTUREDAGENCYCREDITRISK RMBS DNA2-M2.....		01/13/2021.....	SG SECURITIES ASIA.....		490,141	475,000	855	1.D.....
3140X9 GM 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM56.....		01/29/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		8,846,862	8,140,894	678	1.A.....
31418D W2 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA42.....		03/03/2021.....	WELLS FARGO SECURITIES.....		6,305,584	6,067,619	5,056	1.A.....
31418D YB 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA43.....		03/30/2021.....	BARCLAYS CAPITAL.....		24,933,594	25,000,000	41,667	1.A.....
35563P DX 4	FREDDIEMACFHLMC_18-1SC SENIORWHOLECMO18.....		03/01/2021.....	Interest Capitalization.....		36,376	36,376		1.A.....
35563P EC 9	SEASONED CREDIT RISK TRANSFER SENIOR CMO.....		03/01/2021.....	Interest Capitalization.....		58,318	58,318		1.A.....
35563P GK 9	SEASONED CREDIT RISK TRANSFER WHOLECMO18.....		03/01/2021.....	Interest Capitalization.....		143,234	143,234		1.A.....
35563T AH 4	STACR_2018-DNA2 WHOLE CMO DNA2-M2 144A.....		02/17/2021.....	BANC OF AMERICA SECURITIES LLC.....		3,033,125	3,000,000	4,687	2.B FE.....
35563T AL 5	STRUCTUREDAGENCYCREDITRISK WHOLE CMO DNA.....		03/31/2021.....	BANC OF AMERICA SECURITIES LLC.....		4,272,322	4,277,000		1.D FM.....
35563W AB 0	STRUCTURED AGENCY CREDIT RISK WHOLE CMO.....		02/17/2021.....	MORGAN STANLEY & CO. INC.....		2,016,250	2,000,000	3,097	2.C FE.....
54628C MX 7	LOUISIANA LOC GOVT ENVIRONMENT SUB MUNIT.....		01/14/2021.....	RAYMOND JAMES.....		494,315	500,000	5,530	1.E FE.....
54651R DM 8	LOUISIANA STATE OF MUNITAX BND 2.079%.....		02/04/2021.....	TD SECURITIES (USA).....		605,000	605,000		1.E FE.....
54651R DN 6	LOUISIANA STATE OF MUNITAX BND 2.179%.....		02/04/2021.....	TD SECURITIES (USA).....		340,000	340,000		1.E FE.....
54651R DP 1	LOUISIANA STATE OF MUNITAX BND 2.279%.....		02/04/2021.....	TD SECURITIES (USA).....		305,000	305,000		1.E FE.....
57421C AW 4	MARYLAND ST HEALTH & HIGHER ED MUNITAX.....		03/02/2021.....	J.P. MORGAN SECURITIES INC.....		5,042,185	4,995,000	25,980	1.F FE.....
60636A PP 2	MISSOURI ST HEALTH & EDL FACS MUNITAX B.....		01/06/2021.....	J.P. MORGAN SECURITIES INC.....		6,186,400	5,000,000	72,533	1.B FE.....
646140 EA 7	NEW JERSEY ST TURNPIKE AUTH MUNITAX BND.....		01/22/2021.....	CITIGROUP GLOBAL MKT INC.....		1,695,000	1,695,000		1.F FE.....
647719 QF 3	NEW ORLEANS LA GO MUNITAX BND 1.891%.....		02/05/2021.....	J.P. MORGAN SECURITIES INC.....		175,000	175,000		2.A FE.....
647753 MG 4	NEW ORLEANS LA GO MUNITAX BND 1.941%.....		02/05/2021.....	J.P. MORGAN SECURITIES INC.....		235,000	235,000		2.A FE.....
647753 MN 9	NEW ORLEANS LA GO MUNITAX BND 2.889%.....		02/05/2021.....	J.P. MORGAN SECURITIES INC.....		445,000	445,000		2.A FE.....
66285W FB 7	NORTH TEXAS TOLLWAY AUTHORITY SENIOR MUN.....		02/12/2021.....	Various.....		3,619,674	2,150,000	18,456	1.E FE.....
682832 GD 6	ONONDAGA NY CIVIC DEV CORP MUNITAX BND.....		01/04/2021.....	JEFFRIES & CO. INC.....		209,020	200,000	597	1.D FE.....
73358W X9 0	PORT AUTH NY & NJ MUNITAXBNDREV 4.031%.....		02/05/2021.....	MORGAN STANLEY & CO. INC.....		3,629,797	3,000,000	52,868	1.E FE.....
759136 VG 6	REGIONAL TRANSN DIST COLO MUNITAX BND.....		02/19/2021.....	STIFEL NICOLAUS & CO INC.....		1,550,000	1,550,000		1.C FE.....
783186 UV 9	RUTGERS UNIVERSITY NEW JERSEY MUNITAX B.....		02/12/2021.....	Various.....		2,944,555	2,975,000	20,469	1.E FE.....

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, NAIC Designation Modifier and SVO Administrative Symbol
79467B AR 6	CHICAGO SALES TAX SECURITIZATI MUNITAX.....		01/04/2021.....	CITIGROUP GLOBAL MKT INC.....		1,503,919	1,415,000	705	1.D FE.....
79467B BN 4	CHICAGO SALES TAX SECURITIZATI MUNITAXB.....		01/27/2021.....	RAYMOND JAMES.....		2,414,808	2,180,000	6,477	1.D FE.....
79467B DK 8	CHICAGO SALES TAX SECURITIZATI SUB MUNIT.....		03/08/2021.....	BARCLAYS CAPITAL.....		1,939,919	1,905,000	12,454	1.C FE.....
797400 FN 3	SAN DIEGO COUNTY REG TRANSP.....		02/12/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,289,173	835,000	18,646	1.C FE.....
79765R TL 3	SAN FRANCISCO CALIF CITY & CNT MUNITAX.....		02/12/2021.....	Various.....		724,411	435,000	8,902	1.D FE.....
898735 UW 3	TUCSON ARIZ CTFS PARTN MUNITAX BND 2.....		02/23/2021.....	Various.....		6,200,553	6,245,000		1.E FE.....
91412H KE 2	UNIVERSITY OF CALIFORNIA MUNITAX BND.....		02/24/2021.....	JEFFRIES & CO. INC.....		15,530,000	15,530,000		1.C FE.....
91412H LH 4	UNIVERSITY OF CALIFORNIA SUB MUNITAX BND.....		03/05/2021.....	INFIN.....		444,600	445,000		1.D FE.....
956708 AA 9	WESTVAHEALTHSYSOBL SENIOR MUNITAX BND.....		03/05/2021.....	JEFFRIES & CO. INC.....		6,916,983	5,545,000	70,784	1.F FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					207,781,470	196,082,817	636,005	XXX
Bonds - Industrial and Miscellaneous									
00141Y AC 9	AIGCLOAIGIM_21-1 ABS_21-1-B 144A 0.00.....		03/03/2021.....	RBC DOMINION SECURITIES INC.....		3,000,000	3,000,000		1.C FE.....
00164V AF 0	AMC NETWORKS INC SENIOR CORP BND 4.250.....		01/25/2021.....	Various.....		1,835,000	1,835,000		3.C FE.....
00217L AA 0	AREIT_19-CRE3 SENIOR CMBS -CRE3-A 144A.....		01/28/2021.....	MORGAN STANLEY & CO. INC.....		1,501,406	1,500,000	812	1.A FE.....
00253X AA 9	AMERICAN AIRLINES INC. SECURED CORP BND.....		03/10/2021.....	GOLDMAN SACHS & CO.....		2,223,000	2,223,000		3.B FE.....
00253X AB 7	AMERICAN AIRLINES INC. SECURED CORP BND.....		03/10/2021.....	GOLDMAN SACHS & CO.....		723,000	723,000		3.B FE.....
00971A AA 0	AJAXMORTGAGELOANTRUSTAJAXM RMBS 21-A-A1.....		01/22/2021.....	NOMURA SECURITIES INTL. INC.....		3,599,924	3,600,000		1.A FE.....
01449N AA 4	ALEN_21-ACEN SENIOR CMBS ACEN-A 144A 1.....		03/11/2021.....	BARCLAYS CAPITAL.....		1,590,000	1,590,000		1.A FE.....
015271 AS 8	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO.....		03/29/2021.....	WELLS FARGO SECURITIES.....		2,119,960	2,000,000	13,333	2.A FE.....
015271 AX 7	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO.....		03/15/2021.....	AMHERST PIERPONT SECUI.....		3,992,538	4,430,000	10,706	2.A FE.....
030360 AD 3	AMERICAN UNIVERSITY UNSEC CORP BND 3.6.....		01/13/2021.....	WELLS FARGO SECURITIES.....		2,083,907	1,803,000	20,046	1.E FE.....
033291 AN 5	ANCHORAGE CAPITAL CLO LTD ANCH ABS 13A-B.....		03/22/2021.....	GOLDMAN SACHS & CO.....		2,500,000	2,500,000		1.C FE.....
035240 AT 7	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO.....		03/04/2021.....	Various.....		14,115,750	12,500,000	149,219	2.A FE.....
036752 AK 9	ANTHEM INC SENIOR CORP BND 3.700% 09/1.....		02/24/2021.....	JEFFRIES & CO. INC.....		7,866,496	7,400,000	122,449	2.B FE.....
03969Y AA 6	ARDAGHMETALPACKAGINGFINANCE SECURED CORP.....		02/26/2021.....	CITIGROUP GLOBAL MKT INC.....		200,000	200,000		3.B FE.....
03969Y AB 4	ARDAGHMETALPACKAGINGFINANCE SENIOR CORP.....		02/26/2021.....	CITIGROUP GLOBAL MKT INC.....		200,000	200,000		4.A FE.....
04016D AS 4	ARES CLO LTD ARES_16-41A ABS 1A-AR2 144A.....		02/17/2021.....	BNP PARIBAS.....		10,000,000	10,000,000		1.A FE.....
04685A 2U 4	ATHENE GLOBAL FUNDING SECURED CORP BND 1.....		01/04/2021.....	MORGAN STANLEY & CO. INC.....		4,648,652	4,650,000		1.F FE.....
05492T BP 4	BARCLAYS COMMERCIAL MORTGAGE S LCFSENIOR.....		01/07/2021.....	BARCLAYS CAPITAL.....		2,575,148	2,385,000	1,748	1.D FM.....
05601D AA 1	BREXINCBREX_21-1 ABS 21-1-A 144A 2.090.....		03/26/2021.....	BARCLAYS CAPITAL.....		9,999,261	10,000,000		1.F FE.....
056054 AG 4	BX COMMERCIAL MORTGAGE TRUST B SUB CMBS.....		03/10/2021.....	J.P. MORGAN SECURITIES INC.....		3,324,100	3,322,542	3,604	1.D FM.....
05608V AE 6	BXT_21-MFM1 SUB CMBS FM1-B 1.056% 01/1.....		01/05/2021.....	MORGAN STANLEY & CO. INC.....		1,500,000	1,500,000		1.D FE.....
05608V AG 1	BXT_21-MFM1 SUB CMBS FM1-C 1.306% 01/1.....		01/05/2021.....	MORGAN STANLEY & CO. INC.....		1,900,000	1,900,000		1.G FE.....
05609B AF 6	BXT_21-LBA SUB CMBS -BJV 144A 1.156% 0.....		02/03/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,320,000	1,320,000		1.D FE.....
05609B AH 2	BXT_21-LBA SUB CMBS -CJV 144A 1.456% 0.....		02/03/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,090,000	1,090,000		1.G FE.....
05609B BB 4	BXT_21-LBA SUB CMBS A-BV 144A 1.156% 0.....		02/03/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		990,000	990,000		1.D FE.....
05609B BD 0	BXT_21-LBA SUB CMBS A-CV 144A 1.456% 0.....		02/03/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		920,000	920,000		1.G FE.....
05682* AA 2	BAINCAPITALHOLDINGSLP SENIOR CORP BND.....		02/09/2021.....	GOLDMAN SACHS & CO.....		20,000,000	20,000,000		1.D PL.....
05682* AB 0	BAINCAPITALHOLDINGSLP SENIOR CORP BND.....		02/09/2021.....	GOLDMAN SACHS & CO.....		7,100,000	7,100,000		1.D PL.....
056828 AU 0	BCC_16-2A BCC_16-2A 1.739% 01/15/29.....		01/26/2021.....	JEFFRIES & CO. INC.....		1,333,000	1,333,000		1.B FE.....
06541A BU 3	BNK_21-B31 SUB CMBS B31-B 2.383% 02/15.....		01/28/2021.....	WELLS FARGO SECURITIES.....		834,251	810,000	536	1.D FE.....
06887# AG 6	BARRY-WEHMILLER COS INC CORP BND 3.05.....		01/20/2021.....	Various.....		7,300,000	7,300,000		2.C PL.....
072863 AH 6	BAYLOR SCOTT & WHITE HOLDINGS UNSEC CORP.....		01/14/2021.....	J.P. MORGAN SECURITIES INC.....		2,002,000	2,002,000		1.D FE.....
072863 AJ 2	BAYLOR SCOTT & WHITE HOLDINGS UNSEC CORP.....		01/14/2021.....	Various.....		8,549,000	8,549,000		1.D FE.....

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, NAIC Designation Modifier and SVO Administrative Symbol
08162R AH 0	BMARK_21-B23 SUB CMBS 1-B23-B 2.095% 0.....		01/29/2021.....	CITIGROUP GLOBAL MKT INC.....		1,054,932	1,055,000	1,044	1.D FE.....
084664 CX 7	BERKSHIRE HATHAWAY FINANC CORP SENIOR CO.....		03/17/2021.....	AMHERST PIERPONT SECU.....		1,028,984	1,210,000	5,378	1.C FE.....
085770 AA 3	BERRY GLOBAL INC SECURED CORP BND 144A.....		01/01/2021.....	B47R_HY.....		1,999,050	2,000,000	48,208	2.C FE.....
09256B AK 3	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO.....		01/28/2021.....	AMHERST PIERPONT SECU.....		300,468	250,000	3,250	1.E FE.....
09256B AM 9	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO.....		02/19/2021.....	AMHERST PIERPONT SECU.....		6,918,144	6,400,000	101,422	1.E FE.....
10112R BE 3	BOSTON PROPERTIES LP SENIOR CORP BND 2.....		03/02/2021.....	DEUTSCHE BANK AG.....		8,403,708	8,440,000		2.A FE.....
11135F BE 0	BROADCOM INC SENIOR CORP BND 144A 1.95.....		01/04/2021.....	SMBC NIKKO CAP MARKETS LTD.....		1,446,274	1,450,000		2.C FE.....
12434L AA 2	BXMTLTDBXMT_20-FL2 SENIOR CMBS -FL2-A 14.....		01/28/2021.....	Various.....		4,501,641	4,500,000	2,183	1.A FE.....
12543D BK 5	COMMUNITY HLTH SYST INC SECURED CORP BND.....		02/22/2021.....	Various.....		1,227,400	1,228,000	380	4.C FE.....
125523 CQ 1	HALFMOON PARENT INC SENIOR CORP BND 3.....		03/04/2021.....	Various.....		7,380,423	7,445,000	708	2.B FE.....
12553H AE 8	CIM_17-7 RMBS -7-M2 144A 4.000% 04/25/.....		02/03/2021.....	MORGAN STANLEY & CO. INC.....		3,808,527	3,634,000	1,615	1.D FM.....
12598G AC 1	COMMORTGAGETRUSTCOMM_21-LB SUB CMBS -LB.....		03/03/2021.....	DEUTSCHE BANK AG.....		3,000,000	3,000,000		1.D FE.....
133131 AY 8	CAMDEN PROPERTY TRUST SENIOR CORP BND.....		02/09/2021.....	AMHERST PIERPONT SECU.....		654,557	592,000	5,509	1.G FE.....
143658 BN 1	CARNIVAL CORP SENIOR CORP BND 144A 5.7.....		02/10/2021.....	J.P. MORGAN SECURITIES INC.....		982,000	982,000		4.B FE.....
14879E AH 1	CATALENT PHARMA SOLUTIONS INC SENIOR COR.....		03/10/2021.....	J.P. MORGAN SECURITIES INC.....		3,018,500	3,061,000	2,517	4.A FE.....
15135B AX 9	CENTENE CORPORATION SENIOR CORP BND 2.....		02/10/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		561,000	561,000		3.A FE.....
159864 AG 2	CHARLES RIVER LABS INTL INC. SENIOR CORP.....		03/08/2021.....	J.P. MORGAN SECURITIES INC.....		1,000,000	1,000,000		3.B FE.....
159864 AJ 6	CHARLES RIVER LABS INTL INC. SENIOR CORP.....		03/08/2021.....	J.P. MORGAN SECURITIES INC.....		1,000,000	1,000,000		3.B FE.....
161175 BZ 6	CHARTER COMMUNICATION OPER LLC SENIOR CO.....		02/19/2021.....	Various.....		9,352,182	9,390,000		2.C FE.....
16411Q AH 4	CHENIERE ENERGY PARTNERS LP SENIOR CORP.....		02/25/2021.....	J.P. MORGAN SECURITIES INC.....		825,000	825,000		3.B FE.....
166756 AT 3	CHEVRON USA INC SENIOR CORP BND 6.000%.....		01/06/2021.....	Taxable Exchange.....		9,957,875	6,700,000	139,583	1.D FE.....
166756 AU 0	CHEVRON USA INC SENIOR CORP BND 5.250%.....		01/06/2021.....	Taxable Exchange.....		25,674,056	18,355,000	136,515	1.D FE.....
166756 AV 8	CHEVRON USA INC SENIOR CORP BND 5.050%.....		01/06/2021.....	Taxable Exchange.....		2,765,000	2,000,000	14,308	1.D FE.....
172967 LU 3	CITIGROUP INC - LT GTD SENIORCORPBND 3.....		02/24/2021.....	BBR4_PB.....		44,810,880	40,000,000	129,267	1.G FE.....
17321L AA 7	CMLTI_13-J1 RMBS 3-J1-A1 144A 3.500% 1.....		01/12/2021.....	NATIONAL ALLIANCE.....		53,867	52,569	66	1.A FM.....
17321L AA 7	CMLTI_13-J1 RMBS 3-J1-A1 144A 3.500% 1.....		01/12/2021.....	NATIONAL ALLIANCE.....		770,678	752,111	951	1.D FM.....
18539U AD 7	CLEARWAY ENERGY OPERATING LLC SENIOR COR.....		03/02/2021.....	MORGAN STANLEY & CO. INC.....		1,220,000	1,220,000		3.B FE.....
191216 DL 1	COCA-COLA CO SENIOR CORP BND 3.000% 03.....		03/01/2021.....	GOLDMAN SACHS & CO.....		2,425,609	2,465,000		1.E FE.....
205768 AS 3	COMSTOCK RES INC. SENIOR CORP BND 144A.....		02/18/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		525,000	525,000		4.B FE.....
20825C AV 6	CONOCOPHILLIPS SENIOR CORP BND 144A 3.....		02/08/2021.....	Various.....		9,167,200	8,000,000	105,833	1.G FE.....
20825C BD 5	CONOCOPHILLIPS SENIOR CORP BND 144A 4.....		02/08/2021.....	Taxable Exchange.....		18,353,500	14,200,000	330,959	1.G FE.....
20903X AH 6	CONSOLIDATED COMMUNICATIONS IN SECURED C.....		03/04/2021.....	MORGAN STANLEY & CO. INC.....		1,500,000	1,500,000		4.B FE.....
21871F AA 6	BCORE_19-CORE SENIOR CMBS -CORE-A 144A.....		02/02/2021.....	BARCLAYS CAPITAL.....		4,149,534	4,145,000	2,318	1.D FM.....
227046 AA 7	CROCSINC SENIOR CORP BND 144A 4.250% 0.....		03/09/2021.....	CITIGROUP GLOBAL MKT INC.....		1,000,000	1,000,000		4.A FE.....
22788C AA 3	CROWDSTRIKE HOLDINGS INC SENIOR CORP BND.....		03/17/2021.....	Various.....		1,022,238	1,030,000	1,844	3.C FE.....
23802W AA 9	DATABANKISSUERLLCCOLO_21-1A ABS -1A-A2 1.....		02/24/2021.....	DEUTSCHE BANK AG.....		9,998,072	10,000,000		1.G FE.....
23802W AC 5	DATABANKISSUERLLCCOLO_21-1A ABS 1-1A-B 1.....		02/24/2021.....	DEUTSCHE BANK AG.....		811,690	812,000		2.B FE.....
23918K AS 7	DAVITA HEALTHCARE PARTNERS INC SENIOR CO.....		02/24/2021.....	J.P. MORGAN SECURITIES INC.....		2,958,890	2,908,000	31,756	4.A FE.....
25525P AB 3	SENIOR HOUSING PROPERTIES TRUS SENIOR CO.....		02/03/2021.....	WELLS FARGO SECURITIES.....		478,000	478,000		3.C FE.....
26249B AQ 4	DRYDEN SENIORLOANFUNDRLSLF_ABS -30A-AR 1.....		02/03/2021.....	BANK OF AMERICA.....		3,000,300	3,000,000	7,027	1.A FE.....
267475 AD 3	DYCOM INDUSTRIES INC. SENIOR CORP BND 14.....		03/25/2021.....	BANC OF AMERICA SECURITIES LLC.....		2,000,000	2,000,000		3.C FE.....
26884T AN 2	ERAC USA FINANCE LLC SENIOR CORP BND 144.....		01/26/2021.....	JEFFRIES & CO. INC.....		5,265,396	4,200,000	84,488	2.A FE.....
26885B AK 6	EQT MIDSTREAM PARTNERS LP SENIOR CORP BN.....		01/04/2021.....	BARCLAYS CAPITAL.....		3,500,000	3,500,000		3.C FE.....
27889* AK 5	ECOM ATLANTIC INC SENIOR CORP BND 3.56.....		01/12/2021.....	DIRECT.....		5,000,000	5,000,000		1.G PL.....
28166L AA 2	EDVESTINUPRIVATEEDUCATIONLO ABS _21-A-A.....		03/01/2021.....	RBC DOMINION SECURITIES INC.....		389,570	390,000		1.A FE.....

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, NAIC Designation Modifier and SVO Administrative Symbol
285512 AF 6	ELECTRONIC ARTS INC SENIOR CORP BND 2		02/22/2021	Various		9,938,494	10,200,000	5,539	2.A FE
29261A AB 6	HEALTHSOUTH CORP SENIOR CORP BND 4.750		02/23/2021	J.P. MORGAN SECURITIES INC.		2,086,500	1,950,000	6,175	4.A FE
29444U BM 7	EQUINIX INC. SENIOR CORP BND 2.950% 09		02/24/2021	AMHERST PIERPONT SECUI.		2,240,600	2,500,000	28,476	2.C FE
30231G BM 3	EXXON MOBIL CORP SENIOR CORP BND 3.452		03/04/2021	GOLDMAN SACHS & CO.		6,264,125	6,250,000	85,701	1.D FE
31620M BU 9	FIDELITY NATIONAL INFORMATION SENIOR COR		02/23/2021	J.P. MORGAN SECURITIES INC.		660,977	665,000		2.B FE
337738 AV 0	FISERV INC SENIOR CORP BND 4.400% 07/0		02/04/2021	MERRILL LYNCH PIERCE FNNR & SM.		8,693,090	7,000,000	31,656	2.B FE
34528Q HQ 0	FORD CREDIT FLOORPLAN MASTER O ABS _20-2		01/19/2021	MERRILL LYNCH PIERCE FNNR & SM.		11,126,074	11,000,000	795	1.A FE
34532J AA 2	FORDO_20-REV2 ABS -REV2-A 144A 1.060%		02/09/2021	SG SECURITIES ASIA		8,233,824	8,146,000	6,236	1.A FE
361448 BH 5	GATX CORPORATION SENIOR CORP BND 3.100		02/01/2021	MORGAN STANLEY & CO. INC.		3,323,138	3,325,000		2.B FE
37960B AA 3	AIR MEDICAL GROUP HOLDINGS INC SECURED C.		02/12/2021	JEFFRIES & CO. INC.		438,900	420,000	10,238	4.B FE
38016L AC 9	GO DADDY OPERATING CO LLC SENIOR CORP BN		02/22/2021	J.P. MORGAN SECURITIES INC.		1,264,000	1,264,000		3.C FE
384311 AA 4	GRAFTECH FINANCE INC SECURED CORP BND 14		02/08/2021	CITIGROUP GLOBAL MKT INC.		1,023,750	1,000,000	6,167	3.C FE
38869P AP 9	GRAPHIC PACKAGING INTERNATIONA SECURED C.		03/01/2021	WELLS FARGO SECURITIES		3,295,000	3,295,000		2.C FE
38937L AC 5	GRAY OAK PIPELINE LLC SENIORCORPBND144A		01/27/2021	BARCLAYS CAPITAL		3,192,373	3,075,000	29,759	2.C FE
404530 AD 9	HACKENSACK MERIDIAN HEALTH SECURED CORP		03/12/2021	WELLS FARGO SECURITIES		8,059,829	8,550,000	10,242	1.D FE
40471@ AA 2	HA IPC FUNDING CORP BND 4.564% 06/06/4		03/05/2021	DIRECT		736,917	736,917		1.G
417558 AA 1	HARVEST MIDSTREAM I LP SENIOR CORP BND 1		01/25/2021	RBC DOMINION SECURITIES INC.		1,641,900	1,560,000	54,600	3.C FE
42704R AA 9	HERA_21-FL1 SENIOR CMBS -FL1-A 144A 1		02/10/2021	CITIGROUP GLOBAL MKT INC.		4,000,000	4,000,000		1.A FE
431318 AV 6	HILCORP ENERGY I LP SENIOR CORP BND 144A		01/11/2021	BANC OF AMERICA SECURITIES LLC		1,124,750	1,100,000		3.C FE
432833 AN 1	HILTON DOMESTIC OPERATING COMP SENIOR CO		01/19/2021	MERRILL LYNCH PIERCE FNNR & SM.		1,735,000	1,735,000		3.B FE
437076 CG 5	HOME DEPOT INC SENIOR CORP BND 2.375%		01/04/2021	J.P. MORGAN SECURITIES INC.		1,973,120	2,000,000		1.F FE
451102 CA 3	ICAHN ENTERPRISES LP SENIOR CORP BND 144		01/04/2021	JEFFRIES & CO. INC.		3,900,000	3,900,000		3.C FE
45569L AC 5	INDIGO NATURAL RESOURCES LLC SENIOR CORP		01/19/2021	J.P. MORGAN SECURITIES INC.		870,000	870,000		4.C FE
45866F AH 7	INTERCONTINENTAL EXCHANGE INC SENIORCORP		03/30/2021	MORGAN STANLEY & CO. INC.		11,649,570	10,412,000	12,292	2.A FE
460690 BQ 2	INTERPUBLIC GROUP OF COMPANIES SENIOR CO		01/21/2021	JEFFRIES & CO. INC.		1,337,040	1,000,000	17,100	2.B FE
460690 BS 8	INTERPUBLIC GROUP OF COMPANIES SENIOR CO		02/23/2021	MORGAN STANLEY & CO. INC.		1,836,007	1,840,000		2.B FE
46591H BL 3	JPMORGANWEALTHMANAGEMENTJP WHOLE CMO -CL		02/22/2021	J.P. MORGAN SECURITIES INC.		2,100,000	2,100,000		1.F FE
46591H BM 1	JPMORGANWEALTHMANAGEMENTJP WHOLE CMO -CL		02/22/2021	J.P. MORGAN SECURITIES INC.		1,000,000	1,000,000		2.B FE
46591T BG 8	JPMMT_20-2 WHOLE CMO 0-2-A15 144A 3.50		02/08/2021	MERRILL LYNCH PIERCE FNNR & SM.		902,916	885,212	775	1.D FM
46592F AA 1	JPMORGANCHASECOMMERCIALMOR SENIOR CMBS _		01/13/2021	J.P. MORGAN SECURITIES INC.		1,555,299	1,510,000	2,318	1.A FE
46630X AF 5	JP MORGAN MORTGAGE ACQUISITION ABS -CH3		02/09/2021	MERRILL LYNCH PIERCE FNNR & SM.		445,805	449,598	83	1.D FM
46647P BN 5	JPMORGAN CHASE & CO SENIOR CORP BND 3		01/07/2021	MERRILL LYNCH PIERCE FNNR & SM.		5,325,400	5,000,000	34,113	1.F FE
468223 AW 2	JACKSONLABORATORY CORP BND 3.468% 07/		03/09/2021	BARCLAYS CAPITAL		3,872,000	3,872,000		1.E FE
48121@ AG 6	JRD HOLDINGS INC SENIOR CORP BND 2.300		01/01/2021	Tax Free Exchange		2,992,374	3,000,000		2.B PL
482480 AJ 9	KLA-TENCOR CORP SENIOR CORP BND 3.300%		03/30/2021	CITIGROUP GLOBAL MKT INC.		3,612,199	3,700,000	10,175	2.A FE
48662L AA 9	KAYNECLOLTDKAYNE_21-10A ABS 1-10A-A 144A		02/05/2021	CREDIT SUISSE FIRST BOSTON COR.		2,300,000	2,300,000		1.A FE
49271V AK 6	KEURIG DR PEPPER INC SENIOR CORP BND 3		02/19/2021	AMHERST PIERPONT SECUI.		2,207,460	2,000,000	23,644	2.B FE
49456B AT 8	KINDER MORGAN INC SENIOR CORP BND 3.60		02/08/2021	TD SECURITIES (USA)		2,917,512	2,925,000		2.B FE
50076Q AE 6	KRAFT HEINZ FOODS CO SENIOR CORP BND 5		03/10/2021	MERRILL LYNCH PIERCE FNNR & SM.		1,150,000	1,000,000	13,611	3.A FE
50077L BJ 4	KRAFT HEINZ FOODS CO SENIOR CORP BND 5		01/21/2021	Tax Free Exchange		801,770	655,000	5,003	3.A FE
50171* AA 6	LA GATEWAY PARTNERS LLC SECURED CORP BND		03/31/2021	RBC DOMINION SECURITIES INC.		2,780,971	2,780,971		1.G FE
501797 AL 8	L BRANDS INC SENIOR CORP BND 6.875% 11		03/02/2021	CREDIT SUISSE FIRST BOSTON COR.		516,600	420,000	9,866	4.B FE
50200J AJ 0	LCM_27-A ABS 27A-C 144A 2.173% 07/16/3		01/27/2021	DEUTSCHE BANK AG		989,500	1,000,000	604	1.F FE
50249A AA 1	LYB INTERNATIONAL FINANCE III SENIOR COR		03/30/2021	MORGAN STANLEY & CO. INC.		2,170,714	2,035,000	39,411	2.C FE

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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, NAIC Designation Modifier and SVO Administrative Symbol
513075 BX 8	LAMAR MEDIA CORP. SENIOR CORP BND 144A		01/07/2021	J.P. MORGAN SECURITIES INC.		188,000	188,000		4.A FE
521865 AZ 8	LEAR CORPORATION SENIOR CORP BND 5.250		01/27/2021	Various		6,903,985	5,596,000	55,214	2.B FE
524901 AR 6	LEGG MASON INC SENIOR CORP BND 5.625%		02/19/2021	AMHERST PIERPONT SECUI.		9,021,817	6,522,000	38,724	1.G FE
52532X AG 0	SCIENCE APPLICATIONS INTL CORP SENIOR CO		03/03/2021	Various		4,664,888	4,792,000	6,123	2.C FE
527298 BT 9	LEVEL 3 FINANCING INC SENIOR CORP BND 14		01/11/2021	MORGAN STANLEY & CO. INC.		2,000,000	2,000,000		3.B FE
53218C AC 4	LIFE_21-BMR SENIOR CMBS -BMR-B 144A 0		03/18/2021	DEUTSCHE BANK AG.		2,000,000	2,000,000		1.D FE
53948Q AA 4	LOANPALSOLARLOANLTDPLSLT_2 ABS 1-2GS-A 1		03/05/2021	GOLDMAN SACHS & CO.		2,809,748	2,810,000		1.F FE
553283 AC 6	MPH ACQUISITION HOLDINGS LLC SENIOR CORP		02/02/2021	J.P. LLC		477,120	480,000	7,283	4.C FE
55354G AK 6	MSCI INC SENIOR CORP BND 144A 3.625% 0		03/12/2021	MORGAN STANLEY & CO. INC.		478,563	475,000	1,196	3.B FE
571748 BD 3	MARSH & MCLENNAN COMPANIES INC SENIOR CO		02/10/2021	JEFFRIES & CO. INC.		2,255,940	1,800,000	33,810	2.A FE
574599 BR 6	MASCO CORPORATION SENIOR CORP BND 3.12		02/18/2021	RBC DOMINION SECURITIES INC.		3,449,379	3,450,000		2.B FE
57636Q AT 1	MASTERCARD INC SENIOR CORP BND 2.950%		03/02/2021	US BANCORP.		1,287,689	1,300,000		1.E FE
577081 BE 1	MATTEL INC SENIOR CORP BND 144A 3.375%		03/09/2021	MERRILL LYNCH PIERCE FNNR & SM.		1,125,000	1,125,000		3.B FE
577081 BF 8	MATTEL INC SENIOR CORP BND 144A 3.750%		03/09/2021	MERRILL LYNCH PIERCE FNNR & SM.		1,000,000	1,000,000		3.B FE
58550L AA 3	MELLOWAREHOUSESECURITIZATION RMBS 21-1-A		01/29/2021	JEFFRIES & CO. INC.		2,380,000	2,380,000		1.A FE
58550L AB 1	MELLOWAREHOUSESECURITIZATION RMBS 21-1-B		01/29/2021	JEFFRIES & CO. INC.		2,670,000	2,670,000		1.C FE
58550L AC 9	MELLOWAREHOUSESECURITIZATION RMBS 21-1-C		01/29/2021	JEFFRIES & CO. INC.		2,669,577	2,669,577		1.F FE
59982H AH 3	MILLCITYMORTGAGETRUSTMCLMT WHOLE CMO NMR		01/28/2021	NOMURA SECURITIES INTL. INC.		1,023,418	1,000,000	2,222	1.G FE
609207 AW 5	MONDELEZ INTERNATIONAL INC SENIOR CORP B		02/24/2021	J.P. MORGAN SECURITIES INC.		4,451,850	5,000,000	62,708	2.B FE
615369 AQ 8	MOODYS CORPORATION SENIOR CORP BND 4.8		02/23/2021	JEFFRIES & CO. INC.		9,459,198	7,400,000	68,142	2.A FE
615369 AU 9	MOODYS CORPORATION SENIOR CORP BND 2.5		03/22/2021	Various		5,626,432	6,845,000	9,919	2.A FE
61692B BP 4	MSC_20-HR8 SENIOR CMBS R8-A4 2.041% 07		01/07/2021	MORGAN STANLEY & CO. INC.		7,885,547	7,655,000	4,340	1.D FM
61765T AM 5	MORGAN STANLEY BAML TRUST MSBA SUB CMBS		01/06/2021	CITIGROUP GLOBAL MKT INC.		1,088,672	1,000,000	880	1.D FM
61916B BC 3	MORTGAGEREPURCHASEAGREEMENT WHOLE CMO 21		03/02/2021	CREDIT SUISSE FIRST BOSTON COR.		2,500,000	2,500,000		1.D FE
626738 AF 5	MURPHY OIL USA INC SENIOR CORP BND 144A		01/21/2021	RBC DOMINION SECURITIES INC.		275,000	275,000		3.B FE
63636# AE 6	NATIONAL HOCKEY LEAGUE SECURED CORP BND		01/06/2021	Various		25,200,000	25,200,000		2.A PL
637417 AQ 9	NATIONAL RETAIL PROPERTIES INC SENIOR CO		03/01/2021	MERRILL LYNCH PIERCE FNNR & SM.		1,854,695	1,890,000		2.A FE
63941C AC 7	NAVIENT STUDENT LOAN TRUST NAV ABS 9-D-A		01/19/2021	BNP PARIBAS		3,241,181	3,205,000	646	1.A FE
63942B AA 2	NAVIENTSTUDENTLOANTRUSTNAV ABS SL_21-A 1		01/19/2021	BARCLAYS CAPITAL		429,938	430,000		1.A FE
64083Y AA 9	NESCOHOLDINGSIIINC SECURED CORP BND 144A		03/17/2021	MERRILL LYNCH PIERCE FNNR & SM.		170,000	170,000		4.C FE
644393 AB 6	NEW FORTRESS ENERGY LLC SECURED CORP BND		03/26/2021	MORGAN STANLEY & CO. INC.		1,900,000	1,900,000		3.C FE
65023P AN 0	NEWARKBSLCLONBCL0_17-1A ABS -1A-A1R 144A		02/04/2021	MORGAN STANLEY & CO. INC.		2,000,000	2,000,000		1.A FE
65023P AS 9	NEWARKBSLCLONBCL0_17-1A ABS 7-1A-BR 144A		02/04/2021	MORGAN STANLEY & CO. INC.		3,000,000	3,000,000		1.F FE
65106F AE 2	NEWCASTLE MORTGAGE SECURITIES ABS -1-2A4		01/29/2021	CITIGROUP GLOBAL MKT INC.		2,528,986	2,723,000	284	1.D FM
65412V A* 7	NIGHTHAWK SOLAR FUNDING LLC SECURED CORP		03/02/2021	JEFFRIES & CO. INC.		8,400,000	8,400,000		2.C PL
67111D AS 5	OZLM LTD OZLM_16-15A ABS A-A2AR 144A 1		01/25/2021	DEUTSCHE BANK AG.		3,506,300	3,500,000	1,343	1.C FE
68377B AA 5	OPORTUNFUNDINGLLCOPTN_21-A ABS 21-A-A 14		03/02/2021	GOLDMAN SACHS & CO.		1,514,764	1,515,000		1.F FE
68377B AB 3	OPORTUNFUNDINGLLCOPTN_21-A ABS 21-A-B 14		03/02/2021	GOLDMAN SACHS & CO.		729,935	730,000		2.B FE
69145A AB 4	OXFORDFINANCEFUNDINGTRUSTO ABS 19-1A-A 1		03/23/2021	BNP PARIBAS		1,777,258	1,715,000	2,521	1.F FE
694476 AE 2	PACIFIC LIFECORP SENIOR CORP BND 144A		03/16/2021	AMHERST PIERPONT SECUI.		3,043,146	3,100,000	865	1.G FE
69702D AC 1	PALMERSQUARELOANFUNDINGLTD ABS 1-2A-A2 1		03/09/2021	CITIGROUP GLOBAL MARKE		1,000,000	1,000,000		1.B FE
70213H AD 0	PARTNERS HEALTHCARE SYSTEM INC SENIOR CO		03/12/2021	DIRECT		2,675,930	2,445,000	19,178	1.D FE
705322 AM 7	PEDERNALESELECTRICCOOPINC CORP BND 6		01/28/2021	Tax Free Exchange		23,767,800	20,000,000	251,526	1.A
70932M AB 3	PENNYMAC FINANCIAL SERVICES IN SENIOR CO		02/08/2021	CREDIT SUISSE FIRST BOSTON COR.		480,000	480,000		4.A FE
71677K AA 6	PETSMARTLLC SECURED CORP BND 144A 4.75		01/29/2021	BARCLAYS CAPITAL		605,000	605,000		4.A FE

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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, NAIC Designation Modifier and SVO Administrative Symbol
737446 AR 5	POST HOLDINGS INC SENIOR CORP BND 144A		02/24/2021	GOLDMAN SACHS & CO		4,115,000	4,115,000		4.B FE
74112B AM 7	PRESTIGE BRANDS INC SENIOR CORP BND 144A		03/09/2021	MORGAN STANLEY & CO. INC		2,105,000	2,120,000	521	4.B FE
74276# AB 4	PRINCIPALUSPROPERTYPORTFOLI SENIOR CORP		01/04/2021	Tax Free Exchange		46,924,507	40,000,000		1.G Z
74340* AX 2	PROLOGIS TARGETED US LOGISTICS SECURED C		03/30/2021	DIRECT		5,000,000	5,000,000		1.G FE
74340X BP 5	PROLOGIS LP SENIOR CORP BND 3.000% 04/		03/29/2021	AMHERST PIERPONT SECU		3,614,826	3,800,000	52,567	1.G FE
744320 AY 8	PRUDENTIAL FINANCIAL INC SENIOR CORP BND		02/23/2021	JEFFRIES & CO. INC		5,950,186	5,286,000	44,724	1.G FE
749571 AG 0	RHP HOTEL PROPERTIES LP SENIOR CORP BND		02/09/2021	J.P. MORGAN SECURITIES INC		2,000,000	2,000,000		4.A FE
754730 AH 2	RAYMOND JAMES FINANCIAL INC. SENIOR CORP		03/18/2021	CITIGROUP GLOBAL MKT INC		3,076,213	3,095,000		2.A FE
773903 AJ 8	ROCKWELL AUTOMATION INC SENIOR CORP BND		03/03/2021	JEFFRIES & CO. INC		1,947,360	1,600,000	747	1.G FE
78409V AQ 7	S&P GLOBAL INC SENIOR CORP BND 3.250%		01/22/2021	MERRILL LYNCH PIERCE FNNR & SM		1,123,840	1,000,000	4,965	1.G FE
78409V AR 5	S&P GLOBAL INC SENIOR CORP BND 2.300%		02/23/2021	JEFFRIES & CO. INC		1,890,438	2,300,000	1,469	1.G FE
78410G AD 6	SBA COMMUNICATIONS CORPORATION SENIOR CO		01/05/2021	Tax Free Exchange		1,157,860	1,108,000	16,697	3.C FE
78410G AE 4	SBA COMMUNICATIONS CORPORATION SENIOR CO		01/14/2021	J.P. MORGAN SECURITIES INC		1,150,000	1,150,000		4.A FE
78448Y AH 4	SMBPRIVATEEDUCATIONLOANTRU ABS A-AP1 144		02/03/2021	CREDIT SUISSE FIRST BOSTON COR		2,112,082	2,130,000		1.A FE
78471W AD 7	SOFI CONSUMER LOAN PROGRAM TRU ABS 18-2		02/18/2021	BNP PARIBAS		576,680	555,000	1,769	2.B FE
78485W AA 7	STARWOOD COMMERCIAL MORTGAGE T ABS19-FL1		02/23/2021	WELLS FARGO SECURITIES		2,505,469	2,500,000	743	1.A FE
78486A AA 4	STARWOODPROPERTYMORTGAGETRU ABS SIF1-A 1		02/23/2021	Mitsubishi Securities USA		7,500,000	7,500,000		1.A FE
78486A AC 0	STARWOODPROPERTYMORTGAGETRU ABS SIF1-B 1		02/23/2021	Mitsubishi Securities USA		1,000,000	1,000,000		1.D FE
80386W AD 7	SASOL FINANCING USA LLC SENIOR CORP BND		03/11/2021	BANC OF AMERICA SECURITIES LLC		2,000,000	2,000,000		3.B FE
80465* AA 8	SAVAGE GULF RAIL LLC SECURED CORP BND		03/31/2021	RBC DOMINION SECURITIES INC		1,043,558	1,043,558		3.A
810186 AT 3	SCOTTS COMPANY THE SENIOR CORP BND 144A		03/11/2021	J.P. MORGAN SECURITIES INC		1,151,000	1,151,000		4.A FE
81721M AM 1	SENIOR HOUSING PROPERTIES TRUS SENIOR CO		02/08/2021	JEFFRIES & CO. INC		486,000	480,000	11,083	4.A FE
817826 AG 5	7-ELEVEN INC SENIOR CORP BND 144A 2.80		01/28/2021	CREDIT SUISSE FIRST BOSTON COR		10,133,900	10,175,000		2.B FE
824348 BK 1	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		01/07/2021	BARCLAYS CAPITAL		3,776,704	3,200,000	49,316	2.B FE
82873M AA 1	SIMMONS FOODS INC SECURED CORP BND 144A		02/17/2021	J.P. MORGAN SECURITIES INC		525,000	525,000		4.C FE
833034 AL 5	SNAP-ON INCORPORATED SENIOR CORP BND 4		01/21/2021	SEAPORT GROUP		902,460	710,000	11,644	1.F FE
83406C AC 3	SCLP_19-2 ABS 19-2-C 144A 3.460% 04/25		02/22/2021	GOLDMAN SACHS & CO		483,843	470,000	1,310	1.E FE
84265V AE 5	SOUTHERN COPPER CORP CORP BND 6.750% 0		02/11/2021	MERRILL LYNCH PIERCE FNNR & SM		13,383,615	9,170,000	206,325	2.B FE
845467 AM 1	SOUTHWESTERN ENERGY COMPANY SENIOR CORP		02/17/2021	BANC OF AMERICA SECURITIES LLC		2,644,375	2,500,000	71,458	3.C FE
84762L AX 3	SPECTRUM BRANDS HOLDINGS INC SENIOR CORP		03/09/2021	Various		6,031,750	6,043,000	431	4.B FE
85521D AC 6	STARTRUSTSTAR_21-SFR1 ABS SFR1-B 144A		02/22/2021	CITIGROUP GLOBAL MKT INC		1,125,000	1,125,000		1.D FE
85521D AE 2	STARTRUSTSTAR_21-SFR1 ABS SFR1-C 144A		02/22/2021	CITIGROUP GLOBAL MKT INC		625,000	625,000		1.C FE
857740 AB 0	STATIONPLACESECURITIZATIONT RMBS -WL1-B		01/19/2021	JEFFRIES & CO. INC		2,800,000	2,800,000		1.C FE
857740 AC 8	STATIONPLACESECURITIZATIONT RMBS -WL1-C		01/19/2021	JEFFRIES & CO. INC		2,790,000	2,790,000		1.E FE
86359R AD 8	STRUCTUREDASSETSECURITIESCO ABS BC4-A4		02/09/2021	SG SECURITIES ASIA		525,172	533,847	76	1.D FM
87154E BE 9	SYMPHONY CLO LTD SYMP_14-15A ABS 5A-AR3		02/22/2021	Mitsubishi Securities USA		1,000,000	1,000,000		1.A FE
87154E BL 3	SYMPHONY CLO LTD SYMP_14-15A ABS 15A-CR		02/22/2021	Mitsubishi Securities USA		2,000,000	2,000,000		1.F FE
87190G AJ 0	SYMPHONYCLOLTD SYMP_21-26A ABS 26A-CR 144		02/05/2021	WELLS FARGO SECURITIES		1,000,000	1,000,000		1.F FE
87264A BM 6	T-MOBILE USA INC SECURED CORP BND 144A		03/04/2021	CITIGROUP GLOBAL MARKE		4,600,600	5,000,000	10,542	2.C FE
87264A BR 5	T-MOBILE USA INC SENIOR CORP BND 2.250		01/11/2021	DEUTSCHE BANK AG		288,000	288,000		3.B FE
87264A BS 3	T-MOBILE USA INC SENIOR CORP BND 2.625		01/11/2021	DEUTSCHE BANK AG		721,000	721,000		3.B FE
87264A BT 1	T-MOBILE USA INC SENIOR CORP BND 2.875		01/11/2021	DEUTSCHE BANK AG		721,000	721,000		3.B FE
87264A BW 4	T-MOBILE USA INC SENIOR CORP BND 3.500		03/16/2021	CREDIT SUISSE FIRST BOSTON COR		335,000	335,000		3.B FE
87305R AK 5	TTM TECHNOLOGIES INC. SENIOR CORP BND 14		02/24/2021	J.P. MORGAN SECURITIES INC		2,500,000	2,500,000		3.C FE

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, NAIC Designation Modifier and SVO Administrative Symbol
875127 BJ 0	TAMPA ELECTRIC COMPANY SENIOR CORP BND.....		03/15/2021.....	WELLS FARGO SECURITIES.....		947,882	950,000		1.G FE.....
87612B BT 8	TARGA RESOURCES PARTNERS LP SENIOR CORP.....		01/19/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		870,000	870,000		3.C FE.....
87901J AJ 4	TEGNA INC SENIOR CORP BND 4.625% 03/15.....		03/15/2021.....	Tax Free Exchange.....		1,262,500	1,250,000		3.C FE.....
879360 AE 5	TELEDYNE TECHNOLOGIES INC SENIOR CORP BN.....		03/08/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		4,979,100	5,000,000		2.C FE.....
880779 BA 0	TEREX CORP SENIOR CORP BND 144A 5.000%.....		03/18/2021.....	BARCLAYS CAPITAL.....		1,500,000	1,500,000		3.C FE.....
89173H AA 4	TOWD POINT MORTGAGE TRUST TPMT ABS 7-2-A.....		02/17/2021.....	GX CLARKE.....		3,087,725	3,037,884	4,177	1.D FM.....
89177E AD 1	TPMT_2019-HY1 ABS HY1-M2 144A 2.109% 1.....		01/21/2021.....	AMHERST PIERPONT SECU.....		2,674,075	2,624,859		2.B FM.....
89177L AX 1	TPMT_19-3 ABS -3-M1C 144A 3.500% 02/25.....		02/10/2021.....	WELLS FARGO SECURITIES.....		5,391,992	5,000,000	5,347	3.B FM.....
89177X AA 5	TOWD POINT MORTGAGE TRUST TPMT ABS Y3-A1.....		02/05/2021.....	BANC OF AMERICA SECURITIES LLC.....		1,670,399	1,656,102	780	1.D FM.....
89237M AA 7	TOYOTAUTOLOANEXTENDEDNOTE ABS 21-1A-A 1.....		03/01/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		499,961	500,000		1.A FE.....
896215 AH 3	TRIMAS CORP SENIOR CORP BND 144A 4.125.....		03/15/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,150,000	1,150,000		3.C FE.....
896288 AA 5	TRINETGROUPINC SENIOR CORP BND 144A 3.....		02/23/2021.....	J.P. MORGAN SECURITIES INC.....		390,000	390,000		3.C FE.....
89640Y AU 8	TRNTS_17-6A ABS -6A-ARR 144A 1.498% 01.....		02/09/2021.....	J.P. MORGAN SECURITIES INC.....		7,750,000	7,750,000		1.A FE.....
89680H AF 9	TRITONCONTAINERFINANCELLCT ABS -1A-B 144.....		02/19/2021.....	RBC DOMINION SECURITIES INC.....		519,738	520,000		2.B FE.....
897051 AC 2	TRONOX INC SENIOR CORP BND 144A 4.625%.....		03/01/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		2,000,000	2,000,000		4.C FE.....
90138F AC 6	TWILIO INC SENIOR CORP BND 3.625% 03/1.....		03/04/2021.....	J.P. MORGAN SECURITIES INC.....		2,500,000	2,500,000		3.C FE.....
90265E AV 2	UDR INC SENIOR CORP BND MTN 2.100% 06.....		02/11/2021.....	WELLS FARGO SECURITIES.....		4,979,600	5,000,000		2.A FE.....
90290M AD 3	US FOODS INC SENIOR CORP BND 144A 4.75.....		01/25/2021.....	DIRECT.....		964,000	964,000		5.A FE.....
90380* AA 9	ULLICOINFRASTRUCTURESOUTHLAN SECURED COR.....		02/11/2021.....	MIZUHO INTERNATIONAL PLC.....		8,400,000	8,400,000		2.C PL.....
92330Y AU 7	VENTURECLOLIMITEDVENTR_33-R ABS 33-R-BR.....		02/11/2021.....	JEFFRIES & CO. INC.....		5,000,000	5,000,000		1.C FE.....
92345Y AE 6	VERISK ANALYTICS INC SENIOR CORP BND 5.....		01/21/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		8,965,056	6,400,000	39,111	2.B FE.....
92537Q AF 8	VERUSSECURITIZATIONTRUSTVER WHOLE CMO 21.....		02/08/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		1,999,992	2,000,000	706	1.F FE.....
92538B AA 1	VERUSSECURITIZATIONTRUSTVER RMBS 1-R1 A1.....		01/13/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		1,065,978	1,065,990	583	1.A FE.....
92538B AB 9	VERUSSECURITIZATIONTRUSTVER RMBS 1-R1-A2.....		01/13/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		899,995	900,000	639	1.C FE.....
92538B AC 7	VERUSSECURITIZATIONTRUSTVER RMBS 1-R1-A3.....		01/13/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		1,599,969	1,600,000	1,355	1.G FE.....
92538D AC 3	VERUSSECURITIZATIONTRUSTVER WHOLE CMO 1.....		03/12/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		2,626,979	2,627,000	1,969	1.C FE.....
92538D AD 1	VERUSSECURITIZATIONTRUSTVER WHOLE CMO 1.....		03/12/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		2,999,990	3,000,000	2,454	1.F FE.....
92735L AA 0	VINERESOURCEHOLDINGSLLC SENIOR CORP BND.....		03/31/2021.....	MORGAN STANLEY & CO. INC.....		750,000	750,000		4.C FE.....
92936U AH 2	WP CAREY INC SENIOR CORP BND 2.250% 04.....		02/16/2021.....	WELLS FARGO SECURITIES.....		4,936,100	5,000,000		2.B FE.....
941848 F# 5	WATERS CORP SENIOR CORP BND 2.250% 03/.....		03/02/2021.....	MIZUHO INTERNATIONAL PLC.....		3,900,000	3,900,000		2.A Z.....
941848 F@ 7	WATERS CORP SENIOR CORP BND 1.680% 03/.....		03/02/2021.....	MIZUHO INTERNATIONAL PLC.....		2,650,000	2,650,000		2.A Z.....
988498 AP 6	YUM BRANDS INC SENIOR CORP BND 4.625%.....		03/16/2021.....	CITIGROUP GLOBAL MKT INC.....		675,000	675,000		3.C FE.....
98981B AA 0	ZOOMINFOTECHNOLOGIESLLC SENIOR CORP BND.....		01/28/2021.....	MORGAN STANLEY & CO. INC.....		691,000	691,000		4.C FE.....
000000 00 0	Bessemer Ventr Pts X Instl LP CORP BND.....		01/12/2021.....	METLIFE.....		2,994	2,994		1.A.....
30306V A@ 8	FLNG LIQUEFACTION 3 LLC SECURED CORP BND.....		01/01/2021.....	Tax Free Exchange.....		43,500,000	43,500,000		2.B FE.....
01626P AN 6	ALIMENTATION COUCHE-TARD INC SENIOR CORP.....	A.....	01/14/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		3,326,100	3,000,000	55,100	2.B FE.....
0778FP AF 6	BELL CANADA INC SENIOR CORP BND 3.650%.....	A.....	03/12/2021.....	BMO CAPITAL MARKETS.....		8,142,791	8,165,000		2.A FE.....
286181 AF 9	ELEMENT FINANCIAL CORP SENIOR CORP BND 1.....	A.....	03/31/2021.....	BANK OF AMERICA.....		1,822,865	1,825,000		2.B FE.....
36168Q AM 6	GFL ENVIRONMENTAL INC SECURED CORP BND 1.....	A.....	03/09/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		972,500	1,000,000	7,778	3.C FE.....
552704 AF 5	MEG ENERGY CORP SENIOR CORP BND 144A 5.....	A.....	01/19/2021.....	RBC DOMINION SECURITIES INC.....		2,578,000	2,578,000		4.C FE.....
588056 BA 8	MERCER INTL INC SENIOR CORP BND 144A.....		01/14/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		1,150,000	1,150,000		4.A FE.....
70137W AG 3	PARKLAND FUEL CORP SENIOR CORP BND 144A.....	A.....	03/29/2021.....	J.P. MORGAN SECURITIES INC.....		500,000	500,000		3.B FE.....
76117W AC 3	RESOLUTE FOREST PRODUCTS SENIOR CORP BND.....		01/19/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,150,000	1,150,000		4.B FE.....
87971M BH 5	TELUS CORPORATION SENIORCORPBND 4.600%.....	A.....	01/19/2021.....	J.P. MORGAN SECURITIES INC.....		3,650,761	2,860,000	23,754	2.A FE.....
C8665* AB 2	TFORCEHOLDINGSINC CORP BND 3.150% 01/.....	A.....	01/05/2021.....	DIRECT.....		10,900,000	10,900,000		2.C PL.....

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, NAIC Designation Modifier and SVO Administrative Symbol
00175L AQ 5	AMMC_14-14A ABS A-A1R2 144A 1.238% 07/.....	D.....	01/12/2021.....	J.P. MORGAN SECURITIES INC.....		4,500,000	4,500,000		1.A FE.....
002810 33 1	ICL ISRAEL CHEMICALS LTD SENIORCORPBND14.....	D.....	03/31/2021.....	BARCLAYS CAPITAL.....		226,710	180,000	4,016	2.C FE.....
013822 AG 6	ALCOA NEDERLAND HOLDING BV SENIOR CORP B.....	D.....	03/08/2021.....	MORGAN STANLEY & CO. INC.....		2,000,000	2,000,000		3.A FE.....
03759C AY 6	APIDOS CLO APID_16-24A ABS 16-24A 144A.....	D.....	02/26/2021.....	DIRECT.....		2,000,000	2,000,000		2.C FE.....
05583J AJ 1	BPCE SA SRBN CORP BND 144A 2.277% 01/2.....	D.....	01/12/2021.....	CITIGROUP GLOBAL MARKE.....		12,050,000	12,050,000		1.G FE.....
08186V AE 0	BENEFITSTREETPARTNERSCLT ABS 3A-B1 144.....	D.....	03/30/2021.....	DIRECT.....		6,000,000	6,000,000		2.B Z.....
08860H AC 8	BHARTI AIRTEL LIMITED SENIOR CORP BND 14.....	D.....	02/24/2021.....	J.P. MORGAN SECURITIES INC.....		7,622,980	7,630,000		2.C FE.....
09659T 2C 4	BNP PARIBAS SA SUB CORP BND 144A 2.824.....	D.....	02/22/2021.....	Various.....		16,907,575	17,200,000	11,531	2.A FE.....
09659W 2N 3	BNP PARIBAS SA SRBN CORP BND 144A 1.32.....	D.....	01/06/2021.....	BNP PARIBAS.....		15,885,000	15,885,000		1.G FE.....
12550T AW 5	CIFC FUNDING LTD CIFC_15-4A ABS_15-4A 1.....	D.....	02/23/2021.....	CITIGROUP GLOBAL MKT INC.....		1,500,000	1,500,000		1.A FE.....
14312H AL 0	CARLYLE GLOBAL MARKET STRATEGI ABS 1A-A2.....	D.....	03/08/2021.....	CANTOR FITZGERALD SECURITIES.....		1,000,400	1,000,000	2,279	1.C FE.....
19737L AL 7	CENTCLOLPCECLO_21-31A ABS 1-31A-C 144A.....	D.....	02/01/2021.....	JEFFRIES & CO. INC.....		1,000,000	1,000,000		1.F FE.....
20752T AA 2	CONNECT US FINCO LLC SECURED CORP BND 14.....	D.....	02/16/2021.....	WELLS FARGO SECURITIES.....		1,066,250	1,000,000	25,688	4.A FE.....
225313 AN 5	CREDIT AGRICOLE SA SUB CORP BND 144A 2.....	D.....	01/07/2021.....	CITIGROUP GLOBAL MKT INC.....		4,990,850	5,000,000		2.A FE.....
26245M AG 6	DRSLF_18-55A ABS F_55A-B 144A 1.791% 0.....	D.....	02/03/2021.....	SOCIETE GENERALE.....		1,001,000	1,000,000	1,045	1.C FE.....
29003E AC 9	ELMWOODCLOVIILTDLMW8_21- ABS 21-1A-B 1.....	D.....	01/28/2021.....	J.P. MORGAN SECURITIES INC.....		1,000,000	1,000,000		1.C FE.....
29003E AE 5	ELMWOODCLOVIILTDLMW8_21- ABS 21-1A-C 1.....	D.....	01/28/2021.....	J.P. MORGAN SECURITIES INC.....		1,000,000	1,000,000		1.F FE.....
30217A AC 7	EXPERIAN FINANCE PLC SENIOR CORP BND 144.....	D.....	03/12/2021.....	JEFFRIES & CO. INC.....		2,548,225	2,500,000	1,528	2.A FE.....
36319Q BS 0	GALAXY CLO LTD GALXY_15-19A ABS 19A-BRR.....	D.....	03/05/2021.....	CITIGROUP GLOBAL MARKE.....		5,000,000	5,000,000	22,380	1.F FE.....
36321P AE 0	GALAXY PIPELINE ASSETS BIDCO L SECURED C.....	D.....	02/09/2021.....	HSBC SECURITIES INC.....		1,870,000	1,870,000		1.C FE.....
381740 AA 7	GOCAP_21-51A ABS21-51A144A 0.000% 05/0.....	D.....	03/19/2021.....	MORGAN STANLEY & CO. INC.....		4,000,000	4,000,000		1.A FE.....
38177X AA 2	GOLUBCAPITALBDC3CLOGBDC3_ ABS 21-1A-A 14.....	D.....	02/22/2021.....	DEUTSCHE BANK AG.....		1,000,000	1,000,000		1.A FE.....
41984L AA 5	HAWAIIANMILESLOYALTYLTD/HA SECURED CORP.....	D.....	01/28/2021.....	BARCLAYS CAPITAL.....		544,981	548,000		4.A FE.....
42086P AC 7	KING_2018-8A ABS 8-8A-A 144A 1.343% 04.....	D.....	03/03/2021.....	MORGAN STANLEY & CO. INC.....		7,000,000	7,000,000	11,499	1.A FE.....
449250 AA 7	ICGUSCLOLTDICG_21-2A ABS -2A-A 144A 1.....	D.....	03/02/2021.....	MORGAN STANLEY & CO. INC.....		7,000,000	7,000,000		1.A FE.....
449250 AC 3	ICGUSCLOLTDICG_21-2A ABS 2A-B1 144A 1.....	D.....	03/02/2021.....	MORGAN STANLEY & CO. INC.....		1,000,000	1,000,000		1.C FE.....
449303 AA 4	ICGUSCLOLTDICG_21-1A ABS 1A-A1 144A 1.....	D.....	01/29/2021.....	BARCLAYS CAPITAL.....		1,000,000	1,000,000		1.A FE.....
449303 AE 6	ICGUSCLOLTDICG_21-1A ABS -1A-B 144A 1.....	D.....	01/29/2021.....	BARCLAYS CAPITAL.....		2,000,000	2,000,000		1.C FE.....
449303 AG 1	ICGUSCLOLTDICG_21-1A ABS -1A-C 144A 2.....	D.....	01/29/2021.....	BARCLAYS CAPITAL.....		1,000,000	1,000,000		1.F FE.....
45674G AA 2	INEOSQUATTROFINANCE2PLC SECURED CORP BND.....	D.....	01/21/2021.....	CITIGROUP GLOBAL MKT INC.....		2,700,000	2,700,000		3.B FE.....
460599 AF 0	INTERNATIONAL GAME TECHNOLOGY SECURED CO.....	D.....	03/16/2021.....	J.P. MORGAN SECURITIES INC.....		2,000,000	2,000,000		3.C FE.....
50188Y AE 4	LCMLTDPARTNERSHIPCLM_24A ABS 4A-AR 144A.....	D.....	02/10/2021.....	BANC OF AMERICA SECURITIES LLC.....		1,000,000	1,000,000		1.A FE.....
50200F AE 9	LCM_26A ABS 26A-B 144A 1.624% 01/20/31.....	D.....	03/11/2021.....	MUFG SECURITIES AMERICAS INC.....		1,994,800	2,000,000	4,872	1.C FE.....
50200W AC 6	LCM LTD PARTNERSHIP LCM_28A ABS_28A B 1.....	D.....	03/16/2021.....	DEUTSCHE BANK AG.....		2,501,400	2,500,000	7,220	1.C FE.....
50201P AA 4	LLPL CAPITAL PTE LTD SECURED CORP BND 14.....	D.....	02/23/2021.....	GOLDMAN SACHS & CO.....		3,293,460	2,736,000	10,973	2.C FE.....
50220P AE 3	LSEGAFINANCINGPLC SENIOR CORP BND 144A M.....	D.....	03/25/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		5,089,527	5,115,000		1.G FE.....
55608J AR 9	MACQUARIE GROUP LTD SENIOR CORP BND 144A.....	D.....	01/05/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,825,000	2,825,000		2.A FE.....
55818Y BW 0	MADISON PARK FUNDING LTD MDPK_ ABS 7A-CR.....	D.....	02/02/2021.....	J.P. MORGAN SECURITIES INC.....		1,000,000	1,000,000		1.F FE.....
632525 AW 1	NATIONAL AUSTRALIA BANK LTD SUB CORP BND.....	D.....	01/05/2021.....	GOLDMAN SACHS & CO.....		15,333,000	15,333,000		2.A FE.....
64132D AJ 7	NEUB_19-32A ABS 32A AR 144A 1.184% 01.....	D.....	02/12/2021.....	WELLS FARGO SECURITIES.....		5,500,000	5,500,000		1.A FE.....
66860P AA 2	NORTHWOODSCAPITALLTDWOODS_1 ABS 8-17A-A.....	D.....	03/04/2021.....	MORGAN STANLEY & CO. INC.....		999,250	1,000,000	1,603	1.A FE.....
69290L AE 7	PPF_21-7LTD SUB CMBS_21-7 144A 1.500%.....	D.....	03/03/2021.....	WELLS FARGO SECURITIES.....		5,000,000	5,000,000		1.D FE.....
77342M AQ 9	ROCKT_19-1A ABS -1A-B1R 144A 1.743% 04.....	D.....	02/18/2021.....	MORGAN STANLEY & CO. INC.....		2,000,000	2,000,000		1.C FE.....
80007R AK 1	SANDS CHINA LTD SENIOR CORP BND 3.800%.....	D.....	02/04/2021.....	Tax Free Exchange.....		797,813	750,000	2,058	2.C FE.....

QE04.9

SCHEDULE D - PART 3

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

QE04.10

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, NAIC Designation Modifier and SVO Administrative Symbol
80007R AL 9	SANDS CHINA LTD SENIOR CORP BND 4.375%.....	D.....	02/04/2021.....	Tax Free Exchange.....		1,048,800	960,000	5,367	2.C FE.....
80281L AP 0	SANTANDER UK GROUP HOLDINGS PL SENIOR CO.....	D.....	03/08/2021.....	BANCO SANTANDER.....		10,000,000	10,000,000		2.A FE.....
811244 AE 2	SCULPTORCLOSICUL-25A ABS 25A-A2 144A 2.....	D.....	01/21/2021.....	DIRECT.....		3,000,000	3,000,000		1.C FE.....
81725W AK 9	SENSATA TECHNOLOGIES FINANCE C SENIOR CO.....	D.....	03/15/2021.....	GOLDMAN SACHS & CO.....		2,575,000	2,575,000		3.C FE.....
81742L AA 4	SEQUIOIAINFRASTRUCTUREFUNDING ABS 1-1A-A.....	D.....	02/22/2021.....	GOLDMAN SACHS & CO.....		2,000,000	2,000,000		1.A FE.....
81881J AE 2	SHACK_14-5RA ABS 4-5RA-B 144A 1.893% 0.....	D.....	03/18/2021.....	DEUTSCHE BANK AG.....		3,997,880	4,000,000	8,832	1.C FE.....
83004L AC 9	610FUNDINGCLOSIX10_21-2RA ABS 1-2RA A 14.....	D.....	02/01/2021.....	J.P. MORGAN SECURITIES INC.....		1,100,000	1,100,000		1.A FE.....
83004L AJ 4	610FUNDINGCLOSIX10_21-2RA ABS 2RA-BR2 14.....	D.....	02/01/2021.....	J.P. MORGAN SECURITIES INC.....		2,000,000	2,000,000		1.F FE.....
83367T BR 9	SOCIETE GENERALE SA SUB CORP BND 144A.....	D.....	03/05/2021.....	BNP PARIBAS.....		5,569,350	5,000,000	69,271	2.C FE.....
83368R BB 7	SOCIETE GENERALE SA SUB CORP BND 144A MT.....	D.....	02/22/2021.....	Various.....		22,886,947	22,900,000		2.C FE.....
86562M CD 0	SUMITOMO MITSUI FIN GRP INC SENIOR CORP.....	D.....	01/04/2021.....	SUMITOMO BANK.....		1,900,000	1,900,000		1.G FE.....
86562M CF 5	SUMITOMO MITSUI FIN GRP INC SENIOR CORP.....	D.....	01/04/2021.....	Various.....		18,112,000	18,112,000		1.G FE.....
874060 BH 8	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP.....	D.....	01/07/2021.....	RBC DOMINION SECURITIES INC.....		6,182,460	6,000,000	1,058	2.B FE.....
883310 AJ 3	THAYERPARKCLOLTDTHAYR_17-1 ABS 7-1A-XR 1.....	D.....	02/26/2021.....	BNP PARIBAS.....		1,000,000	1,000,000		1.A FE.....
89288C AL 3	TRALEECLOVILTDTRAL_21-7A ABS 1-7A D 3.....	D.....	02/26/2021.....	J.P. MORGAN SECURITIES INC.....		4,912,500	5,000,000		2.C FE.....
89365D AB 9	TRANSDIGM UK HOLDINGS PLC SRSUB CORP BND.....	D.....	01/14/2021.....	WELLS FARGO SECURITIES.....		2,115,000	2,000,000	24,444	4.C FE.....
89624N AA 6	TRIMARANCAVULLCCAVU_21-1A ABS 1-1A-A 144.....	D.....	02/05/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		1,500,000	1,500,000		1.A FE.....
92331M AG 3	VENTURE CDO LTD VENTR_17-26A ABS -26A-BR.....	D.....	01/12/2021.....	JEFFRIES & CO. INC.....		3,000,000	3,000,000		1.B FE.....
92915Q AY 9	VOYA CLO LTD VOYA_17-3A ABS _17-3A 144A.....	D.....	03/17/2021.....	NOMURA SECURITIES INTL. INC.....		4,000,000	4,000,000		1.F FE.....
92917W AY 4	VOYACLOLTDVOYA_18-4A ABS 8-4A-BR 144A.....	D.....	01/15/2021.....	DIRECT.....		2,000,000	2,000,000		1.C FE.....
961214 EQ 2	WESTPAC BANKING CORP SRSUB CORP BND 2.....	D.....	01/07/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		5,152,300	5,000,000	22,634	2.A FE.....
000000 00 0	ENERGEANISRAELFINANCELTD SECURED CORP BN.....	D.....	03/09/2021.....	J.P. MORGAN SECURITIES INC.....		5,000,000	5,000,000		3.C FE.....
G4000* AB 1	GLANBIAFINANCIALSERVICES SENIOR CORP BND.....	D.....	03/15/2021.....	ROYAL BANK OF SCOTLAND.....		2,100,000	2,100,000		2.C Z.....
G6363# AT 4	NAC AVIATION 29 DAC SENIOR CORP BND 6.....	D.....	01/01/2021.....	Interest Capitalization.....		(382,365)	(382,365)		4.B PL.....
P6777M AB 8	MINERA MEXICO SA DE CV SENIOR CORP BND.....	D.....	01/06/2021.....	BRDESCO SECURITIES.....		5,368,320	4,660,000	94,365	2.A FE.....
X5151* AK 6	LANDSVIRKJUN SENIOR CORP BND 2.840% 02.....	D.....	02/08/2021.....	ING CAPITAL MKT LLC.....		12,600,000	12,600,000		2.B Z.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					1,271,820,685	1,215,763,366	3,453,888	XXX
Bonds - Hybrid Securities									
808513 BK 0	CHARLES SCHWAB CORP CAPSEC CORP BND 4.....		03/15/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		4,780,000	4,780,000		2.B FE.....
4899999	Total - Bonds - Hybrid Securities.....					4,780,000	4,780,000	0	XXX
Bonds - Unaffiliated Bank Loans									
00130M AG 9	AHP HEALTH PARTNERS INC SECURED TERM LOA.....		03/02/2021.....	BARCLAYS CAPITAL.....		2,225,000	2,225,000		4.B FE.....
00186X AB 9	API GROUP DE INC SECURED TERM LOAN 2.6.....		03/17/2021.....	CITIGROUP GLOBAL MKT INC.....		998,750	1,000,000	(70)	3.C FE.....
00216E AB 5	ASP TPI HOLDINGS INC SECURED TERM LOAN.....		03/09/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		220,000	220,000		4.C FE.....
00404D AG 8	ACADIA HEALTHCARE CO INC SECURED TERM LO.....		01/25/2021.....	BANC OF AMERICA SECURITIES LLC.....		470,000	470,000		3.C FE.....
00510D AB 0	IONANALYTICSINC SECURED TERM LOAN 4.50.....		03/05/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		206,538	205,000		4.B FE.....
00709L AH 0	ADMI CORP SECURED TERM LOAN 3.750% 12/.....		03/16/2021.....	RBC DOMINION SECURITIES INC.....		169,409	170,000		4.B FE.....
01642P BB 1	ALIX PARTNERS LLP SECURED TERM LOAN 3.....		03/15/2021.....	Various.....		259,803	260,000		4.A FE.....
01862L AW 8	ALLIANCE LAUNDRY SYST LLC SECURED TERM L.....		02/18/2021.....	UBS WARBURG LLC.....		65,480	65,000		4.B FE.....
02208H AB 4	ALTRA INDUSTRIAL MOTION CORP SECUREDTERM.....		01/05/2021.....	J.P. MORGAN SECURITIES INC.....		683,514	688,000		3.C FE.....
02406M AP 2	AMERICAN AXLE & MANUFACTURING SENIOR SEC.....		03/16/2021.....	J.P. MORGAN SECURITIES INC.....		910,439	911,427		3.C FE.....
02406M AP 2	AMERICAN AXLE & MANUFACTURING SENIOR SEC.....		02/10/2021.....	J.P. MORGAN SECURITIES INC.....		38,473	38,573		3.C FE.....
03234T AW 8	AMWINS GROUP INC SECURED TERM LOAN 3.0.....		03/02/2021.....	GOLDMAN SACHS & CO.....		1,271,813	1,275,000		4.A FE.....
03765V AJ 9	PRIME SECURITY SERVICES BORROW SECURED T.....		01/06/2021.....	DEUTSCHE BANK AG.....		269,584	270,000	(1,332)	3.C FE.....

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, NAIC Designation Modifier and SVO Administrative Symbol
03765V AK 6	PRIME SECURITY SERVICES BORROW SECURED T.....		03/19/2021.....	WELLS FARGO SECURITIES.....		169,945	170,000		3.C FE.....
03765V AK 6	PRIME SECURITY SERVICES BORROW SECURED T.....		01/27/2021.....	Taxable Exchange.....		1,925,245	1,919,908		3.C FE.....
03827F AX 9	APPLIED SYSTEMS INC SECURED TERM LOAN.....		03/22/2021.....	NOMURA SECURITIES INTL. INC.....		195,000	195,000		4.C FE.....
03852J AL 5	ARAMARK SERVICES INC SENIOR SECURED TERM.....		03/04/2021.....	J.P. MORGAN SECURITIES INC.....		860,328	870,000	(413)	3.B FE.....
03852J AR 2	ARAMARK SERVICES INC SECURED TERM LOAN.....		02/11/2021.....	J.P. MORGAN SECURITIES INC.....		860,134	865,000		3.B FE.....
04350T AC 8	ASCEND PERFORMANCE MATERIALS L SECURED T.....		02/24/2021.....	BANC OF AMERICA SECURITIES LLC.....		449,358	449,358		4.A FE.....
04350T AC 8	ASCEND PERFORMANCE MATERIALS L SECURED T.....		02/11/2021.....	Taxable Exchange.....		269,286	267,116	82	4.A FE.....
04538F AD 1	ASPLUNDH TREE EXPERT LLC SECURED TERM LO.....		03/05/2021.....	Taxable Exchange.....		582,297	582,297		3.A FE.....
04538F AD 1	ASPLUNDH TREE EXPERT LLC SECURED TERM LO.....		03/05/2021.....	Tax Free Exchange.....		826,759	830,718		3.A FE.....
04649V AX 8	ASURION LLC SECURED TERM LOAN 3.359% 1.....		03/11/2021.....	Various.....		964,815	963,000		4.A FE.....
04649V AZ 3	ASURION LLC SECURED TERM LOAN 5.453% 0.....		02/16/2021.....	BANC OF AMERICA SECURITIES LLC.....		341,939	341,939		4.C FE.....
04685Y AM 1	ATHENAHEALTH INC SECURED TERM LOAN 4.4.....		02/19/2021.....	J.P. MORGAN SECURITIES INC.....		50,000	50,000		4.B FE.....
05350N AG 9	AVANTOR FUNDING INC SECURED TERM LOAN.....		02/17/2021.....	GOLDMAN SACHS & CO.....		161,400	160,000		3.A FE.....
05508T AU 6	B&G FOODS INC SECURED TERM LOAN 2.609%.....		01/06/2021.....	BARCLAYS CAPITAL.....		1,237,500	1,250,000	(609)	3.B FE.....
05988H AE 7	BMC SOFTWARE FINANCE INC TERM LOAN 3.....		02/24/2021.....	Taxable Exchange.....		652,567	652,567		4.C FE.....
07014Q AM 3	GREATAMERICANOUTDOORSGROUP SECURED TERM.....		03/12/2021.....	J.P. MORGAN SECURITIES INC.....		2,924,052	2,938,746		4.A FE.....
08579J BG 6	BERRY GLOBAL INC SECURED TERM LOAN 1.9.....		03/18/2021.....	GOLDMAN SACHS & CO.....		1,000,000	1,000,000		3.B FE.....
08579J BG 6	BERRY GLOBAL INC SECURED TERM LOAN 1.9.....		03/04/2021.....	Taxable Exchange.....		3,718,309	3,728,899	1,205	3.B FE.....
08579J BG 6	BERRY GLOBAL INC SECURED TERM LOAN 1.9.....		03/04/2021.....	Tax Free Exchange.....		3,644,090	3,644,076		3.B FE.....
09522U AD 5	BLUCORA INC SECURED TERM LOAN 5.000% 0.....		02/01/2021.....	J.P. MORGAN SECURITIES INC.....		543,412	541,000		4.A FE.....
10330J AU 2	BOYD GAMING CORPORATION SENIOR SECURED T.....		02/05/2021.....	WELLS FARGO SECURITIES.....		35,000	35,000		3.C FE.....
11132V AP 4	BROADSTREET PARTNERS INC SECURED TERM LO.....		03/10/2021.....	GOLDMAN SACHS & CO.....		158,776	160,000		4.B FE.....
11823L AK 1	BUCKEYE PARTNERS LP SECURED TERM LOAN.....		03/04/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		245,000	245,000		3.A FE.....
11823L AK 1	BUCKEYE PARTNERS LP SECURED TERM LOAN.....		02/05/2021.....	Taxable Exchange.....		2,382,000	2,382,000	489	3.A FE.....
12510E AC 1	CCI BUYER INC SECURED TERM LOAN 4.750%.....		01/19/2021.....	BANC OF AMERICA SECURITIES LLC.....		1,980,000	2,000,000	(4,873)	4.C FE.....
12510M AB 5	CCRRPARENTINC SECURED TERM LOAN 5.000%.....		03/31/2021.....	CITIZEN BANK.....		1,044,750	1,050,000		4.B FE.....
12658H AG 7	CP ATLAS BUYER INC SECURED TERM LOAN 3.....		02/04/2021.....	Taxable Exchange.....		1,501,065	1,500,000		4.C FE.....
12658H AG 7	CP ATLAS BUYER INC SECURED TERM LOAN 3.....		02/04/2021.....	Tax Free Exchange.....		500,209	500,000		4.C FE.....
14880B AH 4	CATALENT PHARMA SOLUTIONS INC SECURED TE.....		03/02/2021.....	J.P. MORGAN SECURITIES INC.....		345,000	345,000		3.A FE.....
14880B AH 4	CATALENT PHARMA SOLUTIONS INC SECURED TE.....		02/23/2021.....	Taxable Exchange.....		4,274,513	4,263,853	101	3.A FE.....
15643Y AC 0	LOTUS MIDSTREAM LLC SECURED TERM LOAN.....		01/22/2021.....	BARCLAYS CAPITAL.....		739,933	740,000		3.B FE.....
17148P AF 8	CHURCHILL DOWNS INC SECURED TERM LOAN.....		03/23/2021.....	J.P. MORGAN SECURITIES INC.....		182,875	183,333		3.A FE.....
17288Y AD 4	CITADELSECURITIESLP SECURED TERM LOAN.....		03/05/2021.....	J.P. MORGAN SECURITIES INC.....		3,995,000	4,000,000		3.A FE.....
18452R AD 7	CLEAR CHANNEL OUTDOOR HOLDINGS SECURED T.....		02/08/2021.....	Various.....		646,859	660,000		4.B FE.....
18914X AB 0	CLOUDERA INC SECURED TERM LOAN 3.250%.....		02/10/2021.....	CITIBANK.....		171,063	170,000		3.C FE.....
19239P AB 3	COGECO COMMUNICATIONS (USA) II SECURED T.....		02/12/2021.....	MORGAN STANLEY & CO. INC.....		124,844	125,000		4.A FE.....
20902C AW 0	CONSOLIDATED CONTAINER CO LLC SECURED TE.....		03/17/2021.....	CITIBANK.....		767,492	770,000		4.B FE.....
22834K AB 7	CROWN FINANCE US INC SECURED TERM LOAN.....		01/31/2021.....	DIRECT.....		1,237	1,237		5.B FE.....
24702N BF 6	DELL INTERNATIONAL LLC SECURED TERM LOAN.....		03/02/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		1,000,000	1,000,000		2.C FE.....
24702N BF 6	DELL INTERNATIONAL LLC SECURED TERM LOAN.....		02/18/2021.....	Taxable Exchange.....		2,050,530	2,047,193		2.C FE.....
24702N BF 6	DELL INTERNATIONAL LLC SECURED TERM LOAN.....		02/18/2021.....	Tax Free Exchange.....		7,665,470	7,764,189		2.C FE.....
24780D AC 1	DELTA TOPCO INC SECURED TERM LOAN 4.75.....		03/10/2021.....	MORGAN STANLEY & CO. INC.....		180,900	180,000		4.C FE.....
26928B AL 3	EW SCRIPPS CO SECURED TERM LOAN 3.313%.....		02/26/2021.....	CITIBANK.....		194,920	195,000	(76)	3.C FE.....
26928B AM 1	EW SCRIPPS CO SECURED TERM LOAN 3.750%.....		01/13/2021.....	MORGAN STANLEY & CO. INC.....		1,995,000	2,000,000		3.C FE.....
26943P AB 5	ORHLAND CABLE TELEVISION INC. SECURED T.....		02/24/2021.....	CITIZEN BANK.....		141,050	140,000	(99)	4.B FE.....

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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, NAIC Designation Modifier and SVO Administrative Symbol
27943U AJ 5	EDELMAN FINANCIAL CENTER LLC SECURED TER.....		02/02/2021.....	MORGAN STANLEY & CO. INC.....		295,000	295,000		4.B FE.....
28414B AF 3	ELANCO ANIMAL HEALTH INC SECURED TERM LO.....		03/12/2021.....	MORGAN STANLEY & CO. INC.....		1,498,125	1,500,000		2.C FE.....
29267Y AS 1	ENERGIZER SPINCO INC SECURED TERM LOAN.....		03/03/2021.....	J.P. MORGAN SECURITIES INC.....		1,326,292	1,319,735	(143)	3.A FE.....
30204K AD 8	EXGEN RENEWABLES IV LLC SECURED TERM LOA.....		01/26/2021.....	CITIBANK.....		788,723	787,000		3.C FE.....
33936H AJ 1	FLEX ACQUISITION COMPANY INC SECURED TER.....		03/11/2021.....	Various.....		219,011	219,827		4.B FE.....
365556 AU 3	INGERSOLL RAND SERVICES CO SECURED TERM.....		03/09/2021.....	CITIBANK.....		194,380	195,000		3.B FE.....
36740U AP 7	GATES GLOBAL LLC SECURED TERM LOAN 3.7.....		02/08/2021.....	CITIBANK.....		45,000	45,000		4.A FE.....
36740U AT 9	GATES GLOBAL LLC SECURED TERM LOAN 3.5.....		02/26/2021.....	Taxable Exchange.....		223,750	223,805	.44	4.A FE.....
36866K AB 8	GEMINI HDPE LLC SECUREDTERMLOAN 3.500%.....		03/12/2021.....	BARCLAYS CAPITAL.....		1,306,782	1,311,882	(798)	3.C FE.....
37249U AU 0	GENTIVA HEALTH SERVICES INC. SECURED TER.....		02/17/2021.....	J.P. MORGAN SECURITIES INC.....		50,000	50,000		4.B FE.....
38101J AC 0	GOLDEN ENTERTAINMENT INC SECURED TERM LO.....		02/08/2021.....	J.P. MORGAN SECURITIES INC.....		200,000	200,000		4.A FE.....
38431E AB 4	GRAFTECH FINANCE INC SECUREDTERMLOAN 3.....		02/26/2021.....	J.P. MORGAN SECURITIES INC.....		349,055	349,055		3.C FE.....
38469E AD 5	GRAHAM PACKAGING CO INC SECURED TERM LOA.....		02/26/2021.....	Taxable Exchange.....		2,943,333	2,938,983		4.B FE.....
38740T AE 1	GRANITE US HOLDINGS CORP SECURED TERM LO.....		01/26/2021.....	Taxable Exchange.....		992,450	989,975		4.C FE.....
39843P AG 8	GRIFOLS WORLDWIDE OPERATIONS U SECURED T.....		03/22/2021.....	Various.....		264,834	265,000	(38)	3.B FE.....
42330E AB 8	HELIX GEN FUNDING LLC SENIOR SECURED TER.....		03/03/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		44,725	45,000		3.C FE.....
44055U AC 9	HORIZON PHARMA USA INC SECURED TERM LOAN.....		01/22/2021.....	CITIBANK.....		89,928	90,000		3.A FE.....
44055U AD 7	HORIZON PHARMA USA INC SECURED TERM LOAN.....		03/22/2021.....	CITIBANK.....		1,161,269	1,164,179		3.A FE.....
44988L AF 4	IRB HOLDING CORP SECURED TERM LOAN 3.7.....		02/22/2021.....	UBS WARBURG LLC.....		115,085	115,000		4.B FE.....
45174U AF 5	CLEAR CHANNEL COMMUN INC. SECURED TERM L.....		02/03/2021.....	BANC OF AMERICA SECURITIES LLC.....		448,837	450,000		4.A FE.....
45567Y AL 9	MH SUB I LLC SECURED TERM LOAN 4.750%.....		03/03/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		200,000	200,000		4.B FE.....
45674P AC 8	NIELSENCONSUMERLLC SECURED TERM LOAN 4.....		03/29/2021.....	BANC OF AMERICA SECURITIES LLC.....		895,500	900,000		4.A FE.....
46269K AK 0	IRIDIUM COMMUNICATIONS INC SECURED TERM.....		03/16/2021.....	DEUTSCHE BANK AG.....		673,791	670,000		3.C FE.....
46269K AK 0	IRIDIUM COMMUNICATIONS INC SECURED TERM.....		01/20/2021.....	Taxable Exchange.....		1,576,584	1,570,135		3.C FE.....
46583D AF 6	IVANTI SOFTWARE INC SECURED TERM LOAN.....		03/30/2021.....	MORGAN STANLEY & CO. INC.....		618,450	620,000		4.C FE.....
47077D AG 5	JANE STREET GROUP LLC SECURED TERM LOAN.....		03/23/2021.....	J.P. MORGAN SECURITIES INC.....		2,996,250	3,000,000		3.C FE.....
47579S AT 7	JELD-WEN INC SECURED TERM LOAN 2.203%.....		03/05/2021.....	BANC OF AMERICA SECURITIES LLC.....		509,716	510,000		3.B FE.....
49387T AV 8	KRONOS ACQUISITION HOLDINGS IN SECURED T.....		01/12/2021.....	BARCLAYS CAPITAL.....		297,000	300,000	(256)	4.B FE.....
50179J AB 4	LBM ACQUISITION LLC SECURED TERM LOAN.....		02/24/2021.....	BARCLAYS CAPITAL.....		2,425,500	2,450,000	(15,195)	4.B FE.....
51508P AG 9	GOLDEN NUGGET INC SENIOR SECURED TERM NO.....		01/15/2021.....	JEFFERIES LLC.....		715,260	728,000		4.B FE.....
52706Y AJ 2	LESLIES POOLMART INC. SECURED TERM LOAN.....		03/18/2021.....	NOMURA SECURITIES INTL. INC.....		140,448	140,800		4.A FE.....
62675K AB 5	MURPHY OIL USA INC SECURED TERM LOAN 2.....		02/03/2021.....	RBC DOMINION SECURITIES INC.....		1,546,125	1,550,000		2.C FE.....
63939U AE 7	NAVITAS MIDSTREAM MIDLAND BASI SECURED T.....		02/12/2021.....	JEFFRIES & CO. INC.....		1,985,600	2,000,000		4.B FE.....
64900Y AB 8	CBIBUYERINC TERM LOAN 3.953% 01/06/28.....		03/02/2021.....	UBS WARBURG LLC.....		586,559	586,264		4.B FE.....
69355H AB 4	PPDINC SECURED TERM LOAN 2.750% 01/13/.....		02/10/2021.....	J.P. MORGAN SECURITIES INC.....		1,657,617	1,660,859		3.C FE.....
70757D AV 1	PENN NTL GAMING INC SECUREDTERMLOAN 3.....		01/21/2021.....	GOLDMAN SACHS & CO.....		439,795	445,000		4.A FE.....
71360H AB 3	PERATONCORP SECURED TERM LOAN 4.500% 0.....		03/10/2021.....	J.P. MORGAN SECURITIES INC.....		721,039	724,662		4.A FE.....
72108P AR 5	PIKE CORP SECUREDTERMLOAN 3.750% 01/21.....		03/04/2021.....	MORGAN STANLEY & CO. INC.....		499,375	500,000		4.B FE.....
72448F AS 4	PITNEY BOWES INC. TERM LOAN 4.177% 03.....		03/30/2021.....	J.P. MORGAN SECURITIES INC.....		1,485,000	1,500,000		3.A FE.....
72584D AF 1	KFC HOLDING CO SECURED TERM LOAN 1.854.....		03/15/2021.....	Taxable Exchange.....		1,044,731	1,043,970	591	2.C FE.....
74339U AS 9	PROJECTRUBYULTIMATEPARENTC SECURED TERM.....		03/26/2021.....	BANC OF AMERICA SECURITIES LLC.....		230,213	230,000		4.B FE.....
74839X AF 6	QUIKRETE HOLDINGS INC SECURED TERM LOAN.....		01/21/2021.....	WELLS FARGO SECURITIES.....		683,520	685,000		3.C FE.....
75009X AB 6	RACKSPACE HOSTING INC SECURED TERM LOAN.....		02/12/2021.....	CITIBANK.....		49,750	50,000		4.A FE.....
75972J AB 0	RL MERGER SUB INC SECURED TERM LOAN 3.....		03/18/2021.....	BARCLAYS CAPITAL.....		242,721	245,098	(155)	4.C FE.....

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, NAIC Designation Modifier and SVO Administrative Symbol
76090L AE 4	RESIDEO FUNDING INC SECURED TERM LOAN.....		03/15/2021.....	J.P. MORGAN SECURITIES INC.....		1,218,050	1,220,000		3.B FE.....
76090L AE 4	RESIDEO FUNDING INC SECURED TERM LOAN.....		02/12/2021.....	Taxable Exchange.....		1,575,915	1,571,985	568	3.B FE.....
80862Q AG 6	SCIENCE APPLICATIONS INTERNATI SECURED T.....		03/08/2021.....	CITIBANK.....		180,171	180,171		3.A FE.....
80875A AP 6	SCIENTIFIC GAMES INTERNATIONAL SECUREDT.....		01/19/2021.....	GOLDMAN SACHS & CO.....		1,080,833	1,089,000		4.A FE.....
816194 AV 6	SELECT MEDICAL CORP SENIOR SECURED TERM.....		03/12/2021.....	J.P. MORGAN SECURITIES INC.....		169,575	170,000		3.C FE.....
82087U AL 1	SHEARERS FOOD LLC SECURED TERM LOAN 4.....		03/31/2021.....	Taxable Exchange.....		1,323,358	1,326,675		4.C FE.....
84762N BP 5	SPECTRUM BRANDS HOLDINGS INC SECURED TER.....		03/09/2021.....	RBC DOMINION SECURITIES INC.....		1,177,050	1,180,000		3.A FE.....
85236H AB 5	STADCO LA LLC SECUREDREVOLVELOAN 2.000.....		03/31/2021.....	DIRECT.....		59,401	59,401		2.A Z.....
85236H AB 5	STADCO LA LLC SECUREDREVOLVELOAN 2.000.....		01/01/2021.....	DIRECT.....		31	31		2.B Z.....
85769E AZ 4	STATION CASINOS LLC SECURED TERM LOAN.....		01/20/2021.....	CITIBANK.....		443,221	450,000		4.A FE.....
88145L AE 4	TERRIER MEDIA BUYER INC SECURED TERM LOA.....		02/01/2021.....	Taxable Exchange.....		1,879,981	1,880,765		4.A FE.....
88233F AK 6	VISTRA OPERATIONS COMPANY LLC SECUREDT.....		02/02/2021.....	WELLS FARGO SECURITIES.....		199,505	200,000		2.C FE.....
89705D AG 7	TRONOX FINANCE LLC SECURED TERM LOAN 2.....		03/31/2021.....	HSBC SECURITIES INC.....		556,388	555,000		3.C FE.....
89705D AG 7	TRONOX FINANCE LLC SECURED TERM LOAN 2.....		03/11/2021.....	Tax Free Exchange.....		1,420,163	1,418,382		3.C FE.....
89778P AG 2	TRUCKHEROINC SECURED TERM LOAN 5.000%.....		02/02/2021.....	JEFFRIES & CO. INC.....		500,000	500,000		4.C FE.....
90350H AF 6	US ANESTHESIA PARTNERS INC SENIOR TERM L.....		02/10/2021.....	CITIZEN BANK.....		696,394	700,000		4.B FE.....
90385K AG 6	ULTIMATE SOFTWARE GRP INC. SECURED TERM.....		02/11/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		569,517	565,000		4.C FE.....
90385K AG 6	ULTIMATE SOFTWARE GRP INC. SECURED TERM.....		01/22/2021.....	Tax Free Exchange.....		1,475,951	1,496,250		4.C FE.....
91820U AQ 3	VFH PARENT LLC SECURED TERM LOAN 3.191.....		03/29/2021.....	JEFFRIES & CO. INC.....		749,063	750,000		3.C FE.....
92565E AB 9	VICI PROPERTIES 1 LLC SENIOR SECURED TER.....		02/22/2021.....	BARCLAYS CAPITAL.....		149,250	150,000		2.C FE.....
92645D AH 2	VICTORY CAPITAL HOLDINGS INC SECURED TER.....		03/08/2021.....	RBC DOMINION SECURITIES INC.....		515,000	515,000		2.B Z.....
92645D AH 2	VICTORY CAPITAL HOLDINGS INC SECURED TER.....		02/26/2021.....	Taxable Exchange.....		385,469	386,113		2.B Z.....
92929L AV 0	WMG ACQUISITION CORP SECURED TERM LOAN.....		01/22/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		216,193	216,463		3.C FE.....
92929L AV 0	WMG ACQUISITION CORP SECURED TERM LOAN.....		01/20/2021.....	Taxable Exchange.....		1,278,373	1,274,549	736	3.C FE.....
92929L AW 8	WMG ACQUISITION CORP SECURED TERM LOAN.....		03/17/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		260,000	260,000		1.A.....
93369P AF 1	WAND NEWCO 3 INC SECUREDTERMLOAN 3.109.....		02/03/2021.....	GOLDMAN SACHS & CO.....		440,414	442,000		4.C FE.....
94767K AN 1	WEBER-STEPHENPRODUCTSLLC SECURED TERM LO.....		03/15/2021.....	BANC OF AMERICA SECURITIES LLC.....		180,989	180,000		4.B FE.....
98310C AC 6	WYNDHAM HOTELS & RESORTS INC SENIOR SECU.....		03/15/2021.....	DEUTSCHE BANK AG.....		272,938	275,000	(891)	3.A FE.....
98379E AE 6	XPO LOGISTICS INC SECUREDTERMLOAN 1.85.....		03/30/2021.....	Various.....		6,223,159	6,230,000		2.C FE.....
98919X AB 7	ZAYO GROUP HOLDINGS INC SECURED TERM LOA.....		03/23/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		355,000	355,000		4.B FE.....
000000 00 0	PARKRIVERHOLDINGSINC SECURED TERM LOAN.....		02/03/2021.....	DEUTSCHE BANK AG.....		40,200	40,000		4.B FE.....
50168E AE 2	WS PACKAGING HOLDINGS INC TERM LOAN 4.....		02/09/2021.....	Taxable Exchange.....		1,975,000	1,975,000		4.B FE.....
000000 00 0	RENT-A-CENTER INC/TX SECURED TERM LOAN.....		03/01/2021.....	J.P. MORGAN SECURITIES INC.....		1,507,070	1,514,643		3.C FE.....
000000 00 0	DOMTAR CORP SECURED TERM LOAN 5.000% 0.....		03/04/2021.....	DEUTSCHE BANK AG.....		995,000	1,000,000		4.B FE.....
D6000E AB 8	MESSER INDUSTRIES USA INC SECURED TERM L.....		02/17/2021.....	Various.....		185,014	185,000		3.C FE.....
G4770M AH 7	INEOSUSPETROCHEMLLC SECURED TERM LOAN.....		02/16/2021.....	J.P. MORGAN SECURITIES INC.....		617,198	618,503		3.C FE.....
G9341J AN 0	VERITAS US INC SECUREDTERMLOAN 0.000%.....		03/26/2021.....	Taxable Exchange.....		585,915	585,671		4.B FE.....
G9368P BC 7	VIRIGIN MEDIA SECURED TERM LOAN 2.606%.....		02/24/2021.....	RBC DOMINION SECURITIES INC.....		154,419	155,000	(130)	3.C FE.....
N4776# AB 1	AXALTA COATING SYSTEMS US HOLD SENIOR SE.....		03/18/2021.....	Various.....		564,550	565,000	(162)	3.A FE.....
000000 00 0	SUMMARY ADJUSTMENT.....		03/31/2021.....	Various.....		(18)			2.B Z.....
09776M AM 6	BOMBARDIER RECREATIONAL PRODUC SECURED T.....	A.....	03/16/2021.....	RBC DOMINION SECURITIES INC.....		148,099	149,218		3.C FE.....
C8000C AG 8	PANTHER BF AGGREGATOR 2 LP SECURED TERM.....		03/05/2021.....	Taxable Exchange.....		2,391,805	2,394,798		4.A FE.....
G4123K AB 8	GRABHOLDINGSINC SECURED TERM LOAN 5.50.....	D.....	02/04/2021.....	J.P. MORGAN SECURITIES INC.....		2,910,000	3,000,000		4.C FE.....
G6562A AF 4	NOMAD FOODS LUX SARL SECURED TERM LOAN.....	D.....	02/19/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		254,363	255,000		3.C FE.....
8299999	Total - Bonds - Unaffiliated Bank Loans.....					134,145,815	134,573,276	(21,424)	XXX

QE04.13

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, NAIC Designation Modifier and SVO Administrative Symbol
8399997	Total - Bonds - Part 3					2,374,008,183	2,309,373,036	4,789,273	XXX
8399999	Total - Bonds					2,374,008,183	2,309,373,036	4,789,273	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
33616C 74 6	FIRST REPUBLIC BANK PFD STK		01/28/2021	BANK OF AMERICA	199,900,000	4,997,500			2.C FE
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					4,997,500	XXX	0	XXX
8999997	Total - Preferred Stocks - Part 3					4,997,500	XXX	0	XXX
8999999	Total - Preferred Stocks					4,997,500	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
00827B 10 6	AFFIRMHOLDINGSINC		03/03/2021	DIRECT	1,532,000	140,638	XXX		XXX
03272L 10 8	ANAPLAN INC		02/08/2021	DIRECT	8,962,000	706,971	XXX		XXX
03674X 10 6	ANTERO RESOURCES CORP		03/16/2021	DIRECT	2,572,000	25,540	XXX		XXX
084310 10 1	BERKELEYLIGHTSINC		03/12/2021	DIRECT	7,744,000	416,434	XXX		XXX
09251M 10 8	BLACKROCK EQUITY DIVIDEND FUND OPEN_ENDF		02/08/2021	WELLS FARGO SECURITIES	157,900	3,300	XXX		XXX
18915M 10 7	CLOUDFLAREINC		02/23/2021	DIRECT	6,959,000	537,792	XXX		XXX
22788C 10 5	CROWDSTRIKE HOLDINGS INC		03/17/2021	DIRECT	4,650,000	967,340	XXX		XXX
25809K 10 5	DOORDASHINC		03/08/2021	DIRECT	31,838,000	4,735,903	XXX		XXX
29336T 10 0	ENLINK MIDSTREAM LLC		03/10/2021	DIRECT	1,282,000	6,295	XXX		XXX
29975E 10 9	EVENTBRITEINC		03/15/2021	DIRECT	15,425,000	398,119	XXX		XXX
413838 72 3	OAKMARK FUND		02/08/2021	WELLS FARGO SECURITIES	1,571,590	42,700	XXX		XXX
413838 72 3	OAKMARK FUND		01/01/2021	Tax Free Exchange	14,264,880	275,778	XXX		XXX
47103C 26 6	JANUS PERKINS MID CAP VALUE A FUND OPEN		02/08/2021	WELLS FARGO SECURITIES	503,950	8,300	XXX		XXX
55087P 10 4	LYFT INC		02/11/2021	DIRECT	5,678,000	319,160	XXX		XXX
70614W 10 0	PELOTON INTERACTIVE INC		02/23/2021	DIRECT	11,637,000	1,476,619	XXX		XXX
833445 10 9	SNOWFLAKEINC		03/02/2021	DIRECT	3,670,000	1,046,016	XXX		XXX
85209W 10 9	SPROUT SOCIAL INC		02/24/2021	DIRECT	3,260,000	249,357	XXX		XXX
90138F 10 2	TWILIO INC		02/12/2021	DIRECT	1,874,000	813,749	XXX		XXX
91332U 10 1	UNITYSOFTWAREINC		02/08/2021	DIRECT	1,351,000	201,110	XXX		XXX
922031 85 1	VANGUARDSHORT-TERMTREASURYF OPEN_ENDFUND		03/01/2021	WELLS FARGO SECURITIES	61,998,850	667,717	XXX		XXX
922042 84 1	VANGUARD EMR MRKTS STK INX CL OPEN_END F		03/22/2021	WELLS FARGO BROKERAGE SERVIES	15,330	668	XXX		XXX
922908 68 6	VANGUARD 500 INDEX OPEN_END FUND		03/25/2021	WELLS FARGO BROKERAGE SERVIES	25,900	2,562	XXX		XXX
94419L 10 1	WAYFAIR INC		01/14/2021	DIRECT	11,723,000	3,867,066	XXX		XXX
957663 67 7	WESTERN ASSET CORE BOND CL IS OPEN END F		03/01/2021	WELLS FARGO SECURITIES	254,260	3,436	XXX		XXX
23344D 10 8	DADA NEXUS LTD	D	03/31/2021	DIRECT	20,347,000	552,218	XXX		XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					17,464,788	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
31336# 10 6	FEDERAL HOME LOAN BANK OF ATLA FHLB ATLA		03/19/2021	FEDERAL HOME LOAN BANK	12,000,000	1,200,000	XXX		XXX
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,200,000	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					18,664,788	XXX	0	XXX
9799999	Total - Common Stocks					18,664,788	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					23,662,288	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					2,397,670,471	XXX	4,789,273	XXX

QE04.14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
Bonds - U.S. Government																					
233244	AH 5		03/07/2021	US DEPT OF TRANSPORTATION AGENCY BND 144		258,322	258,322	241,707	258,794			(472)	(472)		258,322			.0	2,412	12/07/2021	1.A
31399B	8H 5		02/01/2021	GOVERNMENT NATIONAL MORTGAGE A CMBS_2023		.620	.620	.623	.617			3	3		.620			.0	.6	02/01/2023	1.A
36179V	VX 5		03/01/2021	GNMA2 POOL#MA6930 2.000% 10/20/50		57,806	57,806	60,173	60,158			(2,352)	(2,352)		57,806			.0	195	10/20/2050	1.A
36179V	ZQ 6		03/01/2021	GNMA2 POOL#MA7051 2.000% 12/20/50		87,494	87,494	91,212	91,180			(3,686)	(3,686)		87,494			.0	305	12/20/2050	1.A
36200J	AM 2		03/01/2021	GNMA POOL # 602212 6.000% 03/15/33		8,198	8,198	8,480	8,399			(201)	(201)		8,198			.0	.82	03/15/2033	1.A
36200Q	K3 7		03/01/2021	GNMA GNMA 30YR 6.500% 03/15/32		.217	.217	.220	.219			(2)	(2)		.217			.0	.2	03/15/2032	1.A
36200S	TX 8		03/01/2021	GNMA GNMA 30YR 6.500% 10/15/31		1,654	1,654	1,678	1,670			(16)	(16)		1,654			.0	.18	10/15/2031	1.A
36201F	UX 3		03/01/2021	GNMA GNMA 30YR 7.000% 04/15/32		.398	.398	.400	.399			(1)	(1)		.398			.0	.5	04/15/2032	1.A
36201F	XG 7		03/01/2021	GNMA GNMA 30YR 6.500% 06/15/32		1,820	1,820	1,847	1,838			(17)	(17)		1,820			.0	20	06/15/2032	1.A
36201L	TN 4		03/01/2021	GNMA GNMA 30YR 6.500% 04/15/32		2,371	2,371	2,406	2,394			(23)	(23)		2,371			.0	26	04/15/2032	1.A
36202C	2H 5		03/01/2021	GNMA2 GNMA2 30YR 6.000% 04/20/28		2,915	2,915	2,809	2,852			.62	.62		2,915			.0	29	04/20/2028	1.A
36202C	2W 2		03/01/2021	GNMA2 GNMA2 30YR 6.000% 05/20/28		2,446	2,446	2,359	2,393			.52	.52		2,446			.0	25	05/20/2028	1.A
36202E	6E 4		03/01/2021	GNMA2 GNMA2 30YR 5.000% 06/20/39		165,827	165,827	168,470	168,091			(2,264)	(2,264)		165,827			.0	1,274	06/20/2039	1.A
36202E	S9 1		03/01/2021	GNMA2 POOL # 004144 5.500% 05/20/38		3,547	3,547	3,590	3,583			(37)	(37)		3,547			.0	.32	05/20/2038	1.A
36202E	VP 1		03/01/2021	GNMA2 POOL # 004222 6.000% 08/20/38		5,971	5,971	5,955	5,955			.16	.16		5,971			.0	.59	08/20/2038	1.A
36202S	BC 1		03/01/2021	GNMA GNMA 30YR 6.000% 01/15/33		.92	.92	.96	.95			(2)	(2)		.92			.0	.1	01/15/2033	1.A
36203B	J5 4		03/01/2021	GNMA GNMA 30YR 7.000% 12/15/22		.283	.283	.274	.280			.3	.3		.283			.0	.3	12/15/2022	1.A
36203C	KE 1		02/01/2021	GNMA GNMA 30YR 7.500% 11/15/23		.232	.232	.234	.232			.0	.0		.232			.0	.3	11/15/2023	1.A
36203C	NC 2		03/01/2021	GNMA GNMA 30YR 7.000% 09/15/23		.110	.110	.107	.109			.1	.1		.110			.0	.1	09/15/2023	1.A
36203C	SF 0		03/01/2021	GNMA GNMA 30YR 6.500% 05/15/23		.235	.235	.226	.232			.3	.3		.235			.0	.3	05/15/2023	1.A
36203C	VH 2		03/01/2021	GNMA GNMA 30YR 7.000% 11/15/23		.14	.14	.13	.13			.0	.0		.14			.0	.0	11/15/2023	1.A
36203D	FQ 8		03/01/2021	GNMA GNMA 30YR 7.000% 09/15/23		.11	.11	.10	.11			.0	.0		.11			.0	.0	09/15/2023	1.A
36203D	GU 8		03/01/2021	GNMA GNMA 30YR 7.000% 12/15/23		.21	.21	.20	.20			.0	.0		.21			.0	.0	12/15/2023	1.A
36203E	6N 3		03/01/2021	GNMA GNMA 30YR 6.500% 08/15/23		1,103	1,103	1,062	1,086			.16	.16		1,103			.0	.12	08/15/2023	1.A
36203F	YQ 2		03/01/2021	GNMA GNMA 30YR 6.500% 08/15/23		.114	.114	.110	.113			.1	.1		.114			.0	.1	08/15/2023	1.A
36203H	G3 9		03/01/2021	GNMA GNMA 30YR 7.000% 07/15/23		.7	.7	.7	.7			.0	.0		.7			.0	.0	07/15/2023	1.A
36203H	RN 3		03/01/2021	GNMA GNMA 30YR 7.000% 09/15/23		.65	.65	.63	.64			.1	.1		.65			.0	.1	09/15/2023	1.A
36203J	XE 2		03/01/2021	GNMA GNMA 30YR 7.000% 08/15/23		.32	.32	.31	.32			.0	.0		.32			.0	.0	08/15/2023	1.A
36203K	HQ 0		03/01/2021	GNMA GNMA 30YR 7.000% 12/15/23		.14	.14	.14	.14			.0	.0		.14			.0	.0	12/15/2023	1.A
36203K	K6 0		03/01/2021	GNMA GNMA 30YR 1994 7.000% 01/15/24		.11	.11	.11	.11			.0	.0		.11			.0	.0	01/15/2024	1.A
36203L	RC 8		03/01/2021	GNMA GNMA 30YR 7.000% 07/15/23		.47	.47	.45	.46			.1	.1		.47			.0	.1	07/15/2023	1.A
36203M	B9 0		03/01/2021	GNMA GNMA 30YR 1994 7.000% 05/15/24		.65	.65	.64	.64			.0	.0		.65			.0	.0	05/15/2024	1.A
36203P	AY 9		03/01/2021	GNMA GNMA 30YR 7.000% 12/15/23		.104	.104	.103	.103			.1	.1		.104			.0	.1	12/15/2023	1.A
36203Q	JS 1		03/01/2021	GNMA GNMA 30YR 7.000% 05/15/24		.88	.88	.87	.88			.1	.1		.88			.0	.1	05/15/2024	1.A

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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 ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
36203R	MW 6		03/01/2021	Paydown		.642	.642	.619	.634		.9		.9		.642		.0	.0	.7	05/15/2023	1.A
36203S	4K 0		03/01/2021	Paydown		.13	.13	.13	.13				.0		.13		.0	.0		08/15/2023	1.A
36203S	XB 8		03/01/2021	Paydown		.17	.17	.17	.17				.0		.17		.0	.0		09/15/2023	1.A
36203T	HT 5		03/01/2021	Paydown		.8	.8	.8	.8				.0		.8		.0	.0		07/15/2023	1.A
36203T	NB 7		03/01/2021	Paydown		.42	.42	.40	.41		.1		.1		.42		.0	.0		09/15/2023	1.A
36203V	DE 7		03/01/2021	Paydown		.25	.25	.24	.25				.0		.25		.0	.0		11/15/2023	1.A
36203V	U3 2		03/01/2021	Paydown		.82	.82	.79	.81		.1		.1		.82		.0	.0	.1	07/15/2023	1.A
36203V	W9 7		03/01/2021	Paydown		.15	.15	.15	.15				.0		.15		.0	.0		02/15/2024	1.A
36203W	2J 6		01/01/2021	Paydown		.4	.4	.4	.4				.0		.4		.0	.0		03/15/2022	1.A
36203W	QV 3		03/01/2021	Paydown		.13	.13	.13	.13				.0		.13		.0	.0		09/15/2023	1.A
36203Y	ER 1		01/01/2021	Paydown		.122	.122	.118	.120		.2		.2		.122		.0	.0	.1	09/15/2023	1.A
36204A	PV 1		03/01/2021	Paydown		.28	.28	.27	.28				.0		.28		.0	.0		08/15/2023	1.A
36204A	UY 9		01/01/2021	Paydown		.11	.11	.10	.10				.0		.11		.0	.0		09/15/2023	1.A
36204D	LL 1		03/01/2021	Paydown		.9	.9	.9	.9				.0		.9		.0	.0		02/15/2024	1.A
36204G	ZK 1		03/01/2021	Paydown		.185	.185	.179	.183		.2		.2		.185		.0	.0	.2	12/15/2023	1.A
36204H	6E 5		03/01/2021	Paydown		.4	.4	.4	.4				.0		.4		.0	.0		10/15/2023	1.A
36204L	VC 2		03/01/2021	Paydown		.56	.56	.54	.56		.1		.1		.56		.0	.0	.1	04/15/2022	1.A
36204L	X3 0		03/01/2021	Paydown		.22	.22	.21	.22				.0		.22		.0	.0		11/15/2023	1.A
36204M	MB 2		03/01/2021	Paydown		.31	.31	.29	.30				.0		.31		.0	.0		12/15/2023	1.A
36204R	N8 7		03/01/2021	Paydown		.204	.204	.200	.202		.2		.2		.204		.0	.0	.3	09/15/2025	1.A
36204W	QL 4		03/01/2021	Paydown		.3	.3	.3	.3				.0		.3		.0	.0		01/15/2024	1.A
36205A	5H 3		03/01/2021	Paydown		.5	.5	.5	.5				.0		.5		.0	.0		05/15/2024	1.A
36205A	NF 7		03/01/2021	Paydown		.330	.330	.326	.328		.3		.3		.330		.0	.0	.4	09/15/2025	1.A
36205B	HR 6		03/01/2021	Paydown		.84	.84	.83	.84		.1		.1		.84		.0	.0	.1	05/15/2024	1.A
36205C	6H 8		03/01/2021	Paydown		.8	.8	.8	.8				.0		.8		.0	.0		09/15/2025	1.A
36205F	Z7 1		03/01/2021	Paydown		.448	.448	.442	.444		.3		.3		.448		.0	.0	.5	09/15/2025	1.A
36205P	Y4 7		03/01/2021	Paydown		.306	.306	.301	.303		.2		.2		.306		.0	.0	.4	09/15/2025	1.A
36205Q	4W 6		03/01/2021	Paydown		.35	.35	.35	.35				.0		.35		.0	.0		07/15/2025	1.A
36205R	L4 7		03/01/2021	Paydown		.289	.289	.285	.287		.2		.2		.289		.0	.0	.3	09/15/2025	1.A
36205R	L6 2		03/01/2021	Paydown		.30	.30	.30	.30				.0		.30		.0	.0		09/15/2025	1.A
36205R	TF 4		03/01/2021	Paydown		.74	.74	.73	.73		.1		.1		.74		.0	.0	.1	08/15/2025	1.A
36206A	PL 1		03/01/2021	Paydown		.76	.76	.74	.75		.1		.1		.76		.0	.0	.1	11/15/2025	1.A
36206B	WG 2		03/01/2021	Paydown		.67	.67	.66	.67				.0		.67		.0	.0	.1	09/15/2025	1.A
36206E	3P 8		03/01/2021	Paydown		.30	.30	.29	.30				.0		.30		.0	.0		09/15/2025	1.A
36206E	CP 8		03/01/2021	Paydown		.56	.56	.55	.55				.0		.56		.0	.0	.1	09/15/2025	1.A
36206E	FZ 3		03/01/2021	Paydown		.468	.468	.462	.465		.4		.4		.468		.0	.0	.5	09/15/2025	1.A
36206F	LU 4		03/01/2021	Paydown		.74	.74	.73	.74		.1		.1		.74		.0	.0	.1	09/15/2025	1.A

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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 ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
36206F RC 8	GNMA GNMA 30YR 7.000% 08/15/25.....		03/01/2021	Paydown.....		109	109	107	108		1		1		109		0	0	1	08/15/2025	1.A
36206F RJ 3	GNMA GNMA 30YR 7.000% 08/15/25.....		03/01/2021	Paydown.....		52	52	51	52				0		52		0	0	1	08/15/2025	1.A
36206F SE 3	GNMA GNMA 30YR 7.000% 09/15/25.....		03/01/2021	Paydown.....		29	29	28	28				0		29		0	0		09/15/2025	1.A
36206J YG 3	GNMA GNMA 30YR 7.000% 08/15/25.....		03/01/2021	Paydown.....		18	18	17	18				0		18		0	0		08/15/2025	1.A
36206J YG 3	GNMA GNMA 30YR 7.000% 08/15/25.....		03/01/2021	Paydown.....		150	150	148	149		1		1		150		0	0	2	08/15/2025	1.A
36206K BY 6	GNMA GNMA 30YR 7.000% 09/15/25.....		03/01/2021	Paydown.....		182	182	179	180		1		1		182		0	0	2	09/15/2025	1.A
36206K HA 2	GNMA POOL # 413425 7.000% 09/15/25.....		03/01/2021	Paydown.....		35	35	34	35				0		35		0	0		09/15/2025	1.A
36206L BY 4	GNMA GNMA 30YR 7.000% 09/15/25.....		03/01/2021	Paydown.....		361	361	356	359		3		3		361		0	0	4	09/15/2025	1.A
36206L CQ 0	GNMA GNMA 30YR 7.000% 09/15/25.....		03/01/2021	Paydown.....		313	313	309	310		2		2		313		0	0	4	09/15/2025	1.A
36206L DA 4	GNMA GNMA 30YR 7.000% 09/15/25.....		03/01/2021	Paydown.....		297	297	293	295		2		2		297		0	0	3	09/15/2025	1.A
36206L PU 7	GNMA GNMA 30YR 7.000% 08/15/25.....		03/01/2021	Paydown.....		14	14	13	14				0		14		0	0		08/15/2025	1.A
36206L SJ 9	GNMA GNMA 30YR 7.000% 09/15/25.....		03/01/2021	Paydown.....		54	54	53	54				0		54		0	0	1	09/15/2025	1.A
36206M PP 6	GNMA POOL # 415430 7.000% 08/15/25.....		03/01/2021	Paydown.....		98	98	96	97		1		1		98		0	0	1	08/15/2025	1.A
36206N C4 5	GNMA GNMA 30YR 7.000% 09/15/25.....		03/01/2021	Paydown.....		53	53	52	52				0		53		0	0	1	09/15/2025	1.A
36206P AF 7	GNMA GNMA 30YR 7.500% 12/15/25.....		03/01/2021	Paydown.....		21	21	21	21				0		21		0	0		12/15/2025	1.A
36206P PG 9	GNMA GNMA 30YR 7.500% 01/15/26.....		03/01/2021	Paydown.....		38	38	37	37				0		38		0	0		01/15/2026	1.A
36206P WY 2	GNMA GNMA 30YR 7.000% 09/15/25.....		03/01/2021	Paydown.....		101	101	100	100		1		1		101		0	0	1	09/15/2025	1.A
36206Q K2 3	GNMA GNMA 30YR 7.500% 06/15/26.....		01/01/2021	Paydown.....		69	69	67	68		1		1		69		0	0		06/15/2026	1.A
36206S JX 3	GNMA GNMA 30YR 7.000% 09/15/25.....		03/01/2021	Paydown.....		10	10	10	10				0		10		0	0		09/15/2025	1.A
36206U NA 3	GNMA GNMA 30YR 7.500% 02/15/26.....		03/01/2021	Paydown.....		525	525	518	521		4		4		525		0	0	7	02/15/2026	1.A
36206U W6 2	GNMA GNMA 30YR 7.500% 05/15/26.....		03/01/2021	Paydown.....		41	41	40	41		1		1		41		0	0		05/15/2026	1.A
36206W Z4 0	GNMA GNMA 30YR 7.500% 06/15/26.....		03/01/2021	Paydown.....		50	50	48	49		1		1		50		0	0	1	06/15/2026	1.A
36207A K3 5	GNMA GNMA 30YR 7.500% 06/15/26.....		03/01/2021	Paydown.....		49	49	48	48		1		1		49		0	0	1	06/15/2026	1.A
36207L H3 5	GNMA POOL # 435050 7.000% 03/15/31.....		03/01/2021	Paydown.....		32	32	32	32				0		32		0	0		03/15/2031	1.A
36210R G6 1	GNMA GNMA 30YR 6.000% 11/15/31.....		03/01/2021	Paydown.....		142	142	143	143				0		142		0	0	1	11/15/2031	1.A
36213C J5 0	GNMA GNMA 30YR 7.000% 08/15/31.....		03/01/2021	Paydown.....		35	35	36	36				0		35		0	0		08/15/2031	1.A
36213E W6 9	GNMA GNMA 30YR 6.500% 03/15/32.....		03/01/2021	Paydown.....		1,744	1,744	1,769	1,760		(16)		(16)		1,744		0	0	19	03/15/2032	1.A
36213F H5 5	GNMA GNMA 30YR 6.000% 12/15/32.....		03/01/2021	Paydown.....		405	405	407	406		(1)		(1)		405		0	0	4	12/15/2032	1.A
36213F K9 3	GNMA GNMA 30YR 6.000% 01/15/33.....		03/01/2021	Paydown.....		4,988	4,988	5,162	5,111		(123)		(123)		4,988		0	0	50	01/15/2033	1.A
362161 MC 2	GNMA GNMA 30YR 7.000% 05/15/23.....		03/01/2021	Paydown.....		52	52	50	51		1		1		52		0	0	1	05/15/2023	1.A
36223J AH 6	GNMA GNMA 30YR 9.500% 08/15/21.....		03/01/2021	Paydown.....		77	77	81	78		(1)		(1)		77		0	0	1	08/15/2021	1.A
36223M XL 5	GNMA GNMA 30YR 8.500% 12/15/21.....		03/01/2021	Paydown.....		24	24	25	25				0		24		0	0		12/15/2021	1.A
36223N CH 5	GNMA GNMA 30YR 8.500% 11/15/21.....		03/01/2021	Paydown.....		166	166	155	163		3		3		166		0	0	2	11/15/2021	1.A
36223S AD 5	GNMA GNMA 30YR 8.500% 05/15/22.....		03/01/2021	Paydown.....		496	496	510	498		(2)		(2)		496		0	0	7	05/15/2022	1.A
36223Y 5B 2	GNMA GNMA 30YR 8.500% 04/15/22.....		03/01/2021	Paydown.....		637	637	656	639		(2)		(2)		637		0	0	9	04/15/2022	1.A
36223Y QM 5	GNMA GNMA 30YR 7.000% 08/15/23.....		03/01/2021	Paydown.....		66	66	64	66		1		1		66		0	0	1	08/15/2023	1.A
36224A J2 8	GNMA GNMA 30YR 8.500% 05/15/22.....		03/01/2021	Paydown.....		166	166	171	168		(2)		(2)		166		0	0	2	05/15/2022	1.A
36224C UP 0	GNMA GNMA 30YR 8.500% 05/15/22.....		03/01/2021	Paydown.....		10	10	11	10				0		10		0	0		05/15/2022	1.A
36224D R6 4	GNMA GNMA 30YR 9.500% 04/15/22.....		03/01/2021	Paydown.....		28	28	30	28				0		28		0	0		04/15/2022	1.A
36224H FS 0	GNMA GNMA 30YR 8.500% 05/15/22.....		03/01/2021	Paydown.....		267	267	275	269		(2)		(2)		267		0	0	4	05/15/2022	1.A

QE05.2

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, NAIC Designation Modifier and SVO Admini- strative Symbol
36224H V6 0	GNMA GNMA 30YR 9.500% 05/15/22.....		03/01/2021.	Paydown.....		127	127	133	128		(1)		(1)		127		0	0	2	05/15/2022.	1.A
36224L NW 3	GNMA GNMA 30YR 7.000% 08/15/23.....		03/01/2021.	Paydown.....		17	17	17	17				0		17		0	0		08/15/2023.	1.A
36224M 7D 1	GNMA GNMA 30YR 7.000% 06/15/23.....		03/01/2021.	Paydown.....		52	52	50	51		1		1		52		0	0	1	06/15/2023.	1.A
36224P 2M 9	GNMA GNMA 30YR 7.500% 08/15/25.....		03/01/2021.	Paydown.....		5	5	5	5				0		5		0	0		08/15/2025.	1.A
36224T MU 1	GNMA GNMA 30YR 7.500% 03/15/23.....		03/01/2021.	Paydown.....		317	317	320	317				0		317		0	0	4	03/15/2023.	1.A
36224W RM 7	GNMA GNMA 30YR 7.500% 05/15/23.....		02/01/2021.	Paydown.....		389	389	392	389				0		389		0	0	5	05/15/2023.	1.A
36224X PY 1	GNMA GNMA 30YR 7.000% 02/15/23.....		03/01/2021.	Paydown.....		5	5	5	5				0		5		0	0		02/15/2023.	1.A
36224Y YS 2	GNMA GNMA 30YR 7.500% 03/15/23.....		03/01/2021.	Paydown.....		36	36	36	36				0		36		0	0		03/15/2023.	1.A
36225A GM 6	GNMA GNMA 30YR 7.000% 07/15/25.....		03/01/2021.	Paydown.....		160	160	158	159		1		1		160		0	0	2	07/15/2025.	1.A
36225B ND 6	GNMA POOL # 781288 6.500% 05/15/31.....		03/01/2021.	Paydown.....		33,191	33,191	33,756	33,564		(373)		(373)		33,191		0	0	328	05/15/2031.	1.A
36225C C9 5	GNMA2 G2 1/1 1Y CMT ARM 2.250% 07/20/2		03/01/2021.	Paydown.....		818	818	831	818				0		818		0	0	3	06/01/2027.	1.A
36225C DM 5	GNMA2 G2 1/1 1Y CMT ARM 2.250% 08/20/2		03/01/2021.	Paydown.....		454	454	461	454				0		454		0	0	1	07/01/2027.	1.A
36241K LQ 9	GNMA POOL # 782135 5.500% 01/15/37.....		03/01/2021.	Paydown.....		16,747	16,747	16,868	16,844		(97)		(97)		16,747		0	0	129	01/15/2037.	1.A
36292C BU 7	GNMA GNMA 30YR 6.000% 07/15/35.....		03/01/2021.	Paydown.....		12,032	12,032	11,970	11,975		56		56		12,032		0	0	120	07/15/2035.	1.A
36292L EX 8	GNMA GNMA 30YR 6.000% 06/15/36.....		03/01/2021.	Paydown.....		2,764	2,764	2,807	2,801		(37)		(37)		2,764		0	0	27	06/15/2036.	1.A
36296D YU 6	GNMA GNMA 30YR 5.500% 05/15/38.....		03/01/2021.	Paydown.....		12,577	12,577	12,715	12,693		(116)		(116)		12,577		0	0	117	05/15/2038.	1.A
38373Q MZ 1	GNMA GNMA_03-37 5.500% 05/20/33.....		03/01/2021.	Paydown.....		199,091	199,091	194,642	197,125		1,966		1,966		199,091		0	0	1,639	05/20/2033.	1.A
38374C CC 3	GOVERNMENT NATIONAL MORTGAGE A GNMA_03-7		03/01/2021.	Paydown.....		338,597	338,597	313,091	331,324		7,273		7,273		338,597		0	0	3,341	09/20/2033.	1.A
38374C YN 5	GOVERNMENT NATIONAL MORTGAGE A GNMA_03-8		03/01/2021.	Paydown.....		84,338	84,338	80,374	83,054		1,284		1,284		84,338		0	0	765	10/20/2033.	1.A
38374F X5 8	GNMA GNMA_04-21 5.000% 04/16/34.....		03/01/2021.	Paydown.....		295,705	295,705	278,055	287,557		8,148		8,148		295,705		0	0	2,293	04/16/2034.	1.A
38374H PY 0	GNMA GNMA_04-54 5.500% 07/20/34.....		03/01/2021.	Paydown.....		525,004	525,004	513,725	520,054		4,951		4,951		525,004		0	0	4,773	07/20/2034.	1.A
38374M MC 0	GOVERNMENT NATIONAL MORTGAGE A GNMA_05-9		03/01/2021.	Paydown.....		249,951	249,951	221,929	240,787		9,164		9,164		249,951		0	0	2,372	12/20/2035.	1.A
38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A GNMA_07-2		03/01/2021.	Paydown.....		361,013	361,013	360,421	360,421		592		592		361,013		0	0	3,404	04/20/2037.	1.A
83162C TX 1	SMALL BUSINESS ADMINISTRATION SBAP_11-20		03/01/2021.	Paydown.....		63,906	63,906	63,906	63,650		256		256		63,906		0	0	1,327	03/01/2031.	1.A
911760 KE 5	VENDEE MORTGAGE TRUST VENDE_97 VENDE_97-		03/01/2021.	Paydown.....		85,884	85,884	84,429	85,421		463		463		85,884		0	0	1,036	02/15/2027.	1.A
912810 FT 0	UNITED STATES TREASURY GOVT BND 4.500%		01/04/2021.	DIRECT.....		732,891	500,000	477,813	484,863		6		6		484,868		248,022	248,022	8,682	02/15/2036.	1.A
912828 4G 2	UNITED STATES TREASURY SENIOR GOVT BND		01/29/2021.	Various.....		60,292,299	60,000,000	61,297,986	60,345,747		(92,532)		(92,532)		60,253,215		39,084	39,084	414,320	04/15/2021.	1.A
912828 5Y 2	UNITED STATES TREASURY SENIOR GOVT BND		01/07/2021.	CITIGROUP GLOBAL MKT INC.....		67,205,193	67,200,000	67,223,092	67,201,738		(406)		(406)		67,201,332		3,861	3,861	26,267	01/31/2021.	1.A
91282C AV 3	UNITED STATES TREASURY SENIOR GOVT BND		01/20/2021.	CITADEL SECURITIES.....		98,062,500	100,000,000	98,195,313			6,276		6,276		98,201,588		(139,088)	(139,088)	161,948	11/15/2030.	1.A

QE05.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Administrative Symbol
91282C AV 3	UNITED STATES TREASURY SENIOR GOVT BND	..	03/02/2021	J.P. MORGAN SECURITIES INC....		95,285,156	100,000,000	97,292,969			35,336		35,336		97,328,304		(2,043,148)	(2,043,148)	261,050	11/15/2030	1.A
91282C BB 6	UNITED STATES TREASURY SENIOR GOVT BND	..	01/29/2021	JEFFRIES & CO. INC.....		99,003,906	100,000,000	98,757,813			10,074		10,074		98,767,887		236,019	236,019	55,249	12/31/2027	1.A
0599999	Total - Bonds - U.S. Government.....					423,483,299	430,601,354	426,046,623	130,909,169	0	(16,715)	0	(16,715)	0	425,138,548	0	(1,655,250)	(1,655,250)	953,897	XXX	XXX

Bonds - All Other Government

QE05.4

218493 AA 2	CORDELIO AMALCO GP I SECURED CORP BND	..	03/31/2021	Redemption 100.0000.....		631,027	631,027	597,129	622,533				0	(25,404)	631,027	33,898	33,898	12,895	09/30/2034	2.A FE	
00787C AC 6	AEROPUERTO INTERNACIONAL DE TO SECURED C	D	01/01/2021	Various.....		(1)	(1)	(1)	(887)		886		886	(1)			0		11/18/2048	2. FE	
195325 BN 4	COLOMBIA REPUBLIC OF GOVT BND 4.375% 0	D	03/18/2021	Call 101.3130.....		1,086,075	1,072,000	1,061,280	1,070,834		460		460		1,071,294		706	706	46,124	07/12/2021	2.C FE
195325 DS 1	COLOMBIA REPUBLIC OF SENIOR CORP BND 3	D	03/19/2021	MORGAN STANLEY & CO. INC....		3,046,060	3,100,000	3,296,850	3,296,378		(3,825)		(3,825)		3,292,553		(246,493)	(246,493)	42,517	04/15/2031	2.C FE
38381C AB 8	SHARJAH EMIRATE OF SENIOR CORP BND 144A	D	03/25/2021	BNP PARIBAS.....		4,448,963	5,000,000	5,023,750	5,023,568		(102)		(102)		5,023,466		(574,504)	(574,504)	132,501	07/28/2050	2.C FE
617726 AF 1	MOROCCO (KINGDOM OF) SENIOR GOVT BND 144	D	03/10/2021	J.P. MORGAN SECURITIES INC....		1,049,000	1,000,000	992,280	998,231		169		169		998,400		50,600	50,600	10,625	12/11/2022	3.A FE
67091T AC 9	OCP SA SENIOR CORP BND 144A 4.500% 10/	D	03/10/2021	Various.....		3,715,250	3,500,000	3,461,250	3,473,735		941		941		3,474,676		240,574	240,574	61,250	10/22/2025	3.A FE
89387Y AC 5	TRANSPORTADORA DE GAS DEL INTE SENIORCOR	D	03/30/2021	Various.....		948,050	840,000	977,038	959,774		(3,148)		(3,148)		956,626		(8,576)	(8,576)	18,901	11/01/2028	2.C FE
P93077 AC 2	TRANSPORTADORA DE GAS DEL INTE SENIOR CO	D	03/31/2021	Various.....		3,909,453	3,460,000	3,825,760	3,772,512		(8,427)		(8,427)		3,764,085		145,368	145,368	78,089	11/01/2028	2.C FE
P9379R BA 4	EMPRESAS PUBLICAS DE MEDELLIN SENIOR COR	D	03/19/2021	J.P. MORGAN SECURITIES INC....		1,995,000	2,000,000	2,020,000	2,019,177		(432)		(432)		2,018,745		(23,745)	(23,745)	57,847	07/18/2029	2.C FE
1099999	Total - Bonds - All Other Government.....					20,828,877	20,603,026	21,255,336	21,235,855	0	(13,478)	0	(13,478)	(25,404)	21,230,871	33,898	(416,070)	(382,172)	460,749	XXX	XXX

Bonds - U.S. States, Territories and Possessions

452151 LF 8	ILLINOIS STATE OF MUNITAX BND GO 5.100	..	01/21/2021	MERRILL LYNCH PIERCE FNNR & SM		1,449,826	1,280,000	1,177,459	1,201,537		439		439		1,201,976		247,850	247,850	9,792	06/01/2033	2.C FE
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					1,449,826	1,280,000	1,177,459	1,201,537	0	439	0	439	0	1,201,976	0	247,850	247,850	9,792	XXX	XXX

Bonds - U.S. Political Subdivisions of States

010878 AV 8	ALAMEDA CNTY CA CORP BND 3.533% 08/01/	..	03/12/2021	B47R_PB.....		500,000	500,000	500,000	500,000				0		500,000			0	10,844	08/01/2029	1.A FE
010878 AW 6	ALAMEDA CNTY CA MUNITAXBNDGO 3.633% 08	..	03/12/2021	B47R_PB.....		500,000	500,000	500,000	500,000				0		500,000			0	11,151	08/01/2030	1.A FE
167486 ZZ 5	CHICAGO CITY OF MUNITAX BND GO 7.045%	..	01/01/2021	Call 100.0000.....		350,000	350,000	387,888	371,678				0		371,678		(21,678)	(21,678)	12,329	01/01/2029	2.A FE
797355 Q3 1	SAN DIEGO CALIF UNI SCH DIST.....	..	02/12/2021	Various.....		17,753,904	20,160,000	10,704,328	13,536,143		56,814		56,814		13,592,958		(4,160,946)	(4,160,946)		07/01/2031	1.D FE
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					19,103,904	21,510,000	12,092,216	14,907,821	0	56,814	0	56,814	0	14,964,636	0	(4,139,268)	(4,139,268)	34,324	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

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, NAIC Designation Modifier and SVO Admini- strative Symbol
13049G AA 8	CALIFORNIA ST MUNI FIN AUTH MUNITAX BND	..	01/21/2021.	RAYMOND JAMES.....	.....	11,592,955	11,720,000	11,668,625	11,669,010	.....	.....20	.....	.....20	.....	11,669,031	.....	.....(76,075)	.....(76,075)	.....89,388	10/01/2035.	1.E FE.....
13049G AA 8	CALIFORNIA ST MUNI FIN AUTH MUNITAX BND	..	01/01/2021.	Call 100.0000.....	.....	40,000	40,000	40,000	40,000	.....	.....	.....	.....0	.....	40,000	.....	.....0	.....0	.....238	10/01/2035.	1.E FE.....
296110 GG 8	ESCAMBIA CNTY FLA HEALTH FACS MUNITAX B	..	03/12/2021.	B47R_PB.....	.....	1,730,000	1,730,000	1,730,000	1,730,000	.....	.....	.....	.....0	.....	1,730,000	.....	.....0	.....0	.....35,881	08/15/2040.	1.F FE.....
302987 AE 2	FHLMC_20-SB70 SENIOR CMBS 2.450% 10/2	..	03/01/2021.	Paydown.....	.....	2,887	2,887	2,900	2,897	.....	.....(10)	.....	.....(10)	.....	2,887	.....	.....0	.....0	.....12	10/25/2039.	1.A.....
30711X AF 1	CAS_14-C02 CAS_14-C02 2.709% 05/25/24	..	03/25/2021.	Paydown.....	.....	762,310	762,310	711,251	740,355	.....	.....21,954	.....	.....21,954	.....	762,310	.....	.....0	.....0	.....3,280	05/25/2024.	1.D.....
30711X AK 0	CAS_14-C02 CAS_14-C03 3.109% 07/25/24	..	03/25/2021.	Paydown.....	.....	443,229	443,229	420,038	433,514	.....	.....9,716	.....	.....9,716	.....	443,229	.....	.....0	.....0	.....2,127	07/25/2024.	1.D.....
30711X HT 4	FANNIEMAEFNMA_17-C02 WHOLE CMO -2ED3 144	..	03/25/2021.	Paydown.....	.....	26,234	26,234	26,275	.....	.....	.....(41)	.....	.....(41)	.....	26,234	.....	.....0	.....0	.....30	09/25/2029.	1.D.....
31283H 2Q 7	FHLMC FGOLD 30YR GIANT 6.500% 12/01/31	..	03/01/2021.	Paydown.....	.....	225	225	225	225	.....	.....	.....	.....0	.....	225	.....	.....0	.....0	.....2	12/01/2031.	1.A.....
31283H 2S 3	FHLMC FGOLD 30YR GIANT 7.000% 04/01/32	..	03/01/2021.	Paydown.....	.....	5,477	5,477	5,472	5,470	.....	.....7	.....	.....7	.....	5,477	.....	.....0	.....0	.....64	04/01/2032.	1.A.....
31283H 2T 1	FHLMC POOL # G01686 7.500% 08/01/31	..	03/01/2021.	Paydown.....	.....	1,407	1,407	1,416	1,412	.....	.....(5)	.....	.....(5)	.....	1,407	.....	.....0	.....0	.....17	08/01/2031.	1.A.....
31283H FP 5	FHLMC FGOLD 30YR GIANT 7.500% 10/01/29	..	03/01/2021.	Paydown.....	.....	263	263	277	272	.....	.....(9)	.....	.....(9)	.....	263	.....	.....0	.....0	.....3	10/01/2029.	1.A.....
31283H GE 9	FHLMC FGOLD 30YR GIANT 7.500% 12/01/29	..	03/01/2021.	Paydown.....	.....	179	179	188	184	.....	.....(6)	.....	.....(6)	.....	179	.....	.....0	.....0	.....2	12/01/2029.	1.A.....
31283H VE 2	FHLMC POOL # G01513 6.000% 03/01/33	..	03/01/2021.	Paydown.....	.....	1,871	1,871	1,877	1,874	.....	.....(3)	.....	.....(3)	.....	1,871	.....	.....0	.....0	.....18	03/01/2033.	1.A.....
31283H VL 6	FHLMC POOL # G01519 6.000% 02/01/33	..	03/01/2021.	Paydown.....	.....	309	309	309	309	.....	.....	.....	.....0	.....	309	.....	.....0	.....0	.....3	02/01/2033.	1.A.....
31287T AQ 8	FHLMC FGOLD 30YR 7.000% 05/01/32	..	03/01/2021.	Paydown.....	.....	498	498	525	517	.....	.....(19)	.....	.....(19)	.....	498	.....	.....0	.....0	.....6	05/01/2032.	1.A.....
31287U DB 5	FHLMC FGOLD 30YR 7.500% 06/01/32	..	03/01/2021.	Paydown.....	.....	65	65	68	67	.....	.....(2)	.....	.....(2)	.....	65	.....	.....0	.....0	.....1	06/01/2032.	1.A.....
31287U DP 4	FHLMC FGOLD 30YR 6.500% 06/01/32	..	03/01/2021.	Paydown.....	.....	944	944	941	941	.....	.....2	.....	.....2	.....	944	.....	.....0	.....0	.....10	06/01/2032.	1.A.....
31288D K5 7	FHLMC FGOLD 30YR 5.000% 12/01/32	..	03/01/2021.	Paydown.....	.....	3,806	3,806	3,724	3,745	.....	.....61	.....	.....61	.....	3,806	.....	.....0	.....0	.....32	12/01/2032.	1.A.....
3128F2 WL 5	FHLMC FGOLD 30YR 7.500% 09/01/25	..	03/01/2021.	Paydown.....	.....	82	82	84	83	.....	.....(1)	.....	.....(1)	.....	82	.....	.....0	.....0	.....1	09/01/2025.	1.A.....
3128FK SC 0	FHLMC FGOLD 30YR 7.500% 01/01/27	..	03/01/2021.	Paydown.....	.....	80	80	80	80	.....	.....	.....	.....0	.....	80	.....	.....0	.....0	.....1	01/01/2027.	1.A.....
3128FX YS 0	FHLMC FGOLD 30YR 7.000% 03/01/28	..	03/01/2021.	Paydown.....	.....	37	37	38	37	.....	.....	.....	.....0	.....	37	.....	.....0	.....0	.....	03/01/2028.	1.A.....
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12	..	03/30/2021.	BNP PARIBAS.....	.....	124,344	117,687	118,312	117,687	.....	.....	.....	.....0	.....	117,687	.....	.....6,657	.....6,657	.....1,013	03/01/2033.	1.A.....
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12	..	03/01/2021.	Paydown.....	.....	9,492	9,492	9,542	9,492	.....	.....	.....	.....0	.....	9,492	.....	.....0	.....0	.....46	03/01/2033.	1.A.....
3128KD 4N 2	FHLMC POOL # A51729 6.500% 08/01/36	..	03/01/2021.	Paydown.....	.....	5,188	5,188	5,291	5,276	.....	.....(89)	.....	.....(89)	.....	5,188	.....	.....0	.....0	.....56	08/01/2036.	1.A.....

QE05.5

SCHEDULE D - PART 4

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

QE05.6

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
3128KD YD 1	FHLMC POOL # A51608 6.500% 08/01/36	..	03/01/2021	Paydown.....		2,653	2,653	2,706	2,699		(46)		(46)		2,653		0	29	08/01/2036	1.A	
3128KE PJ 6	FHLMC FGOLD 30YR 6.500% 09/01/36	..	03/01/2021	Paydown.....		1,178	1,178	1,195	1,193		(15)		(15)		1,178		0	8	09/01/2036	1.A	
3128LB 2V 9	FHLMC FGOLD 30YR 6.000% 06/01/38	..	03/01/2021	Paydown.....		9,161	9,161	9,576	9,535		(374)		(374)		9,161		0	91	06/01/2038	1.A	
3128M4 CP 6	FHLMC FGOLD 30YR GIANT 5.500% 12/01/36	..	03/01/2021	Paydown.....		12,027	12,027	11,806	11,828		199		199		12,027		0	118	12/01/2036	1.A	
3128M5 AJ 9	FHLMC POOL # G03309 5.500% 09/01/37	..	03/01/2021	Paydown.....		1,894	1,894	1,920	1,916		(22)		(22)		1,894		0	23	09/01/2037	1.A	
3128M5 RY 8	FHLMC FGOLD 30YR GIANT 5.500% 01/01/38	..	03/01/2021	Paydown.....		31,443	31,443	31,790	31,742		(299)		(299)		31,443		0	292	01/01/2038	1.A	
3128M6 LW 6	FHLMC FGOLD 30YR GIANT 5.500% 08/01/38	..	03/01/2021	Paydown.....		53,202	53,202	51,697	51,856		1,346		1,346		53,202		0	446	08/01/2038	1.A	
3128M6 QA 9	FHLMC FGOLD 30YR GIANT 6.000% 06/01/38	..	03/01/2021	Paydown.....		75,171	75,171	75,306	75,272		(102)		(102)		75,171		0	1,078	06/01/2038	1.A	
3128M6 QF 8	FHLMC FGOLD 30YR GIANT 5.500% 08/01/38	..	03/01/2021	Paydown.....		116,828	116,828	114,437	114,675		2,153		2,153		116,828		0	854	08/01/2038	1.A	
3128M7 QY 5	FHLMC FGOLD 30YR GIANT 5.000% 06/01/39	..	03/01/2021	Paydown.....		16,609	16,609	16,809	16,782		(173)		(173)		16,609		0	119	06/01/2039	1.A	
3128M8 B6 0	FHLMC FGOLD 30YR GIANT 4.000% 10/01/40	..	03/01/2021	Paydown.....		116,305	116,305	121,157	120,730		(4,425)		(4,425)		116,305		0	713	10/01/2040	1.A	
3128M9 SH 6	FHLMC FGOLD 30YR GIANT 4.000% 06/01/43	..	03/01/2021	Paydown.....		145,472	145,472	152,655	152,104		(6,631)		(6,631)		145,472		0	788	06/01/2043	1.A	
3128M9 U2 6	FHLMC POOL # G07501 4.000% 10/01/43	..	03/01/2021	Paydown.....		67,590	67,590	72,316	72,027		(4,437)		(4,437)		67,590		0	445	10/01/2043	1.A	
3128MJ ZZ 2	FHLMC POOL#G08791 3.000% 12/01/47	..	03/01/2021	Paydown.....		8,333,652	8,333,652	8,265,942	8,267,404		66,248		66,248		8,333,652		0	39,496	12/01/2047	1.A	
3128MJ 3K 4	FHLMC POOL#G08801 4.000% 02/01/48	..	03/01/2021	Paydown.....		233,955	233,955	240,014	239,838		(5,883)		(5,883)		233,955		0	1,458	02/01/2048	1.A	
3128MJ 4H 0	FHLMC POOL#G08823 3.500% 07/01/48	..	03/01/2021	Paydown.....		2,862,731	2,862,731	2,898,515	2,897,283		(34,552)		(34,552)		2,862,731		0	16,155	07/01/2048	1.A	
3128MJ 4W 7	FHLMC POOL#G08836 4.000% 09/01/48	..	03/01/2021	Paydown.....		522,728	522,728	532,978	532,794		(10,066)		(10,066)		522,728		0	3,315	09/01/2048	1.A	
3128MJ 5C 0	FHLMC POOL#G08842 4.000% 10/01/48	..	03/01/2021	Paydown.....		2,927,562	2,927,562	3,008,985	3,005,980		(78,418)		(78,418)		2,927,562		0	18,672	10/01/2048	1.A	
3128MJ 5H 9	FHLMC POOL#G08847 4.000% 11/01/48	..	03/01/2021	Paydown.....		2,748,670	2,748,670	2,824,366	2,821,584		(72,914)		(72,914)		2,748,670		0	17,582	11/01/2048	1.A	
3128MJ 6H 8	FHLMC POOL#G08871 3.500% 04/01/49	..	03/01/2021	Paydown.....		731,983	731,983	740,589	740,258		(8,275)		(8,275)		731,983		0	4,101	04/01/2049	1.A	
3128MJ 6J 4	FHLMC POOL#G08872 4.000% 04/01/49	..	03/01/2021	Paydown.....		368,935	368,935	379,398	378,999		(10,064)		(10,064)		368,935		0	2,359	04/01/2049	1.A	
3128MJ CS 7	FHLMC FGOLD 30YR GIANT 5.500% 09/01/35	..	03/01/2021	Paydown.....		59,553	59,553	59,934	59,840		(288)		(288)		59,553		0	506	09/01/2035	1.A	
3128MJ TK 6	FHLMC FGOLD 30YR GIANT 3.000% 10/01/43	..	03/01/2021	Paydown.....		391,525	391,525	397,765	397,350		(5,825)		(5,825)		391,525		0	1,603	10/01/2043	1.A	
3128MJ ZN 3	FHLMC POOL # G08748 3.500% 02/01/47	..	03/01/2021	Paydown.....		107,831	107,831	109,744	109,678		(1,847)		(1,847)		107,831		0	608	02/01/2047	1.A	
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR FH 3/1 12	..	03/30/2021	BNP PARIBAS.....		331,731	314,250	315,429	314,250				0		314,250		17,480	17,480	2,739	03/01/2035	1.A
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR FH 3/1 12	..	03/01/2021	Paydown.....		3,285	3,285	3,297	3,285				0		3,285		0	19	03/01/2035	1.A	

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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 1Y	..	03/01/2021.	Paydown.....	.....	6,098	6,098	6,136	6,098	.....	.....	.....	0	.....	6,098	.....	0	0	25	10/01/2036.	1.A
3128NH 2A 0	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12	..	03/01/2021.	Paydown.....	.....	630	630	634	630	.....	.....	.....	0	.....	630	.....	0	0	3	07/01/2037.	1.A
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12	..	03/30/2021.	BNP PARIBAS.....	.....	105,477	99,830	99,959	99,830	.....	.....	.....	0	.....	99,830	.....	5,647	5,647	816	02/01/2037.	1.A
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12	..	03/01/2021.	Paydown.....	.....	1,212	1,212	1,213	1,212	.....	.....	.....	0	.....	1,212	.....	0	0	6	02/01/2037.	1.A
312912 AP 3	FHLMC FHLMC_1367 6.500% 09/15/22...	..	03/01/2021.	Paydown.....	.....	3,075	3,075	2,827	3,048	.....	28	.....	28	.....	3,075	.....	0	0	33	09/15/2022.	1.A
312914 VY 7	FHLMC FHLMC_1474 7.000% 02/15/23...	..	03/01/2021.	Paydown.....	.....	5,948	5,948	5,650	5,902	.....	46	.....	46	.....	5,948	.....	0	0	50	02/15/2023.	1.A
31292G 5P 7	FHLMC FGOLD 30YR 7.500% 07/01/29...	..	03/01/2021.	Paydown.....	.....	54	54	57	55	.....	(2)	.....	(2)	.....	54	.....	0	0	1	07/01/2029.	1.A
31292G 5R 3	FHLMC FGOLD 30YR 7.500% 08/01/29...	..	03/01/2021.	Paydown.....	.....	442	442	466	456	.....	(14)	.....	(14)	.....	442	.....	0	0	4	08/01/2029.	1.A
31292G 5W 2	FHLMC FGOLD 30YR 7.500% 09/01/29...	..	03/01/2021.	Paydown.....	.....	46	46	48	47	.....	(1)	.....	(1)	.....	46	.....	0	0	1	09/01/2029.	1.A
31292G 6L 5	FHLMC FGOLD 30YR 7.500% 10/01/29...	..	03/01/2021.	Paydown.....	.....	941	941	992	972	.....	(30)	.....	(30)	.....	941	.....	0	0	14	10/01/2029.	1.A
31292G 6W 1	FHLMC FGOLD 30YR 7.500% 09/01/29...	..	03/01/2021.	Paydown.....	.....	11	11	11	11	.....	.....	.....	0	.....	11	.....	0	0	.....	09/01/2029.	1.A
31292G 7H 3	FHLMC POOL # C00896 7.500% 12/01/29...	..	03/01/2021.	Paydown.....	.....	72	72	76	74	.....	(2)	.....	(2)	.....	72	.....	0	0	1	12/01/2029.	1.A
31292G QB 5	FHLMC FGOLD 30YR 7.500% 03/01/26...	..	03/01/2021.	Paydown.....	.....	186	186	189	187	.....	(1)	.....	(1)	.....	186	.....	0	0	2	03/01/2026.	1.A
31292G TF 3	FHLMC FGOLD 30YR 7.500% 09/01/27...	..	03/01/2021.	Paydown.....	.....	275	275	276	275	.....	.....	.....	0	.....	275	.....	0	0	2	09/01/2027.	1.A
31292H 4K 7	FHLMC FGOLD 30YR 6.000% 12/01/33...	..	03/01/2021.	Paydown.....	.....	14,670	14,670	14,781	14,745	.....	(75)	.....	(75)	.....	14,670	.....	0	0	104	12/01/2033.	1.A
31292H JU 9	FHLMC FGOLD 30YR 7.000% 05/01/31...	..	03/01/2021.	Paydown.....	.....	2,040	2,040	2,152	2,113	.....	(74)	.....	(74)	.....	2,040	.....	0	0	16	05/01/2031.	1.A
31292H QR 8	FHLMC FGOLD 30YR 6.500% 06/01/32...	..	03/01/2021.	Paydown.....	.....	1,260	1,260	1,258	1,258	.....	2	.....	2	.....	1,260	.....	0	0	13	06/01/2032.	1.A
31292H QZ 0	FHLMC FGOLD 30YR 7.500% 05/01/32...	..	03/01/2021.	Paydown.....	.....	4,826	4,826	5,054	4,981	.....	(154)	.....	(154)	.....	4,826	.....	0	0	37	05/01/2032.	1.A
31292H ZL 1	FHLMC FGOLD 30YR 4.500% 10/01/33...	..	03/01/2021.	Paydown.....	.....	271	271	257	261	.....	11	.....	11	.....	271	.....	0	0	2	10/01/2033.	1.A
31292S CF 5	FHLMC POOL # C09070 4.000% 12/01/44...	..	03/01/2021.	Paydown.....	.....	26,177	26,177	27,821	27,748	.....	(1,572)	.....	(1,572)	.....	26,177	.....	0	0	173	12/01/2044.	1.A
31293V EZ 1	FHLMC FGOLD 30YR 7.500% 08/01/29...	..	03/01/2021.	Paydown.....	.....	66	66	70	68	.....	(2)	.....	(2)	.....	66	.....	0	0	1	08/01/2029.	1.A
31293Y GV 2	FHLMC FGOLD 30YR 7.500% 11/01/29...	..	03/01/2021.	Paydown.....	.....	92	92	97	96	.....	(3)	.....	(3)	.....	92	.....	0	0	1	11/01/2029.	1.A
31293Y KK 1	FHLMC FGOLD 30YR 7.500% 11/01/29...	..	03/01/2021.	Paydown.....	.....	3	3	4	4	.....	.....	.....	0	.....	3	.....	0	0	1	11/01/2029.	1.A
31293Y Q8 2	FHLMC FGOLD 30YR 7.500% 12/01/29...	..	03/01/2021.	Paydown.....	.....	113	113	120	117	.....	(4)	.....	(4)	.....	113	.....	0	0	1	12/01/2029.	1.A
31296T NR 1	FHLMC FGOLD 30YR 6.000% 02/01/34...	..	03/01/2021.	Paydown.....	.....	942	942	966	959	.....	(17)	.....	(17)	.....	942	.....	0	0	9	02/01/2034.	1.A
31296T UP 7	FHLMC FGOLD 30YR 4.500% 02/01/34...	..	03/01/2021.	Paydown.....	.....	8,610	8,610	8,167	8,269	.....	341	.....	341	.....	8,610	.....	0	0	33	02/01/2034.	1.A
31296W EY 9	FHLMC FGOLD 30YR 4.500% 03/01/34...	..	03/01/2021.	Paydown.....	.....	3,171	3,171	3,007	3,041	.....	130	.....	130	.....	3,171	.....	0	0	24	03/01/2034.	1.A
31296W RW 9	FHLMC FGOLD 30YR 5.000% 04/01/34...	..	03/01/2021.	Paydown.....	.....	339	339	333	334	.....	5	.....	5	.....	339	.....	0	0	3	04/01/2034.	1.A
31298N PJ 8	FHLMC FGOLD 30YR 6.500% 06/01/31...	..	03/01/2021.	Paydown.....	.....	33	33	34	34	.....	.....	.....	0	.....	33	.....	0	0	.....	06/01/2031.	1.A
3131WQ NR 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04	..	03/01/2021.	Paydown.....	.....	454,273	454,273	464,641	464,398	.....	(10,125)	.....	(10,125)	.....	454,273	.....	0	0	2,562	09/01/2040.	1.A
3131WQ NU 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04	..	03/01/2021.	Paydown.....	.....	654,679	654,679	669,829	669,430	.....	(14,751)	.....	(14,751)	.....	654,679	.....	0	0	4,483	09/01/2040.	1.A
3131WQ PX 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04	..	03/01/2021.	Paydown.....	.....	756,586	756,586	773,426	773,074	.....	(16,488)	.....	(16,488)	.....	756,586	.....	0	0	5,888	09/01/2040.	1.A

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	For reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
3131WQ QQ 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04	..	03/01/2021.	Paydown.....	.....	.....427,151	.....427,151	.....436,613	.....436,406	.....	.....(9,255)	.....	.....(9,255)	.....	.....427,151	.....	.....0	.....0	.....2,843	09/01/2040.	1.A
3131WR AS 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ09	..	03/01/2021.	Paydown.....	.....	.....601,844	.....601,844	.....631,630	.....631,022	.....	.....(29,178)	.....	.....(29,178)	.....	.....601,844	.....	.....0	.....0	.....3,982	12/01/2040.	1.A
3131WR FX 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10	..	03/01/2021.	Paydown.....	.....	.....1,984,965	.....1,984,965	.....1,960,993	.....1,961,421	.....	.....23,544	.....	.....23,544	.....	.....1,984,965	.....	.....0	.....0	.....12,740	01/01/2041.	1.A
3131WR GC 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10	..	03/01/2021.	Paydown.....	.....	.....688,911	.....688,911	.....701,810	.....701,505	.....	.....(12,595)	.....	.....(12,595)	.....	.....688,911	.....	.....0	.....0	.....5,833	01/01/2041.	1.A
3131X5 YM 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZK25	..	03/01/2021.	Paydown.....	.....	.....271,855	.....271,855	.....276,324	.....275,492	.....	.....(3,636)	.....	.....(3,636)	.....	.....271,855	.....	.....0	.....0	.....1,467	09/01/2025.	1.A
3131XP QJ 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL76	..	03/01/2021.	Paydown.....	.....	.....261,362	.....261,362	.....275,355	.....275,092	.....	.....(13,729)	.....	.....(13,729)	.....	.....261,362	.....	.....0	.....0	.....1,773	01/01/2044.	1.A
3131XR NV 2	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL94	..	03/01/2021.	Paydown.....	.....	.....152,494	.....152,494	.....155,716	.....155,643	.....	.....(3,149)	.....	.....(3,149)	.....	.....152,494	.....	.....0	.....0	.....696	04/01/2045.	1.A
3131XT 6S 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08	..	03/01/2021.	Paydown.....	.....	.....319,474	.....319,474	.....334,669	.....334,468	.....	.....(14,994)	.....	.....(14,994)	.....	.....319,474	.....	.....0	.....0	.....1,963	03/01/2046.	1.A
3131XT 7C 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08	..	03/01/2021.	Paydown.....	.....	.....463,058	.....463,058	.....484,684	.....484,401	.....	.....(21,343)	.....	.....(21,343)	.....	.....463,058	.....	.....0	.....0	.....2,460	03/01/2046.	1.A
3131XX QU 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM40	..	03/01/2021.	Paydown.....	.....	.....2,544,076	.....2,544,076	.....2,630,782	.....2,629,241	.....	.....(85,164)	.....	.....(85,164)	.....	.....2,544,076	.....	.....0	.....0	.....13,889	09/01/2047.	1.A
3131XY GY 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM47	..	03/01/2021.	Paydown.....	.....	.....2,561,633	.....2,561,633	.....2,635,677	.....2,634,336	.....	.....(72,703)	.....	.....(72,703)	.....	.....2,561,633	.....	.....0	.....0	.....14,243	11/01/2047.	1.A
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12	..	03/30/2021.	J.P. MORGAN SECURITIES INC...	.....	.....2,137,663	.....2,044,083	.....2,092,949	.....2,067,460	.....	.....(1,421)	.....	.....(1,421)	.....	.....2,066,039	.....	.....71,624	.....71,624	.....17,517	11/01/2045.	1.A
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12	..	03/01/2021.	Paydown.....	.....	.....250,797	.....250,797	.....256,793	.....253,665	.....	.....(2,868)	.....	.....(2,868)	.....	.....250,797	.....	.....0	.....0	.....601	11/01/2045.	1.A
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12	..	03/30/2021.	J.P. MORGAN SECURITIES INC...	.....	.....3,997,952	.....3,822,934	.....3,930,304	.....3,886,979	.....	.....4,237	.....	.....4,237	.....	.....3,891,216	.....	.....106,736	.....106,736	.....32,213	11/01/2045.	1.A
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12	..	03/01/2021.	Paydown.....	.....	.....1,108,100	.....1,108,100	.....1,139,222	.....1,126,664	.....	.....(18,564)	.....	.....(18,564)	.....	.....1,108,100	.....	.....0	.....0	.....4,980	11/01/2045.	1.A
31329J FD 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA10	..	03/01/2021.	Paydown.....	.....	.....1,190,986	.....1,190,986	.....1,217,630	.....1,216,919	.....	.....(25,933)	.....	.....(25,933)	.....	.....1,190,986	.....	.....0	.....0	.....6,942	09/01/2040.	1.A
31329J HT 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA11	..	03/01/2021.	Paydown.....	.....	.....1,054,403	.....1,054,403	.....1,081,863	.....1,081,129	.....	.....(26,726)	.....	.....(26,726)	.....	.....1,054,403	.....	.....0	.....0	.....4,866	03/01/2042.	1.A
31329K NJ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA21	..	03/01/2021.	Paydown.....	.....	.....364,213	.....364,213	.....371,977	.....371,399	.....	.....(7,185)	.....	.....(7,185)	.....	.....364,213	.....	.....0	.....0	.....2,698	01/01/2031.	1.A
31329N CC 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA45	..	03/01/2021.	Paydown.....	.....	.....2,094,040	.....2,094,040	.....2,159,705	.....2,158,395	.....	.....(64,356)	.....	.....(64,356)	.....	.....2,094,040	.....	.....0	.....0	.....11,924	09/01/2045.	1.A
3132A5 HQ 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS47	..	03/01/2021.	Paydown.....	.....	.....3,188,323	.....3,188,323	.....3,283,985	.....3,282,213	.....	.....(93,891)	.....	.....(93,891)	.....	.....3,188,323	.....	.....0	.....0	.....18,068	10/01/2047.	1.A

QE05.8

SCHEDULE D - PART 4

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

QE05.9

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
3132A9 Q7 5	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS85	..	03/01/2021.	Paydown.....		188,195	188,195	194,200	193,790		(5,595)		(5,595)		188,195		0	0	921	08/01/2030.	1.A
3132AA NA 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS93	..	03/01/2021.	Paydown.....		841,410	841,410	871,133	870,620		(29,209)		(29,209)		841,410		0	0	4,698	01/01/2044.	1.A
3132AA R7 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS95	..	03/01/2021.	Paydown.....		711,228	711,228	738,188	737,576		(26,348)		(26,348)		711,228		0	0	3,670	01/01/2045.	1.A
3132AA RQ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS94	..	03/01/2021.	Paydown.....		311,401	311,401	316,803	316,709		(5,307)		(5,307)		311,401		0	0	1,804	10/01/2045.	1.A
3132AC EP 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZT01	..	03/01/2021.	Paydown.....		4,149,652	4,149,652	4,298,366	4,295,717		(146,065)		(146,065)		4,149,652		0	0	24,998	09/01/2047.	1.A
3132AC SZ 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZT05	..	03/01/2021.	Paydown.....		938,279	938,279	1,019,353			(81,073)		(81,073)		938,279		0	0	4,196	03/01/2048.	1.A
3132DW AN 3	FEDERAL HOME LOAN MORTGAGE COR POOL#SD81	..	01/28/2021.	AMHERST PIERPONT SECUI.....		10,219,396	9,881,271	10,233,292	10,230,650		(313)		(313)		10,230,337		(10,941)	(10,941)	16,469	12/01/2050.	1.A
3132DW AN 3	FEDERAL HOME LOAN MORTGAGE COR POOL#SD81	..	03/01/2021.	Paydown.....		159,848	159,848	165,542	165,500		(5,652)		(5,652)		159,848		0	0	16,936	12/01/2050.	1.A
3132DW AW 3	FEDERAL HOME LOAN MORTGAGE COR POOL#SD81	..	02/03/2021.	BANK OF AMERICA.....		20,492,568	19,860,297	20,557,735	20,556,819		916		916		20,557,735		(65,167)	(65,167)	69,511	01/01/2051.	1.A
3132DW AW 3	FEDERAL HOME LOAN MORTGAGE COR POOL#SD81	..	03/01/2021.	Paydown.....		197,296	197,296	204,224	204,215		(6,919)		(6,919)		197,296		0	0	566	01/01/2051.	1.A
3132L7 FD 6	FHLMC POOL#V81964 3.000% 11/01/45...	..	03/01/2021.	Paydown.....		325,263	325,263	321,401	321,516		3,747		3,747		325,263		0	0	1,531	11/01/2045.	1.A
3132L8 JZ 1	FHLMC POOL # V82980 3.500% 02/01/47...	..	03/01/2021.	Paydown.....		3,785,639	3,785,639	3,911,038	3,906,737		(121,098)		(121,098)		3,785,639		0	0	19,828	02/01/2047.	1.A
3132L9 UE 3	FHLMC POOL#V84181 4.000% 05/01/48...	..	03/01/2021.	Paydown.....		283,561	283,561	288,833	288,677		(5,116)		(5,116)		283,561		0	0	1,790	05/01/2048.	1.A
3132QP MF 8	FHLMC FHLMC GOLD 30YR 3.500% 05/01/45	..	03/01/2021.	Paydown.....		102,798	102,798	107,649	107,335		(4,537)		(4,537)		102,798		0	0	611	05/01/2045.	1.A
3132QT HS 8	FHLMC FGOLD 30YR 3.500% 10/01/45...	..	03/01/2021.	Paydown.....		129,429	129,429	134,910	134,691		(5,262)		(5,262)		129,429		0	0	738	10/01/2045.	1.A
3132QW TZ 2	FHLMC FHLMC GOLD 30YR 3.500% 03/01/46	..	03/01/2021.	Paydown.....		278,947	278,947	292,023	291,323		(12,375)		(12,375)		278,947		0	0	1,369	03/01/2046.	1.A
3132WE FZ 0	FHLMC POOL # Q41083 3.000% 06/01/46...	..	03/01/2021.	Paydown.....		52,507	52,507	52,966	52,942		(435)		(435)		52,507		0	0	258	06/01/2046.	1.A
3132WM 7G 3	FHLMC POOL # Q48094 4.000% 05/01/47...	..	03/01/2021.	Paydown.....		1,421,043	1,421,043	1,470,835	1,469,537		(48,494)		(48,494)		1,421,043		0	0	8,749	05/01/2047.	1.A
3132XC SA 4	FHLMC POOL#G67713 4.000% 06/01/48...	..	03/01/2021.	Paydown.....		677,666	677,666	693,390	693,118		(15,452)		(15,452)		677,666		0	0	4,414	06/01/2048.	1.A
3132XS DW 7	FHLMC POOL # Q50116 3.500% 08/01/47...	..	03/01/2021.	Paydown.....		381,665	381,665	395,290	394,840		(13,175)		(13,175)		381,665		0	0	1,891	08/01/2047.	1.A
3132XS M7 2	FHLMC POOL # Q50381 3.500% 09/01/47...	..	03/01/2021.	Paydown.....		71,500	71,500	74,047	73,965		(2,465)		(2,465)		71,500		0	0	390	09/01/2047.	1.A
3132XT KX 5	FHLMC POOL # Q51209 3.500% 10/01/47...	..	03/01/2021.	Paydown.....		1,443,601	1,443,601	1,492,548	1,490,937		(47,336)		(47,336)		1,443,601		0	0	10,085	10/01/2047.	1.A
3132XT ZJ 0	FHLMC POOL#Q51644 3.500% 10/01/47...	..	03/01/2021.	Paydown.....		133,881	133,881	137,960	137,837		(3,956)		(3,956)		133,881		0	0	883	10/01/2047.	1.A

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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
3132XX 4R 7	FHLMC POOL#Q55331	4.000% 04/01/48	..	03/01/2021.	Paydown.....		179,146	179,146	183,058	182,953		(3,807)		(3,807)	179,146		0	634	04/01/2048.	1.A		
3132XY RR 0	FHLMC POOL#Q55895	4.500% 05/01/48	..	03/01/2021.	Paydown.....		407,937	407,937	423,553	423,293		(15,356)		(15,356)	407,937		0	2,732	05/01/2048.	1.A		
31335A 3F 3	FHLMC POOL#G60798	3.500% 03/01/46	..	03/01/2021.	Paydown.....		3,862,822	3,862,822	4,005,414	3,999,196		(136,374)		(136,374)	3,862,822		0	21,944	03/01/2046.	1.A		
31335A HP 6	FHLMC POOL # G60238	3.500% 10/01/45	..	03/01/2021.	Paydown.....		733,163	733,163	768,103	766,207		(33,044)		(33,044)	733,163		0	4,248	10/01/2045.	1.A		
31335A YT 9	FHLMC POOL # G60722	3.000% 10/01/46	..	03/01/2021.	Paydown.....		48,642	48,642	48,980	48,966		(324)		(324)	48,642		0	230	10/01/2046.	1.A		
31335B BR 6	FHLMC POOL # G60948	3.000% 01/01/47	..	03/01/2021.	Paydown.....		2,930,105	2,930,105	2,943,382	2,942,557		(12,452)		(12,452)	2,930,105		0	15,768	01/01/2047.	1.A		
31335B CW 4	FHLMC POOL#G60985	3.000% 05/01/47	..	03/01/2021.	Paydown.....		71,152	71,152	71,708	71,685		(533)		(533)	71,152		0	344	05/01/2047.	1.A		
31335B J4 9	FHLMC POOL#G61183	4.000% 11/01/47	..	03/01/2021.	Paydown.....		3,087,029	3,087,029	3,258,866	3,253,810		(166,781)		(166,781)	3,087,029		0	17,087	11/01/2047.	1.A		
31335B YA 8	FHLMC MBS/POOL	4.000% 09/01/48	..	03/01/2021.	Paydown.....		1,670,635	1,670,635	1,707,507	1,706,713		(36,077)		(36,077)	1,670,635		0	10,483	09/01/2048.	1.A		
31335B ZJ 8	FHLMC MBS/POOL	4.000% 10/01/48	..	03/01/2021.	Paydown.....		1,910,977	1,910,977	1,952,257	1,950,891		(39,913)		(39,913)	1,910,977		0	12,692	10/01/2048.	1.A		
31335G LZ 6	FHLMC FGOLD 30YR	7.500% 09/01/25	..	03/01/2021.	Paydown.....		329	329	328	328		1		1	329		0	4	09/01/2025.	1.A		
31335G M5 1	FHLMC FGOLD 30YR	7.500% 02/01/26	..	03/01/2021.	Paydown.....		366	366	373	369		(3)		(3)	366		0	3	02/01/2026.	1.A		
31335H TT 0	FHLMC FGOLD 20YR	6.000% 07/01/22	..	03/01/2021.	Paydown.....		80	80	82	80				0	80		0	1	07/01/2022.	1.A		
31335H UZ 4	FHLMC FGOLD 20YR	6.000% 12/01/22	..	03/01/2021.	Paydown.....		5,046	5,046	5,235	5,086		(40)		(40)	5,046		0	55	12/01/2022.	1.A		
31335H VD 2	FHLMC FGOLD 20YR	6.000% 01/01/23	..	03/01/2021.	Paydown.....		3,756	3,756	3,897	3,787		(31)		(31)	3,756		0	41	01/01/2023.	1.A		
31339D 4Q 8	FHLMC FHLMC_02-2411	6.500% 02/15/32	..	03/01/2021.	Paydown.....		23,342	23,342	23,964	23,623		(280)		(280)	23,342		0	299	02/15/2032.	1.A		
31339D GP 7	FHLMC FHLMC_24-22	6.500% 02/15/32	..	03/01/2021.	Paydown.....		2,723	2,723	2,667	2,698		25		25	2,723		0	29	02/15/2032.	1.A		
31339D MW 5	FHLMC FHLMC_2420	6.500% 02/15/32	..	03/01/2021.	Paydown.....		21,492	21,492	21,593	21,506		(14)		(14)	21,492		0	234	02/15/2032.	1.A		
3133A7 NR 6	FEDERAL HOME LOAN MORTGAGE COR POOL#QB13		..	03/01/2021.	Paydown.....		890,340	890,340	938,614	938,025		(47,685)		(47,685)	890,340		0	4,636	07/01/2050.	1.A		
3133AC HK 7	FEDERAL HOME LOAN MORTGAGE COR POOL#QB56		..	01/29/2021.	NOMURA SECURITIES INTL. INC.		5,080,994	4,923,295	5,102,534	5,101,420		1,113		1,113	5,102,534		(21,539)	(21,539)	8,479	11/01/2050.	1.A	
3133AC HK 7	FEDERAL HOME LOAN MORTGAGE COR POOL#QB56		..	03/01/2021.	Paydown.....		138,670	138,670	143,718	143,687		(5,017)		(5,017)	138,670		0	8,583	11/01/2050.	1.A		
3133KJ GE 6	FEDERAL HOME LOAN MORTGAGE COR POOL#RA28		..	03/01/2021.	Paydown.....		1,398,221	1,398,221	1,446,503	1,445,653		(47,433)		(47,433)	1,398,221		0	5,914	06/01/2050.	1.A		
3133KK 6R 5	FEDERAL HOME LOAN MORTGAGE COR POOL#RA44		..	03/01/2021.	Paydown.....		38,530	38,530	39,918			(1,388)		(1,388)	38,530		0	105	02/01/2051.	1.A		
3133KK FL 8	FEDERAL HOME LOAN MORTGAGE COR POOL#RA37		..	03/01/2021.	Paydown.....		198,333	198,333	212,185	212,078		(13,745)		(13,745)	198,333		0	963	10/01/2050.	1.A		
3133LP TF 4	FEDERAL HOME LOAN MORTGAGE COR POOL#RD50		..	03/01/2021.	Paydown.....		63,469	63,469	66,459			(2,990)		(2,990)	63,469		0	106	02/01/2031.	1.A		
3133TE FV 1	FHLMC FHLMC_2065	6.500% 06/15/28	..	03/01/2021.	Paydown.....		3,812	3,812	3,444	3,673		140		140	3,812		0	45	06/15/2028.	1.A		
3133TJ DP 5	FHLMC FHLMC_21-26	6.000% 02/15/29	..	03/01/2021.	Paydown.....		9,212	9,212	9,207	9,207		6		6	9,212		0	73	02/15/2029.	1.A		
3133TJ WM 1	FHLMC FHLMC_2135	6.000% 03/15/29	..	03/01/2021.	Paydown.....		10,354	10,354	10,320	10,323		30		30	10,354		0	102	03/15/2029.	1.A		
3133TM 7G 5	FHLMC FHLMC_21-82	7.500% 09/15/29	..	03/01/2021.	Paydown.....		52,262	52,262	53,644	52,626		(364)		(364)	52,262		0	647	09/15/2029.	1.A		
3133TN JY 1	FHLMC FHLMC_2223	8.000% 03/15/30	..	03/01/2021.	Paydown.....		5,136	5,136	5,017	5,083		53		53	5,136		0	80	03/15/2030.	1.A		

QE05.10

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
3133TN U7 7	FHLMC FHLMC_22-28	7.500% 04/15/30...	03/01/2021	Paydown.....		6,190	6,190	6,434	6,266		(76)		(76)		6,190		0	0	104	04/15/2030	1.A	
3133TP EM 7	FHLMC FHLMC_22-42	7.500% 07/15/30...	03/01/2021	Paydown.....		5,947	5,947	6,170	6,067		(120)		(120)		5,947		0	0	74	07/15/2030	1.A	
3133TP SX 8	FHLMC FHLMC_2256	7.500% 09/15/30...	03/01/2021	Paydown.....		2,532	2,532	2,632	2,599		(67)		(67)		2,532		0	0	29	09/15/2030	1.A	
3133TQ VX 2	FHLMC FHLMC_2278	7.000% 01/15/31...	03/01/2021	Paydown.....		5,074	5,074	5,025	5,046		28		28		5,074		0	0	61	01/15/2031	1.A	
3133TR 4H 5	FHLMC FHLMC_22-74	6.500% 01/15/31...	03/01/2021	Paydown.....		31,116	31,116	29,743	30,618		498		498		31,116		0	0	343	01/15/2031	1.A	
3133TU VD 7	FHLMC FHLMC_2357	6.500% 09/15/31...	03/01/2021	Paydown.....		4,844	4,844	4,721	4,789		55		55		4,844		0	0	56	09/15/2031	1.A	
3133TU YS 1	FHLMC FHLMC_23-53	6.000% 09/15/31...	03/01/2021	Paydown.....		19,005	19,005	17,306	18,467		538		538		19,005		0	0	153	09/15/2031	1.A	
	FEDERAL HOME LOAN MORTGAGE																					
3133TV 6U 5	COR FHLMC_235		03/01/2021	Paydown.....		7,382	7,382	7,095	7,260		122		122		7,382		0	0	63	09/15/2031	1.A	
3133TV R5 7	FHLMC FHLMC_2436	6.000% 04/15/32...	03/01/2021	Paydown.....		484	484	484	484				0		484		0	0	5	04/15/2032	1.A	
31358P PL 5	FNMA FNMA_G92-48	7.500% 08/25/22...	03/01/2021	Paydown.....		1,629	1,629	1,712	1,648		(19)		(19)		1,629		0	0	19	08/25/2022	1.A	
31359H WH 3	FNMA FNMA_94-79	7.000% 04/25/24...	03/01/2021	Paydown.....		4,863	4,863	4,993	4,887		(24)		(24)		4,863		0	0	56	04/25/2024	1.A	
31359S E7 1	FNMA FNMA_01-12	7.000% 05/25/31.....	03/01/2021	Paydown.....		37,739	37,739	36,973	37,332		407		407		37,739		0	0	348	05/25/2031	1.A	
31359S Z8 6	FNMA FNMA_01-26	6.000% 06/25/31.....	03/01/2021	Paydown.....		11,416	11,416	10,513	11,004		411		411		11,416		0	0	100	06/25/2031	1.A	
	FEDERAL NATIONAL MORTGAGE ASSO																					
31368H KV 4	POOL # 19		03/01/2021	Paydown.....		599	599	624	615		(15)		(15)		599		0	0	6	09/01/2030	1.A	
	FEDERAL NATIONAL MORTGAGE ASSO																					
31368H M2 6	POOL # 19		03/01/2021	Paydown.....		13,347	13,347	12,770	12,844		503		503		13,347		0	0	109	11/01/2036	1.A	
	FNMA AGENCY CMO 13-1																					
3136AB YU 1	02/25/43	3.000%	03/01/2021	Paydown.....		1,254,453	1,254,453	1,219,946	1,237,877		16,576		16,576		1,254,453		0	0	6,298	02/25/2043	1.A	
	FNMA_19-M8A SENIOR CMBS 8A-APT																					
3136B4 TS 7	3.741%		03/01/2021	Paydown.....		32,008	32,008	35,864	35,509		(3,501)		(3,501)		32,008		0	0	209	04/25/2034	1.A	
	FEDERAL NATIONAL MORTGAGE ASSO																					
31371G 5D 8	FNMA 30Y		03/01/2021	Paydown.....		237	237	234	235		2		2		237		0	0	2	08/01/2028	1.A	
	FEDERAL NATIONAL MORTGAGE ASSO																					
31371H BK 3	FNMA 30YR		03/01/2021	Paydown.....		639	639	629	632		7		7		639		0	0	6	10/01/2028	1.A	
	FEDERAL NATIONAL MORTGAGE ASSO																					
31371H K2 3	FNMA 30Y		03/01/2021	Paydown.....		168	168	169	169				0		168		0	0	2	02/01/2029	1.A	
	FEDERAL NATIONAL MORTGAGE ASSO																					
31371H YB 8	FNMA 30YR		03/01/2021	Paydown.....		9	9	9	9				0		9		0	0		10/01/2029	1.A	
	FEDERAL NATIONAL MORTGAGE ASSO																					
31371J BE 3	FNMA 30Y		03/01/2021	Paydown.....		11	11	12	12				0		11		0	0		02/01/2030	1.A	
	FEDERAL NATIONAL MORTGAGE ASSO																					
31371J FY 5	FNMA 30Y		03/01/2021	Paydown.....		27	27	28	27		(1)		(1)		27		0	0		04/01/2030	1.A	
	FEDERAL NATIONAL MORTGAGE ASSO																					
31371J NN 0	FNMA 30Y		03/01/2021	Paydown.....		62	62	65	64		(2)		(2)		62		0	0	1	08/01/2030	1.A	
	FEDERAL NATIONAL MORTGAGE ASSO																					
31371J PV 0	FNMA 30Y		03/01/2021	Paydown.....		15	16	16	16				0		15		0	0		09/01/2030	1.A	
	FEDERAL NATIONAL MORTGAGE ASSO																					
31371J SC 9	FNMA 30Y		03/01/2021	Paydown.....		8	8	8	8				0		8		0	0		11/01/2030	1.A	
	FEDERAL NATIONAL MORTGAGE ASSO																					
31371J UH 5	FNMA 30Y		03/01/2021	Paydown.....		24	24	25	25		(1)		(1)		24		0	0		01/01/2031	1.A	

QE05.11

SCHEDULE D - PART 4

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

QE05.12

1	2	3	4	5	6	7	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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
31371K FP 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....3	.....3	.....3	.....3	.....3	.....	.....	.....	.....0	.....	.....3	.....	.....0	.....0	.....	10/01/2031.	1.A
31371K GP 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....1,532	.....1,532	.....1,561	.....1,549	.....1,549	.....	.....(18)	.....	.....(18)	.....	.....1,532	.....	.....0	.....0	.....17	11/01/2031.	1.A
31371K LU 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....121	.....121	.....121	.....121	.....121	.....	.....	.....	.....0	.....	.....121	.....	.....0	.....0	.....1	03/01/2032.	1.A
31371K RC 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....9	.....9	.....10	.....10	.....10	.....	.....	.....	.....0	.....	.....9	.....	.....0	.....0	.....	06/01/2032.	1.A
31371K SD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....25	.....25	.....26	.....25	.....25	.....	.....(1)	.....	.....(1)	.....	.....25	.....	.....0	.....0	.....	07/01/2032.	1.A
31371K W8 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....23	.....23	.....24	.....24	.....24	.....	.....(1)	.....	.....(1)	.....	.....23	.....	.....0	.....0	.....	11/01/2032.	1.A
31371L HK 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....1,220	.....1,220	.....1,159	.....1,173	.....1,173	.....	.....47	.....	.....47	.....	.....1,220	.....	.....0	.....0	.....11	12/01/2033.	1.A
31371M 4P 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....665	.....665	.....655	.....656	.....656	.....	.....9	.....	.....9	.....	.....665	.....	.....0	.....0	.....6	12/01/2036.	1.A
31371N AN 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....781	.....781	.....772	.....773	.....773	.....	.....9	.....	.....9	.....	.....781	.....	.....0	.....0	.....6	02/01/2037.	1.A
31371N CJ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # 25	..	03/01/2021.	Paydown.....	.....2,354	.....2,354	.....2,334	.....2,335	.....2,335	.....	.....19	.....	.....19	.....	.....2,354	.....	.....0	.....0	.....19	04/01/2037.	1.A
31371N CY 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....20,915	.....20,915	.....20,590	.....20,616	.....20,616	.....	.....298	.....	.....298	.....	.....20,915	.....	.....0	.....0	.....264	04/01/2037.	1.A
31371N P5 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....1,694	.....1,694	.....1,701	.....1,700	.....1,700	.....	.....(6)	.....	.....(6)	.....	.....1,694	.....	.....0	.....0	.....17	01/01/2038.	1.A
31371N SX 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....11,212	.....11,212	.....11,261	.....11,253	.....11,253	.....	.....(41)	.....	.....(41)	.....	.....11,212	.....	.....0	.....0	.....112	03/01/2038.	1.A
31373D G6 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....382	.....382	.....388	.....383	.....383	.....	.....(1)	.....	.....(1)	.....	.....382	.....	.....0	.....0	.....5	10/01/2024.	1.A
31374L JP 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....133	.....133	.....132	.....132	.....132	.....	.....1	.....	.....1	.....	.....133	.....	.....0	.....0	.....2	08/01/2025.	1.A
31374P Q9 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....52	.....52	.....52	.....52	.....52	.....	.....	.....	.....0	.....	.....52	.....	.....0	.....0	.....1	08/01/2025.	1.A
31374S FT 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....689	.....689	.....682	.....684	.....684	.....	.....5	.....	.....5	.....	.....689	.....	.....0	.....0	.....6	09/01/2025.	1.A
31374W VH 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	01/01/2021.	Paydown.....	.....41	.....41	.....40	.....40	.....40	.....	.....	.....	.....0	.....	.....41	.....	.....0	.....0	.....	10/01/2025.	1.A
31378D RA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....51	.....51	.....52	.....51	.....51	.....	.....	.....	.....0	.....	.....51	.....	.....0	.....0	.....1	08/01/2027.	1.A
31378K YM 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....29	.....29	.....30	.....30	.....30	.....	.....	.....	.....0	.....	.....29	.....	.....0	.....0	.....	10/01/2027.	1.A

SCHEDULE D - PART 4

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

QE05.13

1	2	3	4	5	6	7	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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
31378Q DA 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....11,799	.....11,799	.....12,022	.....11,898	.....	.....(99)	.....	.....(99)	.....	.....11,799	.....	.....	.....0	.....75	01/01/2028.	1.A
31379C RX 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....940	.....940	.....933	.....934	.....	.....5	.....	.....5	.....	.....940	.....	.....	.....0	.....10	02/01/2028.	1.A
31379F J9 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....671	.....671	.....663	.....665	.....	.....6	.....	.....6	.....	.....671	.....	.....	.....0	.....7	03/01/2028.	1.A
31379F K2 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....2,565	.....2,565	.....2,550	.....2,552	.....	.....14	.....	.....14	.....	.....2,565	.....	.....	.....0	.....28	04/01/2028.	1.A
31379K RZ 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....14	.....14	.....14	.....14	.....	.....	.....	.....0	.....	.....14	.....	.....	.....0	.....	04/01/2028.	1.A
31379N 3F 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....1,115	.....1,115	.....1,099	.....1,103	.....	.....12	.....	.....12	.....	.....1,115	.....	.....	.....0	.....12	04/01/2028.	1.A
3137G0 AD 1	STRUCTURED AGENCY CREDIT RISK STACR_13-D	..	03/25/2021.	Paydown.....	.....	.....302,407	.....302,407	.....315,658	.....310,661	.....	.....(8,254)	.....	.....(8,254)	.....	.....302,407	.....	.....	.....0	.....1,619	11/25/2023.	1.D
3137G0 AM 1	FHLMC_2018-DNA1 RMBS_14-DN1 M3 4.609%	..	03/25/2021.	Paydown.....	.....	.....1,003,564	.....1,003,564	.....1,066,800	.....1,033,471	.....	.....(29,907)	.....	.....(29,907)	.....	.....1,003,564	.....	.....	.....0	.....7,895	02/25/2024.	1.A
3137G0 KQ 1	STRUCTURED AGENCY CREDIT RISK RMBS DNA3-M3	..	03/25/2021.	Paydown.....	.....	.....3,815	.....3,815	.....3,984	.....	.....	.....(169)	.....	.....(169)	.....	.....3,815	.....	.....	.....0	.....31	12/25/2028.	1.D
3137G0 KX 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA3-	..	03/25/2021.	Paydown.....	.....	.....146,568	.....146,568	.....147,184	.....146,528	.....	.....40	.....	.....40	.....	.....146,568	.....	.....	.....0	.....347	03/25/2029.	1.D
3137G0 LJ 6	STRUCTURED AGENCY CREDIT RISK RMBS DNA4-	..	03/25/2021.	Paydown.....	.....	.....10,958	.....10,958	.....11,362	.....	.....	.....(404)	.....	.....(404)	.....	.....10,958	.....	.....	.....0	.....69	03/25/2029.	1.A
3137G0 MD 8	STRUCTURED AGENCY CREDIT RISK MEZZANIN W	..	03/25/2021.	Paydown.....	.....	.....19,013	.....19,013	.....19,193	.....19,170	.....	.....(157)	.....	.....(157)	.....	.....19,013	.....	.....	.....0	.....102	07/25/2029.	1.D
3137G0 NL 9	STRUCTURED AGENCY CREDIT RISK RMBS HQA1-	..	03/25/2021.	Paydown.....	.....	.....208,637	.....208,637	.....208,246	.....207,954	.....	.....683	.....	.....683	.....	.....208,637	.....	.....	.....0	.....394	08/25/2029.	1.D
3137G0 NW 5	FREDDIE MAC - STACR WHOLE CMO DNA2-M1	..	03/25/2021.	Paydown.....	.....	.....71,468	.....71,468	.....71,838	.....71,480	.....	.....(12)	.....	.....(12)	.....	.....71,468	.....	.....	.....0	.....152	10/25/2029.	1.D
3137G0 QC 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA2-	..	03/25/2021.	Paydown.....	.....	.....228,909	.....228,909	.....228,480	.....228,408	.....	.....501	.....	.....501	.....	.....228,909	.....	.....	.....0	.....433	12/25/2029.	1.D
3137GA MD 6	FHLMC FHLMC_3736 4.000% 10/15/40...	..	03/01/2021.	Paydown.....	.....	.....6,746,585	.....6,746,585	.....5,887,627	.....6,486,582	.....	.....260,003	.....	.....260,003	.....	.....6,746,585	.....	.....	.....0	.....45,892	10/15/2040.	1.A
31383M G4 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....276	.....276	.....271	.....272	.....	.....4	.....	.....4	.....	.....276	.....	.....	.....0	.....3	07/01/2029.	1.A
31383S A2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....	.....465	.....465	.....483	.....476	.....	.....(10)	.....	.....(10)	.....	.....465	.....	.....	.....0	.....6	08/01/2029.	1.A
31383U L6 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....89	.....89	.....93	.....91	.....	.....(2)	.....	.....(2)	.....	.....89	.....	.....	.....0	.....1	09/01/2029.	1.A
31384D G3 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....24	.....24	.....25	.....25	.....	.....(1)	.....	.....(1)	.....	.....24	.....	.....	.....0	.....	11/01/2029.	1.A
31384D JF 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....25	.....25	.....26	.....26	.....	.....(1)	.....	.....(1)	.....	.....25	.....	.....	.....0	.....	11/01/2029.	1.A
31384H 2N 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....26	.....26	.....27	.....27	.....	.....(1)	.....	.....(1)	.....	.....26	.....	.....	.....0	.....	01/01/2030.	1.A

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 re 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, NAIC Designation Modifier and SVO Admini- strative Symbol
31384M HV 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....24	.....24	.....25	.....24	.....	.....(1)	.....	.....(1)	.....	.....24	.....	.....0	.....	.....	01/01/2030.	1.A
31384Q QU 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....40	.....40	.....42	.....41	.....	.....(1)	.....	.....(1)	.....	.....40	.....	.....0	.....	.....	03/01/2030.	1.A
31384S E2 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....37	.....37	.....39	.....38	.....	.....(1)	.....	.....(1)	.....	.....37	.....	.....0	.....	.....	02/01/2030.	1.A
31384V 4T 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....6	.....6	.....7	.....7	.....	.....	.....	.....0	.....	.....6	.....	.....0	.....	.....	09/01/2030.	1.A
31384V L7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....1,780	.....1,780	.....1,853	.....1,824	.....	.....(44)	.....	.....(44)	.....	.....1,780	.....	.....0	.....	.....20	12/01/2029.	1.A
31384V NK 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....556	.....556	.....579	.....570	.....	.....(14)	.....	.....(14)	.....	.....556	.....	.....0	.....	.....7	01/01/2030.	1.A
31384V UY 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....1,587	.....1,587	.....1,653	.....1,627	.....	.....(39)	.....	.....(39)	.....	.....1,587	.....	.....0	.....	.....20	05/01/2030.	1.A
31384V YW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....118	.....118	.....123	.....121	.....	.....(3)	.....	.....(3)	.....	.....118	.....	.....0	.....	.....1	08/01/2030.	1.A
31384W G3 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y	..	03/01/2021.	Paydown.....	.....	.....663	.....663	.....755	.....669	.....	.....(6)	.....	.....(6)	.....	.....663	.....	.....0	.....	.....7	03/01/2021.	1.A
31384W NM 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # 53	..	03/01/2021.	Paydown.....	.....	.....119	.....119	.....124	.....123	.....	.....(3)	.....	.....(3)	.....	.....119	.....	.....0	.....	.....2	06/01/2031.	1.A
31384X SV 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....88	.....88	.....91	.....90	.....	.....(2)	.....	.....(2)	.....	.....88	.....	.....0	.....	.....1	04/01/2030.	1.A
31385C 2R 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....309	.....309	.....315	.....313	.....	.....(4)	.....	.....(4)	.....	.....309	.....	.....0	.....	.....3	11/01/2030.	1.A
31385D 5D 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....348	.....348	.....363	.....357	.....	.....(9)	.....	.....(9)	.....	.....348	.....	.....0	.....	.....4	07/01/2030.	1.A
31385E BJ 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....5	.....5	.....5	.....5	.....	.....	.....	.....0	.....	.....5	.....	.....0	.....	.....	06/01/2030.	1.A
31385E EK 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....145	.....145	.....151	.....148	.....	.....(4)	.....	.....(4)	.....	.....145	.....	.....0	.....	.....2	06/01/2030.	1.A
31385F V6 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....111	.....111	.....115	.....114	.....	.....(3)	.....	.....(3)	.....	.....111	.....	.....0	.....	.....1	06/01/2030.	1.A
31385J DM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....174	.....174	.....181	.....178	.....	.....(5)	.....	.....(5)	.....	.....174	.....	.....0	.....	.....2	05/01/2032.	1.A
31385N 7B 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # 54	..	03/01/2021.	Paydown.....	.....	.....262	.....262	.....273	.....269	.....	.....(7)	.....	.....(7)	.....	.....262	.....	.....0	.....	.....3	10/01/2030.	1.A
31385N ED 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....43	.....43	.....45	.....44	.....	.....(1)	.....	.....(1)	.....	.....43	.....	.....0	.....	.....1	08/01/2030.	1.A
31385N ZA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....61	.....61	.....64	.....63	.....	.....(2)	.....	.....(2)	.....	.....61	.....	.....0	.....	.....1	08/01/2030.	1.A

QE05.14

SCHEDULE D - PART 4

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

QE05.15

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
31385T F4 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....16	.....16	.....17	.....17	.....	.....	.....	.....0	.....	.....16	.....	.....0	.....0	.....	10/01/2030.	1.A
31385T ZP 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....259	.....259	.....270	.....266	.....	.....(7)	.....	.....(7)	.....	.....259	.....	.....0	.....0	.....3	09/01/2030.	1.A
31385U QN 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....64	.....64	.....67	.....66	.....	.....(2)	.....	.....(2)	.....	.....64	.....	.....0	.....0	.....1	09/01/2030.	1.A
31385V 6G 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....8	.....8	.....8	.....8	.....	.....	.....	.....0	.....	.....8	.....	.....0	.....0	.....	10/01/2030.	1.A
31386B P6 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....15	.....15	.....16	.....15	.....	.....	.....	.....0	.....	.....15	.....	.....0	.....0	.....	11/01/2030.	1.A
31386B PC 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....58	.....58	.....60	.....59	.....	.....(2)	.....	.....(2)	.....	.....58	.....	.....0	.....0	.....1	11/01/2030.	1.A
31386C KC 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....8	.....8	.....8	.....8	.....	.....	.....	.....0	.....	.....8	.....	.....0	.....0	.....	11/01/2030.	1.A
31386C KK 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....50	.....50	.....53	.....52	.....	.....(1)	.....	.....(1)	.....	.....50	.....	.....0	.....0	.....1	11/01/2030.	1.A
31386D TN 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 56	..	03/01/2021.	Paydown.....	.....	.....1	.....1	.....1	.....1	.....	.....	.....	.....0	.....	.....1	.....	.....0	.....0	.....	12/01/2030.	1.A
31386D U9 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....24	.....24	.....25	.....25	.....	.....(1)	.....	.....(1)	.....	.....24	.....	.....0	.....0	.....	11/01/2030.	1.A
31386F BK 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....2	.....2	.....2	.....2	.....	.....	.....	.....0	.....	.....2	.....	.....0	.....0	.....	12/01/2030.	1.A
31386F H7 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....6	.....6	.....6	.....6	.....	.....	.....	.....0	.....	.....6	.....	.....0	.....0	.....	12/01/2030.	1.A
31386H 4A 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....113	.....113	.....118	.....117	.....	.....(4)	.....	.....(4)	.....	.....113	.....	.....0	.....0	.....2	11/01/2030.	1.A
31386L 6V 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....21	.....21	.....22	.....21	.....	.....(1)	.....	.....(1)	.....	.....21	.....	.....0	.....0	.....	12/01/2030.	1.A
31386Q FM 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#5699	..	03/01/2021.	Paydown.....	.....	.....12	.....12	.....12	.....12	.....	.....	.....	.....0	.....	.....12	.....	.....0	.....0	.....	03/01/2031.	1.A
31386S MC 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....12	.....12	.....13	.....13	.....	.....	.....	.....0	.....	.....12	.....	.....0	.....0	.....	07/01/2031.	1.A
31386W RK 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....19	.....19	.....20	.....19	.....	.....(1)	.....	.....(1)	.....	.....19	.....	.....0	.....0	.....	11/01/2030.	1.A
31387E FB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....1,155	.....1,155	.....1,202	.....1,186	.....	.....(31)	.....	.....(31)	.....	.....1,155	.....	.....0	.....0	.....8	07/01/2031.	1.A
31387J EL 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....86	.....86	.....87	.....87	.....	.....	.....	.....0	.....	.....86	.....	.....0	.....0	.....1	05/01/2031.	1.A
31387Q NR 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....36	.....36	.....38	.....37	.....	.....(1)	.....	.....(1)	.....	.....36	.....	.....0	.....0	.....	07/01/2031.	1.A
31387R BJ 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....38	.....38	.....39	.....39	.....	.....(1)	.....	.....(1)	.....	.....38	.....	.....0	.....0	.....1	08/01/2031.	1.A

SCHEDULE D - PART 4

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

QE05.16

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
31387V S7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....18	.....18	.....18	.....18	.....	.....(1)	.....	.....(1)	.....	.....18	.....	.....0	.....0	.....	05/01/2031.	1.A
31387W 2L 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....992	.....992	.....1,015	.....1,006	.....	.....(15)	.....	.....(15)	.....	.....992	.....	.....0	.....0	.....11	09/01/2031.	1.A
31387W 2P 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....765	.....765	.....779	.....774	.....	.....(9)	.....	.....(9)	.....	.....765	.....	.....0	.....0	.....8	10/01/2031.	1.A
31387X RW 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....60	.....60	.....62	.....62	.....	.....(2)	.....	.....(2)	.....	.....60	.....	.....0	.....0	.....1	09/01/2031.	1.A
31388N C3 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....22	.....22	.....23	.....22	.....	.....(1)	.....	.....(1)	.....	.....22	.....	.....0	.....0	.....	10/01/2031.	1.A
31389A CM 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....13	.....13	.....14	.....14	.....	.....	.....	.....0	.....	.....13	.....	.....0	.....0	.....	01/01/2032.	1.A
31389Q PB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....77	.....77	.....80	.....79	.....	.....(2)	.....	.....(2)	.....	.....77	.....	.....0	.....0	.....1	03/01/2032.	1.A
31389Y VK 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....4	.....4	.....4	.....4	.....	.....	.....	.....0	.....	.....4	.....	.....0	.....0	.....	03/01/2032.	1.A
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....550,951	.....550,951	.....559,043	.....558,114	.....	.....(7,163)	.....	.....(7,163)	.....	.....550,951	.....	.....0	.....0	.....4,083	01/01/2041.	1.A
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y	..	03/01/2021.	Paydown.....	.....	.....305,355	.....305,355	.....320,861	.....314,319	.....	.....(8,964)	.....	.....(8,964)	.....	.....305,355	.....	.....0	.....0	.....1,717	01/01/2026.	1.A
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ	..	03/01/2021.	Paydown.....	.....	.....1,112,446	.....1,112,446	.....1,149,818	.....1,146,754	.....	.....(34,308)	.....	.....(34,308)	.....	.....1,112,446	.....	.....0	.....0	.....7,459	12/01/2041.	1.A
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....	.....674,592	.....674,592	.....698,097	.....696,455	.....	.....(21,863)	.....	.....(21,863)	.....	.....674,592	.....	.....0	.....0	.....3,262	11/01/2042.	1.A
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....	.....239,675	.....239,675	.....250,385	.....249,631	.....	.....(9,956)	.....	.....(9,956)	.....	.....239,675	.....	.....0	.....0	.....1,112	12/01/2042.	1.A
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AL	..	03/01/2021.	Paydown.....	.....	.....823,664	.....823,664	.....845,027	.....843,130	.....	.....(19,467)	.....	.....(19,467)	.....	.....823,664	.....	.....0	.....0	.....4,452	06/01/2042.	1.A
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6MO	..	03/30/2021.	AMHERST PIERPONT SECUI.....	.....	.....542,294	.....510,094	.....530,737	.....553,298	.....	.....(121)	.....	.....(121)	.....	.....553,178	.....	.....(10,884)	.....(10,884)	.....4,000	02/01/2042.	1.A
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6MO	..	03/01/2021.	Paydown.....	.....	.....27,384	.....27,384	.....28,492	.....29,704	.....	.....(2,319)	.....	.....(2,319)	.....	.....27,384	.....	.....0	.....0	.....96	02/01/2042.	1.A
3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....	.....654,285	.....654,285	.....683,319	.....681,476	.....	.....(27,191)	.....	.....(27,191)	.....	.....654,285	.....	.....0	.....0	.....3,262	05/01/2044.	1.A
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....	.....957,210	.....957,210	.....991,760	.....990,092	.....	.....(32,882)	.....	.....(32,882)	.....	.....957,210	.....	.....0	.....0	.....5,068	11/01/2045.	1.A
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....	.....2,952,861	.....2,952,861	.....3,119,755	.....3,112,907	.....	.....(160,046)	.....	.....(160,046)	.....	.....2,952,861	.....	.....0	.....0	.....18,333	11/01/2045.	1.A
3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....	.....481,448	.....481,448	.....482,576	.....482,476	.....	.....(1,028)	.....	.....(1,028)	.....	.....481,448	.....	.....0	.....0	.....2,377	10/01/2043.	1.A
3138ER 2D 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#AL97	..	03/01/2021.	Paydown.....	.....	.....874,478	.....874,478	.....894,359	.....893,898	.....	.....(19,420)	.....	.....(19,420)	.....	.....874,478	.....	.....0	.....0	.....5,827	02/01/2047.	1.A

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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
3138ER CX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		948,923	948,923	949,739	949,614		(691)		(691)		948,923		0	4,665	09/01/2046.	1.A	
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		357,402	357,402	377,003	376,291		(18,889)		(18,889)		357,402		0	2,728	10/01/2046.	1.A	
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		203,693	203,693	203,024	203,038		655		655		203,693		0	649	10/01/2046.	1.A	
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO	..	03/01/2021.	Paydown.....		207,157	207,157	216,414	215,755		(8,598)		(8,598)		207,157		0	1,353	06/01/2042.	1.A	
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO	..	03/01/2021.	Paydown.....		184,292	184,292	190,512	190,104		(5,812)		(5,812)		184,292		0	1,060	06/01/2042.	1.A	
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR	..	03/01/2021.	Paydown.....		142,745	142,745	146,849	145,285		(2,540)		(2,540)		142,745		0	662	10/01/2027.	1.A	
3138M8 WQ 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		171,165	171,165	177,905	177,410		(6,245)		(6,245)		171,165		0	1,122	09/01/2042.	1.A	
3138NJ BM 9	FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS	..	03/01/2021.	Paydown.....		12,466	12,466	14,654	14,445		(1,979)		(1,979)		12,466		0	88	11/01/2033.	1.A	
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		473,435	473,435	494,592	493,277		(19,842)		(19,842)		473,435		0	2,342	01/01/2043.	1.A	
3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	03/01/2021.	Paydown.....		270,291	270,291	274,092	273,830		(3,539)		(3,539)		270,291		0	1,267	08/01/2043.	1.A	
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		77,942	77,942	80,768	80,602		(2,660)		(2,660)		77,942		0	417	07/01/2044.	1.A	
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		877,513	877,513	909,670	908,272		(30,760)		(30,760)		877,513		0	4,735	02/01/2045.	1.A	
3138WE 3W 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	03/01/2021.	Paydown.....		514,349	514,349	532,592	531,607		(17,258)		(17,258)		514,349		0	3,021	07/01/2045.	1.A	
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	03/01/2021.	Paydown.....		269,811	269,811	280,182	279,628		(9,818)		(9,818)		269,811		0	1,551	04/01/2045.	1.A	
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		271,631	271,631	281,585	281,118		(9,487)		(9,487)		271,631		0	1,607	04/01/2045.	1.A	
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR	..	03/01/2021.	Paydown.....		248,279	248,279	258,714	256,341		(8,062)		(8,062)		248,279		0	1,466	05/01/2030.	1.A	
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	03/01/2021.	Paydown.....		224,920	224,920	232,898	232,465		(7,545)		(7,545)		224,920		0	1,309	06/01/2045.	1.A	
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		1,800,040	1,800,040	1,874,292	1,870,834		(70,794)		(70,794)		1,800,040		0	9,785	11/01/2045.	1.A	
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		346,919	346,919	354,318	353,988		(7,069)		(7,069)		346,919		0	2,047	07/01/2045.	1.A	
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		1,882,725	1,882,725	1,972,400	1,969,020		(86,295)		(86,295)		1,882,725		0	10,358	05/01/2046.	1.A	
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		1,638,198	1,638,198	1,683,248	1,681,318		(43,121)		(43,121)		1,638,198		0	7,297	05/01/2046.	1.A	

QE05.17

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, NAIC Designation Modifier and SVO Admini- strative Symbol
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		1,282,075	1,282,075	1,331,355	1,328,226		(46,151)		(46,151)		1,282,075		0	0	6,073	12/01/2045.	1.A
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		1,803,390	1,803,390	1,892,150	1,888,073		(84,683)		(84,683)		1,803,390		0	0	9,918	02/01/2046.	1.A
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		1,126,022	1,126,022	1,153,645	1,152,198		(26,175)		(26,175)		1,126,022		0	0	5,294	06/01/2046.	1.A
3138WH V8 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	03/01/2021.	Paydown.....		64,177	64,177	64,462	64,448		(271)		(271)		64,177		0	0	288	08/01/2046.	1.A
3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS	..	03/01/2021.	Paydown.....		616,084	616,084	647,081	646,030		(29,945)		(29,945)		616,084		0	0	3,993	03/01/2047.	1.A
3138WJ GP 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	03/01/2021.	Paydown.....		605,212	605,212	606,204	606,126		(915)		(915)		605,212		0	0	2,960	11/01/2046.	1.A
3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		1,194,447	1,194,447	1,225,008	1,223,990		(29,543)		(29,543)		1,194,447		0	0	7,816	12/01/2046.	1.A
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS98	..	03/01/2021.	Paydown.....		460,874	460,874	473,116	471,604		(10,730)		(10,730)		460,874		0	0	2,093	06/01/2032.	1.A
3138WK QV 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS94	..	03/01/2021.	Paydown.....		1,399,816	1,399,816	1,433,062	1,432,116		(32,300)		(32,300)		1,399,816		0	0	9,059	04/01/2047.	1.A
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AT	..	03/01/2021.	Paydown.....		1,668,274	1,668,274	1,680,822	1,679,790		(11,516)		(11,516)		1,668,274		0	0	7,795	05/01/2043.	1.A
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		228,123	228,123	231,937	231,580		(3,457)		(3,457)		228,123		0	0	699	06/01/2043.	1.A
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		73,269	73,269	75,925	75,734		(2,465)		(2,465)		73,269		0	0	432	08/01/2043.	1.A
3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AU	..	03/01/2021.	Paydown.....		489,975	489,975	490,664	490,568		(593)		(593)		489,975		0	0	2,313	09/01/2043.	1.A
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12	..	03/30/2021.	J.P. MORGAN SECURITIES INC...		566,545	541,744	557,509	541,744				0		541,744		24,802	24,802	5,312	07/01/2044.	1.A
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12	..	03/01/2021.	Paydown.....		169,863	169,863	174,806	169,863				0		169,863		0	0	686	07/01/2044.	1.A
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR	..	03/01/2021.	Paydown.....		82,941	82,941	85,892	85,154		(2,214)		(2,214)		82,941		0	0	348	05/01/2029.	1.A
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		5,303,501	5,303,501	5,504,040	5,492,049		(188,548)		(188,548)		5,303,501		0	0	29,527	02/01/2042.	1.A
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		47,550	47,550	48,085	48,047		(497)		(497)		47,550		0	0	232	05/01/2045.	1.A
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		344,602	344,602	355,519	354,861		(10,259)		(10,259)		344,602		0	0	2,553	06/01/2045.	1.A
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		21,746	21,746	21,838	21,833		(87)		(87)		21,746		0	0	108	08/01/2045.	1.A

QE05.18

SCHEDULE D - PART 4

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

QE05.19

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
31390D	AJ 3 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....11	.....11	.....12	.....12	.....	.....	.....	.....0	.....	.....11	.....	.....0	.....	.....	05/01/2032.	1.A
31390P	MS 3 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....97	.....97	.....101	.....100	.....	.....(3)	.....	.....(3)	.....	.....97	.....	.....0	.....	.....1	08/01/2032.	1.A
31390R	NA 7 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....84	.....84	.....87	.....86	.....	.....(2)	.....	.....(2)	.....	.....84	.....	.....0	.....	.....1	08/01/2032.	1.A
31390W	UC 4 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....32,819	.....32,819	.....31,178	.....31,582	.....	.....1,238	.....	.....1,238	.....	.....32,819	.....	.....0	.....	.....124	10/01/2033.	1.A
31391B	QX 8 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....882	.....882	.....918	.....907	.....	.....(25)	.....	.....(25)	.....	.....882	.....	.....0	.....	.....11	09/01/2032.	1.A
31391H	U2 8 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....204	.....204	.....206	.....205	.....	.....(1)	.....	.....(1)	.....	.....204	.....	.....0	.....	.....2	10/01/2032.	1.A
313921	B5 6 FNMA FNMA_01-59-Z 7.000% 11/25/31...	..	03/01/2021.	Paydown.....	.....	.....7,002	.....7,002	.....6,978	.....6,978	.....	.....24	.....	.....24	.....	.....7,002	.....	.....0	.....	.....82	11/25/2031.	1.A
313921	S4 1 FNMA FNMA_01-61 6.000% 11/25/31.....	..	03/01/2021.	Paydown.....	.....	.....90,903	.....90,903	.....82,193	.....88,316	.....	.....2,588	.....	.....2,588	.....	.....90,903	.....	.....0	.....	.....991	11/25/2031.	1.A
31392B	PT 7 FNMA FNMA_01-81 6.500% 01/25/32.....	..	03/01/2021.	Paydown.....	.....	.....7,771	.....7,771	.....7,774	.....7,771	.....	.....	.....	.....0	.....	.....7,771	.....	.....0	.....	.....91	01/25/2032.	1.A
31392D	RM 6 FNMA GRANTOR TR AGENCY CMO 02- 41 Z 6.0	..	03/01/2021.	Paydown.....	.....	.....10,806	.....10,806	.....9,731	.....10,418	.....	.....388	.....	.....388	.....	.....10,806	.....	.....0	.....	.....105	07/25/2032.	1.A
31392G	FP 5 FNMA FNMA_02-T18 6.500% 08/25/42.....	..	03/01/2021.	Paydown.....	.....	.....109,330	.....109,330	.....115,138	.....115,114	.....	.....(5,784)	.....	.....(5,784)	.....	.....109,330	.....	.....0	.....	.....1,189	08/25/2042.	1.A
31392J	JU 4 FNMA FNMA_03-19 5.000% 03/25/33.....	..	03/01/2021.	Paydown.....	.....	.....224,424	.....224,424	.....250,588	.....246,228	.....	.....(21,804)	.....	.....(21,804)	.....	.....224,424	.....	.....0	.....	.....2,181	03/25/2033.	1.A
31392K	AA 4 FHLMC FHLMC_2454 6.500% 05/15/32.....	..	03/01/2021.	Paydown.....	.....	.....136,057	.....136,057	.....137,098	.....136,275	.....	.....(218)	.....	.....(218)	.....	.....136,057	.....	.....0	.....	.....1,709	05/15/2032.	1.A
31392R	E3 1 FHLMC FHLMC_2469 6.000% 07/15/32.....	..	03/01/2021.	Paydown.....	.....	.....33,809	.....33,809	.....30,564	.....32,745	.....	.....1,064	.....	.....1,064	.....	.....33,809	.....	.....0	.....	.....380	07/15/2032.	1.A
31392W	7B 0 FHLMC CMO AGENCY CMO_T-51 1A 6.500% 09	..	03/01/2021.	Paydown.....	.....	.....41,678	.....41,678	.....48,271	.....47,383	.....	.....(5,706)	.....	.....(5,706)	.....	.....41,678	.....	.....0	.....	.....507	09/25/2043.	1.A
31392X	ZP 6 FHLMC FHLMC_2528 5.500% 11/15/32.....	..	03/01/2021.	Paydown.....	.....	.....62,406	.....62,406	.....69,807	.....68,487	.....	.....(6,082)	.....	.....(6,082)	.....	.....62,406	.....	.....0	.....	.....731	11/15/2032.	1.A
31393G	DM 3 FHLMC FHLMC_2545 5.500% 12/15/32.....	..	03/01/2021.	Paydown.....	.....	.....162,262	.....162,262	.....158,611	.....160,406	.....	.....1,856	.....	.....1,856	.....	.....162,262	.....	.....0	.....	.....1,415	12/15/2032.	1.A
31393L	NP 4 FHLMC_2564 FHLMC_2564 5.500% 02/15/33	..	03/01/2021.	Paydown.....	.....	.....22,392	.....22,392	.....21,923	.....22,113	.....	.....278	.....	.....278	.....	.....22,392	.....	.....0	.....	.....211	02/15/2033.	1.A
31393W	BD 0 FHLMC FHLMC_2640 5.000% 07/15/33.....	..	03/01/2021.	Paydown.....	.....	.....70,466	.....70,466	.....65,534	.....68,504	.....	.....1,963	.....	.....1,963	.....	.....70,466	.....	.....0	.....	.....548	07/15/2033.	1.A
31394B	AL 8 FNMA FNMA_04-86 4.500% 11/25/34.....	..	03/01/2021.	Paydown.....	.....	.....307,799	.....307,799	.....249,457	.....289,127	.....	.....18,672	.....	.....18,672	.....	.....307,799	.....	.....0	.....	.....2,241	11/25/2034.	1.A
31394C	SP 8 FNMA FNMA_05-18 5.000% 03/25/25.....	..	03/01/2021.	Paydown.....	.....	.....37,473	.....37,473	.....36,829	.....37,236	.....	.....236	.....	.....236	.....	.....37,473	.....	.....0	.....	.....319	03/25/2025.	1.A
31394D	E4 8 FNMA FNMA_05-53 5.500% 06/25/35.....	..	03/01/2021.	Paydown.....	.....	.....616,334	.....616,334	.....598,037	.....608,144	.....	.....8,191	.....	.....8,191	.....	.....616,334	.....	.....0	.....	.....4,960	06/25/2035.	1.A
31394H	R7 8 FHLMC CMO 2656 5.500% 08/15/33.....	..	03/01/2021.	Paydown.....	.....	.....65,833	.....65,833	.....65,792	.....65,792	.....	.....41	.....	.....41	.....	.....65,833	.....	.....0	.....	.....362	08/15/2033.	1.A
31394L	JJ 2 FHLMC FHLMC_2691 5.500% 09/15/33.....	..	03/01/2021.	Paydown.....	.....	.....487,358	.....487,358	.....460,890	.....478,363	.....	.....8,995	.....	.....8,995	.....	.....487,358	.....	.....0	.....	.....4,118	09/15/2033.	1.A
31394M	MV 9 FHLMC FHLMC_2716 5.500% 12/15/33.....	..	03/01/2021.	Paydown.....	.....	.....54,528	.....54,528	.....53,080	.....53,908	.....	.....620	.....	.....620	.....	.....54,528	.....	.....0	.....	.....394	12/15/2033.	1.A
31394R	TP 4 FHLMC FHLMC_2766 5.000% 03/15/34.....	..	03/01/2021.	Paydown.....	.....	.....354,950	.....354,950	.....324,647	.....343,645	.....	.....11,304	.....	.....11,304	.....	.....354,950	.....	.....0	.....	.....3,035	03/15/2034.	1.A
31394V	E8 9 FNMA FNMA_06-2 6.000% 02/25/36.....	..	03/01/2021.	Paydown.....	.....	.....267,079	.....267,079	.....270,600	.....267,681	.....	.....(603)	.....	.....(603)	.....	.....267,079	.....	.....0	.....	.....2,195	02/25/2036.	1.A
31394V	LV 0 FNR_05-123 FNMA_05-123 5.500% 01/25/36	..	03/01/2021.	Paydown.....	.....	.....328,459	.....328,459	.....318,529	.....324,007	.....	.....4,453	.....	.....4,453	.....	.....328,459	.....	.....0	.....	.....3,127	01/25/2036.	1.A
31395B	BS 1 FNMA FNMA_06-9 5.500% 03/25/36.....	..	03/01/2021.	Paydown.....	.....	.....571,214	.....571,214	.....558,407	.....565,354	.....	.....5,861	.....	.....5,861	.....	.....571,214	.....	.....0	.....	.....3,737	03/25/2036.	1.A
31395B	KD 4 FNMA FNMA_06-3 5.500% 03/25/36.....	..	03/01/2021.	Paydown.....	.....	.....98,070	.....98,070	.....109,493	.....108,500	.....	.....(10,430)	.....	.....(10,430)	.....	.....98,070	.....	.....0	.....	.....953	03/25/2036.	1.A
31395E	ZJ 9 FHLMC FHLMC_2835 5.500% 08/15/34.....	..	03/01/2021.	Paydown.....	.....	.....36,412	.....36,412	.....34,689	.....35,660	.....	.....753	.....	.....753	.....	.....36,412	.....	.....0	.....	.....305	08/15/2034.	1.A

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
											11	12	13	14	15								
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
31395G	JR	4	FHLMC FHLMC_2861 5.500% 09/15/34...	03/01/2021	Paydown			177,049	177,049	168,452	173,444		3,605		3,605		177,049			0	2,018	09/15/2034	1.A
31395N	FS	1	FNMA FNMA_06-45 5.500% 06/25/36.....	03/01/2021	Paydown			136,560	136,560	136,917	136,560		0		0		136,560			0	1,244	06/25/2036	1.A
31395P	PE	6	FHLMC FHLMC_29-48 5.500% 03/15/35...	03/01/2021	Paydown			346,661	346,661	336,600	342,341		4,320		4,320		346,661			0	2,815	03/15/2035	1.A
31395R	2E	7	FHLMC FHLMC_2949 5.500% 03/15/35...	03/01/2021	Paydown			312,013	312,013	303,640	308,489		3,524		3,524		312,013			0	3,015	03/15/2035	1.A
31395T	FM	1	FHLMC FHLMC_2961 5.500% 04/15/35...	03/01/2021	Paydown			230,477	230,477	223,914	227,933		2,544		2,544		230,477			0	2,065	04/15/2035	1.A
31395U	4N	8	FHLMC CMO_2972 WG 5.500% 05/15/35...	03/01/2021	Paydown			182,886	182,886	179,078	181,159		1,726		1,726		182,886			0	1,091	05/15/2035	1.A
31395U	A7	6	FHLMC FHLMC_2981 5.500% 05/15/35...	03/01/2021	Paydown			109,391	109,391	106,250	108,141		1,250		1,250		109,391			0	784	05/15/2035	1.A
31395U	K3	4	FHLMC CMO_2978 CN 5.500% 05/15/35...	03/01/2021	Paydown			630,866	630,866	641,965	649,123		(18,258)		(18,258)		630,866			0	5,022	05/15/2035	1.A
31395V	SN	0	FHLMC FHLMC_29-86 5.500% 06/15/35...	03/01/2021	Paydown			91,101	91,101	88,599	90,009		1,092		1,092		91,101			0	835	06/15/2035	1.A
31395W	W4	5	FHLMC FHLMC_3012 5.500% 08/15/35...	03/01/2021	Paydown			41,544	41,544	40,518	41,098		446		446		41,544			0	367	08/15/2035	1.A
31395X	N4	3	FHLMC MULTI-FAMILY HSG VRDN - FHLMC_3015	03/01/2021	Paydown			454,801	454,801	438,527	447,260		7,540		7,540		454,801			0	3,398	08/15/2035	1.A
31396C	3Y	4	FREDDIE MAC REFERENCE REMIC -T FHLMC_R00	03/01/2021	Paydown			990,713	990,713	944,580	972,774		17,939		17,939		990,713			0	8,809	10/15/2035	1.A
31396C	LG	3	FHLMC FHLMC_3054 5.500% 10/15/35...	03/01/2021	Paydown			241,998	241,998	235,475	239,364		2,634		2,634		241,998			0	2,187	10/15/2035	1.A
31396E	6B	7	FHLMC FHLMC_3044 5.500% 10/15/35...	03/01/2021	Paydown			295,269	295,269	286,526	292,332		2,937		2,937		295,269			0	2,649	10/15/2035	1.A
31396E	WR	3	FHLMC FHLMC_30-61 5.500% 11/15/35...	03/01/2021	Paydown			295,761	295,761	286,103	292,142		3,619		3,619		295,761			0	3,439	11/15/2035	1.A
31396E	Z5	8	FHLMC FHLMC_3062 5.500% 11/15/35...	03/01/2021	Paydown			319,441	319,441	308,236	315,880		3,561		3,561		319,441			0	2,933	11/15/2035	1.A
31396F	GZ	0	FHLMC CMO_3073 ME 5.500% 11/15/35...	03/01/2021	Paydown			359,823	359,823	348,986	355,843		3,980		3,980		359,823			0	2,688	11/15/2035	1.A
31396G	7E	5	FHLMC FHLMC_3094 5.500% 12/15/35...	03/01/2021	Paydown			138,786	138,786	133,625	136,660		2,126		2,126		138,786			0	1,224	12/15/2035	1.A
31396G	BL	4	FHLMC FHLMC_3087 5.500% 12/15/25...	03/01/2021	Paydown			97,273	97,273	94,610	96,499		774		774		97,273			0	825	12/15/2025	1.A
31396H	AL	3	FHLMC FHLMC_5 5.500% 02/15/36.....	03/01/2021	Paydown			818,060	818,060	772,016	802,273		15,787		15,787		818,060			0	6,813	02/15/2036	1.A
31396P	B2	6	FNMA_07-B1 CMO 07_14 QE 5.500% 03/25/3	03/01/2021	Paydown			164,849	164,849	153,310	160,073		4,777		4,777		164,849			0	1,620	03/25/2037	1.A
31396V	F8	6	FNMA FNMA_07-45 6.000% 05/25/47.....	03/01/2021	Paydown			119,308	119,308	116,381	117,775		1,533		1,533		119,308			0	659	05/25/2047	1.A
31396X	HK	3	FANNIE MAE FNMA_07-77 FNMA_07-77 5.500	03/01/2021	Paydown			433,025	433,025	433,752	433,025		0		0		433,025			0	3,827	08/25/2037	1.A
31397C	3V	9	FHLMC FHLMC_3228 5.500% 10/15/36...	03/01/2021	Paydown			13,046	13,046	12,560	12,830		215		215		13,046			0	111	10/15/2036	1.A
31397F	MQ	2	FHLMC FHLMC_3296 5.500% 03/15/37...	03/01/2021	Paydown			228,864	228,864	211,386	220,579		8,285		8,285		228,864			0	1,595	03/15/2037	1.A
31397J	GA	3	FHLMC FHLMC_33-30 5.500% 06/15/37...	03/01/2021	Paydown			58,964	58,964	54,661	57,427		1,536		1,536		58,964			0	647	06/15/2037	1.A
31397W	7G	7	FHLMC FHLMC_34-56 5.000% 06/15/38...	03/01/2021	Paydown			245,731	245,731	218,240	231,019		14,713		14,713		245,731			0	1,517	06/15/2038	1.A
31398G	QR	3	FNMA FNMA_09-111 4.500% 01/25/40...	03/01/2021	Paydown			105,944	105,944	91,509	99,342		6,602		6,602		105,944			0	520	01/25/2040	1.A
31398V	LQ	7	FHLMC FHLMC_36-56 5.000% 01/15/38...	03/01/2021	Paydown			367,742	367,742	355,000	362,847		4,895		4,895		367,742			0	2,714	01/15/2038	1.A
31400H	AV	5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	03/30/2021	BNP PARIBAS			87,353	82,677	82,470	82,677		0		0		82,677		4,676	4,676	656	01/01/2033	1.A
31400H	AV	5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	03/01/2021	Paydown			1,436	1,436	1,432	1,436		0		0		1,436			0	7	01/01/2033	1.A
31401L	6T	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	03/01/2021	Paydown			587	587	558	565		22		22		587			0	4	07/01/2033	1.A
31401N	2T	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	03/01/2021	Paydown			1,293	1,293	1,228	1,244		49		49		1,293			0	10	08/01/2033	1.A

QE05.20

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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
31401X KW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....186	.....186	.....168	.....172	.....	.....14	.....	.....14	.....	.....186	.....	.....0	.....0	.....1	07/01/2033.	1.A.....
31401Y JW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....1,200	.....1,200	.....1,140	.....1,155	.....	.....45	.....	.....45	.....	.....1,200	.....	.....0	.....0	.....10	07/01/2033.	1.A.....
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....518	.....518	.....502	.....506	.....	.....12	.....	.....12	.....	.....518	.....	.....0	.....0	.....5	12/01/2031.	1.A.....
31402C 5N 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....145	.....145	.....145	.....145	.....	.....	.....	.....0	.....	.....145	.....	.....0	.....0	.....2	11/01/2031.	1.A.....
31402C 5P 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....7,589	.....7,589	.....7,743	.....7,690	.....	.....(100)	.....	.....(100)	.....	.....7,589	.....	.....0	.....0	.....96	03/01/2032.	1.A.....
31402C PL 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 72	..	03/01/2021.	Paydown.....	.....	.....77,546	.....77,546	.....75,023	.....75,524	.....	.....2,022	.....	.....2,022	.....	.....77,546	.....	.....0	.....0	.....596	11/01/2033.	1.A.....
31402E R8 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....3,241	.....3,241	.....3,079	.....3,113	.....	.....128	.....	.....128	.....	.....3,241	.....	.....0	.....0	.....22	08/01/2033.	1.A.....
31402H BG 5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y	..	03/01/2021.	Paydown.....	.....	.....12,406	.....12,406	.....12,302	.....12,406	.....	.....	.....	.....0	.....	.....12,406	.....	.....0	.....0	.....49	12/01/2033.	1.A.....
31402H WH 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....149	.....149	.....141	.....143	.....	.....6	.....	.....6	.....	.....149	.....	.....0	.....0	.....1	07/01/2033.	1.A.....
31402J 3U 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....1,778	.....1,778	.....1,603	.....1,643	.....	.....135	.....	.....135	.....	.....1,778	.....	.....0	.....0	.....19	08/01/2033.	1.A.....
31402J 6A 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....328	.....328	.....311	.....315	.....	.....13	.....	.....13	.....	.....328	.....	.....0	.....0	.....2	08/01/2033.	1.A.....
31402J M4 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....7,318	.....7,318	.....6,952	.....7,030	.....	.....288	.....	.....288	.....	.....7,318	.....	.....0	.....0	.....29	08/01/2033.	1.A.....
31402J RE 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....1,889	.....1,889	.....1,731	.....1,770	.....	.....120	.....	.....120	.....	.....1,889	.....	.....0	.....0	.....14	08/01/2033.	1.A.....
31402L K8 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....2,408	.....2,408	.....2,288	.....2,319	.....	.....89	.....	.....89	.....	.....2,408	.....	.....0	.....0	.....10	08/01/2033.	1.A.....
31402M LS 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....180	.....180	.....171	.....173	.....	.....7	.....	.....7	.....	.....180	.....	.....0	.....0	.....1	08/01/2033.	1.A.....
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	03/30/2021.	BNP PARIBAS.....	.....	.....84,396	.....79,877	.....78,994	.....79,877	.....	.....	.....	.....0	.....	.....79,877	.....	.....4,518	.....4,518	.....602	08/01/2034.	1.A.....
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	03/01/2021.	Paydown.....	.....	.....1,357	.....1,357	.....1,342	.....1,357	.....	.....	.....	.....0	.....	.....1,357	.....	.....0	.....0	.....6	08/01/2034.	1.A.....
31402Q TE 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....54,387	.....54,387	.....54,123	.....54,132	.....	.....255	.....	.....255	.....	.....54,387	.....	.....0	.....0	.....535	11/01/2034.	1.A.....
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # 73	..	03/01/2021.	Paydown.....	.....	.....182,602	.....182,602	.....179,127	.....179,651	.....	.....2,950	.....	.....2,950	.....	.....182,602	.....	.....0	.....0	.....1,610	02/01/2035.	1.A.....
31402R DF 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # 73	..	03/01/2021.	Paydown.....	.....	.....13,210	.....13,210	.....13,311	.....13,283	.....	.....(73)	.....	.....(73)	.....	.....13,210	.....	.....0	.....0	.....131	04/01/2035.	1.A.....
31402T FJ 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....379	.....379	.....360	.....364	.....	.....14	.....	.....14	.....	.....379	.....	.....0	.....0	.....3	08/01/2033.	1.A.....

QE05.21

SCHEDULE D - PART 4

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

QE05.22

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....		5,359	5,359	4,971	5,035		323		323		5,359		0	0	44	09/01/2035.	1.A
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 12	..	03/30/2021.	BNP PARIBAS.....		235,193	222,800	223,670	222,800				0		222,800		12,393	12,393	1,913	04/01/2036.	1.A
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 12	..	03/01/2021.	Paydown.....		2,857	2,857	2,868	2,857				0		2,857		0	0	13	04/01/2036.	1.A
31403E TD 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....		225	225	214	217		9		9		225		0	0	2	10/01/2033.	1.A
31403H HT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....		110	110	104	106		4		4		110		0	0	1	10/01/2033.	1.A
31403Q 4D 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....		707	707	672	679		28		28		707		0	0	5	11/01/2033.	1.A
31404K LW 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....		4,230	4,230	4,064	4,095		135		135		4,230		0	0	36	04/01/2034.	1.A
31404P QM 6	FEDERAL NATIONAL MORTGAGE ASSO POOL # 77	..	03/01/2021.	Paydown.....		360	360	355	356		4		4		360		0	0	3	04/01/2034.	1.A
31404X K7 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....		355	355	343	346		10		10		355		0	0	3	11/01/2034.	1.A
31405Q UU 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....		35,996	35,996	34,036	34,403		1,593		1,593		35,996		0	0	201	12/01/2034.	1.A
31406D GW 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....		2	2	2	2				0		2		0	0		01/01/2035.	1.A
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y	..	03/01/2021.	Paydown.....		8,354	8,354	8,386	8,354				0		8,354		0	0	30	10/01/2036.	1.A
31406M XV 3	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	03/01/2021.	Paydown.....		101	101	101	101				0		101		0	0		10/01/2034.	1.A
31406V CU 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....		7,150	7,150	6,718	6,800		349		349		7,150		0	0	76	04/01/2035.	1.A
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	03/30/2021.	BNP PARIBAS.....		222,407	210,500	211,117	210,500				0		210,500		11,906	11,906	2,256	03/01/2035.	1.A
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	03/01/2021.	Paydown.....		2,788	2,788	2,796	2,788				0		2,788		0	0	18	03/01/2035.	1.A
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	03/30/2021.	BNP PARIBAS.....		281,835	266,747	268,810	266,747				0		266,747		15,088	15,088	2,224	07/01/2035.	1.A
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	03/01/2021.	Paydown.....		3,711	3,711	3,739	3,711				0		3,711		0	0	16	07/01/2035.	1.A
31407N QC 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 83	..	03/01/2021.	Paydown.....		13,603	13,603	12,919	13,031		572		572		13,603		0	0	91	08/01/2035.	1.A
31409G N2 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....		1,306	1,306	1,308	1,308		(1)		(1)		1,306		0	0	13	10/01/2036.	1.A

SCHEDULE D - PART 4

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

QE05.23

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	03/30/2021.	BNP PARIBAS.....	.....	.....129,919	.....122,963	.....123,703	.....122,963	.....	.....	.....	.....0	.....	.....122,963	.....	.....6,955	.....6,955	.....1,090	05/01/2036.	1.A.....
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	03/01/2021.	Paydown.....	.....	.....10,038	.....10,038	.....10,098	.....10,038	.....	.....	.....	.....0	.....	.....10,038	.....	.....	.....0	.....27	05/01/2036.	1.A.....
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y	..	03/01/2021.	Paydown.....	.....	.....2,125	.....2,125	.....2,135	.....2,125	.....	.....	.....	.....0	.....	.....2,125	.....	.....	.....0	.....8	11/01/2036.	1.A.....
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y	..	02/01/2021.	Paydown.....	.....	.....104,632	.....104,632	.....104,289	.....104,632	.....	.....	.....	.....0	.....	.....104,632	.....	.....	.....0	.....640	03/01/2037.	1.A.....
3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....	.....2,057,597	.....2,057,597	.....2,141,187	.....2,137,200	.....	.....(79,603)	.....	.....(79,603)	.....	.....2,057,597	.....	.....	.....0	.....11,567	09/01/2045.	1.A.....
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....	.....750,439	.....750,439	.....780,729	.....779,560	.....	.....(29,121)	.....	.....(29,121)	.....	.....750,439	.....	.....	.....0	.....6,455	09/01/2045.	1.A.....
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....	.....1,396,844	.....1,396,844	.....1,453,809	.....1,450,835	.....	.....(53,990)	.....	.....(53,990)	.....	.....1,396,844	.....	.....	.....0	.....8,759	11/01/2045.	1.A.....
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....	.....386,235	.....386,235	.....401,986	.....401,152	.....	.....(14,918)	.....	.....(14,918)	.....	.....386,235	.....	.....	.....0	.....1,927	11/01/2045.	1.A.....
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....	.....1,041,488	.....1,041,488	.....1,089,657	.....1,087,736	.....	.....(46,248)	.....	.....(46,248)	.....	.....1,041,488	.....	.....	.....0	.....5,757	02/01/2046.	1.A.....
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....	.....369,020	.....369,020	.....380,379	.....379,647	.....	.....(10,627)	.....	.....(10,627)	.....	.....369,020	.....	.....	.....0	.....1,542	10/01/2046.	1.A.....
3140FC S8 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD	..	03/01/2021.	Paydown.....	.....	.....81,627	.....81,627	.....84,535	.....84,426	.....	.....(2,798)	.....	.....(2,798)	.....	.....81,627	.....	.....	.....0	.....471	02/01/2047.	1.A.....
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD	..	03/01/2021.	Paydown.....	.....	.....3,019,814	.....3,019,814	.....3,201,003	.....3,195,109	.....	.....(175,295)	.....	.....(175,295)	.....	.....3,019,814	.....	.....	.....0	.....19,438	04/01/2047.	1.A.....
3140FR H5 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#BE56	..	03/01/2021.	Paydown.....	.....	.....342,800	.....342,800	.....332,208	.....332,478	.....	.....10,322	.....	.....10,322	.....	.....342,800	.....	.....	.....0	.....1,682	02/01/2047.	1.A.....
3140GQ 3C 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH	..	03/01/2021.	Paydown.....	.....	.....4,576,713	.....4,576,713	.....4,734,752	.....4,729,762	.....	.....(153,049)	.....	.....(153,049)	.....	.....4,576,713	.....	.....	.....0	.....25,953	08/01/2047.	1.A.....
3140GQ 4L 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH	..	03/01/2021.	Paydown.....	.....	.....62,588	.....62,588	.....65,013	.....64,930	.....	.....(2,342)	.....	.....(2,342)	.....	.....62,588	.....	.....	.....0	.....353	08/01/2047.	1.A.....
3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH	..	03/01/2021.	Paydown.....	.....	.....862,063	.....862,063	.....886,309	.....883,292	.....	.....(21,229)	.....	.....(21,229)	.....	.....862,063	.....	.....	.....0	.....3,879	09/01/2032.	1.A.....
3140GV Z3 2	FEDERAL NATIONAL MORTGAGE ASSO MBS/POOL	..	03/01/2021.	Paydown.....	.....	.....1,620,929	.....1,620,929	.....1,627,007	.....1,626,740	.....	.....(5,811)	.....	.....(5,811)	.....	.....1,620,929	.....	.....	.....0	.....8,848	12/01/2047.	1.A.....
3140H1 VN 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ06	..	03/01/2021.	Paydown.....	.....	.....2,687,898	.....2,687,898	.....2,657,239	.....2,657,740	.....	.....30,158	.....	.....30,158	.....	.....2,687,898	.....	.....	.....0	.....16,105	03/01/2048.	1.A.....
3140H2 SZ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # BJ	..	03/01/2021.	Paydown.....	.....	.....494,110	.....494,110	.....511,250	.....510,691	.....	.....(16,581)	.....	.....(16,581)	.....	.....494,110	.....	.....	.....0	.....3,453	10/01/2047.	1.A.....
3140H2 UZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ14	..	03/01/2021.	Paydown.....	.....	.....131,092	.....131,092	.....135,649	.....135,505	.....	.....(4,413)	.....	.....(4,413)	.....	.....131,092	.....	.....	.....0	.....796	11/01/2047.	1.A.....
3140H4 A9 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ27	..	03/01/2021.	Paydown.....	.....	.....637,049	.....637,049	.....651,184	.....650,793	.....	.....(13,744)	.....	.....(13,744)	.....	.....637,049	.....	.....	.....0	.....4,224	05/01/2048.	1.A.....

SCHEDULE D - PART 4

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

QE05.24

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ49	..	03/01/2021.	Paydown.....	.....	.....623,314	.....623,314	.....639,359	.....638,891	.....	.....(15,577)	.....	.....(15,577)	.....	.....623,314	.....	.....	.....0	.....4,207	02/01/2048.	1.A
3140HB JA 7	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS	..	03/01/2021.	Paydown.....	.....	.....1,836,538	.....1,836,538	.....1,845,393	.....1,845,021	.....	.....(8,483)	.....	.....(8,483)	.....	.....1,836,538	.....	.....	.....0	.....11,328	06/01/2048.	1.A
3140HJ JJ 1	FEDERAL NATIONAL MORTGAGE ASSO MBS/POOL	..	03/01/2021.	Paydown.....	.....	.....299,974	.....299,974	.....304,743	.....304,683	.....	.....(4,709)	.....	.....(4,709)	.....	.....299,974	.....	.....	.....0	.....1,851	08/01/2048.	1.A
3140HN AX 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#BK81	..	03/01/2021.	Paydown.....	.....	.....150,683	.....150,683	.....161,501	.....161,417	.....	.....(10,734)	.....	.....(10,734)	.....	.....150,683	.....	.....	.....0	.....669	10/01/2050.	1.A
3140J5 NU 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM	..	03/01/2021.	Paydown.....	.....	.....75,807	.....75,807	.....76,234	.....76,213	.....	.....(406)	.....	.....(406)	.....	.....75,807	.....	.....	.....0	.....356	02/01/2047.	1.A
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM	..	03/01/2021.	Paydown.....	.....	.....1,103,928	.....1,103,928	.....1,140,582	.....1,139,446	.....	.....(35,519)	.....	.....(35,519)	.....	.....1,103,928	.....	.....	.....0	.....6,433	10/01/2047.	1.A
3140J6 F6 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM19	..	03/01/2021.	Paydown.....	.....	.....229,040	.....229,040	.....234,640	.....234,531	.....	.....(5,491)	.....	.....(5,491)	.....	.....229,040	.....	.....	.....0	.....1,526	11/01/2047.	1.A
3140J6 GR 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM20	..	03/01/2021.	Paydown.....	.....	.....312,551	.....312,551	.....313,100	.....313,074	.....	.....(523)	.....	.....(523)	.....	.....312,551	.....	.....	.....0	.....2,010	09/01/2048.	1.A
3140J7 7J 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM35	..	03/01/2021.	Paydown.....	.....	.....260,116	.....260,116	.....265,481	.....265,330	.....	.....(5,214)	.....	.....(5,214)	.....	.....260,116	.....	.....	.....0	.....1,624	03/01/2048.	1.A
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM30	..	03/01/2021.	Paydown.....	.....	.....837,535	.....837,535	.....864,363	.....863,487	.....	.....(25,951)	.....	.....(25,951)	.....	.....837,535	.....	.....	.....0	.....4,586	10/01/2047.	1.A
3140J8 RF 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM40	..	03/01/2021.	Paydown.....	.....	.....211,460	.....211,460	.....216,499	.....216,404	.....	.....(4,943)	.....	.....(4,943)	.....	.....211,460	.....	.....	.....0	.....1,615	06/01/2048.	1.A
3140J8 S4 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM41	..	03/01/2021.	Paydown.....	.....	.....1,000,416	.....1,000,416	.....1,024,488	.....1,023,961	.....	.....(23,545)	.....	.....(23,545)	.....	.....1,000,416	.....	.....	.....0	.....7,137	06/01/2048.	1.A
3140J8 UG 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM41	..	03/01/2021.	Paydown.....	.....	.....1,143,627	.....1,143,627	.....1,169,582	.....1,169,099	.....	.....(25,472)	.....	.....(25,472)	.....	.....1,143,627	.....	.....	.....0	.....6,582	07/01/2048.	1.A
3140J9 LV 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....	.....1,210,735	.....1,210,735	.....1,212,532	.....1,212,395	.....	.....(1,660)	.....	.....(1,660)	.....	.....1,210,735	.....	.....	.....0	.....7,894	10/01/2048.	1.A
3140JG LQ 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#BN03	..	03/01/2021.	Paydown.....	.....	.....2,696,717	.....2,696,717	.....2,771,508	.....2,768,845	.....	.....(72,129)	.....	.....(72,129)	.....	.....2,696,717	.....	.....	.....0	.....16,784	12/01/2048.	1.A
3140JR AZ 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BN81	..	03/01/2021.	Paydown.....	.....	.....1,755,247	.....1,755,247	.....1,775,542	.....1,774,861	.....	.....(19,614)	.....	.....(19,614)	.....	.....1,755,247	.....	.....	.....0	.....10,637	04/01/2049.	1.A
3140KC NY 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BP49	..	03/01/2021.	Paydown.....	.....	.....676,126	.....676,126	.....730,216	.....729,735	.....	.....(53,609)	.....	.....(53,609)	.....	.....676,126	.....	.....	.....0	.....2,567	04/01/2050.	1.A
3140KQ VE 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BQ51	..	01/28/2021.	AMHERST PIERPONT SECUI.....	.....	.....15,299,200	.....14,793,002	.....15,329,826	.....15,329,103	.....	.....(477)	.....	.....(477)	.....	.....15,328,626	.....	.....(29,427)	.....(29,427)	.....24,655	11/01/2050.	1.A
3140KQ VE 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BQ51	..	03/01/2021.	Paydown.....	.....	.....224,731	.....224,731	.....232,886	.....232,876	.....	.....(8,144)	.....	.....(8,144)	.....	.....224,731	.....	.....	.....0	.....25,378	11/01/2050.	1.A
3140KQ WW 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#BQ51	..	01/29/2021.	NOMURA SECURITIES INTL. INC.	.....	.....7,169,778	.....6,947,249	.....7,206,414	.....7,206,084	.....	.....331	.....	.....331	.....	.....7,206,414	.....	.....(36,636)	.....(36,636)	.....11,965	12/01/2050.	1.A
3140KQ WW 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#BQ51	..	03/01/2021.	Paydown.....	.....	.....101,060	.....101,060	.....104,830	.....104,825	.....	.....(3,765)	.....	.....(3,765)	.....	.....101,060	.....	.....	.....0	.....11,889	12/01/2050.	1.A

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, NAIC Designation Modifier and SVO Admini- strative Symbol
3140Q7 HT 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA02	..	03/01/2021.	Paydown.....		.....215,339	.....215,339	.....225,500	.....225,176	.....	.....(9,837)	.....	.....(9,837)	.....	.....215,339	.....	.....	.....0	.....1,483	08/01/2047.	1.A
3140Q7 LC 9	FEDERAL NATIONAL MORTGAGE ASSO MBS/POOL	..	03/01/2021.	Paydown.....		.....1,230,879	.....1,230,879	.....1,259,198	.....1,258,532	.....	.....(27,653)	.....	.....(27,653)	.....	.....1,230,879	.....	.....	.....0	.....7,633	09/01/2047.	1.A
3140Q7 TF 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA05	..	03/01/2021.	Paydown.....		.....1,184,072	.....1,184,072	.....1,254,746	.....1,254,229	.....	.....(70,157)	.....	.....(70,157)	.....	.....1,184,072	.....	.....	.....0	.....7,154	10/01/2047.	1.A
3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # CA	..	03/01/2021.	Paydown.....		.....1,153,159	.....1,153,159	.....1,185,411	.....1,181,573	.....	.....(28,414)	.....	.....(28,414)	.....	.....1,153,159	.....	.....	.....0	.....5,528	10/01/2032.	1.A
3140Q7 WS 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA06	..	03/01/2021.	Paydown.....		.....214,886	.....214,886	.....221,198	.....220,992	.....	.....(6,107)	.....	.....(6,107)	.....	.....214,886	.....	.....	.....0	.....1,317	11/01/2047.	1.A
3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA16	..	03/01/2021.	Paydown.....		.....2,393,375	.....2,393,375	.....2,434,324	.....2,433,511	.....	.....(40,136)	.....	.....(40,136)	.....	.....2,393,375	.....	.....	.....0	.....16,768	05/01/2048.	1.A
3140Q8 DB 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA09	..	03/01/2021.	Paydown.....		.....821,044	.....821,044	.....813,283	.....813,419	.....	.....7,626	.....	.....7,626	.....	.....821,044	.....	.....	.....0	.....4,452	01/01/2048.	1.A
3140Q8 WJ 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA15	..	03/01/2021.	Paydown.....		.....590,989	.....590,989	.....604,264	.....603,884	.....	.....(12,894)	.....	.....(12,894)	.....	.....590,989	.....	.....	.....0	.....3,753	04/01/2048.	1.A
3140Q9 C2 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA18	..	03/01/2021.	Paydown.....		.....1,004,530	.....1,004,530	.....1,026,582	.....1,025,956	.....	.....(21,426)	.....	.....(21,426)	.....	.....1,004,530	.....	.....	.....0	.....6,800	06/01/2048.	1.A
3140Q9 DG 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA19	..	03/01/2021.	Paydown.....		.....1,795,156	.....1,795,156	.....1,871,696	.....1,870,002	.....	.....(74,845)	.....	.....(74,845)	.....	.....1,795,156	.....	.....	.....0	.....11,676	06/01/2048.	1.A
3140Q9 EZ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA19	..	03/01/2021.	Paydown.....		.....782,650	.....782,650	.....802,277	.....802,076	.....	.....(19,427)	.....	.....(19,427)	.....	.....782,650	.....	.....	.....0	.....4,828	07/01/2048.	1.A
3140Q9 T9 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA23	..	03/01/2021.	Paydown.....		.....534,018	.....534,018	.....550,394	.....550,041	.....	.....(16,023)	.....	.....(16,023)	.....	.....534,018	.....	.....	.....0	.....3,530	09/01/2048.	1.A
3140QA VA 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA33	..	03/01/2021.	Paydown.....		.....6,464,706	.....6,464,706	.....6,545,009	.....6,542,523	.....	.....(77,818)	.....	.....(77,818)	.....	.....6,464,706	.....	.....	.....0	.....37,516	04/01/2049.	1.A
3140QC 5Q 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA53	..	03/01/2021.	Paydown.....		.....541,599	.....541,599	.....590,427	.....589,729	.....	.....(48,130)	.....	.....(48,130)	.....	.....541,599	.....	.....	.....0	.....3,286	03/01/2050.	1.A
3140QD EN 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA55	..	01/29/2021.	WELLS FARGO SECURITIES.....		.....6,840,046	.....6,389,767	.....6,799,112	.....6,793,290	.....	.....5,822	.....	.....5,822	.....	.....6,799,112	.....	.....40,934	.....40,934	.....16,507	04/01/2050.	1.A
3140QD EN 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA55	..	02/01/2021.	Paydown.....		.....192,003	.....192,003	.....204,303	.....204,128	.....	.....(12,125)	.....	.....(12,125)	.....	.....192,003	.....	.....	.....0	.....16,676	04/01/2050.	1.A
3140QD L4 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA57	..	03/01/2021.	Paydown.....		.....1,142,269	.....1,142,269	.....1,227,582	.....1,226,202	.....	.....(83,933)	.....	.....(83,933)	.....	.....1,142,269	.....	.....	.....0	.....6,689	05/01/2050.	1.A
3140QE A5 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA63	..	03/01/2021.	Paydown.....		.....2,758,061	.....2,758,061	.....2,839,295	.....2,838,277	.....	.....(80,216)	.....	.....(80,216)	.....	.....2,758,061	.....	.....	.....0	.....8,997	07/01/2050.	1.A
3140QE DP 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA64	..	03/01/2021.	Paydown.....		.....894,978	.....894,978	.....953,012	.....952,381	.....	.....(57,403)	.....	.....(57,403)	.....	.....894,978	.....	.....	.....0	.....4,292	07/01/2050.	1.A
3140QE J9 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA65	..	03/01/2021.	Paydown.....		.....539,642	.....539,642	.....558,909	.....558,692	.....	.....(19,050)	.....	.....(19,050)	.....	.....539,642	.....	.....	.....0	.....1,759	08/01/2050.	1.A

QE05.25

SCHEDULE D - PART 4

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

QE05.26

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
3140QE ZE 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA70	..	03/01/2021.	Paydown.....	.....	.....400,813	.....400,813	.....428,385	.....428,166	.....	.....(27,353)	.....	.....(27,353)	.....	.....400,813	.....	.....	.....0	.....1,741	09/01/2050.	1.A
3140QE ZS 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA70	..	03/01/2021.	Paydown.....	.....	.....748,536	.....748,536	.....803,155	.....802,482	.....	.....(53,946)	.....	.....(53,946)	.....	.....748,536	.....	.....	.....0	.....3,746	09/01/2050.	1.A
3140QF BS 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA72	..	03/01/2021.	Paydown.....	.....	.....1,084,674	.....1,084,674	.....1,150,941	.....1,150,389	.....	.....(65,715)	.....	.....(65,715)	.....	.....1,084,674	.....	.....	.....0	.....5,339	10/01/2050.	1.A
3140QF F4 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA73	..	03/01/2021.	Paydown.....	.....	.....103,725	.....103,725	.....113,076	.....112,996	.....	.....(9,271)	.....	.....(9,271)	.....	.....103,725	.....	.....	.....0	.....639	10/01/2050.	1.A
3140QG LR 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA84	..	03/01/2021.	Paydown.....	.....	.....14,899	.....14,899	.....15,527	.....15,523	.....	.....(624)	.....	.....(624)	.....	.....14,899	.....	.....	.....0	.....47	01/01/2051.	1.A
3140X4 H9 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM11	..	01/29/2021.	CITIGROUP GLOBAL MARKE.....	.....	.....3,414,022	.....3,250,966	.....3,302,270	.....3,299,056	.....	.....998	.....	.....998	.....	.....3,300,054	.....	.....113,968	.....113,968	.....6,999	06/01/2032.	1.A
3140X4 H9 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM11	..	02/01/2021.	Paydown.....	.....	.....208,885	.....208,885	.....212,181	.....211,975	.....	.....(3,090)	.....	.....(3,090)	.....	.....208,885	.....	.....	.....0	.....7,415	06/01/2032.	1.A
3140X5 PS 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM22	..	03/01/2021.	Paydown.....	.....	.....651,816	.....651,816	.....687,972	.....687,870	.....	.....(36,053)	.....	.....(36,053)	.....	.....651,816	.....	.....	.....0	.....4,276	06/01/2048.	1.A
3140X6 7A 3	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM35	..	01/29/2021.	GX CLARKE.....	.....	.....5,887,467	.....5,439,554	.....5,826,272	.....5,820,358	.....	.....5,914	.....	.....5,914	.....	.....5,826,272	.....	.....61,195	.....61,195	.....16,394	06/01/2050.	1.A
3140X6 7A 3	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM35	..	02/01/2021.	Paydown.....	.....	.....57,047	.....57,047	.....61,103	.....61,041	.....	.....(3,994)	.....	.....(3,994)	.....	.....57,047	.....	.....	.....0	.....16,056	06/01/2050.	1.A
3140X7 Z9 3	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM43	..	03/01/2021.	Paydown.....	.....	.....374,917	.....374,917	.....390,148	.....389,865	.....	.....(14,947)	.....	.....(14,947)	.....	.....374,917	.....	.....	.....0	.....1,233	10/01/2030.	1.A
3140X9 GM 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM56	..	03/01/2021.	Paydown.....	.....	.....224,964	.....224,964	.....244,473	.....	.....	.....(19,509)	.....	.....(19,509)	.....	.....224,964	.....	.....	.....0	.....562	09/01/2048.	1.A
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	03/30/2021.	BNP PARIBAS.....	.....	.....92,364	.....87,419	.....87,788	.....87,419	.....	.....	.....	.....0	.....	.....87,419	.....	.....4,945	.....4,945	.....704	05/01/2036.	1.A
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	03/01/2021.	Paydown.....	.....	.....15,118	.....15,118	.....15,182	.....15,118	.....	.....	.....	.....0	.....	.....15,118	.....	.....	.....0	.....90	05/01/2036.	1.A
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y	..	03/01/2021.	Paydown.....	.....	.....2,623	.....2,623	.....2,630	.....2,678	.....	.....(55)	.....	.....(55)	.....	.....2,623	.....	.....	.....0	.....11	04/01/2034.	1.A
31410F ST 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....18,089	.....18,089	.....17,886	.....17,902	.....	.....187	.....	.....187	.....	.....18,089	.....	.....	.....0	.....133	12/01/2036.	1.A
31410F V4 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....639	.....639	.....640	.....639	.....	.....(1)	.....	.....(1)	.....	.....639	.....	.....	.....0	.....6	01/01/2037.	1.A
31410K JY 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # 88	..	03/01/2021.	Paydown.....	.....	.....14,056	.....14,056	.....14,117	.....14,106	.....	.....(51)	.....	.....(51)	.....	.....14,056	.....	.....	.....0	.....132	05/01/2038.	1.A
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....	.....	.....67,994	.....67,994	.....70,990	.....70,763	.....	.....(2,769)	.....	.....(2,769)	.....	.....67,994	.....	.....	.....0	.....420	12/01/2042.	1.A
31411G 6G 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....	.....	.....64,907	.....64,907	.....64,983	.....64,943	.....	.....(36)	.....	.....(36)	.....	.....64,907	.....	.....	.....0	.....647	01/01/2037.	1.A
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y	..	03/01/2021.	Paydown.....	.....	.....11,134	.....11,134	.....11,111	.....11,134	.....	.....	.....	.....0	.....	.....11,134	.....	.....	.....0	.....49	07/01/2035.	1.A

SCHEDULE D - PART 4

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

QE05.27

1	2	3	4	5	6	7	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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
31416B YG 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....		55,540	55,540	57,662	57,435		(1,895)		(1,895)		55,540		0	697	01/01/2039.	1.A	
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....		238,053	238,053	244,841	244,111		(6,057)		(6,057)		238,053		0	1,226	09/01/2040.	1.A	
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y	..	03/01/2021.	Paydown.....		146,126	146,126	150,510	149,196		(3,070)		(3,070)		146,126		0	1,280	02/01/2031.	1.A	
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....		252,067	252,067	258,644	257,998		(5,931)		(5,931)		252,067		0	1,450	11/01/2041.	1.A	
31417E HN 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AB	..	03/01/2021.	Paydown.....		168,116	168,116	168,746	168,681		(565)		(565)		168,116		0	824	12/01/2042.	1.A	
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		387,652	387,652	390,802	390,587		(2,935)		(2,935)		387,652		0	1,915	04/01/2043.	1.A	
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		1,374,700	1,374,700	1,436,132	1,432,261		(57,561)		(57,561)		1,374,700		0	6,927	05/01/2043.	1.A	
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		53,443	53,443	57,184	56,969		(3,526)		(3,526)		53,443		0	325	06/01/2043.	1.A	
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y	..	03/01/2021.	Paydown.....		345,685	345,685	354,219	351,617		(5,932)		(5,932)		345,685		0	2,332	12/01/2030.	1.A	
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA	..	03/01/2021.	Paydown.....		545,095	545,095	548,232	547,001		(1,906)		(1,906)		545,095		0	3,471	01/01/2031.	1.A	
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y	..	03/01/2021.	Paydown.....		265,381	265,381	273,342	271,023		(5,643)		(5,643)		265,381		0	2,137	02/01/2031.	1.A	
31417Y XR 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 10Y	..	03/01/2021.	Paydown.....		11,520	11,520	11,635	11,524		(5)		(5)		11,520		0	39	03/01/2021.	1.A	
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA	..	03/01/2021.	Paydown.....		77,011	77,011	78,383	78,289		(1,278)		(1,278)		77,011		0	366	10/01/2042.	1.A	
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA	..	03/01/2021.	Paydown.....		19,216	19,216	20,540	20,483		(1,266)		(1,266)		19,216		0	128	08/01/2045.	1.A	
31418C 3D 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA34	..	03/01/2021.	Paydown.....		558,264	558,264	563,621	563,545		(5,282)		(5,282)		558,264		0	3,530	10/01/2048.	1.A	
31418C 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA35	..	03/01/2021.	Paydown.....		3,818,622	3,818,622	3,860,687	3,859,345		(40,723)		(40,723)		3,818,622		0	21,081	11/01/2048.	1.A	
31418C PE 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA	..	03/01/2021.	Paydown.....		74,271	74,271	76,662	76,586		(2,315)		(2,315)		74,271		0	416	09/01/2047.	1.A	
31418C S4 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32	..	03/01/2021.	Paydown.....		233,093	233,093	239,166	238,973		(5,880)		(5,880)		233,093		0	1,289	01/01/2048.	1.A	
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32	..	03/01/2021.	Paydown.....		847,484	847,484	879,549	878,655		(31,171)		(31,171)		847,484		0	5,285	01/01/2048.	1.A	
31418C UB 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32	..	03/01/2021.	Paydown.....		279,045	279,045	285,912	285,707		(6,662)		(6,662)		279,045		0	1,794	02/01/2048.	1.A	
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA33	..	03/01/2021.	Paydown.....		636,306	636,306	642,892	642,674		(6,369)		(6,369)		636,306		0	4,046	06/01/2048.	1.A	

SCHEDULE D - PART 4

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

QE05.28

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
31418C YL 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA34	..	03/01/2021.	Paydown.....		7,270,075	7,270,075	7,356,123	7,353,434	(83,359)			(83,359)		7,270,075		0	0	40,671	07/01/2048.	1.A
31418C YM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA34	..	03/01/2021.	Paydown.....		4,144,706	4,144,706	4,242,781	4,240,104	(95,398)			(95,398)		4,144,706		0	0	26,021	07/01/2048.	1.A
31418D AQ 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA36	..	03/01/2021.	Paydown.....		1,874,676	1,874,676	1,893,813	1,893,121	(18,445)			(18,445)		1,874,676		0	0	10,848	03/01/2049.	1.A
31418D AR 3	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA36	..	03/01/2021.	Paydown.....		294,860	294,860	302,070	301,885	(7,025)			(7,025)		294,860		0	0	1,899	03/01/2049.	1.A
31418D BF 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2021.	Paydown.....		501,146	501,146	508,448	508,387	(7,241)			(7,241)		501,146		0	0	2,855	04/01/2049.	1.A
31418D TG 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA41	..	03/01/2021.	Paydown.....		2,301,894	2,301,894	2,413,358	2,411,255	(109,362)			(109,362)		2,301,894		0	0	9,706	10/01/2030.	1.A
31418D V7 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA42	..	01/28/2021.	AMHERST PIERPONT SECUI.....		10,277,866	9,937,807	10,292,618	10,290,020	(324)			(324)		10,289,696		(11,830)	(11,830)	16,563	01/01/2051.	1.A
31418D V7 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA42	..	03/01/2021.	Paydown.....		114,060	114,060	118,132	118,103	(4,042)			(4,042)		114,060		0	0	16,913	01/01/2051.	1.A
31418D VA 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA42	..	01/29/2021.	NOMURA SECURITIES INTL. INC.....		12,245,156	11,865,102	12,301,971	12,299,984	(437)			(437)		12,299,547		(54,391)	(54,391)	20,434	12/01/2050.	1.A
31418D VA 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA42	..	03/01/2021.	Paydown.....		215,699	215,699	223,565	223,529	(7,830)			(7,830)		215,699		0	0	20,422	12/01/2050.	1.A
31418D VT 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA42	..	03/01/2021.	Paydown.....		235,234	235,234	242,512	242,458	(7,223)			(7,223)		235,234		0	0	623	01/01/2031.	1.A
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12	..	03/30/2021.	AMHERST PIERPONT SECUI.....		283,427	266,598	284,760	266,598				0		266,598		16,829	16,829	2,210	09/01/2033.	1.A
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12	..	03/01/2021.	Paydown.....		12,574	12,574	13,430	12,574				0		12,574		0	0	44	09/01/2033.	1.A
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....		21,940	21,940	23,257	23,018	(1,078)			(1,078)		21,940		0	0	195	09/01/2036.	1.A
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD	..	03/01/2021.	Paydown.....		599,989	599,989	616,957	615,064	(15,075)			(15,075)		599,989		0	0	3,152	09/01/2040.	1.A
31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2021.	Paydown.....		423,855	423,855	436,505	435,178	(11,322)			(11,322)		423,855		0	0	2,527	06/01/2040.	1.A
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y	..	03/01/2021.	Paydown.....		740,226	740,226	764,284	751,859	(11,633)			(11,633)		740,226		0	0	4,147	09/01/2025.	1.A
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE1	..	03/02/2021.	MORGAN STANLEY & CO. INC.....		20,138,608	18,199,250	18,719,635	18,663,396	5,037			5,037		18,668,433		1,470,175	1,470,175	202,214	09/01/2040.	1.A
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE1	..	03/01/2021.	Paydown.....		1,766,390	1,766,390	1,816,898	1,811,440	(45,049)			(45,049)		1,766,390		0	0	10,099	09/01/2040.	1.A
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AE	..	03/01/2021.	Paydown.....		26,739	26,739	27,538	27,142	(403)			(403)		26,739		0	0	204	09/01/2025.	1.A
35563P DZ 9	SEASONED CREDIT RISK TRANSFER WHOLECMO18	..	03/01/2021.	Paydown.....		435,667	435,667	433,029	434,974	693			693		435,667		0	0	2,213	05/25/2057.	1.A

SCHEDULE D - PART 4

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

QE05.29

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
35563P EB 1	SEASONED CREDIT RISK TRANSFER SENIOR CMO	..	03/01/2021.	Paydown.....		.....81,849	.....81,849	.....76,427	.....78,106		.....3,743		.....3,743		.....81,849		.....0	.....0	.....410	05/25/2057.	1.A
35563P HH 5	SEASONED CREDIT RISK TRANSFER WHOLE CMO	..	03/01/2021.	Paydown.....		.....77,999	.....77,999	.....77,057	.....77,317		.....682		.....682		.....77,999		.....0	.....0	.....455	03/25/2058.	1.A
35564C AN 7	FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8	..	03/01/2021.	Paydown.....		.....512,551	.....512,551	.....505,708	.....507,103		.....5,449		.....5,449		.....512,551		.....0	.....0	.....3,076	11/25/2028.	1.A
48503T AA 5	KANSAS CITY MO INDL DEV AUTH.....	..	03/10/2021.	Various.....		.....272,541	.....272,541	.....272,541	.....272,541				.....0		.....272,541		.....0	.....0	.....2,385	12/10/2032.	1.B
54627R AG 5	LOUISIANA LOC GOVT ENVIRONMENT MUNITAX B	..	02/01/2021.	Redemption 100.0000.....		.....3,533,880	.....3,533,880	.....3,662,165	.....3,562,790		.....(28,910)		.....(28,910)		.....3,533,880		.....0	.....0	.....70,501	08/01/2024.	1.A FE.....
57563N AB 4	MASSACHUSETTS EDL FING AUTH ED MUNIBNDRE	..	03/25/2021.	Paydown.....		.....299,265	.....299,265	.....296,433	.....296,433		.....2,832		.....2,832		.....299,265		.....0	.....0	.....1,820	05/25/2033.	1.C FE.....
59333P 2M 9	MIAMI DADE CNTY FLA FGIC AVIATION REV SE	..	03/12/2021.	B47R_PB.....		.....3,115,000	.....3,115,000	.....3,115,000	.....3,115,000				.....0		.....3,115,000		.....0	.....0	.....46,724	10/01/2029.	1.F FE.....
626207 MW 1	GEORGIA MUNICIPAL ELEC AUTH MUNICIPAL EL	..	01/01/2021.	Call 100.0000.....		.....135,000	.....135,000	.....135,175	.....135,058				.....0		.....135,058		.....(58)	.....(58)	.....3,665	01/01/2030.	1.G FE.....
64908Q AA 9	NEW VALLEY GEN V AGENCY BND 4.929% 01/	..	01/15/2021.	Redemption 100.0000.....		.....6,547,451	.....6,547,451	.....6,441,667	.....6,546,598		.....853		.....853		.....6,547,451		.....0	.....0	.....161,362	01/15/2021.	1.A
64972F L2 0	NEW YORK CITY WATER AND SEWER MUNI BND G	..	02/12/2021.	BBR4_PB.....		.....352,901	.....230,000	.....296,967	.....292,788		.....(228)		.....(228)		.....292,560		.....60,340	.....60,340	.....2,189	06/15/2042.	1.B FE.....
773021 AC 4	ROCKDALE CNTY GA DEV AUTH.....	..	01/01/2021.	Various.....		.....320,000	.....320,000	.....320,000	.....320,000				.....0		.....320,000		.....0	.....0	.....13,200	01/01/2028.	3.B Z.....
796253 Y3 0	SAN ANTONIO TX SAN ANTONIO TEX ELEC & GA	..	02/12/2021.	BBR4_PB.....		.....671,781	.....445,000	.....553,696	.....547,064		.....(403)		.....(403)		.....546,661		.....125,120	.....125,120	.....13,713	02/01/2041.	1.C FE.....
928075 FW 5	VIRGINIA PORT AUTH PORT FAC RE MUNI BND	..	03/12/2021.	B47R_PB.....		.....1,444,579	.....1,425,000	.....1,471,113	.....1,445,234		.....(654)		.....(654)		.....1,444,579		.....0	.....0	.....35,966	07/01/2026.	1.B FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments..					.....390,036,824	.....383,784,371	.....392,797,526	.....391,855,246	.....0	.....(5,095,280)	.....0	.....(5,095,280)	.....0	.....388,171,781	.....0	.....1,865,040	.....1,865,040	.....2,465,255	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00081T AJ 7	ACCO BRANDS SENIOR CORP BND 144A 5.250	..	03/31/2021.	Call 102.6250.....		.....1,026,250	.....1,000,000	.....939,281	.....957,864		.....2,322		.....2,322		.....960,186		.....39,814	.....39,814	.....41,708	12/15/2024.	4.A FE.....
00115A AH 2	AEP TRANSMISSION COMPANY LLC SENIOR CORP	..	02/03/2021.	STIFEL NICOLAUS & CO INC.....		.....5,834,500	.....5,000,000	.....5,601,250	.....5,582,646		.....(1,382)		.....(1,382)		.....5,581,265		.....253,235	.....253,235	.....33,333	12/01/2047.	1.F FE.....
00164V AC 7	AMC NETWORKS INC SENIOR CORP BND 4.750	..	02/26/2021.	Call 100.0000.....		.....333,000	.....333,000	.....322,178	.....329,929		.....232		.....232		.....330,162		.....2,838	.....2,838	.....3,120	12/15/2022.	3.C FE.....
00164V AD 5	AMC NETWORKS INC SENIOR CORP BND 5.000	..	02/26/2021.	Various.....		.....567,850	.....554,000	.....549,590	.....551,250		.....119		.....119		.....551,369		.....2,631	.....2,631	.....25,007	04/01/2024.	3.C FE.....
00176@ AA 4	AMF FLORENCE LLC SECURED CORP BND 3.21	..	03/31/2021.	Redemption 100.0000.....		.....212,443	.....212,443	.....212,443	.....212,443				.....0		.....212,443		.....0	.....0	.....1,672	12/31/2035.	2.C PL.....
00184@ AA 4	AMAZON.COM INC SECURED CORP BND 4.095%	..	03/31/2021.	Redemption 100.0000.....		.....20,692	.....20,692	.....20,692	.....20,692				.....0		.....20,692		.....0	.....0	.....141	06/30/2039.	1.C
00191# AA 3	AMAZON.COM INC SECUREDCORPBND 4.095% 0	..	03/31/2021.	Redemption 100.0000.....		.....22,818	.....22,818	.....22,818	.....22,818				.....0		.....22,818		.....0	.....0	.....156	08/31/2039.	1.C

SCHEDULE D - PART 4

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

QE05.30

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
00191@ AA 5	AMAZON.COM INC SECURED CORP BND 4.233% 0	..	03/31/2021	Redemption 100.0000.....		35,835	35,835	35,835	35,835				0		35,835		0	0	253	09/30/2039	1.C
00193* AA 5	AMAZON.COM INC SECURED CORP BND 4.233% 0	..	03/31/2021	Redemption 100.0000.....		37,468	37,468	37,468	37,468				0		37,468		0	0	265	09/30/2039	1.C
00195# AA 9	AMAZON.COM INC SECURED CORP BND 3.570%	..	03/31/2021	Redemption 100.0000.....		22,968	22,968	22,968	22,968				0		22,968		0	0	137	10/31/2040	1.C
00225# AA 3	AMAZON.COM INC SECURED CORP BND 4.095%	..	03/31/2021	Redemption 100.0000.....		21,341	21,341	21,341	21,341				0		21,341		0	0	146	09/30/2039	1.C
002824 BF 6	ABBOTT LABORATORIES SENIOR CORP BND 3.	..	03/12/2021	B47R_PB.....		9,567,022	9,445,000	9,626,172	9,570,912		(3,891)		(3,891)		9,567,022		0	0	100,353	11/30/2026	1.G FE
004375 AV 3	ACCR_04-1 ACCR_04-1 0.709% 04/25/34	..	02/25/2021	Paydown.....		17,946	17,946	16,667	17,395		551		551		17,946		0	0	16	04/25/2034	1.A FM
004375 AV 3	ACCR_04-1 ACCR_04-1 0.709% 04/25/34	..	03/25/2021	Paydown.....		37,628	37,628	34,947	36,472		1,156		1,156		37,628		0	0	67	04/25/2034	1.D FM
004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST ABS 04-3	..	03/25/2021	Paydown.....		6,673	6,673	6,669	6,663		10		10		6,673		0	0	20	10/25/2034	1.D FM
00688J AA 5	ADIENT US LLC CORP BOND 144A 7.000% 05	..	03/30/2021	Call 107.0000.....		770,400	720,000	727,594	725,664		(369)		(369)		725,295		(5,295)	(5,295)	69,300	05/15/2026	4.A FE
007036 CC 8	ADJUSTABLE RATE MORTGAGE TRUST ARMT_04-2	..	02/25/2021	Paydown.....		23,254	23,254	21,394	22,996		258		258		23,254		0	0	32	02/25/2035	1.A FM
007036 CC 8	ADJUSTABLE RATE MORTGAGE TRUST ARMT_04-2	..	03/25/2021	Paydown.....		36,480	36,480	33,562	36,075		405		405		36,480		0	0	114	02/25/2035	1.D FM
00817Y AJ 7	AETNA INC SENIOR CORP BND 4.500% 05/15	..	02/12/2021	BBR4_PB.....		5,910,535	5,000,000	4,301,876	4,403,012		1,739		1,739		4,404,751		1,505,784	1,505,784	54,375	05/15/2042	2.B FE
00832P AA 6	AFFIRM ASSET SECURITIZATION TR ABS 20-Z1	..	03/15/2021	Paydown.....		766,852	766,852	766,778	766,809		44		44		766,852		0	0	4,338	10/15/2024	1.F FE
00836# AA 4	AFFILIATED LOAN PROGRAM FOR ST SENIOR CO	..	03/26/2021	Redemption 100.0000.....		22,065	22,065	22,065	22,065				0		22,065		0	0	120	08/27/2035	1.C
00868P AA 3	AHOLD LEASE SER 2001-A-2 PASS CORP BOND	..	01/02/2021	Redemption 100.0000.....		164,220	164,220	188,407	185,417		(21,197)		(21,197)		164,220		0	0	7,078	01/02/2025	2.B FE
009158 AR 7	AIR PRODUCTS AND CHEMICALS INC CORP BND	..	02/25/2021	MARKETAXESS CORPORATI.....		1,018,470	1,000,000	1,022,039	1,010,914		(2,114)		(2,114)		1,008,799		9,671	9,671	9,833	11/03/2021	1.F FE
00928Q AM 3	AIRCASTLE LTD SENIOR CORP BND 5.125% 0	..	02/25/2021	Call 100.2530.....		1,503,795	1,500,000	1,500,000	1,500,000				0		1,500,000		0	0	37,961	03/15/2021	2.C FE
00968F AA 4	AJAX MORTGAGE LOAN TRUST AJAXM ABS 19-D-	..	03/25/2021	Paydown.....		635,985	635,985	635,968	635,985				0		635,985		0	0	3,664	09/25/2065	1.A FE
00969P AA 1	AJAX MORTGAGE LOAN TRUST AJAXM RMBS 19-F	..	03/25/2021	Paydown.....		170,276	170,276	170,271	170,271		5		5		170,276		0	0	882	07/25/2059	1.A FE
00971A AA 0	AJAXMORTGAGELoANTRUSTAJAXM RMBS 21-A-A1	..	03/25/2021	Paydown.....		126,083	126,083	126,080			3		3		126,083		0	0	162	09/25/2065	1.A FE
01126# AA 1	ALAMO 6 LLC SENIOR CORP BOND 4.170% 03	..	03/31/2021	Redemption 100.0000.....		78,667	78,667	78,667	78,667				0		78,667		0	0	1,640	03/31/2042	2.C
015271 AV 1	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	..	02/04/2021	WELLS FARGO SECURITIES.....		11,254,784	11,600,000	11,604,422	11,604,347		(37)		(37)		11,604,311		(349,527)	(349,527)	110,563	02/01/2033	2.A FE

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, NAIC Designation Modifier and SVO Admini- strative Symbol
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-	..	03/01/2021.	Paydown.....	.....	.....62,182	.....62,037	.....37,133	.....33,654	.....	.....28,527	.....	.....28,527	.....	.....62,182	.....	.....	.....0	.....645	06/25/2036.	1.D FM.....
02147P AY 0	CWALT_06-29T1 CWALT_06-29T1 6.000% 10/	..	03/01/2021.	Paydown.....	.....	.....118,730	.....109,240	.....82,035	.....74,393	.....	.....44,337	.....	.....44,337	.....	.....118,730	.....	.....	.....0	.....949	10/25/2036.	1.D FM.....
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-	..	03/01/2021.	Paydown.....	.....	.....114,272	.....131,467	.....98,709	.....84,364	.....	.....29,909	.....	.....29,909	.....	.....114,272	.....	.....	.....0	.....1,589	11/25/2036.	1.D FM.....
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_07-	..	03/01/2021.	Paydown.....	.....	.....110,469	.....110,144	.....86,344	.....69,312	.....	.....41,157	.....	.....41,157	.....	.....110,469	.....	.....	.....0	.....976	03/25/2037.	1.D FM.....
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN CWALT_07-5	..	03/01/2021.	Paydown.....	.....	.....274,908	.....290,037	.....239,649	.....208,837	.....	.....66,071	.....	.....66,071	.....	.....274,908	.....	.....	.....0	.....3,912	04/25/2037.	1.D FM.....
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN CWALT_07-5	..	01/01/2021.	Paydown.....	.....	.....75,330	.....73,994	.....61,139	.....53,278	.....	.....22,052	.....	.....22,052	.....	.....75,330	.....	.....	.....0	.....377	04/25/2037.	2.B FM.....
02151D AC 8	CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A	..	02/25/2021.	Paydown.....	.....	.....182,892	.....182,892	.....158,476	.....162,486	.....	.....20,406	.....	.....20,406	.....	.....182,892	.....	.....	.....0	.....70	09/25/2047.	1.A FM.....
02151D AC 8	CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A	..	03/25/2021.	Paydown.....	.....	.....191,681	.....191,681	.....166,091	.....170,294	.....	.....21,387	.....	.....21,387	.....	.....191,681	.....	.....	.....0	.....195	09/25/2047.	1.D FM.....
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T CWA_07-23	..	03/01/2021.	Paydown.....	.....	.....105,469	.....108,349	.....85,561	.....68,379	.....	.....37,091	.....	.....37,091	.....	.....105,469	.....	.....	.....0	.....1,228	09/25/2037.	1.D FM.....
023761 AA 7	AMERICAN AIRLINES 2017-1 CLASS SENIOR SE	..	02/15/2021.	Redemption 100.0000.....	.....	.....237,500	.....237,500	.....237,500	.....237,500	.....	.....	.....	.....0	.....	.....237,500	.....	.....	.....0	.....4,334	02/15/2029.	2.A FE.....
02660T FJ 7	AHM_05-2 AHM_05-2 5.408% 09/25/35...	..	03/01/2021.	Paydown.....	.....	.....440,805	.....440,805	.....327,317	.....289,934	.....	.....150,871	.....	.....150,871	.....	.....440,805	.....	.....	.....0	.....2,427	09/25/2035.	1.D FM.....
03027X AV 2	AMERICAN TOWER CORPORATION SENIOR CORP B	..	02/24/2021.	BBR4_PB.....	.....	.....2,680,900	.....2,500,000	.....2,489,850	.....2,492,531	.....	.....260	.....	.....260	.....	.....2,492,791	.....	.....188,109	.....188,109	.....44,865	01/15/2025.	2.C FE.....
030360 AD 3	AMERICAN UNIVERSITY UNSEC CORP BND 3.6	..	02/24/2021.	BBR4_PB.....	.....	.....2,015,011	.....1,803,000	.....2,083,907	.....	.....(653)	.....	.....(653)	.....	.....2,083,255	.....	.....(68,244)	.....(68,244)	.....26,299	04/01/2049.	1.E FE.....	
03072S WD 3	AMERIQUEST MORTGAGE QUEST_04- X3 2.368%	..	02/25/2021.	Paydown.....	.....	.....58,779	.....58,779	.....58,007	.....58,771	.....	.....7	.....	.....7	.....	.....58,779	.....	.....	.....0	.....129	09/25/2034.	1.A FM.....
03072S WD 3	AMERIQUEST MORTGAGE QUEST_04- X3 2.368%	..	03/25/2021.	Paydown.....	.....	.....56,598	.....56,598	.....55,855	.....56,591	.....	.....7	.....	.....7	.....	.....56,598	.....	.....	.....0	.....222	09/25/2034.	1.D FM.....
03072S XD 2	AMSI_04-R12 AMSI_04-R12 0.964% 01/25/3	..	02/25/2021.	Paydown.....	.....	.....55,600	.....55,600	.....49,901	.....55,108	.....	.....492	.....	.....492	.....	.....55,600	.....	.....	.....0	.....64	01/25/2035.	1.A FM.....
03072S XD 2	AMSI_04-R12 AMSI_04-R12 0.964% 01/25/3	..	03/25/2021.	Paydown.....	.....	.....28,345	.....28,345	.....25,440	.....28,094	.....	.....251	.....	.....251	.....	.....28,345	.....	.....	.....0	.....68	01/25/2035.	1.D FM.....
03463U AA 5	ANGELOAKMORTGAGETRUSTAOMT_ WHOLECMO19-41	..	02/01/2021.	Paydown.....	.....	.....154,330	.....154,330	.....154,328	.....154,328	.....	.....2	.....	.....2	.....	.....154,330	.....	.....	.....0	.....533	07/26/2049.	1.A FM.....
03463U AA 5	ANGELOAKMORTGAGETRUSTAOMT_ WHOLECMO19-41	..	03/01/2021.	Paydown.....	.....	.....77,716	.....77,716	.....77,715	.....77,715	.....	.....1	.....	.....1	.....	.....77,716	.....	.....	.....0	.....582	07/26/2049.	1.D FM.....
036752 AB 9	ANTHEM INC SENIORCORPBND 3.650% 12/01/	..	03/12/2021.	B47R_PB.....	.....	.....10,014,075	.....10,000,000	.....10,019,100	.....10,014,437	.....	.....(362)	.....	.....(362)	.....	.....10,014,075	.....	.....	.....0	.....102,403	12/01/2027.	2.B FE.....
037833 EA 4	APPLE INC SENIOR CORP BND 2.550% 08/20	..	01/28/2021.	GOLDMAN SACHS & CO.....19,383,00020,000,00019,786,60019,787,71823423419,787,951(404,951)(404,951)225,250	08/20/2060.	1.B FE.....

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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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
04016D AJ 4	ARES CLO LTD ARES_16-41A ABS16-41A144A	..	03/24/2021.	Paydown.....	.....	10,000,000	10,000,000	9,994,500	9,995,287	.....	4,713	.....	4,713	.....	10,000,000	.....	.....	.....	63,944	01/15/2029.	1.A FE.....
04352E AB 1	ASCENSION HEALTH SENIOR CORP BND 3.106	..	03/12/2021.	B47R_PB.....	.....	2,053,000	2,053,000	2,053,000	2,053,000	.....	.....	.....	.....	.....	2,053,000	.....	.....	.....	20,724	11/15/2039.	1.B FE.....
04541G NA 6	ASSET BACKED SECURITIES CORP H ABS_04-HE	..	02/25/2021.	Paydown.....	.....	27,359	27,359	26,811	27,181	.....	178	.....	178	.....	27,359	.....	.....	.....	32	12/25/2034.	1.A FM.....
04541G NA 6	ASSET BACKED SECURITIES CORP H ABS_04-HE	..	03/25/2021.	Paydown.....	.....	11,756	11,756	11,521	11,680	.....	76	.....	76	.....	11,756	.....	.....	.....	31	12/25/2034.	1.D FM.....
04542B KB 7	ABFCN ABS PT5-A4 1.359% 06/25/34.....	..	02/25/2021.	Paydown.....	.....	108,837	108,837	108,871	108,702	.....	135	.....	135	.....	108,837	.....	.....	.....	123	06/25/2034.	1.A FM.....
04542B KB 7	ABFCN ABS PT5-A4 1.359% 06/25/34.....	..	03/25/2021.	Paydown.....	.....	32,591	32,591	32,601	32,551	.....	40	.....	40	.....	32,591	.....	.....	.....	109	06/25/2034.	1.D FM.....
04544Q AC 1	ASSET BACKED SECURITIES CORP H ABSHE_06-	..	03/25/2021.	Paydown.....	.....	35,800	35,800	26,178	26,514	.....	9,285	.....	9,285	.....	35,800	.....	.....	.....	17	11/25/2036.	1.D FM.....
04544Q AD 9	ASSET BACKED SECURITIES CORP H ABSHE_06-	..	03/25/2021.	Paydown.....	.....	50,696	50,696	37,072	37,580	.....	13,116	.....	13,116	.....	50,696	.....	.....	.....	27	11/25/2036.	1.D FM.....
04544T AA 9	ABSHE_07-HE2 ABSHE_07-HE2 0.309% 05/25	..	03/25/2021.	Paydown.....	.....	207,360	207,360	135,173	138,602	.....	68,758	.....	68,758	.....	207,360	.....	.....	.....	79	05/25/2037.	1.D FM.....
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV CORP BND	..	03/20/2021.	Various.....	.....	88,571	88,571	88,571	88,571	.....	.....	.....	.....	.....	88,571	.....	.....	.....	1,415	03/20/2039.	1.D.....
04774# AA 0	ATLANTA FALCONS STADIUM COMPAN SENIOR CO	..	03/01/2021.	Various.....	.....	139,274	139,274	139,274	139,274	.....	.....	.....	.....	.....	139,274	.....	.....	.....	2,500	09/01/2042.	2.B PL.....
04774# AB 8	ATLANTA FALCONS STADIUM COMPAN SENIOR CO	..	03/01/2021.	Various.....	.....	91,921	91,921	91,921	91,921	.....	.....	.....	.....	.....	91,921	.....	.....	.....	1,650	09/01/2042.	2.B PL.....
049560 AS 4	ATMOS ENERGY CORPORATION SENIOR CORP BND	..	03/04/2021.	CITIGROUP GLOBAL MARKE.....	.....	25,292,670	25,000,000	25,069,100	25,067,017	.....	(263)	.....	(263)	.....	25,066,754	.....	225,916	225,916	403,500	09/15/2049.	1.G FE.....
05348E AX 7	AVALONBAY COMMUNITIES INC SENIOR CORP BN	..	03/12/2021.	B47R_PB.....	.....	3,169,409	3,170,000	3,168,922	3,169,386	.....	23	.....	23	.....	3,169,409	.....	.....	.....	30,392	05/11/2026.	1.G FE.....
05453G AC 9	AXALTA COATING SYSTEMS LLC SENIOR CORP B	..	01/26/2021.	MORGAN STANLEY & CO. INC.....	.....	982,500	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....	.....	1,000,000	.....	(17,500)	(17,500)	6,000	02/15/2029.	4.A FE.....
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10	..	02/01/2021.	Paydown.....	.....	122,174	122,174	131,995	125,811	.....	(3,638)	.....	(3,638)	.....	122,174	.....	.....	.....	935	07/26/2037.	1.A FM.....
05535D CF 9	BCF_97-R3 BCF_97-R3 3.829% 11/25/28	..	03/01/2021.	Paydown.....	.....	23,456	23,456	11,234	286	.....	23,170	.....	23,170	.....	23,456	.....	.....	.....	175	11/25/2028.	1.D FM.....
05544J CC 2	BCAP LLC TRUST BCAP_15-RR2	..	02/25/2021.	Paydown.....	.....	174,177	174,177	143,478	169,649	.....	4,527	.....	4,527	.....	174,177	.....	.....	.....	60	03/28/2037.	1.A FM.....
05544J CC 2	BCAP LLC TRUST BCAP_15-RR2	..	03/25/2021.	Paydown.....	.....	148,167	148,167	122,052	144,315	.....	3,851	.....	3,851	.....	148,167	.....	.....	.....	124	03/28/2037.	1.D FM.....
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3	..	03/25/2021.	Paydown.....	.....	513,557	513,557	490,447	511,750	.....	1,807	.....	1,807	.....	513,557	.....	.....	.....	398	02/27/2046.	1.A FE.....
05585* AA 0	BFC HONEYWELL FEDERAL RECEIVAB SENIOR CO	..	03/01/2021.	Redemption 100.0000.....	.....	17,690	17,690	17,690	17,690	.....	.....	.....	.....	.....	17,690	.....	.....	.....	123	12/01/2041.	1.D.....
056054 AA 7	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM	..	03/15/2021.	Paydown.....	93,472	93,472	92,584	92,729	742	742	93,472	243	10/15/2036.	1.D FM.....

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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, NAIC Designation Modifier and SVO Administrative Symbol
056054 AE 9	BX COMMERCIAL MORTGAGE TRUST B SUB CMBS	..	03/15/2021.	Paydown.....		.....17,573	.....17,573	.....17,573	.....17,573	.....	.....	.....	.....0	.....	.....17,573	.....	.....0	.....0	.....53	10/15/2036.	1.D FM.....
056054 AG 4	BX COMMERCIAL MORTGAGE TRUST B SUB CMBS	..	03/15/2021.	Paydown.....		.....30,753	.....30,753	.....30,767	.....	.....	.....(14)	.....	.....(14)	.....	.....30,753	.....	.....0	.....0	.....36	10/15/2036.	1.D FM.....
056059 AA 6	BX TRUST BX_18-IND SENIOR CMBS ND-A 144A	..	02/16/2021.	Paydown.....		.....848,329	.....848,329	.....848,586	.....848,525	.....	.....(195)	.....	.....(195)	.....	.....848,329	.....	.....0	.....0	.....1,216	11/15/2035.	1.A FM.....
05607K AA 9	BXMT_17-FL1 SENIOR CMBS FL1-A 144A 0.9	..	03/11/2021.	Paydown.....		.....755,832	.....755,832	.....755,516	.....755,516	.....	.....316	.....	.....316	.....	.....755,832	.....	.....0	.....0	.....1,899	06/15/2035.	1.A FE.....
05875M AA 0	BALLYROCKLTDBALLY_19-2A ABS -2A-A1A 144A	..	02/22/2021.	Paydown.....		.....8,000,000	.....8,000,000	.....7,703,040	.....7,749,590	.....	.....250,410	.....	.....250,410	.....	.....8,000,000	.....	.....0	.....0	.....30,785	11/20/2030.	1.A FE.....
059165 EH 9	BALTIMORE GAS AND ELECTRIC CO SENIOR COR	..	02/03/2021.	MORGAN STANLEY & CO. INC....		.....4,447,120	.....4,000,000	.....4,292,880	.....4,282,887	.....	.....(708)	.....	.....(708)	.....	.....4,282,179	.....	.....164,941	.....164,941	.....66,111	08/15/2046.	1.G FE.....
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO BOAA_06-1	..	01/01/2021.	Paydown.....		.....1,883,082	.....1,883,082	.....1,624,240	.....1,610,550	.....	.....272,532	.....	.....272,532	.....	.....1,883,082	.....	.....0	.....0	.....9,415	02/25/2036.	1.D FM.....
05968K AA 2	BANC OF AMERICA FUNDING CORPORA BAF_14-R	..	02/01/2021.	Paydown.....		.....152,765	.....152,765	.....156,420	.....153,842	.....	.....(1,076)	.....	.....(1,076)	.....	.....152,765	.....	.....0	.....0	.....751	11/26/2036.	1.A FM.....
05968K AA 2	BANC OF AMERICA FUNDING CORPORA BAF_14-R	..	03/01/2021.	Paydown.....		.....10,256	.....10,256	.....10,501	.....10,328	.....	.....(72)	.....	.....(72)	.....	.....10,256	.....	.....0	.....0	.....103	11/26/2036.	1.D FM.....
05968K AE 4	BANC OF AMERICA FUNDING CORPORA BAF_14-R	..	02/25/2021.	Paydown.....		.....708,041	.....708,041	.....656,361	.....698,764	.....	.....9,277	.....	.....9,277	.....	.....708,041	.....	.....0	.....0	.....324	05/26/2037.	1.A FM.....
05968K AE 4	BANC OF AMERICA FUNDING CORPORA BAF_14-R	..	03/25/2021.	Paydown.....		.....636,945	.....636,945	.....590,455	.....628,600	.....	.....8,345	.....	.....8,345	.....	.....636,945	.....	.....0	.....0	.....540	05/26/2037.	1.D FM.....
05969M AA 7	BAFC_14-R8 BANCFT_14-R8 0.358% 06/26/3	..	02/25/2021.	Paydown.....		.....385,050	.....385,050	.....369,648	.....384,249	.....	.....801	.....	.....801	.....	.....385,050	.....	.....0	.....0	.....154	06/26/2036.	1.A FE.....
05990R AD 3	BANC OF AMERICA FUNDING CORPORA BANCFT_15	..	02/25/2021.	Paydown.....		.....165,116	.....165,116	.....147,366	.....150,992	.....	.....14,124	.....	.....14,124	.....	.....165,116	.....	.....0	.....0	.....45	02/25/2037.	1.A FM.....
05990R AD 3	BANC OF AMERICA FUNDING CORPORA BANCFT_15	..	03/25/2021.	Paydown.....		.....51,399	.....51,399	.....45,874	.....47,003	.....	.....4,397	.....	.....4,397	.....	.....51,399	.....	.....0	.....0	.....27	02/25/2037.	1.D FM.....
05990T AJ 6	BAFC_15-R2 BAF_15-R2 0.274% 09/29/36	..	02/25/2021.	Paydown.....		.....1,344,276	.....1,344,276	.....1,265,484	.....1,329,976	.....	.....14,301	.....	.....14,301	.....	.....1,344,276	.....	.....0	.....0	.....540	09/29/2036.	1.A FM.....
05990T AJ 6	BAFC_15-R2 BAF_15-R2 0.274% 09/29/36	..	03/25/2021.	Paydown.....		.....766,815	.....766,815	.....721,869	.....758,657	.....	.....8,158	.....	.....8,158	.....	.....766,815	.....	.....0	.....0	.....550	09/29/2036.	1.D FM.....
05991B AD 7	BAFC_15-R8 BAF_15-R8 1.369% 06/26/46	..	02/01/2021.	Paydown.....		.....107,998	.....107,998	.....104,218	.....107,026	.....	.....972	.....	.....972	.....	.....107,998	.....	.....0	.....0	.....153	06/26/2046.	1.A FM.....
05991B AD 7	BAFC_15-R8 BAF_15-R8 1.369% 06/26/46	..	03/01/2021.	Paydown.....		.....66,568	.....66,568	.....64,238	.....65,969	.....	.....599	.....	.....599	.....	.....66,568	.....	.....0	.....0	.....248	06/26/2046.	1.D FM.....
06051G GM 5	BANK OF AMERICA CORP SENIOR CORP BND 4	..	02/12/2021.	BBR4_PB.....		.....2,410,978	.....2,000,000	.....1,913,220	.....1,919,317	.....	.....347	.....	.....347	.....	.....1,919,663	.....	.....491,315	.....491,315	.....25,464	04/24/2038.	1.G FE.....
06541T BF 5	BANK_20-BNK29 SENIOR CMBS BNK29-1.997	..	02/18/2021.	BANK OF AMERICA.....		.....9,026,500	.....8,960,000	.....9,228,096	.....9,225,881	.....	.....(3,438)	.....	.....(3,438)	.....	.....9,222,443	.....	.....(195,943)	.....(195,943)	.....38,768	11/15/2053.	1.A FM.....
06541U BW 5	BANK_20-BNK30 SENIOR CMBS K30-A4 1.925	..	02/03/2021.	BANK OF AMERICA.....	7,497,6857,407,4077,629,4887,628,955(2,074)(2,074)7,626,881(129,196)(129,196)25,350	12/15/2053.	1.A FM.....

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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 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, NAIC Designation Modifier and SVO Admini- strative Symbol
06616P AA 5	BANKERS HEALTHCARE GROUP SECUR ABS 0-A-A	..	03/17/2021.	Paydown.....		.....68,816	.....68,816	.....68,811	.....68,811		.....5		.....5		.....68,816		.....0	.....0	.....286	09/17/2031.	1.C FE.....
06654D AC 1	BANNER HEALTH SENIOR CORP BND 3.181% 0	..	03/12/2021.	B47R_PB.....		.....6,783,208	.....6,088,000	.....6,793,112	.....6,786,431		.....(3,223)		.....(3,223)		.....6,783,208		.....0	.....0	.....135,024	01/01/2050.	1.D FE.....
06887# AA 9	BARRY-WEHMILLER COS INC CORP BND 4.57	..	01/26/2021.	Maturity.....		.....50,000,000	.....50,000,000	.....52,325,735	.....50,035,337		.....(35,337)		.....(35,337)		.....50,000,000		.....0	.....0	.....1,142,500	01/26/2021.	2.C PL.....
072868 AC 6	BAYLOR UNIVERSITY MUNITAXBNDGO 4.019%	..	02/12/2021.	BBR4_PB.....		.....5,797,855	.....5,150,000	.....5,150,497	.....5,150,484		.....(2)		.....(2)		.....5,150,482		.....647,373	.....647,373	.....92,565	03/01/2038.	1.E FE.....
07324F AC 4	BFAT_07-B BAYV_07-B 6.831% 08/28/47	..	03/01/2021.	Paydown.....		.....334,196	.....334,196	.....271,169	.....326,730		.....7,466		.....7,466		.....334,196		.....0	.....0	.....1,943	08/28/2047.	1.D FM.....
07325N BR 2	BAYV BAYV_05-C 1.084% 06/28/44.....	..	01/28/2021.	Paydown.....		.....42,594	.....42,594	.....35,353	.....41,579		.....1,015		.....1,015		.....42,594		.....0	.....0	.....41	06/28/2044.	1.A FM.....
07325N BR 2	BAYV BAYV_05-C 1.084% 06/28/44.....	..	03/29/2021.	Paydown.....		.....53,438	.....53,438	.....44,354	.....52,165		.....1,273		.....1,273		.....53,438		.....0	.....0	.....116	06/28/2044.	1.D FM.....
07325N DU 3	BAYVIEW FINANCIAL ACQUISITION BAYV_06-B	..	01/28/2021.	Paydown.....		.....20,746	.....20,746	.....17,971	.....20,320		.....426		.....426		.....20,746		.....0	.....0	.....13	04/28/2036.	1.A FM.....
07325N DU 3	BAYVIEW FINANCIAL ACQUISITION BAYV_06-B	..	03/29/2021.	Paydown.....		.....27,820	.....27,820	.....24,099	.....27,249		.....571		.....571		.....27,820		.....0	.....0	.....42	04/28/2036.	1.D FM.....
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN ABS16-SPL	..	01/28/2021.	Paydown.....		.....114,211	.....114,211	.....115,638	.....114,990		.....(779)		.....(779)		.....114,211		.....0	.....0	.....381	06/28/2053.	1.A FM.....
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN ABS16-SPL	..	03/28/2021.	Paydown.....		.....158,843	.....158,843	.....160,829	.....159,927		.....(1,084)		.....(1,084)		.....158,843		.....0	.....0	.....1,263	06/28/2053.	1.D FM.....
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL5	..	01/28/2021.	Paydown.....		.....16,374	.....16,374	.....16,679	.....16,615		.....(240)		.....(240)		.....16,374		.....0	.....0	.....48	06/28/2057.	1.A FM.....
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL5	..	03/28/2021.	Paydown.....		.....38,956	.....38,956	.....39,680	.....39,527		.....(572)		.....(572)		.....38,956		.....0	.....0	.....291	06/28/2057.	1.D FM.....
07332G AA 6	BOMFT_17-RT6 ABS17-RT6144A 3.500% 10/2	..	01/28/2021.	Paydown.....		.....27,287	.....27,287	.....27,210	.....27,250		.....37		.....37		.....27,287		.....0	.....0	.....80	10/28/2057.	1.A FM.....
07332G AA 6	BOMFT_17-RT6 ABS17-RT6144A 3.500% 10/2	..	03/28/2021.	Paydown.....		.....31,034	.....31,034	.....30,946	.....30,992		.....42		.....42		.....31,034		.....0	.....0	.....215	10/28/2057.	1.D FM.....
07333B AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP	..	01/28/2021.	Paydown.....		.....13,264	.....13,264	.....13,307	.....13,305		.....(42)		.....(42)		.....13,264		.....0	.....0	.....44	06/28/2054.	1.A FM.....
07333B AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP	..	03/28/2021.	Paydown.....		.....20,655	.....20,655	.....20,723	.....20,720		.....(65)		.....(65)		.....20,655		.....0	.....0	.....182	06/28/2054.	1.D FM.....
07333N AA 0	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL1	..	01/28/2021.	Paydown.....		.....119,966	.....119,966	.....120,265	.....120,251		.....(286)		.....(286)		.....119,966		.....0	.....0	.....400	10/28/2064.	1.A FM.....
07333N AA 0	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL1	..	03/28/2021.	Paydown.....		.....146,524	.....146,524	.....146,890	.....146,873		.....(349)		.....(349)		.....146,524		.....0	.....0	.....1,220	10/28/2064.	1.D FM.....
073870 AG 2	BALTA_07-2 SUPSEN WHOLE CMO_07-2-2A1	..	03/01/2021.	Paydown.....		.....58,207	.....58,881	.....48,520	.....44,739		.....13,469		.....13,469		.....58,207		.....0	.....0	.....274	04/25/2037.	1.D FM.....
073879 G6 9	BSABS_05-FR1 BSABS_05-FR1 1.114% 06/25	..	02/25/2021.	Paydown.....		.....52,993	.....52,993	.....49,019	.....50,006		.....2,987		.....2,987		.....52,993		.....0	.....0	.....71	06/25/2035.	1.A FM.....
073879 G6 9	BSABS_05-FR1 BSABS_05-FR1 1.114% 06/25	..	03/25/2021.	Paydown.....	29,88229,88227,64128,197	1,685	1,685	29,882	0082	06/25/2035.	1.D FM.....

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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 ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
073879 U9 7	BSABS_04-HE9 BSABS_05-CL1 0.609% 09/25	..	02/25/2021.	Paydown.....		125,592	125,592	114,231	105,514		20,079		20,079		125,592		0	0	91	09/25/2034.	1.A FM.....
073879 U9 7	BSABS_04-HE9 BSABS_05-CL1 0.609% 09/25	..	03/25/2021.	Paydown.....		20,930	20,930	19,037	17,584		3,346		3,346		20,930		0	0	32	09/25/2034.	1.D FM.....
07387U CX 7	BEAR STEARNS ASSET BACKED SECU BSABS_06-	..	03/01/2021.	Paydown.....		118,067	118,103	103,167	87,052		31,015		31,015		118,067		0	0	1,308	12/25/2035.	1.D FM.....
07388J AB 1	BSABS_06-HE8 BSABS_06-H8 0.279% 10/25/	..	02/25/2021.	Paydown.....		231,828	231,828	204,588	209,806		22,022		22,022		231,828		0	0	101	10/25/2036.	1.A FM.....
07388J AB 1	BSABS_06-HE8 BSABS_06-H8 0.279% 10/25/	..	03/25/2021.	Paydown.....		19,106	19,106	16,861	17,291		1,815		1,815		19,106		0	0	14	10/25/2036.	1.D FM.....
07389U AS 8	BEAR STEARNS ASSET BACKED SECU BSH_07-HE	..	02/25/2021.	Paydown.....		135,355	135,355	120,635	123,160		12,195		12,195		135,355		0	0	58	01/25/2037.	1.A FM.....
07389U AS 8	BEAR STEARNS ASSET BACKED SECU BSH_07-HE	..	03/25/2021.	Paydown.....		15,457	15,457	13,776	14,064		1,393		1,393		15,457		0	0	10	01/25/2037.	1.D FM.....
073914 TS 2	BSMSI_96-6 BSMSI_96-6 8.000% 11/25/29	..	03/01/2021.	Paydown.....			3,842	3,836	3,888		(3,888)		(3,888)				0	0	97	11/25/2029.	5.B FM.....
07401A AA 5	BSMF CMO_06-AR2 1A1 0.309% 09/25/46	..	02/25/2021.	Paydown.....		407,037	407,037	306,295	316,196		90,841		90,841		407,037		0	0	154	09/25/2046.	1.A FM.....
07401A AA 5	BSMF CMO_06-AR2 1A1 0.309% 09/25/46	..	03/25/2021.	Paydown.....		262,089	262,089	197,222	203,597		58,492		58,492		262,089		0	0	210	09/25/2046.	1.D FM.....
07401L AQ 6	BSMF_06-AR1 RMBS_06-AR1 2A1 0.329% 08/	..	02/25/2021.	Paydown.....		894,666	894,666	712,238	745,133		149,533		149,533		894,666		0	0	465	08/25/2036.	1.A FM.....
07401L AQ 6	BSMF_06-AR1 RMBS_06-AR1 2A1 0.329% 08/	..	03/25/2021.	Paydown.....		321,393	321,393	255,859	267,676		53,717		53,717		321,393		0	0	273	08/25/2036.	1.D FM.....
07401M AG 6	BSMF_07-AR1 RMBS 07 AR1 2A3 0.309% 02/	..	02/25/2021.	Paydown.....		147,889	124,354	99,838	111,798		36,090		36,090		147,889		0	0	48	02/25/2037.	1.A FM.....
07401M AG 6	BSMF_07-AR1 RMBS 07 AR1 2A3 0.309% 02/	..	03/25/2021.	Paydown.....		108,056	100,444	80,642	90,302		17,754		17,754		108,056		0	0	91	02/25/2037.	1.D FM.....
07401N AA 7	BSMF_06-AR5 RMBS_06-AR5 1A1 0.269% 12/	..	02/25/2021.	Paydown.....		233,820	233,820	188,810	195,520		38,300		38,300		233,820		0	0	82	12/25/2046.	1.A FM.....
07401N AA 7	BSMF_06-AR5 RMBS_06-AR5 1A1 0.269% 12/	..	03/25/2021.	Paydown.....		102,192	102,192	82,520	85,453		16,739		16,739		102,192		0	0	72	12/25/2046.	1.D FM.....
07401N AP 4	BSMF_06-AR5 SUPSEN WHOLE CMO 06-AR5 0.	..	02/25/2021.	Paydown.....		161,419	161,419	135,996	136,355		25,064		25,064		161,419		0	0	61	01/25/2037.	1.A FM.....
07401N AP 4	BSMF_06-AR5 SUPSEN WHOLE CMO 06-AR5 0.	..	03/25/2021.	Paydown.....		29,313	29,313	24,696	24,761		4,552		4,552		29,313		0	0	23	01/25/2037.	1.D FM.....
08872# AA 2	WALGREEN CO LEASE PASS THROUGH CORP BND	..	03/15/2021.	Redemption 100.0000.....		22,926	22,926	25,637	24,630		(1,704)		(1,704)		22,926		0	0	252	08/15/2032.	2.B
08884# AA 8	WALGREEN CO LEASE PASS THROUGH CORP BND	..	03/15/2021.	Various.....		106,617	106,617	106,617	106,617				0		106,617		0	0	904	10/15/2036.	2.B
08887* AA 9	WALGREEN CO LEASE PASS THROUGH CORP BND	..	03/15/2021.	Redemption 100.0000.....		4,025	4,025	4,025	4,025				0		4,025		0	0	35	10/15/2036.	2.B

QE05.35

SCHEDULE D - PART 4

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

QE05.36

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
09143# AA 3	BISHOP HILL ENERGY LLC CORP BND 3.280	..	03/31/2021.	Redemption 100.0000.....	.....	.....235,141	.....235,141	.....235,141	.....235,141	.....	.....	.....	.....0	.....	.....235,141	.....	.....0	.....0	.....1,928	06/30/2037.	2.C PL.....
09951@ AA 6	BORALEX FINANCE LP CORP BND 3.510% 09	..	03/31/2021.	Redemption 100.0000.....	.....	.....29,394	.....29,394	.....29,394	.....29,394	.....	.....	.....	.....0	.....	.....29,394	.....	.....0	.....0	.....516	09/30/2026.	2.C.....
100743 AL 7	BOSTON GAS COMPANY SENIOR CORP BND 144A	..	03/05/2021.	CITIGROUP GLOBAL MARKE.....	.....	.....552,673	.....525,000	.....525,000	.....525,000	.....	.....	.....	.....0	.....	.....525,000	.....	.....27,673	.....27,673	.....9,541	08/01/2029.	1.G FE.....
10112R AY 0	BOSTON PROPERTIES LP SENIOR CORP BND 2	..	03/12/2021.	B47R_PB.....	.....	.....995,761	.....1,000,000	.....992,710	.....995,626	.....	.....135	.....	.....135	.....	.....995,761	.....	.....0	.....0	.....12,299	10/01/2026.	2.A FE.....
101137 AT 4	BOSTON SCIENTIFIC CORPORATION SENIOR COR	..	02/12/2021.	BBR4_PB.....	.....	.....12,376,950	.....10,000,000	.....9,944,000	.....9,947,403	.....	.....215	.....	.....215	.....	.....9,947,619	.....	.....2,429,331	.....2,429,331	.....203,486	03/01/2039.	2.C FE.....
10373Q AJ 9	BP CAPITAL MARKETS AMERICA INC SENIOR CO	..	03/12/2021.	B47R_PB.....	.....	.....996,010	.....1,000,000	.....988,665	.....995,356	.....	.....654	.....	.....654	.....	.....996,010	.....	.....0	.....0	.....11,358	05/06/2022.	1.F FE.....
10373Q AT 7	BP CAPITAL MARKETS AMERICA INC SENIOR CO	..	03/12/2021.	B47R_PB.....	.....	.....177,054	.....185,000	.....174,066	.....176,786	.....	.....268	.....	.....268	.....	.....177,054	.....	.....0	.....0	.....2,052	05/04/2026.	1.F FE.....
10569B AA 5	BRAVO RESIDENTIAL FUNDING TRUS RMBS RPL2	..	02/01/2021.	Paydown.....	.....	.....34,366	.....34,366	.....35,216	.....35,124	.....	.....(758)	.....	.....(758)	.....	.....34,366	.....	.....0	.....0	.....88	05/25/2059.	1.A FM.....
10569B AA 5	BRAVO RESIDENTIAL FUNDING TRUS RMBS RPL2	..	03/01/2021.	Paydown.....	.....	.....21,848	.....21,848	.....22,388	.....22,329	.....	.....(482)	.....	.....(482)	.....	.....21,848	.....	.....0	.....0	.....109	05/25/2059.	1.D FM.....
110122 CW 6	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND	..	01/20/2021.	BANK OF AMERICA.....	.....	.....1,045,910	.....1,000,000	.....1,040,474	.....1,031,692	.....	.....(1,049)	.....	.....(1,049)	.....	.....1,030,642	.....	.....15,268	.....15,268	.....14,083	08/15/2022.	1.F FE.....
110122 DB 1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND	..	01/20/2021.	KEY BANK.....	.....	.....2,196,520	.....2,000,000	.....2,200,256	.....2,174,960	.....	.....(3,063)	.....	.....(3,063)	.....	.....2,171,897	.....	.....24,623	.....24,623	.....13,292	05/15/2024.	1.F FE.....
11135F BE 0	BROADCOM INC SENIOR CORP BND 144A 1.95	..	03/12/2021.	B47R_PB.....	.....	.....1,446,337	.....1,450,000	.....1,446,274	.....	.....	.....64	.....	.....64	.....	.....1,446,337	.....	.....0	.....0	.....4,163	02/15/2028.	2.C FE.....
11284D AA 3	GENERAL GROWTH PROPERTIES INC SECURED CO	..	02/02/2021.	MERRILL LYNCH PIERCE FNNR & SM	.....	.....717,950	.....692,000	.....692,000	.....692,000	.....	.....	.....	.....0	.....	.....692,000	.....	.....25,950	.....25,950	.....8,732	05/15/2026.	4.A FE.....
12008R AM 9	BUILDERS FIRSTSOURCE INC SECURED CORP BN	..	03/03/2021.	Call 103.0000.....	.....	.....30,900	.....30,000	.....29,625	.....29,657	.....	.....7	.....	.....7	.....	.....29,664	.....	.....336	.....336	.....1,418	06/01/2027.	3.B FE.....
120568 BB 5	BUNGE LIMITED FINANCE CORP SENIOR CORP B	..	02/26/2021.	Various.....	.....	.....20,342,500	.....20,000,000	.....20,062,990	.....20,058,445	.....	.....(1,719)	.....	.....(1,719)	.....	.....20,056,726	.....	.....285,774	.....285,774	.....164,358	08/17/2025.	2.C FE.....
12505F AD 3	CBS OUTDOOR AMERICAS CAPITAL L SENIOR CO	..	02/16/2021.	Call 100.9380.....	.....	.....2,372,043	.....2,350,000	.....2,209,000	.....2,233,965	.....	.....4,264	.....	.....4,264	.....	.....2,238,229	.....	.....111,771	.....111,771	.....55,457	02/15/2024.	4.B FE.....
12510H AD 2	CAPITALAUTOMOTIVEREITCAUTO_ ABS 0-1A A4	..	03/15/2021.	Paydown.....	.....	.....2,812	.....2,813	.....2,812	.....2,812	.....	.....	.....	.....0	.....	.....2,812	.....	.....0	.....0	.....15	02/15/2050.	1.E FE.....
125282 AA 1	CGDBB COMMERCIAL MORTGAGE TRUS SENIOR CM	..	03/15/2021.	Paydown.....	.....	.....3,859,721	.....3,859,721	.....3,824,220	.....3,831,148	.....	.....28,573	.....	.....28,573	.....	.....3,859,721	.....	.....0	.....0	.....8,910	07/15/2032.	1.D FM.....
12530M AB 1	SORT_20-1 ABS 0-1-A2 144A 1.990% 07/15	..	03/15/2021.	Paydown.....	.....	.....16,380	.....16,380	.....16,373	.....16,373	.....	.....8	.....	.....8	.....	.....16,380	.....	.....0	.....0	.....54	07/15/2060.	1.D FE.....
12532@ AA 8	BURLINGTON NORTHERN SANTA FE C CORP BND	..	01/15/2021.	Redemption 100.0000.....	.....	.....251,995	.....251,995	.....267,050	.....253,370	.....	.....(1,375)	.....	.....(1,375)	.....	.....251,995	.....	.....0	.....0	.....7,131	01/15/2023.	1.C.....
12533# AA 5	BURLINGTON NORTHERN SANTA FE C CORP BND	..	01/15/2021.	Redemption 100.0000.....	.....	.....972,255	.....972,255	.....966,063	.....970,866	.....	.....1,389	.....	.....1,389	.....	.....972,255	.....	.....0	.....0	.....27,515	01/15/2023.	1.C.....

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, NAIC Designation Modifier and SVO Admini- strative Symbol
12533* AA 9	BURLINGTON NORTHERN SANTA FE C CORP BND	..	01/15/2021.	Redemption 100.0000.....	.....	.....286,788	.....286,788	.....314,250	.....289,032	.....	.....(2,244)	.....	.....(2,244)	.....	.....286,788	.....	.....	.....0	.....8,116	01/15/2023.	1.C
12533@ AA 7	BURLINGTON NORTHERN SANTA FE C CORP BND	..	01/15/2021.	Redemption 100.0000.....	.....	.....208,573	.....208,573	.....208,573	.....208,573	.....	.....	.....	.....0	.....	.....208,573	.....	.....	.....0	.....5,903	01/15/2023.	1.C
12543D AY 6	CHS/COMMUNITY HEALTH SYSTEMS I SECURED C	..	01/28/2021.	Various.....	.....	.....1,784,063	.....1,730,000	.....1,747,581	.....1,734,788	.....	.....(275)	.....	.....(275)	.....	.....1,734,512	.....	.....(4,512)	.....(4,512)	.....89,503	03/31/2023.	4.C FE.....
12543D BB 5	CHS/COMMUNITY HEALTH SYSTEMS I SECURED C	..	02/11/2021.	Call 104.3130.....	.....	.....521,565	.....500,000	.....521,250	.....513,975	.....	.....(725)	.....	.....(725)	.....	.....513,250	.....	.....(13,250)	.....(13,250)	.....46,242	01/15/2024.	4.C FE.....
12543X AG 1	COUNTRYWIDE HOME LOANS CWHL_06 CWHL_06-1	..	03/01/2021.	Paydown.....	.....	.....373,096	.....372,220	.....291,455	.....213,807	.....	.....159,289	.....	.....159,289	.....	.....373,096	.....	.....	.....0	.....3,477	01/25/2037.	1.D FM.....
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07 CWHL_07-7	..	03/01/2021.	Paydown.....	.....	.....23,782	.....21,716	.....19,122	.....15,104	.....	.....8,678	.....	.....8,678	.....	.....23,782	.....	.....	.....0	.....267	06/25/2037.	1.D FM.....
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07- CWHL_07-5	..	03/01/2021.	Paydown.....	.....	.....26,010	.....26,274	.....22,002	.....17,646	.....	.....8,364	.....	.....8,364	.....	.....26,010	.....	.....	.....0	.....236	05/25/2037.	1.D FM.....
125523 AB 6	HALFMOON PARENT INC SENIOR CORP BND 0.	..	01/15/2021.	Call 100.0000.....	.....	.....4,500,000	.....4,500,000	.....4,466,250	.....4,482,514	.....	.....1,000	.....	.....1,000	.....	.....4,483,514	.....	.....16,486	.....16,486	.....3,185	09/17/2021.	2.B FE.....
12553H AA 6	CIM_17-7 RMBS 7-7-A 144A 3.000% 04/25/	..	02/01/2021.	Paydown.....	.....	.....63,697	.....63,697	.....65,132	.....64,539	.....	.....(2,503)	.....	.....(2,503)	.....	.....63,697	.....	.....	.....0	.....(68)	04/25/2057.	1.A FM.....
12553H AA 6	CIM_17-7 RMBS 7-7-A 144A 3.000% 04/25/	..	03/01/2021.	Paydown.....	.....	.....32,154	.....32,154	.....32,869	.....29,916	.....	.....(499)	.....	.....(499)	.....	.....32,154	.....	.....	.....0	.....172	04/25/2057.	1.D FM.....
12557L AC 9	CIM_19-INV3 RMBS V3-A3 144A 3.500% 08/	..	02/01/2021.	Paydown.....	.....	.....75,544	.....75,544	.....76,573	.....75,878	.....	.....(334)	.....	.....(334)	.....	.....75,544	.....	.....	.....0	.....302	08/25/2049.	1.A FM.....
12557L AC 9	CIM_19-INV3 RMBS V3-A3 144A 3.500% 08/	..	03/01/2021.	Paydown.....	.....	.....37,864	.....37,864	.....38,379	.....38,031	.....	.....(168)	.....	.....(168)	.....	.....37,864	.....	.....	.....0	.....331	08/25/2049.	1.D FM.....
125925 DH 7	CMC SECURITIES CORPORATION IV CMC4_97-NA	..	02/01/2021.	Paydown.....	.....	.....8,527	.....8,527	.....8,650	.....8,508	.....	.....19	.....	.....19	.....	.....8,527	.....	.....	.....0	.....66	10/25/2027.	1.A FM.....
125925 DH 7	CMC SECURITIES CORPORATION IV CMC4_97-NA	..	03/01/2021.	Paydown.....	.....	.....1,051	.....1,051	.....1,066	.....1,049	.....	.....2	.....	.....2	.....	.....1,051	.....	.....	.....0	.....19	10/25/2027.	1.D FM.....
125925 DJ 3	CMC2_97-3 CMC2_97-3 7.250% 10/25/27	..	03/01/2021.	Paydown.....	.....	.....4,760	.....4,760	.....4,748	.....3,812	.....	.....948	.....	.....948	.....	.....4,760	.....	.....	.....0	.....42	10/25/2027.	1.D FM.....
125925 EN 3	CMC SECURITIES CORPORATION IV CMC4_97-2	..	02/01/2021.	Paydown.....	.....	.....459	.....459	.....459	.....460	.....	.....	.....	.....0	.....	.....459	.....	.....	.....0	.....4	11/25/2027.	1.A FM.....
125925 EN 3	CMC SECURITIES CORPORATION IV CMC4_97-2	..	03/01/2021.	Paydown.....	.....	.....232	.....232	.....232	.....232	.....	.....	.....	.....0	.....	.....232	.....	.....	.....0	.....4	11/25/2027.	1.D FM.....
12593D BA 6	CSMC_155R CSMC_155R 0.259% 01/27/37	..	02/25/2021.	Paydown.....	.....	.....160,199	.....160,199	.....147,433	.....155,702	.....	.....4,497	.....	.....4,497	.....	.....160,199	.....	.....	.....0	.....76	01/27/2037.	1.A FM.....
12593D BA 6	CSMC_155R CSMC_155R 0.259% 01/27/37	..	03/25/2021.	Paydown.....	.....	.....330,737	.....330,737	.....304,382	.....321,452	.....	.....9,285	.....	.....9,285	.....	.....330,737	.....	.....	.....0	.....225	01/27/2037.	1.D FM.....
12596G BE 8	CSAIL COMMERCIAL MORTGAGE TRUS SUB CMBS	..	02/04/2021.	CREDIT SUISSE FIRST BOSTON COR	.....	.....1,649,813	.....1,400,000	.....1,520,805	.....1,513,418	.....	.....(1,183)	.....	.....(1,183)	.....	.....1,512,234	.....	.....137,578	.....137,578	.....12,743	11/15/2051.	4.B FM.....
126117 AW 0	CNA FINANCIAL CORP SENIOR CORP BND 2.0	..	03/12/2021.	B47R_PB.....	.....	.....11,774,823	.....11,800,000	.....11,773,444	.....11,774,360	.....	.....463	.....	.....463	.....	.....11,774,823	.....	.....	.....0	.....139,764	08/15/2030.	2.A FE.....

QE05.37

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
12625U AG 8	COMM_13-CR9 COMM_13-CR9 4.387% 07/10/4	..	02/04/2021.	Various.....	.....	.....3,009,590	.....3,500,000	.....3,616,523	.....2,816,802	.....721,104	.....(4,446)	.....	.....716,658	.....	.....3,533,460	.....	.....(523,870)	.....(523,870)	.....27,637	07/10/2045.	4.B FM.....
12636M AD 0	CSAIL COMMERCIAL MORTGAGE TRUS SENIOR CM	..	02/01/2021.	Paydown.....	.....	.....23,005	.....23,005	.....21,919	.....22,412	.....	.....594	.....	.....594	.....	.....23,005	.....	.....	.....0	.....81	01/15/2049.	1.A FM.....
12636M AD 0	CSAIL COMMERCIAL MORTGAGE TRUS SENIOR CM	..	03/01/2021.	Paydown.....	.....	.....38,510	.....38,510	.....36,691	.....37,516	.....	.....994	.....	.....994	.....	.....38,510	.....	.....	.....0	.....272	01/15/2049.	1.D FM.....
126378 AB 4	CREDIT SUISSE MORTGAGE CAPITAL CSMC_07-1	..	03/25/2021.	Paydown.....	.....	.....83,889	.....83,889	.....34,738	.....22,617	.....	.....61,272	.....	.....61,272	.....	.....83,889	.....	.....	.....0	.....11	02/25/2037.	1.D FM.....
126378 AG 3	CSMC_2007-1 CSMC_07-1 5.989% 02/25/37	..	03/01/2021.	Paydown.....	.....	.....82,050	.....82,050	.....42,029	.....28,427	.....	.....53,623	.....	.....53,623	.....	.....82,050	.....	.....	.....0	.....294	02/25/2037.	1.D FM.....
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL CSMC_06-4	..	03/01/2021.	Paydown.....	.....	.....41,136	.....41,237	.....21,372	.....17,472	.....	.....23,664	.....	.....23,664	.....	.....41,136	.....	.....	.....0	.....362	05/25/2036.	1.D FM.....
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C CSMC_07-3	..	03/01/2021.	Paydown.....	.....	.....83,668	.....88,863	.....70,822	.....53,332	.....	.....30,337	.....	.....30,337	.....	.....83,668	.....	.....	.....0	.....948	04/25/2037.	1.D FM.....
12644W AM 8	CREDIT SUISSE COMMERCIAL MORTG CSMC_10-1	..	02/01/2021.	Paydown.....	.....	.....345,516	.....345,516	.....326,311	.....338,535	.....	.....6,981	.....	.....6,981	.....	.....345,516	.....	.....	.....0	.....1,454	06/25/2050.	1.A FM.....
12644W AM 8	CREDIT SUISSE COMMERCIAL MORTG CSMC_10-1	..	03/01/2021.	Paydown.....	.....	.....187,304	.....187,304	.....176,893	.....183,519	.....	.....3,785	.....	.....3,785	.....	.....187,304	.....	.....	.....0	.....1,681	06/25/2050.	1.D FM.....
12645E FS 9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE CMO	..	03/01/2021.	Paydown.....	.....	.....198,569	.....198,569	.....141,833	.....146,202	.....	.....52,367	.....	.....52,367	.....	.....198,569	.....	.....	.....0	.....1,270	01/27/2036.	1.D FM.....
12647H AL 0	CSMC_13-8R CSMC 2013-8R 2A2 144A 0.299	..	03/25/2021.	Paydown.....	.....	.....433,944	.....433,518	.....382,088	.....406,656	.....	.....27,288	.....	.....27,288	.....	.....433,944	.....	.....	.....0	.....285	05/27/2036.	1.D FM.....
12648E BA 9	CSMC_14-2R CSMC_14-2R 2.875% 02/27/37	..	02/01/2021.	Paydown.....	.....	.....150,235	.....150,235	.....147,231	.....148,683	.....	.....1,553	.....	.....1,553	.....	.....150,235	.....	.....	.....0	.....473	02/27/2037.	1.A FM.....
12648E BA 9	CSMC_14-2R CSMC_14-2R 2.875% 02/27/37	..	03/01/2021.	Paydown.....	.....	.....91,767	.....91,767	.....89,931	.....90,818	.....	.....948	.....	.....948	.....	.....91,767	.....	.....	.....0	.....660	02/27/2037.	1.D FM.....
12648E BJ 0	CSMC_14-2R CSMC_14-2R 3.750% 06/27/36	..	02/01/2021.	Paydown.....	.....	.....73,240	.....73,240	.....72,142	.....72,415	.....	.....825	.....	.....825	.....	.....73,240	.....	.....	.....0	.....380	06/27/2036.	1.A FM.....
12648E BJ 0	CSMC_14-2R CSMC_14-2R 3.750% 06/27/36	..	03/01/2021.	Paydown.....	.....	.....16,638	.....16,638	.....16,388	.....16,450	.....	.....188	.....	.....188	.....	.....16,638	.....	.....	.....0	.....156	06/27/2036.	1.D FM.....
12648J GE 5	CSMC_14-4R CSMC_14-4R 2.750% 07/27/36	..	02/01/2021.	Paydown.....	.....	.....262,734	.....262,734	.....251,920	.....257,496	.....	.....5,238	.....	.....5,238	.....	.....262,734	.....	.....	.....0	.....1,440	07/27/2036.	1.A FM.....
12648J GE 5	CSMC_14-4R CSMC_14-4R 2.750% 07/27/36	..	03/01/2021.	Paydown.....	.....	.....13,150	.....13,150	.....12,609	.....12,888	.....	.....262	.....	.....262	.....	.....13,150	.....	.....	.....0	.....105	07/27/2036.	1.D FM.....
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C CSR_14-8R	..	02/01/2021.	Paydown.....	.....	.....126,966	.....126,966	.....125,439	.....126,177	.....	.....789	.....	.....789	.....	.....126,966	.....	.....	.....0	.....534	02/27/2036.	1.A FM.....
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C CSR_14-8R	..	03/01/2021.	Paydown.....	.....	.....115,927	.....115,927	.....114,533	.....115,207	.....	.....720	.....	.....720	.....	.....115,927	.....	.....	.....0	.....1,136	02/27/2036.	1.D FM.....
12648W AA 0	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38	..	02/01/2021.	Paydown.....	.....	.....44,036	.....44,036	.....39,852	.....41,913	.....	.....2,123	.....	.....2,123	.....	.....44,036	.....	.....	.....0	.....193	03/29/2038.	1.A FM.....

QE05.38

SCHEDULE D - PART 4

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

QE05.39

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
12648W AA 0	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38	..	03/01/2021.	Paydown.....	.....	.....3,228	.....3,228	.....2,921	.....3,072	.....	.....156	.....	.....156	.....	.....3,228	.....	.....0	.....0	.....24	03/29/2038.	1.D FM.....
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C CSMC_156R	..	02/27/2021.	Paydown.....	.....	.....309,997	.....309,997	.....281,417	.....300,603	.....	.....9,394	.....	.....9,394	.....	.....309,997	.....	.....0	.....0	.....137	11/27/2046.	1.A FM.....
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C CSMC_156R	..	03/29/2021.	Paydown.....	.....	.....290,881	.....290,881	.....264,063	.....282,067	.....	.....8,815	.....	.....8,815	.....	.....290,881	.....	.....0	.....0	.....233	11/27/2046.	1.D FM.....
126650 BP 4	CVS PASSTHROUGH TRUST SECURED CORP BND	..	03/10/2021.	Various.....	.....	.....263,044	.....263,044	.....286,165	.....278,099	.....	.....(15,055)	.....	.....(15,055)	.....	.....263,044	.....	.....0	.....0	.....2,651	12/10/2028.	2.B.....
126650 BV 1	CVS PASSTHROUGH TRUST CORP BND 144A 5.	..	03/10/2021.	Redemption 100.0000.....	.....	.....60,306	.....60,306	.....60,306	.....60,304	.....	.....1	.....	.....1	.....	.....60,306	.....	.....0	.....0	.....581	01/10/2033.	2.B FE.....
12666# AA 4	CVS PASSTHROUGH TRUST CORP BND 7.500%	..	03/15/2021.	Redemption 100.0000.....	.....	.....398,499	.....398,499	.....414,474	.....401,243	.....	.....(2,744)	.....	.....(2,744)	.....	.....398,499	.....	.....0	.....0	.....5,095	01/15/2023.	2.B.....
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1	..	02/01/2021.	Paydown.....	.....	.....69	.....69	.....73	.....69	.....	.....	.....	.....0	.....	.....69	.....	.....0	.....0	.....1	05/25/2032.	1.A FM.....
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1	..	03/01/2021.	Paydown.....	.....	.....35	.....35	.....37	.....35	.....	.....	.....	.....0	.....	.....35	.....	.....0	.....0	.....1	05/25/2032.	1.D FM.....
126671 RX 6	COUNTRYWIDE ASSET-BACKED CTFS ABS 2002-S	..	02/01/2021.	Paydown.....	.....	.....5	.....5	.....5	.....6	.....	.....	.....	.....0	.....	.....5	.....	.....0	.....0	.....	05/25/2032.	1.A FM.....
126671 RX 6	COUNTRYWIDE ASSET-BACKED CTFS ABS 2002-S	..	03/01/2021.	Paydown.....	.....	.....3	.....3	.....3	.....3	.....	.....	.....	.....0	.....	.....3	.....	.....0	.....0	.....	05/25/2032.	4.B FM.....
126673 BB 7	COUNTRYWIDE ASSET-BACKED CTFS CWL_04-6	..	02/25/2021.	Paydown.....	.....	.....137,573	.....137,573	.....137,487	.....137,487	.....	.....86	.....	.....86	.....	.....137,573	.....	.....0	.....0	.....177	11/25/2034.	1.A FM.....
126673 BB 7	COUNTRYWIDE ASSET-BACKED CTFS CWL_04-6	..	03/25/2021.	Paydown.....	.....	.....48,937	.....48,937	.....48,907	.....48,907	.....	.....31	.....	.....31	.....	.....48,937	.....	.....0	.....0	.....122	11/25/2034.	1.D FM.....
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT CWL_05-3	..	02/01/2021.	Paydown.....	.....	.....290,149	.....290,149	.....290,141	.....289,358	.....	.....790	.....	.....790	.....	.....290,149	.....	.....0	.....0	.....1,521	08/25/2035.	1.A FM.....
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT CWL_05-3	..	03/01/2021.	Paydown.....	.....	.....141,452	.....141,452	.....141,448	.....141,067	.....	.....385	.....	.....385	.....	.....141,452	.....	.....0	.....0	.....1,457	08/25/2035.	1.D FM.....
126673 J3 7	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2	..	02/25/2021.	Paydown.....	.....	.....604,471	.....604,471	.....521,356	.....586,556	.....	.....17,915	.....	.....17,915	.....	.....604,471	.....	.....0	.....0	.....674	09/25/2035.	1.A FM.....
126673 J3 7	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2	..	03/25/2021.	Paydown.....	.....	.....68,314	.....68,314	.....58,920	.....66,289	.....	.....2,025	.....	.....2,025	.....	.....68,314	.....	.....0	.....0	.....143	09/25/2035.	1.D FM.....
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-13	..	02/01/2021.	Paydown.....	.....	.....432,775	.....432,775	.....431,988	.....431,501	.....	.....1,274	.....	.....1,274	.....	.....432,775	.....	.....0	.....0	.....2,461	05/25/2035.	1.A FM.....
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-13	..	03/01/2021.	Paydown.....	.....	.....338,885	.....338,885	.....338,268	.....337,887	.....	.....998	.....	.....998	.....	.....338,885	.....	.....0	.....0	.....3,969	05/25/2035.	1.D FM.....
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-15	..	02/01/2021.	Paydown.....	.....	.....208,071	.....208,071	.....208,069	.....207,384	.....	.....687	.....	.....687	.....	.....208,071	.....	.....0	.....0	.....1,154	05/25/2035.	1.A FM.....
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-15	..	03/01/2021.	Paydown.....	.....	.....241,891	.....241,891	.....241,888	.....241,092	.....	.....798	.....	.....798	.....	.....241,891	.....	.....0	.....0	.....2,786	05/25/2035.	1.D FM.....
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	03/25/2021.	Paydown.....	.....	.....166,188	.....145,395	.....102,534	.....96,622	.....	.....69,566	.....	.....69,566	.....	.....166,188	.....	.....0	.....0	.....300	10/25/2035.	1.D FM.....

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, NAIC Designation Modifier and SVO Admini- strative Symbol
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	03/01/2021.	Paydown.....		838,943	949,351	817,519	765,297		73,647		73,647		838,943		0	0	10,148	07/25/2035.	1.D FM.....
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	03/01/2021.	Paydown.....		104,330	104,803	93,371	90,784		13,547		13,547		104,330		0	0	828	08/25/2035.	2.B FM.....
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI CWL_06-BC	..	02/25/2021.	Paydown.....		206,561	206,561	189,003	199,605		6,956		6,956		206,561		0	0	89	11/25/2036.	1.A FM.....
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI CWL_06-BC	..	03/25/2021.	Paydown.....		178,539	178,539	163,363	172,526		6,013		6,013		178,539		0	0	178	11/25/2036.	1.D FM.....
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C CWALT_05-	..	03/01/2021.	Paydown.....		381	1,469	1,258	1,078		(697)		(697)		381		0	0	7	01/25/2036.	1.D FM.....
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	03/01/2021.	Paydown.....		90,637	89,448	58,661	45,823		44,814		44,814		90,637		0	0	833	12/25/2035.	1.D FM.....
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	03/01/2021.	Paydown.....		166,026	165,012	143,095	139,180		26,846		26,846		166,026		0	0	1,467	02/25/2036.	1.D FM.....
12668B FG 3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	03/01/2021.	Paydown.....		19,863	19,316	15,970	13,208		6,655		6,655		19,863		0	0	166	02/25/2036.	1.D FM.....
126694 3B 2	05/25/36	..	03/01/2021.	Paydown.....		52,997	49,723	45,353	39,560		13,436		13,436		52,997		0	0	677	05/25/2036.	1.D FM.....
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-2	..	03/01/2021.	Paydown.....		194,173	194,596	186,882	169,455		24,719		24,719		194,173		0	0	2,211	10/25/2035.	1.D FM.....
126694 M6 2	COUNTRYWIDE HOME LOANS CWHL_06 CWHL_06-O	..	03/25/2021.	Paydown.....		57,024	57,024	45,708	47,604		9,420		9,420		57,024		0	0	58	04/25/2046.	1.D FM.....
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-3	..	03/01/2021.	Paydown.....		20,050	20,109	19,078	16,393		3,657		3,657		20,050		0	0	236	01/25/2036.	1.D FM.....
126694 WE 4	CWHL 2005-26 1A8 RMBS06-HYB1 2.581% 03	..	03/01/2021.	Paydown.....		272,567	263,910	229,189	238,521		34,046		34,046		272,567		0	0	1,003	03/20/2036.	1.D FM.....
12672# AA 6	CVS CAREMARK CORP CORP BND 4.704% 09/	..	03/10/2021.	Redemption 100.0000.....		174,462	174,462	174,395	174,409		53		53		174,462		0	0	1,370	09/10/2034.	2.B
12674@ AA 6	CVS CAREMARK CORP CORP BND 4.016% 08/	..	03/10/2021.	Various.....		118,254	118,254	118,254	118,254		0		0		118,254		0	0	792	08/10/2035.	2.B
12695* AA 3	CVS PASSTHROUGH TRUST SECURED CORP BND	..	03/10/2021.	Various.....		67,996	67,996	67,996	67,996		0		0		67,996		0	0	387	10/10/2038.	2.A
12708# AA 4	CCH I SECURED CORP BND 5.550% 07/15/35	..	03/15/2021.	Redemption 100.0000.....		53,031	53,031	53,031	53,031		0		0		53,031		0	0	491	07/15/2035.	2.B PL.....
12806* AH 4	CAITHNESS ENERGY LLC CORP BND 5.710%	..	01/15/2021.	Various.....		364,183	364,183	364,183	364,183		0		0		364,183		0	0	10,397	01/15/2032.	2.B PL.....
13067# U6 4	CALIFORNIA LOTTERY SENIOR CORP BND 6.5	..	02/01/2021.	Redemption 100.0000.....		1,917,865	1,917,865	1,915,683	1,917,139		726		726		1,917,865		0	0	124,968	02/01/2024.	1.C
133434 AD 2	CAMERON LNG LLC SECURED CORP BND 144A	..	02/12/2021.	BBR4_PB.....		2,452,227	2,260,000	2,260,000	2,260,000		0		0		2,260,000		192,227	192,227	48,095	01/15/2039.	1.G FE.....
13466* AA 8	CAMPUSPARC LP CORP BND 5.138% 12/31/4	..	03/31/2021.	Various.....		62,500	62,500	62,500	62,500		0		0		62,500		0	0	803	12/31/2043.	2.B PL.....

QE05.40

SCHEDULE D - PART 4

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

QE05.41

1	2	3	4	5	6	7	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, NAIC Designation Modifier and SVO Administrative Symbol
14040H CE 3	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		03/12/2021	B47R_PB.....		9,986,327	10,000,000	9,984,700	9,985,946		381		381		9,986,327			0	122,681	05/11/2027	2.A FE.....
14066A AA 7	CAPMARK MILITARY HOUSING TRUST CPMRK_06-		01/10/2021	Paydown.....		86,389	86,389	85,509	85,608		781		781		86,389			0	2,655	07/10/2051	1.G.....
144528 AC 0	CARRINGTON MRTG LOAN CR_06-NC3 ABS 06-NC		03/25/2021	Paydown.....		1,079,860	1,079,860	680,312	760,449		319,411		319,411		1,079,860			0	529	07/25/2036	1.D FM.....
14453F AC 3	CARR_06-NC2 SENIOR ABS_06-NC2 A3 0.259		02/25/2021	Paydown.....		177,538	177,538	147,357	165,440		12,098		12,098		177,538			0	66	06/25/2036	1.A FM.....
14453F AC 3	CARR_06-NC2 SENIOR ABS_06-NC2 A3 0.259		03/25/2021	Paydown.....		75,109	75,109	62,341	69,991		5,118		5,118		75,109			0	51	06/25/2036	1.D FM.....
14879E AD 0	CATALENT PHARMA SOLUTIONS INC SENIOR COR		02/22/2021	Call 102.4380.....		1,434,132	1,400,000	1,400,000	1,400,000				0		1,400,000			0	75,272	01/15/2026	4.A FE.....
14888@ AA 4	CATALYST OLD RIVER HYDROELECTR SECURED C		03/31/2021	Redemption 100.0000.....		206,454	206,454	206,454	206,454				0		206,454			0	2,110	11/30/2029	2.C PL.....
152314 JP 6	CXHE_04-B CXHE_04-B 5.409% 03/25/34		03/01/2021	Paydown.....		12,399	12,399	13,098	12,794		(396)		(396)		12,399			0	168	03/25/2034	3.B FM.....
15722# AA 9	CGA LEASE BACKED PASS THROUGH LN1 CORP B		03/10/2021	Redemption 100.0000.....		1,841	1,841	1,841	1,841				0		1,841			0	14	01/10/2041	2.A.....
15722* AA 3	CGA LEASE BACKED PASS THROUGH CORP BND		03/10/2021	Redemption 100.0000.....		24,196	24,196	24,196	24,196				0		24,196			0	195	01/10/2041	2.A.....
161546 FV 3	CHASE FUNDING MORTGAGE LOAN AS ABS 03-4-		02/01/2021	Paydown.....		96,340	96,340	93,814	94,660		1,679		1,679		96,340			0	630	05/25/2033	1.A FM.....
161546 FV 3	CHASE FUNDING MORTGAGE LOAN AS ABS 03-4-		03/01/2021	Paydown.....		26,379	26,379	25,687	25,919		460		460		26,379			0	335	05/25/2033	1.D FM.....
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS CFAB_03-4		02/25/2021	Paydown.....		45,761	45,761	35,980	41,801		3,960		3,960		45,761			0	78	03/25/2033	1.A FM.....
161546 JP 2	CFAB_04-2 CFAB_04-2 0.934% 02/25/35		02/25/2021	Paydown.....		62,434	62,434	57,199	57,358		5,076		5,076		62,434			0	89	02/25/2035	1.A FM.....
161546 JP 2	CFAB_04-2 CFAB_04-2 0.934% 02/25/35		03/25/2021	Paydown.....		11,584	11,584	10,612	10,642		942		942		11,584			0	27	02/25/2035	1.D FM.....
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA CHASE_07-		03/01/2021	Paydown.....		102,916	117,392	85,793	65,294		37,622		37,622		102,916			0	1,110	07/25/2037	1.D FM.....
162765 AC 5	CHEC_04-1 CHEC_04-1 1.109% 07/25/34		02/25/2021	Paydown.....		63,483	63,483	60,865	60,678		2,805		2,805		63,483			0	88	07/25/2034	1.A FM.....
162765 AC 5	CHEC_04-1 CHEC_04-1 1.109% 07/25/34		03/25/2021	Paydown.....		17,615	17,615	16,888	16,837		778		778		17,615			0	48	07/25/2034	1.D FM.....
16411Q AB 7	CHENIERE ENERGY PARTNERS LP SENIOR CORP		03/27/2021	Call 102.6250.....		2,052,500	2,000,000	1,995,000	1,996,592		148		148		1,996,740		3,260	3,260	103,833	10/01/2025	3.B FE.....
165183 AN 4	CHESAPEAKE FUNDING II LLC CFII SUB ABS 1		02/15/2021	Paydown.....		2,000,000	2,000,000	1,999,536	2,000,000				0		2,000,000			0	10,033	05/15/2029	1.F FE.....
16678R CT 2	CHEVY CHASE FUND CCMFC_05-1A 0.259% 01		02/25/2021	Paydown.....		60,515	60,515	55,715	55,758		4,757		4,757		60,515			0	36	01/25/2036	1.A FM.....
16678R CT 2	CHEVY CHASE FUND CCMFC_05-1A 0.259% 01		03/25/2021	Paydown.....		80,951	80,951	74,530	74,588		6,363		6,363		80,951			0	149	01/25/2036	1.D FM.....
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C CCMFC_05-		02/25/2021	Paydown.....		3,839	3,839	3,383	3,832		6		6		3,839			0	2	01/25/2036	1.A FM.....
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C CCMFC_05-		03/25/2021	Paydown.....		5,135	5,135	4,525	5,127		8		8		5,135			0	8	01/25/2036	1.D FM.....

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, NAIC Designation Modifier and SVO Admini- strative Symbol
17275R AP 7	CISCO SYSTEMS INC SENIOR CORP BND 2.90	..	03/04/2021.	Various.....		8,500,000	8,500,000	8,484,530	8,499,585		415		415		8,500,000		0	0	123,250	03/04/2021.	1.E FE.....
172967 DS 7	CITIGROUP INC - LT GTD.....	..	03/12/2021.	B47R_PB.....		3,801,235	5,000,000	3,366,580	3,788,703		12,532		12,532		3,801,235		0	0	11,203	08/25/2036.	2.B FE.....
172967 LU 3	CITIGROUP INC - LT GTD SENIORCORPBND 3	..	02/12/2021.	BBR4_PB.....		46,036,640	40,000,000	40,000,000	40,000,000				0		40,000,000		6,036,640	6,036,640	853,160	01/24/2039.	1.G FE.....
172973 3M 9	CMSL_05-7 CMSL_05-7 5.500% 10/25/35.	..	02/01/2021.	Paydown.....		10,266	10,266	9,448	10,090		176		176		10,266		0	0	70	10/25/2035.	1.A FM.....
172973 3M 9	CMSL_05-7 CMSL_05-7 5.500% 10/25/35.	..	03/01/2021.	Paydown.....		5,080	5,080	4,675	4,993		87		87		5,080		0	0	70	10/25/2035.	1.D FM.....
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST CMLUTI_06-	..	03/01/2021.	Paydown.....		131,573	270,739	248,623	211,770		(80,197)		(80,197)		131,573		0	0	2,021	11/25/2036.	1.D FM.....
17307G LP 1	CREDIT-BASED ASSET SERVICING A CBASS_04-	..	02/25/2021.	Paydown.....		20,786	20,786	19,253	20,156		630		630		20,786		0	0	30	10/25/2034.	1.A FM.....
17307G LP 1	CREDIT-BASED ASSET SERVICING A CBASS_04-	..	03/25/2021.	Paydown.....		24,093	24,093	22,316	23,363		730		730		24,093		0	0	66	10/25/2034.	1.D FM.....
17309Q AF 1	CITIGROUP MORTGAGE LOAN TRUST CMLTI_06-W	..	02/25/2021.	Paydown.....		286,312	286,312	243,097	272,993		13,320		13,320		286,312		0	0	210	10/25/2036.	1.A FM.....
17309Q AF 1	CITIGROUP MORTGAGE LOAN TRUST CMLTI_06-W	..	03/25/2021.	Paydown.....		234,012	234,012	198,690	223,125		10,887		10,887		234,012		0	0	329	10/25/2036.	1.D FM.....
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST CML_07-OX1	..	03/01/2021.	Paydown.....		331,785	331,785	209,603	179,550		152,235		152,235		331,785		0	0	2,183	01/25/2037.	1.D FM.....
17311L AB 7	CMLTI_07-AR5 CMLTI_07-AR5 3.106% 04/25	..	03/01/2021.	Paydown.....		13,893	12,571	10,753	11,238		2,655		2,655		13,893		0	0	48	04/25/2037.	1.D FM.....
17311Y AA 1	CREDIT BASED ASSET SERVICING A CBASS_07-	..	03/01/2021.	Paydown.....		207,895	207,895	117,985	97,840		110,055		110,055		207,895		0	0	482	03/25/2037.	1.D FM.....
17313B AA 9	CMLTI_07-AMC4 CMLTI_07-AMC4 0.284% 05/	..	02/25/2021.	Paydown.....		950,944	950,944	841,539	859,813		91,130		91,130		950,944		0	0	378	05/25/2037.	1.A FM.....
17313B AA 9	CMLTI_07-AMC4 CMLTI_07-AMC4 0.284% 05/	..	03/25/2021.	Paydown.....		603,107	603,108	533,721	545,311		57,796		57,796		603,107		0	0	447	05/25/2037.	1.D FM.....
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-W	..	02/25/2021.	Paydown.....		155,834	155,834	141,224	154,351		1,483		1,483		155,834		0	0	200	07/25/2037.	1.A FM.....
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-W	..	03/25/2021.	Paydown.....		113,048	113,048	102,450	111,972		1,076		1,076		113,048		0	0	309	07/25/2037.	1.D FM.....
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN CMLTI_09-8	..	02/01/2021.	Paydown.....		45,327	45,327	48,522	45,465		(138)		(138)		45,327		0	0	367	04/25/2037.	1.A FM.....
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN CMLTI_09-8	..	03/01/2021.	Paydown.....		42,727	42,727	45,738	42,856		(130)		(130)		42,727		0	0	656	04/25/2037.	1.D FM.....
17321L AA 7	CMLTI_13-J1 RMBS 3-J1-A1 144A 3.500% 1	..	02/01/2021.	Paydown.....		52,569	52,569	53,867			(1,298)		(1,298)		52,569		0	0	153	10/25/2043.	1.A FM.....
17321L AA 7	CMLTI_13-J1 RMBS 3-J1-A1 144A 3.500% 1	..	03/01/2021.	Paydown.....		46,711	46,711	47,864			(1,153)		(1,153)		46,711		0	0	272	10/25/2043.	1.D FM.....
18539U AB 1	CLEARWAY ENERGY OPERATING LLC SENIOR COR	..	03/17/2021.	Call 105.8909.....		3,239,203	3,059,000	3,219,598	3,172,833		(7,571)		(7,571)		3,165,262		(106,262)	(106,262)	252,781	10/15/2025.	3.B FE.....

QE05.42

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, NAIC Designation Modifier and SVO Admini- strative Symbol
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN RMBS 06-A5	..	03/01/2021.	Paydown.....		.....67,952	.....122,643	.....105,273	.....107,335		.....(39,383)		.....(39,383)		.....67,952		.....0	.....0	.....1,261	10/25/2036.	1.D FM.....
19687Y AA 3	COLTFUNDINGLLCCOLT_20-RPL1 RMBS PL1-A1 1	..	03/01/2021.	Paydown.....		.....470,958	.....470,958	.....470,957	.....470,957		.....1		.....1		.....470,958		.....0	.....0	.....985	01/25/2065.	1.A FE.....
20030N BW 0	COMCAST CORPORATION SENIOR CORP BND 2.	..	01/20/2021.	WELLS FARGO SECURITIES.....		.....5,358,200	.....5,000,000	.....4,994,000	.....4,996,362		.....31		.....31		.....4,996,393		.....361,807	.....361,807	.....60,708	01/15/2027.	1.G FE.....
20030N CH 2	COMCAST CORPORATION SENIORCORPBND 3.55	..	03/12/2021.	B47R_PB.....		.....9,973,767	.....10,000,000	.....9,964,700	.....9,973,145		.....622		.....622		.....9,973,767		.....0	.....0	.....129,181	05/01/2028.	1.G FE.....
20267U AB 5	CBSLT_16-B CBSLT_16-B 1.559% 10/25/40	..	03/25/2021.	Paydown.....		.....82,802	.....82,802	.....82,802	.....82,802				.....0		.....82,802		.....0	.....0	.....204	10/25/2040.	1.A FE.....
20605P AH 4	CONCHO RESOURCES INC SENIORCORPBND 3.7	..	02/08/2021.	Various.....		.....9,175,200	.....8,000,000	.....7,825,070	.....7,869,060		.....1,754		.....1,754		.....7,870,814		.....1,304,386	.....1,304,386	.....105,833	10/01/2027.	1.F FE.....
20605P AL 5	CONCHO RESOURCES INC SENIOR CORP BND 4	..	02/08/2021.	Various.....		.....18,367,700	.....14,200,000	.....15,249,280	.....15,223,281		.....(2,140)		.....(2,140)		.....15,221,140		.....3,146,560	.....3,146,560	.....330,959	08/15/2048.	1.F FE.....
20825C AV 6	CONOCOPHILLIPS SENIOR CORP BND 144A 3.	..	03/12/2021.	B47R_PB.....		.....2,573,839	.....2,250,000	.....2,578,275			.....(4,436)		.....(4,436)		.....2,573,839		.....0	.....0	.....37,734	10/01/2027.	1.G FE.....
21036P AY 4	ANTHEM INC SENIORCORPBND 3.600% 02/15/	..	03/12/2021.	B47R_PB.....		.....12,482,482	.....12,500,000	.....12,475,875	.....12,482,058		.....424		.....424		.....12,482,482		.....0	.....0	.....258,750	02/15/2028.	2.B FE.....
21871F AA 6	BCORE_19-CORE SENIOR CMBS - CORE-A 144A	..	03/15/2021.	Paydown.....		.....145,904	.....145,904	.....146,064			.....(160)		.....(160)		.....145,904		.....0	.....0	.....235	12/15/2031.	1.D FM.....
21872# AA 5	CORECIVIC OF KANSAS LLC SECURED CORP BND	..	01/31/2021.	Redemption 100.0000.....		.....69,581	.....69,581	.....69,581	.....69,581				.....0		.....69,581		.....0	.....0	.....771	01/31/2040.	1.G PL.....
22357@ AA 9	COX COMMUNICATIONS INC SENIOR CORP BND	..	03/01/2021.	Redemption 100.0000.....		.....67,455	.....67,455	.....67,455	.....67,455				.....0		.....67,455		.....0	.....0	.....599	01/02/2040.	2.B
223611 A@ 3	COWBOYS STADIUM LP SECURED CORP BND 3.	..	03/31/2021.	Various.....		.....295,490	.....295,490	.....295,490	.....295,490				.....0		.....295,490		.....0	.....0	.....5,112	03/31/2034.	2.A PL.....
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 HEAT_02-1	..	02/25/2021.	Paydown.....		.....75,711	.....75,711	.....70,033	.....72,863		.....2,848		.....2,848		.....75,711		.....0	.....0	.....149	11/25/2032.	1.A FM.....
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 HEAT_02-1	..	03/25/2021.	Paydown.....		.....18,457	.....18,457	.....17,072	.....17,762		.....694		.....694		.....18,457		.....0	.....0	.....65	11/25/2032.	1.D FM.....
225470 T7 8	TBW MORTGAGE BACKED PASS THROU TBW_06-1	..	03/01/2021.	Paydown.....		.....300,729	.....300,729	.....239,253	.....191,210		.....109,519		.....109,519		.....300,729		.....0	.....0	.....2,729	04/25/2036.	1.D FM.....
228023 AB 3	CROWLEY CONRO LLC SENIORCORPBND 4.181%	..	02/16/2021.	Redemption 100.0000.....		.....234,416	.....234,416	.....234,416	.....234,416				.....0		.....234,416		.....0	.....0	.....4,900	08/15/2043.	1.B
228227 BD 5	CROWN CASTLE INTL CORP SENIOR CORP BND	..	03/10/2021.	Call 108.4430.....		.....1,084,430	.....1,000,000	.....1,000,000	.....1,000,000				.....0		.....1,000,000		.....0	.....0	.....118,701	01/15/2023.	2.C FE.....
22822V AT 8	CROWN CASTLE INTL CORP SENIOR CORP BND	..	01/28/2021.	BANK OF AMERICA.....		.....6,096,180	.....6,000,000	.....5,993,160	.....5,993,535		.....58		.....58		.....5,993,593		.....102,587	.....102,587	.....84,750	01/15/2031.	2.C FE.....
233046 AE 1	DB MASTER FINANCE ABS 1A-A2I 144A 3.62	..	02/20/2021.	Paydown.....		.....6,875	.....6,875	.....6,720	.....6,920		.....(45)		.....(45)		.....6,875		.....0	.....0	.....62	11/20/2047.	2.B FE.....

QE05.43

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
233046 AF 8	DUNKN_06-1 SENIOR ABS_17-1A-A2II 144A	..	02/20/2021.	Paydown.....		.....17,500	.....17,500	.....17,304	.....17,465	.....	.....35	.....	.....35	.....	.....17,500	.....	.....	.....0	.....176	11/20/2047.	2.B FE.....
233046 AK 7	DBMASTERFINANCELLCDNKN_19- ABS A-A2II 14	..	02/20/2021.	Paydown.....		.....35,625	.....35,625	.....35,625	.....35,625	.....	.....	.....	.....0	.....	.....35,625	.....	.....	.....0	.....358	05/20/2049.	2.B FE.....
233046 AL 5	DBMASTERFINANCELLCDNKN_19- ABS 1A-A23 14	..	02/20/2021.	Paydown.....		.....35,625	.....35,625	.....35,625	.....35,625	.....	.....	.....	.....0	.....	.....35,625	.....	.....	.....0	.....388	05/20/2049.	2.B FE.....
23305Y AD 1	DBUBS MORTGAGE TRUST DBUBS_11- DBUBS_11-	..	02/01/2021.	Paydown.....		.....3,385,776	.....3,385,776	.....3,419,403	.....3,385,776	.....	.....	.....	.....0	.....	.....3,385,776	.....	.....	.....0	.....25,315	08/10/2044.	1.A FM.....
23305Y AD 1	DBUBS MORTGAGE TRUST DBUBS_11- DBUBS_11-	..	03/01/2021.	Paydown.....		.....4,284,292	.....4,284,292	.....4,326,842	.....4,284,292	.....	.....	.....	.....0	.....	.....4,284,292	.....	.....	.....0	.....48,859	08/10/2044.	1.D FM.....
23317* AC 4	DULLES DISCOVERY IV SENIOR CORP BND 3.	..	03/05/2021.	Various.....		.....80,853	.....80,853	.....80,853	.....80,853	.....	.....	.....	.....0	.....	.....80,853	.....	.....	.....0	.....479	09/05/2033.	1.B
23332U DB 7	DSLA_05-AR2 DSLA_05-AR2 0.350% 03/19/4	..	03/19/2021.	Paydown.....		.....761,084	.....763,059	.....593,805	.....600,497	.....	.....160,587	.....	.....160,587	.....	.....761,084	.....	.....	.....0	.....932	03/19/2045.	1.D FM.....
23332U EL 4	DSLA MTGE LOAN TRUST DSLA_05-A4 0.630%	..	03/19/2021.	Paydown.....		.....724,803	.....724,803	.....562,090	.....578,045	.....	.....146,758	.....	.....146,758	.....	.....724,803	.....	.....	.....0	.....428	08/19/2045.	1.D FM.....
247367 AX 3	DELTA AIR LINES CORP BND 6.718% 01/02/	..	01/02/2021.	Various.....		.....263,821	.....263,821	.....235,460	.....261,323	.....	.....2,498	.....	.....2,498	.....	.....263,821	.....	.....	.....0	.....8,862	01/02/2023.	2.B FE.....
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC DBALT_05-1	..	02/25/2021.	Paydown.....		.....21,346	.....21,346	.....21,356	.....21,346	.....	.....	.....	.....0	.....	.....21,346	.....	.....	.....0	.....17	02/25/2035.	1.A FM.....
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC DBALT_05-1	..	03/25/2021.	Paydown.....		.....11,449	.....11,449	.....11,455	.....11,449	.....	.....	.....	.....0	.....	.....11,449	.....	.....	.....0	.....18	02/25/2035.	1.D FM.....
25151X AA 9	DBALT_07-OA4 WHOLE CMO 07-OA4 0.299% 0	..	02/25/2021.	Paydown.....		.....105,128	.....105,128	.....84,708	.....89,251	.....	.....15,877	.....	.....15,877	.....	.....105,128	.....	.....	.....0	.....41	08/25/2047.	1.A FM.....
25151X AA 9	DBALT_07-OA4 WHOLE CMO 07-OA4 0.299% 0	..	03/25/2021.	Paydown.....		.....23,782	.....23,782	.....19,163	.....20,190	.....	.....3,592	.....	.....3,592	.....	.....23,782	.....	.....	.....0	.....18	08/25/2047.	1.D FM.....
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC DBALT_07-O	..	02/25/2021.	Paydown.....		.....225,241	.....225,241	.....181,619	.....191,189	.....	.....34,052	.....	.....34,052	.....	.....225,241	.....	.....	.....0	.....72	08/25/2047.	1.A FM.....
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC DBALT_07-O	..	03/25/2021.	Paydown.....		.....50,954	.....50,954	.....41,086	.....43,251	.....	.....7,703	.....	.....7,703	.....	.....50,954	.....	.....	.....0	.....32	08/25/2047.	1.D FM.....
25240* AA 5	DH CANAL LLC WALGREEN CORP BND 5.350%	..	03/15/2021.	Redemption 100.0000.....		.....41,936	.....41,936	.....40,649	.....41,327	.....	.....609	.....	.....609	.....	.....41,936	.....	.....	.....0	.....374	08/15/2030.	1.B
25272K AU 7	DELL INTERNATIONAL LLC SENIOR CORP BND 1	..	03/04/2021.	Call 100.0000.....		.....3,126,000	.....3,126,000	.....3,117,182	.....3,114,816	.....	.....4,202	.....	.....4,202	.....	.....3,119,018	.....	.....6,982	.....6,982	.....40,302	06/15/2021.	3.B FE.....
25470D AJ 8	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	..	02/12/2021.	BBR4_PB.....		.....6,328,566	.....5,200,000	.....5,534,880	.....5,525,590	.....	.....(997)	.....	.....(997)	.....	.....5,524,593	.....	.....803,973	.....803,973	.....92,246	04/01/2043.	2.C FE.....
25654# AA 0	DODGER TICKETS LLC CORP BND 5.660% 03	..	03/31/2021.	Various.....		.....743,682	.....743,682	.....771,666	.....754,866	.....	.....(11,184)	.....	.....(11,184)	.....	.....743,682	.....	.....	.....0	.....42,092	03/31/2030.	2.C PL.....
256677 AG 0	DOLLAR GENERAL CORPORATION SENIOR CORP B	..	03/12/2021.	B47R_PB.....		.....5,746,455	.....5,750,000	.....5,746,148	.....5,746,392	.....	.....64	.....	.....64	.....	.....5,746,455	.....	.....	.....0	.....88,885	04/03/2030.	2.B FE.....
256677 AG 0	DOLLAR GENERAL CORPORATION SENIOR CORP B	..	02/24/2021.	BBR4_PB.....		.....5,540,175	.....5,000,000	.....5,347,250	.....5,324,882	.....	.....(4,733)	.....	.....(4,733)	.....	.....5,320,149	.....	.....220,026	.....220,026	.....68,542	04/03/2030.	2.B FE.....

QE05.44

SCHEDULE D - PART 4

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

QE05.45

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
260543 CG 6	DOW CHEMICAL COMPANY THE SENIOR CORP BND	..	02/12/2021	BBR4_PB.....	.....	17,848,425	15,000,000	13,596,415	13,801,082	.....	3,563	.....	3,563	.....	13,804,645	.....	4,043,780	4,043,780	158,594	11/15/2042	2.C FE.....
260543 CX 9	DOW CHEMICAL COMPANY THE SENIOR CORP BND	..	03/12/2021	B47R_PB.....	.....	7,993,221	7,700,000	8,062,693	8,003,755	.....	(10,533)	.....	(10,533)	.....	7,993,221	.....	.....	.....	90,716	05/15/2026	2.B FE.....
26138E AT 6	KEURIG DR PEPPER INC SENIOR CORP BND 4	..	03/12/2021	B47R_PB.....	.....	4,329,421	3,400,000	4,346,730	4,334,543	.....	(5,122)	.....	(5,122)	.....	4,329,421	.....	.....	.....	49,725	11/15/2045	2.B FE.....
26208L AD 0	DRIVEN BRANDS FUNDING LLC HONK ABS -1A-A	..	01/20/2021	Paydown.....	.....	11,250	11,250	11,250	11,250	.....	.....	.....	0	11,250	.....	.....	.....	.....	131	04/20/2049	2.C FE.....
26249B AQ 4	DRYDEN SENIOR LOAN FUND RSLF ABS -30A-AR 1	..	02/16/2021	Paydown.....	.....	22,234	22,234	22,236	.....	.....	(2)	.....	(2)	22,234	.....	.....	.....	.....	59	11/15/2028	1.A FE.....
26442U AK 0	DUKE ENERGY PROGRESS LLC SECURED CORP BN	..	03/19/2021	CITIGROUP GLOBAL MKT INC.....	.....	2,520,330	3,000,000	2,983,050	2,983,184	.....	83	.....	83	2,983,267	.....	(462,937)	(462,937)	44,375	08/15/2050	1.F FE.....	
266233 AH 8	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP	..	03/12/2021	B47R_PB.....	.....	15,399,150	15,300,000	15,403,544	15,400,935	.....	(1,785)	.....	(1,785)	15,399,150	.....	.....	.....	.....	184,013	10/01/2030	2.C FE.....
26829H AA 4	ECMC GROUP STUDENT LOAN TRUST ABS 0-2A-A	..	03/25/2021	Paydown.....	.....	70,967	70,967	70,967	70,967	.....	.....	.....	0	70,967	.....	.....	.....	.....	163	11/25/2069	1.A FE.....
26875P AG 6	EOG RESOURCES INC CORP BND 4.100% 02/0	..	02/01/2021	Maturity.....	.....	5,000,000	5,000,000	5,347,039	5,005,280	.....	(5,280)	.....	(5,280)	5,000,000	.....	.....	.....	.....	102,500	02/01/2021	1.G FE.....
26884T AS 1	ERAC USA FINANCE LLC SENIOR CORP BND 144	..	02/12/2021	BBR4_PB.....	.....	7,405,079	6,225,000	6,235,769	6,235,687	.....	(28)	.....	(28)	6,235,659	.....	1,169,420	1,169,420	73,351	11/01/2046	2.A FE.....	
269246 BQ 6	E*TRADE FINANCIAL CORP SENIOR CORP BND	..	03/12/2021	B47R_PB.....	.....	9,250,695	9,100,000	9,284,730	9,254,817	.....	(4,122)	.....	(4,122)	9,250,695	.....	.....	.....	.....	190,190	08/24/2027	2.A FE.....
292480 AH 3	ENABLE MIDSTREAM PARTNERS LP.....	..	02/12/2021	BBR4_PB.....	.....	440,502	425,000	424,580	424,821	.....	6	.....	6	424,827	.....	15,675	15,675	4,006	05/15/2024	2.C FE.....	
29272W AB 5	ENERGIZER SPINCO INC SENIOR CORP BND 144	..	01/08/2021	Call 111.0965.....	.....	1,584,236	1,426,000	1,525,820	1,498,508	.....	(309)	.....	(309)	1,498,199	.....	(72,199)	(72,199)	211,344	01/15/2027	4.B FE.....	
29364W AW 8	ENTERGY LOUISIANA LLC SECURED CORP BND	..	03/12/2021	B47R_PB.....	.....	3,999,760	4,000,000	3,999,600	3,999,754	.....	6	.....	6	3,999,760	.....	.....	.....	.....	58,139	04/01/2028	1.F FE.....
29365K AC 7	ETI ABS 09 A3 4.380% 11/01/23.....	..	02/01/2021	Paydown.....	.....	639,329	639,329	638,849	638,849	.....	480	.....	480	639,329	.....	.....	.....	.....	14,001	11/01/2023	1.A FE.....
29717P AQ 0	ESSEX PORTFOLIO LP.....	..	03/12/2021	B47R_PB.....	.....	1,793,910	1,800,000	1,788,948	1,793,700	.....	209	.....	209	1,793,910	.....	.....	.....	.....	24,806	04/15/2026	2.A FE.....
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR CORP BND	..	03/31/2021	Redemption 100.0000.....	.....	376,000	376,000	376,000	376,000	.....	.....	.....	0	376,000	.....	.....	.....	.....	8,535	03/31/2038	2.B FE.....
30288* AB 6	FLNG LIQUEFACTION 2 LLC SENIOR CORP BND	..	03/31/2021	Redemption 100.0000.....	.....	250,040	250,040	250,040	250,040	.....	.....	.....	0	250,040	.....	.....	.....	.....	5,988	03/31/2038	2.B FE.....
30288* AC 4	FLNG LIQUEFACTION 2 LLC SECURED CORP BND	..	01/01/2021	Various.....	.....	(1,241)	(1,241)	(1,241)	(1,241)	.....	.....	.....	0	(1,241)	.....	.....	.....	.....	.....	06/30/2038	2.B FE.....
302985 AA 4	FWD_20-INV1 ABS V1-A1 144A 2.240% 01/2	..	03/01/2021	Paydown.....	.....	154,078	154,078	154,073	154,073	.....	5	.....	5	154,078	.....	.....	.....	.....	625	01/25/2050	1.A FE.....
31574P AA 3	ELLINGTON FINANCIAL MORTGAGE TRMBS 0-1-	..	02/01/2021	Paydown.....	.....	235,550	235,550	235,547	235,547	.....	3	.....	3	235,550	.....	.....	.....	.....	567	05/25/2065	1.A FM.....
31574P AA 3	ELLINGTON FINANCIAL MORTGAGE TRMBS 0-1-	..	03/01/2021	Paydown.....	.....	100,445	100,445	100,444	100,444	.....	1	.....	1	100,445	.....	.....	.....	.....	504	05/25/2065	1.D FM.....

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, NAIC Designation Modifier and SVO Admini- strative Symbol
316773 CP 3	FIFTH THIRD BANCORP SUB CORP BND 4.300	..	02/12/2021.	BBR4_PB.....		7,661,590	6,950,000	7,148,701	7,020,730		(2,663)		(2,663)		7,018,067		643,522	643,522	171,009	01/16/2024.	2.B FE.....
31740L AA 1	REFINITIV US HOLDINGS INC SECURED CORP B	..	01/29/2021.	Call 107.0587.....		6,995,219	6,534,000	6,379,541	6,394,707		1,604		1,604		6,396,311		137,689	137,689	545,162	05/15/2026.	4.B FE.....
31740L AC 7	REFINITIV US HOLDINGS INC SENIOR CORP BN	..	01/29/2021.	Call 109.4111.....		866,536	792,000	772,200	775,978		162		162		776,140		15,860	15,860	87,967	11/15/2026.	4.C FE.....
31846L BW 5	FAMLT_98-2F FAMLT_98-2 7.020% 09/20/29	..	02/01/2021.	Paydown.....		55	55	54	55				0		55		0	0	1	09/20/2029.	1.A FM.....
31846L BW 5	FAMLT_98-2F FAMLT_98-2 7.020% 09/20/29	..	03/01/2021.	Paydown.....		895	895	872	892		3		3		895		0	0	16	09/20/2029.	1.D FM.....
32027N VV 0	FFML_05-F9 FFML_05-F9 0.829% 10/25/35	..	02/25/2021.	Paydown.....		153,495	153,495	156,416	156,658		(3,164)		(3,164)		153,495		0	0	152	10/25/2035.	1.A FM.....
32027N VV 0	FFML_05-F9 FFML_05-F9 0.829% 10/25/35	..	03/25/2021.	Paydown.....		47,465	47,465	48,369	48,444		(978)		(978)		47,465		0	0	98	10/25/2035.	2.B FM.....
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT FHAMS_05-	..	03/01/2021.	Paydown.....		9,195	11,024	9,618	8,447		748		748		9,195		0	0	80	09/25/2035.	1.D FM.....
32051G YH 2	FHAMS_06-AA1 CMO 05-FA8-1A3 5.500% 11/	..	03/01/2021.	Paydown.....		110,819	109,000	86,378	74,700		36,120		36,120		110,819		0	0	1,118	11/25/2035.	1.D FM.....
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT FHAMS_06-	..	03/01/2021.	Paydown.....		84,607	88,498	57,632	45,092		39,515		39,515		84,607		0	0	1,040	11/25/2036.	1.D FM.....
32113J AA 3	FIRST NLC TRUST FNLC_05-1 FNLC_05-1 0.	..	02/25/2021.	Paydown.....		84,845	84,845	69,488	70,195		14,650		14,650		84,845		0	0	12	05/25/2035.	1.A FM.....
32113J AA 3	FIRST NLC TRUST FNLC_05-1 FNLC_05-1 0.	..	03/25/2021.	Paydown.....		41,016	41,016	33,592	33,934		7,082		7,082		41,016		0	0	30	05/25/2035.	1.D FM.....
33632* UQ 8	CVS PASSTHROUGH TRUST CORP BND 7.280%	..	03/10/2021.	Redemption 100.0000.....		102,655	102,655	107,818	103,885		(1,231)		(1,231)		102,655		0	0	1,248	01/10/2024.	2.B
33767C AG 2	FIRSTKEYMORTGAGETRUSTFKMT_1 RMBS 5-1-A5	..	02/01/2021.	Paydown.....		51,145	51,145	52,136	52,136		(991)		(991)		51,145		0	0	193	03/25/2045.	1.A FM.....
33767C AG 2	FIRSTKEYMORTGAGETRUSTFKMT_1 RMBS 5-1-A5	..	03/01/2021.	Paydown.....		21,284	21,284	21,696	21,696		(412)		(412)		21,284		0	0	186	03/25/2045.	1.D FM.....
337738 BB 3	FISERV INC SENIOR CORP BND 2.250% 06/0	..	03/12/2021.	B47R_PB.....		8,994,765	9,000,000	8,994,060	8,994,614		151		151		8,994,765		0	0	56,813	06/01/2027.	2.B FE.....
337932 AM 9	FIRSTENERGY CORPORATION SENIOR CORP BND	..	01/12/2021.	Various.....		2,767,500	3,000,000	2,551,920	2,557,950		274		274		2,558,224		209,276	209,276	37,683	03/01/2050.	3.A FE.....
33851H AD 5	FSMT_18-2 WHOLECMO18-2 3.500% 04/25/48	..	02/01/2021.	Paydown.....		442,805	442,805	449,724	449,724		(6,919)		(6,919)		442,805		0	0	1,785	04/25/2048.	1.A FM.....
33851H AD 5	FSMT_18-2 WHOLECMO18-2 3.500% 04/25/48	..	03/01/2021.	Paydown.....		232,349	232,349	235,980	235,980		(3,630)		(3,630)		232,349		0	0	2,033	04/25/2048.	1.D FM.....
33851J AC 3	FLAGSTARMORTGAGETRUSTFSMT_1 WHOLECMO18-3	..	02/01/2021.	Paydown.....		346,782	346,782	345,445	345,445		1,337		1,337		346,782		0	0	1,869	05/25/2048.	1.A FM.....
33851J AC 3	FLAGSTARMORTGAGETRUSTFSMT_1 WHOLECMO18-3	..	03/01/2021.	Paydown.....		133,546	133,546	133,031	133,031		515		515		133,546		0	0	1,335	05/25/2048.	1.D FM.....

QE05.46

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol	
33851Y AC 0	FLAGSTARMORTGAGETRUSTFSMT_2 RMBS INV-A3	..	02/01/2021.	Paydown.....	.....	119,981	119,981	121,705	121,705	.....	(1,724)	.....	(1,724)	.....	119,981	.....	.....	.....	.....	471	03/25/2050.	1.A FM.....
33851Y AC 0	FLAGSTARMORTGAGETRUSTFSMT_2 RMBS INV-A3	..	03/01/2021.	Paydown.....	.....	50,541	50,541	51,268	51,267	.....	(726)	.....	(726)	.....	50,541	.....	.....	.....	.....	379	03/25/2050.	1.D FM.....
33972P AA 7	FLNG LIQUEFACTION 2 LLC.....	..	03/31/2021.	Various.....	.....	268,800	268,800	268,800	268,800	.....	.....	.....	.....	268,800	.....	.....	.....	.....	.....	5,544	03/31/2038.	2.B FE.....
346845 AA 8	FORT BENNING FAMILY COMMUNITIE MUNI BND	..	01/15/2021.	Redemption 100.0000.....	.....	789,459	789,459	789,459	789,459	.....	.....	.....	.....	789,459	.....	.....	.....	.....	.....	20,842	01/15/2021.	1.E FE.....
347075 AC 7	FORT CARSON FAMILY HSG L L C C.....	..	03/15/2021.	Various.....	.....	1,185,000	1,185,000	1,446,431	1,197,863	.....	(2,259)	.....	(2,259)	.....	1,195,604	.....	(10,604)	(10,604)	.....	15,109	11/15/2021.	1.D FE.....
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST CORP BND	..	02/15/2021.	Call 100.0000.....	.....	65,000	65,000	65,000	65,000	.....	.....	.....	.....	65,000	.....	.....	.....	.....	.....	610	10/15/2036.	1.E FE.....
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST.....	..	02/15/2021.	Various.....	.....	170,000	170,000	169,752	169,845	.....	1	.....	1	.....	169,847	.....	153	153	.....	1,231	10/15/2036.	2.B FE.....
35803Q AA 5	FRESENIUS US FINANCE II INC CORP BND 144	..	02/15/2021.	Maturity.....	.....	4,851,000	4,851,000	4,756,245	4,849,429	.....	1,571	.....	1,571	.....	4,851,000	.....	.....	.....	.....	139,466	02/15/2021.	2.C FE.....
361448 AY 9	GATX CORPORATION SENIOR CORP BND 3.250	..	03/12/2021.	B47R_PB.....	.....	4,954,861	4,975,000	4,940,921	4,954,221	.....	640	.....	640	.....	4,954,861	.....	.....	.....	.....	79,496	09/15/2026.	2.B FE.....
36167C AA 4	ANGELO GORDON MORTGAGE TRUST G RMBS PL1-	..	02/01/2021.	Paydown.....	.....	95,754	95,754	96,024	95,918	.....	(164)	.....	(164)	.....	95,754	.....	.....	.....	.....	307	10/25/2068.	1.A FM.....
36167C AA 4	ANGELO GORDON MORTGAGE TRUST G RMBS PL1-	..	03/01/2021.	Paydown.....	.....	40,116	40,116	40,229	40,184	.....	(69)	.....	(69)	.....	40,116	.....	.....	.....	.....	266	10/25/2068.	1.D FM.....
36167F AA 7	GCATGCAT_20-NQM1 RMBS QM1-A1 144A 2.32	..	02/01/2021.	Paydown.....	.....	191,543	191,543	191,540	191,540	.....	3	.....	3	.....	191,543	.....	.....	.....	.....	527	01/25/2060.	1.A FM.....
36167F AA 7	GCATGCAT_20-NQM1 RMBS QM1-A1 144A 2.32	..	03/01/2021.	Paydown.....	.....	130,686	130,686	130,684	130,684	.....	2	.....	2	.....	130,686	.....	.....	.....	.....	734	01/25/2060.	1.D FM.....
36167V AA 2	GCAT_19-NQM3 RMBS QM3-A1 144A 2.686% 1	..	02/25/2021.	Paydown.....	.....	96,742	96,742	96,739	96,739	.....	2	.....	2	.....	96,742	.....	.....	.....	.....	334	11/25/2059.	1.A FM.....
36167V AA 2	GCAT_19-NQM3 RMBS QM3-A1 144A 2.686% 1	..	03/25/2021.	Paydown.....	.....	35,696	35,696	35,695	35,695	.....	1	.....	1	.....	35,696	.....	.....	.....	.....	240	11/25/2059.	1.D FM.....
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET GMACN_07-	..	03/10/2021.	Paydown.....	.....	123,366	123,366	123,579	123,573	.....	(207)	.....	(207)	.....	123,366	.....	.....	.....	.....	1,302	08/10/2048.	2.C FE.....
36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET LCF SENIO	..	03/10/2021.	Paydown.....	.....	12,012	12,012	11,941	11,944	.....	68	.....	68	.....	12,012	.....	.....	.....	.....	122	08/10/2052.	2.A
362256 AC 3	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1	..	03/25/2021.	Paydown.....	.....	414,221	414,221	235,109	182,521	.....	231,700	.....	231,700	.....	414,221	.....	.....	.....	.....	789	10/25/2036.	1.D FM.....
36228F 6M 3	GSAMP_04-AR1 GSAMP_04-AR1 1.309% 06/25	..	02/25/2021.	Paydown.....	.....	25,824	25,824	25,832	25,818	.....	6	.....	6	.....	25,824	.....	.....	.....	.....	49	06/25/2034.	1.A FM.....
36228F 6M 3	GSAMP_04-AR1 GSAMP_04-AR1 1.309% 06/25	..	03/25/2021.	Paydown.....	.....	23,141	23,141	23,148	23,135	.....	5	.....	5	.....	23,141	.....	.....	.....	.....	74	06/25/2034.	1.D FM.....
36228F AA 4	GSMPS MORTGAGE LOAN TRUST GSMPS_98-1 8	..	03/01/2021.	Paydown.....	.....	242	251	263	252	.....	(10)	.....	(10)	.....	242	.....	.....	.....	.....	2	09/19/2027.	2.B FM.....
3622EQ AE 5	GSAA HOME EQUITY TRUST GSAA_07 GSAA_07-1	..	03/25/2021.	Paydown.....	.....	185,188	185,188	109,916	71,968	.....	113,220	.....	113,220	.....	185,188	.....	.....	.....	.....	117	02/25/2037.	1.D FM.....

QE05.47

SCHEDULE D - PART 4

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

QE05.48

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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, NAIC Designation Modifier and SVO Admini- strative Symbol
362334 BQ 6	GSAAHOMEEQUITYTRUSTGSA06 SENIOR ABS_06	..	03/25/2021.	Paydown.....	.....	.....102,861	.....102,863	.....55,708	.....27,252	.....	.....75,610	.....	.....75,610	.....	.....102,861	.....	.....0	.....0	.....45	03/25/2036.	1.D FM.....
362334 ME 1	GSAA HOME EQUITY TRUST GSA06 ABS 06-6	..	03/01/2021.	Paydown.....	.....	.....111,075	.....111,075	.....57,279	.....44,229	.....	.....66,846	.....	.....66,846	.....	.....111,075	.....	.....0	.....0	.....279	03/25/2036.	1.D FM.....
362341 DJ 5	GSR_05-6F RMBS 5-8-A5 0.729% 06/25/35	..	02/25/2021.	Paydown.....	.....	.....65,354	.....65,354	.....65,323	.....65,323	.....	.....31	.....	.....31	.....	.....65,354	.....	.....0	.....0	.....45	06/25/2035.	1.A FM.....
362341 DJ 5	GSR_05-6F RMBS 5-8-A5 0.729% 06/25/35	..	03/25/2021.	Paydown.....	.....	.....24,278	.....24,278	.....24,267	.....24,267	.....	.....11	.....	.....11	.....	.....24,278	.....	.....0	.....0	.....44	06/25/2035.	1.D FM.....
362341 DP 1	GSR_05-6F GSR_05-6F 5.250% 07/25/35	..	02/01/2021.	Paydown.....	.....	.....236,703	.....236,703	.....218,553	.....227,993	.....	.....8,711	.....	.....8,711	.....	.....236,703	.....	.....0	.....0	.....1,771	07/25/2035.	1.A FM.....
362341 DP 1	GSR_05-6F GSR_05-6F 5.250% 07/25/35	..	03/01/2021.	Paydown.....	.....	.....64,617	.....64,617	.....59,662	.....62,239	.....	.....2,378	.....	.....2,378	.....	.....64,617	.....	.....0	.....0	.....848	07/25/2035.	1.D FM.....
362341 VS 5	GSR MORTGAGE LOAN TRUST 2005-8 GSR_05-8F	..	03/01/2021.	Paydown.....	.....	.....806	.....805	.....798	.....795	.....	.....11	.....	.....11	.....	.....806	.....	.....0	.....0	.....6	11/25/2035.	3.B FM.....
362341 YF 0	FFM_05-F11 FFM_05-F11 0.754% 11/25/35	..	02/25/2021.	Paydown.....	.....	.....145,978	.....145,978	.....128,643	.....137,965	.....	.....8,013	.....	.....8,013	.....	.....145,978	.....	.....0	.....0	.....166	11/25/2035.	1.A FM.....
362341 YF 0	FFM_05-F11 FFM_05-F11 0.754% 11/25/35	..	03/25/2021.	Paydown.....	.....	.....125,130	.....125,130	.....110,271	.....120,859	.....	.....4,271	.....	.....4,271	.....	.....125,130	.....	.....0	.....0	.....235	11/25/2035.	1.D FM.....
362381 AC 9	GSAA HOME EQUITY TRUST GSA06 GSA06-1	..	03/25/2021.	Paydown.....	.....	.....374,975	.....374,976	.....234,599	.....181,922	.....	.....193,054	.....	.....193,054	.....	.....374,975	.....	.....0	.....0	.....372	08/25/2036.	1.D FM.....
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05 GSR_05-1F	..	03/01/2021.	Paydown.....	.....	.....26,110	.....26,110	.....26,212	.....25,656	.....	.....455	.....	.....455	.....	.....26,110	.....	.....0	.....0	.....328	02/25/2035.	1.D FM.....
36244S AC 2	GSAA HOME EQUITY TRUST GSA06 GSA06-1	..	03/01/2021.	Paydown.....	.....	.....210,341	.....210,341	.....120,270	.....89,083	.....	.....121,258	.....	.....121,258	.....	.....210,341	.....	.....0	.....0	.....934	07/25/2036.	1.D FM.....
36248T AA 0	GSMT_14-5R GSMT_14-5R 0.249% 04/28/37	..	03/25/2021.	Paydown.....	.....	.....1,206,584	.....1,206,584	.....1,147,763	.....1,202,540	.....	.....4,044	.....	.....4,044	.....	.....1,206,584	.....	.....0	.....0	.....497	04/28/2037.	1.A FE.....
36248V AA 5	GSMT_15-6R GSMT_15-6R 0.283% 02/26/37	..	02/25/2021.	Paydown.....	.....	.....688,483	.....688,483	.....648,895	.....686,134	.....	.....2,348	.....	.....2,348	.....	.....688,483	.....	.....0	.....0	.....211	02/26/2037.	1.A FM.....
36250T AA 5	GSMSC_14-1R GSMSC_14-1R 144A 0.288% 04	..	02/25/2021.	Paydown.....	.....	.....98,729	.....98,729	.....90,091	.....96,134	.....	.....2,596	.....	.....2,596	.....	.....98,729	.....	.....0	.....0	.....31	04/26/2037.	1.A FM.....
36250T AA 5	GSMSC_14-1R GSMSC_14-1R 144A 0.288% 04	..	03/25/2021.	Paydown.....	.....	.....14,017	.....14,017	.....12,791	.....13,649	.....	.....369	.....	.....369	.....	.....14,017	.....	.....0	.....0	.....10	04/26/2037.	1.D FM.....
36254W AA 4	GSMT_15-8R RMBS 5-8R-A 0.265% 04/26/37	..	02/01/2021.	Paydown.....	.....	.....945,308	.....945,308	.....931,129	.....939,721	.....	.....5,587	.....	.....5,587	.....	.....945,308	.....	.....0	.....0	.....378	04/26/2037.	1.A FM.....
36254W AA 4	GSMT_15-8R RMBS 5-8R-A 0.265% 04/26/37	..	03/01/2021.	Paydown.....	.....	.....539,707	.....539,707	.....531,611	.....536,517	.....	.....3,190	.....	.....3,190	.....	.....539,707	.....	.....0	.....0	.....395	04/26/2037.	1.D FM.....
36255C AA 7	GPMT2018-FL1LTDGPMT_18-FL1 LCFSENIORCMBS	..	03/15/2021.	Paydown.....	.....	.....39,322	.....39,322	.....39,322	.....38,783	.....	.....539	.....	.....539	.....	.....39,322	.....	.....0	.....0	.....71	11/21/2035.	1.A FE.....
36264K AV 2	GSMS_20-GSA2 SENIOR CMBS SA2-A5 2.012%	..	02/18/2021.	KEY BANK.....	.....	.....12,058,594	.....12,000,000	.....12,359,496	.....12,359,296	.....	.....(4,819)	.....	.....(4,819)	.....	.....12,354,477	.....	.....(295,883)	.....(295,883)	.....52,312	12/12/2053.	1.A FM.....
36298G AA 7	GSPA MONETIZATION TRUST GS CORP BND 144A	..	03/09/2021.	Various.....	.....	.....524,066	.....524,066	.....538,698	.....530,076	.....	.....(6,011)	.....	.....(6,011)	.....	.....524,066	.....	.....0	.....0	.....5,619	10/09/2029.	1.G.....
36298Y AA 8	GSAA HOME EQUITY TRUST GSA06 ABS_06-14	..	03/25/2021.	Paydown.....	.....	.....97,225	.....97,225	.....40,924	.....31,581	.....	.....65,644	.....	.....65,644	.....	.....97,225	.....	.....0	.....0	.....175	09/25/2036.	1.D FM.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
36320W AL 0	GALAXYCLOLTDGALXY_15-21A SENIORABS15-21A	..	02/18/2021	DEUTSCHE BANK AG.....	.....	.....2,001,022	.....2,000,000	.....2,000,000	.....2,000,000	.....	.....	.....	.....0	.....	.....2,000,000	.....	.....1,022	.....1,022	.....8,403	04/20/2031	1.A FE.....
37959P AC 1	GLOBALSCFINANCESRLSEACO_20 ABS_20-2-A 1	..	03/17/2021	Paydown.....	.....	.....102,958	.....102,958	.....102,919	.....102,924	.....	.....35	.....	.....35	.....	.....102,958	.....	.....	.....0	.....379	11/19/2040	1.F FE.....
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET GMACN_06-	..	03/10/2021	Paydown.....	.....	.....27,898	.....27,898	.....27,349	.....27,458	.....	.....440	.....	.....440	.....	.....27,898	.....	.....	.....0	.....263	04/10/2051	2.C Z.....
38141G WQ 3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP	..	03/12/2021	B47R_PB.....	.....	.....15,000,000	.....15,000,000	.....15,000,000	.....15,000,000	.....	.....	.....	.....0	.....	.....15,000,000	.....	.....	.....0	.....222,223	09/29/2025	2.A FE.....
38148Y AA 6	GOLDMAN SACHS GROUP INC/THE SENIORCORPBN	..	02/12/2021	BBR4_PB.....	.....	.....14,127,744	.....12,000,000	.....12,316,720	.....12,299,985	.....	.....(1,598)	.....	.....(1,598)	.....	.....12,298,387	.....	.....1,829,357	.....1,829,357	.....136,578	10/31/2038	2.A FE.....
38869P AK 0	GRAPHIC PACKAGING INTERNATIONAL SENIOR CO	..	01/15/2021	Call 100.0000.....	.....	.....500,000	.....500,000	.....483,750	.....499,277	.....	.....97	.....	.....97	.....	.....499,375	.....	.....625	.....625	.....5,938	04/15/2021	3.B FE.....
39063@ AG 5	GREAT LAKES GAS TRANSMISSION C CORP BND	..	03/25/2021	Redemption 100.0000.....	.....	.....1,500,000	.....1,500,000	.....1,498,473	.....1,502,641	.....	.....(2,641)	.....	.....(2,641)	.....	.....1,500,000	.....	.....	.....0	.....52,125	03/25/2027	2.C
39278* AA 1	GREEN COUNTRY ENERGY LLC SECURED CORP BN	..	02/10/2021	Redemption 100.0000.....	.....	.....591,815	.....591,815	.....587,741	.....591,059	.....	.....756	.....	.....756	.....	.....591,815	.....	.....	.....0	.....10,667	02/10/2024	5.A FE.....
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST GMLT_04-1	..	02/25/2021	Paydown.....	.....	.....37,491	.....37,491	.....32,262	.....33,831	.....	.....3,660	.....	.....3,660	.....	.....37,491	.....	.....	.....0	.....41	10/25/2034	1.A FM.....
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST GMLT_04-1	..	03/25/2021	Paydown.....	.....	.....25,065	.....25,065	.....21,569	.....22,618	.....	.....2,447	.....	.....2,447	.....	.....25,065	.....	.....	.....0	.....62	10/25/2034	1.D FM.....
39538W GA 0	GPMF WHOLE CMO 06-AR2 0.569% 03/25/36	..	02/25/2021	Paydown.....	.....	.....62,948	.....62,948	.....53,191	.....52,092	.....	.....10,856	.....	.....10,856	.....	.....62,948	.....	.....	.....0	.....35	03/25/2036	1.A FM.....
39538W GA 0	GPMF WHOLE CMO 06-AR2 0.569% 03/25/36	..	03/25/2021	Paydown.....	.....	.....10,208	.....10,208	.....8,625	.....8,447	.....	.....1,760	.....	.....1,760	.....	.....10,208	.....	.....	.....0	.....11	03/25/2036	1.D FM.....
39538W HA 9	GPMF GPM_06-AR3 0.529% 05/25/36.....	..	02/25/2021	Paydown.....	.....	.....368,720	.....368,720	.....284,376	.....276,481	.....	.....92,239	.....	.....92,239	.....	.....368,720	.....	.....	.....0	.....260	05/25/2036	1.A FM.....
39538W HA 9	GPMF GPM_06-AR3 0.529% 05/25/36.....	..	03/25/2021	Paydown.....	.....	.....137,860	.....137,860	.....106,324	.....103,373	.....	.....34,487	.....	.....34,487	.....	.....137,860	.....	.....	.....0	.....184	05/25/2036	1.D FM.....
39539F AK 0	GPM_06-AR4 GPM_06-AR4 0.289% 09/25/46	..	02/25/2021	Paydown.....	.....	.....959,378	.....959,378	.....772,299	.....771,293	.....	.....188,085	.....	.....188,085	.....	.....959,378	.....	.....	.....0	.....424	09/25/2046	1.A FM.....
39539F AK 0	GPM_06-AR4 GPM_06-AR4 0.289% 09/25/46	..	03/25/2021	Paydown.....	.....	.....463,160	.....463,160	.....372,844	.....389,355	.....	.....73,805	.....	.....73,805	.....	.....463,160	.....	.....	.....0	.....349	09/25/2046	1.D FM.....
39539M AA 7	GPMF_07-AR3 GPMF_07-AR3 0.329% 06/25/3	..	02/25/2021	Paydown.....	.....	.....403,671	.....403,671	.....340,034	.....358,524	.....	.....45,147	.....	.....45,147	.....	.....403,671	.....	.....	.....0	.....185	06/25/2037	1.A FM.....
39539M AA 7	GPMF_07-AR3 GPMF_07-AR3 0.329% 06/25/3	..	03/25/2021	Paydown.....	.....	.....106,634	.....106,634	.....89,823	.....94,708	.....	.....11,926	.....	.....11,926	.....	.....106,634	.....	.....	.....0	.....91	06/25/2037	1.D FM.....
39813# AA 9	GRIDFLEX GENERATION LLC CORP BND 5.21	..	03/31/2021	Redemption 100.0000.....	.....	.....220,238	.....220,238	.....220,238	.....220,238	.....	.....	.....	.....0	.....	.....220,238	.....	.....	.....0	.....2,869	12/31/2030	2.C PL.....
404119 BX 6	HCA INC SECURED CORP BND 4.125% 06/15/	..	02/12/2021	BBR4_PB.....	.....	.....11,851,563	.....10,250,000	.....10,698,943	.....10,644,851	.....	.....(4,882)	.....	.....(4,882)	.....	.....10,639,969	.....	.....1,211,594	.....1,211,594	.....66,945	06/15/2029	2.C FE.....
40439H AA 7	HINTT_20-A ABS_20-A-A 144A 1.390% 10/	..	03/09/2021	Paydown.....	.....	.....75,121	.....75,121	.....75,109	.....75,109	.....	.....11	.....	.....11	.....	.....75,121	.....	.....	.....0	.....183	10/09/2039	1.A FE.....
404530 AD 9	HACKENSACK MERIDIAN HEALTH SECURED CORP	..	03/12/2021	B47R_PB.....	.....	.....15,390,637	.....15,275,000	.....15,392,046	.....15,391,134	.....	.....(497)	.....	.....(497)	.....	.....15,390,637	.....	.....	.....0	.....239,096	09/01/2050	1.D FE.....

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	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, NAIC Designation Modifier and SVO Admini- strative Symbol
40470# AA 1	FORT POLK EQUIPMENT TRUST CORP BND 4.7	..	03/06/2021.	Redemption 100.0000.....		.....49,547	.....49,547	.....49,547	.....49,547				.....0		.....49,547		.....0	.....0	.....399	01/06/2039.	2.A
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT_06-	..	03/19/2021.	Paydown.....		.....754,423	.....754,423	.....452,776	.....398,560		.....355,864		.....355,864		.....754,423		.....0	.....0	.....606	07/19/2046.	1.D FM.....
41161P LC 5	HARBORVIEW MTG TR HVML_05-1 0.750% 03/	..	03/19/2021.	Paydown.....		.....1,158,016	.....1,067,227	.....743,596	.....652,813		.....505,203		.....505,203		.....1,158,016		.....0	.....0	.....1,642	03/19/2035.	1.D FM.....
41161P MF 7	HARBORVIEW MTG TR HVML_05-3 0.630% 06/	..	03/19/2021.	Paydown.....		.....407,844	.....406,627	.....265,205	.....250,817		.....157,027		.....157,027		.....407,844		.....0	.....0	.....525	06/19/2035.	1.D FM.....
41161P MG 5	HVMLT_05-3 CMO_05-3 2A1A 0.590% 06/19/	..	02/19/2021.	Paydown.....		.....163,044	.....163,044	.....139,122	.....150,670		.....12,374		.....12,374		.....163,044		.....0	.....0	.....114	06/19/2035.	1.A FM.....
41161P MG 5	HVMLT_05-3 CMO_05-3 2A1A 0.590% 06/19/	..	03/19/2021.	Paydown.....		.....49,052	.....49,052	.....41,855	.....45,329		.....3,723		.....3,723		.....49,052		.....0	.....0	.....73	06/19/2035.	1.D FM.....
41162D AF 6	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-12	..	02/19/2021.	Paydown.....		.....15,034	.....15,034	.....12,196	.....13,025		.....2,009		.....2,009		.....15,034		.....0	.....0	.....6	01/19/2038.	1.A FM.....
41162D AF 6	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-12	..	03/19/2021.	Paydown.....		.....14,809	.....14,809	.....12,014	.....12,831		.....1,979		.....1,979		.....14,809		.....0	.....0	.....12	01/19/2038.	1.D FM.....
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST CMO 2007-	..	02/19/2021.	Paydown.....		.....153,672	.....153,672	.....133,850	.....141,094		.....12,579		.....12,579		.....153,672		.....0	.....0	.....69	07/19/2047.	1.A FM.....
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST CMO 2007-	..	03/19/2021.	Paydown.....		.....210,927	.....210,927	.....183,719	.....193,662		.....17,266		.....17,266		.....210,927		.....0	.....0	.....179	07/19/2047.	1.D FM.....
42225U AH 7	HEALTHCARE TRUST OF AMERICA HO SENIOR CO	..	01/28/2021.	BARCLAYS CAPITAL.....		.....11,578,657	.....11,640,000	.....11,546,414	.....11,548,503		.....616		.....616		.....11,549,119		.....29,538	.....29,538	.....78,247	03/15/2031.	2.B FE.....
428041 AX 5	HERTZ FLEET LEASE FUNDING LP ABS 7-1-A2	..	03/10/2021.	Paydown.....		.....77,772	.....77,772	.....74,661	.....76,838		.....934		.....934		.....77,772		.....0	.....0	.....281	04/10/2031.	1.A FE.....
42824C BK 4	HEWLETT PACKARD ENTERPRISE CO SENIOR COR	..	02/03/2021.	MORGAN STANLEY & CO. INC.....		.....12,329,760	.....12,000,000	.....11,978,400	.....11,980,116		.....418		.....418		.....11,980,534		.....349,226	.....349,226	.....115,500	04/01/2026.	2.B FE.....
432833 AD 3	HILTON DOMESTIC OPERATING COMP CORP BND	..	02/04/2021.	Call 103.6540.....		.....1,036,540	.....1,000,000	.....1,012,500	.....1,007,739		.....(296)		.....(296)		.....1,007,443		.....(7,443)	.....(7,443)	.....49,780	05/01/2026.	3.B FE.....
432833 AL 5	HILTON DOMESTIC OPERATING COMP SENIOR CO	..	03/25/2021.	Various.....		.....2,390,633	.....2,400,000	.....2,400,000	.....2,400,000				.....0		.....2,400,000		.....(9,367)	.....(9,367)	.....30,511	05/01/2031.	3.B FE.....
43285H AA 6	HILTON GRAND VACATIONS TRUST H ABS 20-A-	..	03/25/2021.	Paydown.....		.....154,979	.....154,979	.....154,969	.....154,969		.....10		.....10		.....154,979		.....0	.....0	.....671	02/25/2039.	1.A FE.....
43285H AB 4	HILTON GRAND VACATIONS TRUST H ABS 20-A-	..	03/25/2021.	Paydown.....		.....116,234	.....116,234	.....116,232	.....116,232		.....2		.....2		.....116,234		.....0	.....0	.....775	02/25/2039.	1.F FE.....
43285H AC 2	HILTON GRAND VACATIONS TRUST H ABS 20-A-	..	03/25/2021.	Paydown.....		.....116,234	.....116,234	.....116,230	.....116,230		.....4		.....4		.....116,234		.....0	.....0	.....1,179	02/25/2039.	2.B FE.....
43457# AA 2	WALGREEN CO LEASE PASS THROUGH CORP BND	..	03/15/2021.	Redemption 100.0000.....		.....11,297	.....11,297	.....11,568	.....11,451		.....(154)		.....(154)		.....11,297		.....0	.....0	.....102	03/15/2030.	2.B
437084 SV 9	HEAT_06-2 HEAT_06-2 0.729% 05/25/36	..	02/25/2021.	Paydown.....		.....134,255	.....134,255	.....112,103	.....129,347		.....4,908		.....4,908		.....134,255		.....0	.....0	.....142	05/25/2036.	1.A FM.....
437084 SV 9	HEAT_06-2 HEAT_06-2 0.729% 05/25/36	..	03/25/2021.	Paydown.....		.....152,519	.....152,519	.....127,354	.....146,943		.....5,576		.....5,576		.....152,519		.....0	.....0	.....277	05/25/2036.	1.D FM.....

QE05.50

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, NAIC Designation Modifier and SVO Admini- strative Symbol
43710L AC 8	HEAT_07-1 HEAT_07-1 0.240% 05/25/37		02/25/2021	Paydown.....		48,304	48,304	45,829	48,293		12		12		48,304		0	0	16	05/25/2037	1.A FM.....
43730T AA 1	HOME PARTNERS OF AMERICA TRUST SENIOR CM		03/12/2021	Paydown.....		125,044	125,044	124,296	124,296		749		749		125,044		0	0	211	07/17/2034	1.A FE.....
43733R AA 2	HOME PARTNERS OF AMERICA TRUST ABS 0-1-A		03/17/2021	Paydown.....		433,404	433,404	431,887	432,223		1,181		1,181		433,404		0	0	1,354	07/17/2037	1.A FE.....
43789X AA 2	HOF_20-2 RMBS -2-A1 144A 1.657% 05/25/		03/01/2021	Paydown.....		500,725	500,725	500,719	500,719		6		6		500,725		0	0	1,380	05/25/2065	1.A FE.....
438516 BA 3	HONEYWELL INTERNATIONAL INC SENIOR CORP		02/10/2021	MARKETAXESS CORPORATI.....		2,505,725	2,500,000	2,569,750	2,511,472		(7,972)		(7,972)		2,503,500		2,225	2,225	47,222	03/01/2021	1.F FE.....
44416* AB 2	HUDSON TRANSMISSION PARTNERS L CORP BND		02/28/2021	Various.....		170,369	170,369	179,334	178,440		(8,072)		(8,072)		170,369		0	0	1,883	05/31/2033	2.A PL.....
446150 AS 3	HUNTINGTON BANCSHARES INC SENIOR CORP BN		02/24/2021	BBR4_PB.....		5,497,653	5,340,000	5,222,847	5,230,362		1,566		1,566		5,231,928		265,725	265,725	75,650	02/04/2030	2.A FE.....
44919* AC 2	I-595 EXPRESS LLC SECURED CORP BND 3.3		03/31/2021	Various.....		291,730	291,730	291,730	291,730				0		291,730		0	0	2,414	12/31/2031	1.F PL.....
449670 EP 9	IMCH_98-3 IMCHE_98-3 6.720% 08/20/29		02/01/2021	Paydown.....		2,147	2,147	2,250	2,138		9		9		2,147		0	0	17	08/20/2029	1.A FM.....
449670 EP 9	IMCH_98-3 IMCHE_98-3 6.720% 08/20/29		03/01/2021	Paydown.....		1,121	1,121	1,174	1,116		5		5		1,121		0	0	15	08/20/2029	1.D FM.....
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI RAST_05-A		03/01/2021	Paydown.....		97,628	84,790	59,143	48,892		48,736		48,736		97,628		0	0	968	02/25/2036	1.D FM.....
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI RAST_05-A		03/01/2021	Paydown.....		58,741	58,326	42,224	33,320		25,421		25,421		58,741		0	0	698	10/25/2035	1.D FM.....
45670L AA 5	IMSC_07-HOA1 IMSC_07-HOA1 0.289% 07/25		03/25/2021	Paydown.....		118,544	117,957	92,214	95,126		23,417		23,417		118,544		0	0	67	07/25/2047	1.D FM.....
45688C AB 3	INGEVITY CORPORATION SENIOR CORP BND 144		03/30/2021	Various.....		1,454,930	1,500,000	1,500,000	1,500,000				0		1,500,000		(45,070)	(45,070)	24,703	11/01/2028	3.C FE.....
460146 CK 7	INTERNATIONAL PAPER CO SENIOR CORP BND		03/12/2021	B47R_PB.....		10,838,792	8,570,000	10,881,243	10,851,933		(13,141)		(13,141)		10,838,792		0	0	99,412	06/15/2044	2.B FE.....
460146 CQ 4	INTERNATIONAL PAPER CO SENIOR CORP BND		02/04/2021	BARCLAYS CAPITAL.....		6,195,050	5,000,000	6,338,600	6,324,546		(3,478)		(3,478)		6,321,068		(126,018)	(126,018)	105,722	08/15/2047	2.B FE.....
46124H AD 8	INTUIT INC. SENIOR CORP BND 1.650% 07/		03/19/2021	MUFG SECURITIES AMERICAS INC		4,715,750	5,000,000	5,138,100	5,132,514		(2,994)		(2,994)		5,129,520		(413,770)	(413,770)	60,500	07/15/2030	1.G FE.....
465685 AK 1	ITC HOLDINGS CORP SENIOR CORP BND 3.25		03/12/2021	B47R_PB.....		1,998,455	2,000,000	1,997,300	1,998,403		51		51		1,998,455		0	0	13,000	06/30/2026	2.B FE.....
46591H AP 5	CHASE AUTO CREDIT LINKED NOTES ABS_20-1		03/25/2021	Paydown.....		264,547	264,547	264,878	264,822		(275)		(275)		264,547		0	0	591	01/25/2028	1.F FE.....
46591H BL 3	JPMORGANWEALTHMANAGEMENTJP WHOLE CMO -CL		03/25/2021	Paydown.....		55,464	55,464	55,464					0		55,464		0	0	66	11/25/2036	1.F FE.....
46591H BM 1	JPMORGANWEALTHMANAGEMENTJP WHOLE CMO -CL		03/25/2021	Paydown.....		26,411	26,411	26,411					0		26,411		0	0	37	11/25/2036	2.B FE.....
46591K AF 0	JPMMT_19-8 RMBS 19-8-A4 144A 3.500% 03		02/01/2021	Paydown.....		399,040	399,040	401,658	401,229		(2,190)		(2,190)		399,040		0	0	1,765	03/25/2050	1.A FM.....

QE05.51

SCHEDULE D - PART 4

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

QE05.52

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
46591K AF 0	JPMMT_19-8 RMBS 19-8-A4 144A 3.500% 03	..	03/01/2021.	Paydown.....	.....	.....138,231	.....138,231	.....139,138	.....138,989	.....	.....(758)	.....	.....(758)	.....	.....138,231	.....	.....	.....0	.....1,210	03/25/2050.	1.D FM.....
46591T BG 8	JPMMT_20-2 WHOLE CMO 0-2-A15 144A 3.50	..	03/01/2021.	Paydown.....	.....	.....103,827	.....103,827	.....105,903	.....	.....	.....(2,077)	.....	.....(2,077)	.....	.....103,827	.....	.....	.....0	.....303	07/25/2050.	1.D FM.....
465964 AD 6	JPMMT_18-LTV1 RMBS LTV1-A4 144A 4.000%	..	02/01/2021.	Paydown.....	.....	.....710,282	.....710,282	.....721,285	.....721,254	.....	.....(10,972)	.....	.....(10,972)	.....	.....710,282	.....	.....	.....0	.....3,043	04/25/2049.	1.A FM.....
465964 AD 6	JPMMT_18-LTV1 RMBS LTV1-A4 144A 4.000%	..	03/01/2021.	Paydown.....	.....	.....240,709	.....240,709	.....244,438	.....244,428	.....	.....(3,718)	.....	.....(3,718)	.....	.....240,709	.....	.....	.....0	.....2,333	04/25/2049.	1.D FM.....
466247 P6 4	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_06-	..	02/01/2021.	Paydown.....	.....	.....144,756	.....144,756	.....136,500	.....143,136	.....	.....1,620	.....	.....1,620	.....	.....144,756	.....	.....	.....0	.....878	04/25/2036.	1.A FM.....
466247 P6 4	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_06-	..	03/01/2021.	Paydown.....	.....	.....79,934	.....79,934	.....75,375	.....79,039	.....	.....895	.....	.....895	.....	.....79,934	.....	.....	.....0	.....1,099	04/25/2036.	1.D FM.....
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_05-	..	03/01/2021.	Paydown.....	.....	.....90,702	.....89,990	.....80,075	.....72,028	.....	.....18,675	.....	.....18,675	.....	.....90,702	.....	.....	.....0	.....1,181	09/25/2035.	1.D FM.....
46626L JQ 4	JP MORGAN MORTGAGE ACQUISITION ABS 2006	..	02/25/2021.	Paydown.....	.....	.....84,029	.....84,029	.....73,001	.....81,139	.....	.....2,890	.....	.....2,890	.....	.....84,029	.....	.....	.....0	.....36	04/25/2036.	1.A FM.....
46626L JQ 4	JP MORGAN MORTGAGE ACQUISITION ABS 2006	..	03/25/2021.	Paydown.....	.....	.....17,794	.....17,794	.....15,459	.....17,182	.....	.....612	.....	.....612	.....	.....17,794	.....	.....	.....0	.....25	04/25/2036.	1.D FM.....
46628Y AX 8	JPMMT_06-S2 JPMMT_06-S2 6.500% 07/25/3	..	03/01/2021.	Paydown.....	.....	.....256,743	.....286,822	.....224,877	.....179,833	.....	.....76,910	.....	.....76,910	.....	.....256,743	.....	.....	.....0	.....3,125	07/25/2036.	1.D FM.....
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION JPMAC_06-	..	03/01/2021.	Paydown.....	.....	.....176,968	.....176,968	.....119,826	.....103,298	.....	.....73,670	.....	.....73,670	.....	.....176,968	.....	.....	.....0	.....718	08/25/2036.	1.D FM.....
46629Q AC 0	JPMAC_06-CH2 JPMAC_06-CH2 4.863% 10/25	..	03/01/2021.	Paydown.....	.....	.....24,156	.....24,156	.....18,500	.....16,488	.....	.....7,667	.....	.....7,667	.....	.....24,156	.....	.....	.....0	.....147	10/25/2036.	1.D FM.....
46629S AE 2	JP MORGAN MORTGAGE TRUST JPMMT_ JPMMT_06-	..	03/01/2021.	Paydown.....	.....	.....127,285	.....117,071	.....79,947	.....60,379	.....	.....66,906	.....	.....66,906	.....	.....127,285	.....	.....	.....0	.....969	01/25/2037.	1.D FM.....
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	..	03/01/2021.	Paydown.....	.....	.....237,113	.....237,113	.....157,779	.....136,854	.....	.....100,259	.....	.....100,259	.....	.....237,113	.....	.....	.....0	.....1,200	01/25/2037.	1.D FM.....
46630W AJ 9	JPMMT_07-S2 JPMMT_07-S2 6.000% 06/25/3	..	03/01/2021.	Paydown.....	.....	.....44,947	.....45,118	.....33,578	.....23,509	.....	.....21,437	.....	.....21,437	.....	.....44,947	.....	.....	.....0	.....525	06/25/2037.	1.D FM.....
46630X AF 5	JP MORGAN MORTGAGE ACQUISITION ABS -CH3	..	03/25/2021.	Paydown.....	.....	.....16,055	.....16,055	.....15,920	.....	.....	.....135	.....	.....135	.....	.....16,055	.....	.....	.....0	.....8	03/25/2037.	1.D FM.....
46635W AA 3	JP MORGAN CHASE COMMERCIAL MOR JPMCC_11-	..	02/01/2021.	Paydown.....	.....	.....6,470,469	.....6,470,469	.....7,156,380	.....6,545,066	.....	.....(74,597)	.....	.....(74,597)	.....	.....6,470,469	.....	.....	.....0	.....50,703	03/16/2046.	1.A FM.....
46635W AA 3	JP MORGAN CHASE COMMERCIAL MOR JPMCC_11-	..	03/01/2021.	Paydown.....	.....	.....7,948,070	.....7,948,070	.....8,790,616	.....8,039,702	.....	.....(91,632)	.....	.....(91,632)	.....	.....7,948,070	.....	.....	.....0	.....93,730	03/16/2046.	1.D FM.....
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1	..	02/01/2021.	Paydown.....	.....	.....126,363	.....126,363	.....129,866	.....127,460	.....	.....(1,097)	.....	.....(1,097)	.....	.....126,363	.....	.....	.....0	.....832	03/26/2036.	1.A FM.....
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1	..	03/01/2021.	Paydown.....	.....	.....119,109	.....119,109	.....122,411	.....120,143	.....	.....(1,034)	.....	.....(1,034)	.....	.....119,109	.....	.....	.....0	.....1,414	03/26/2036.	1.D FM.....
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1	..	02/01/2021.	Paydown.....	.....	.....103,762	.....103,762	.....107,264	.....104,784	.....	.....(1,021)	.....	.....(1,021)	.....	.....103,762	.....	.....	.....0	.....682	03/26/2036.	1.A FM.....

SCHEDULE D - PART 4

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

QE05.53

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1	..	03/01/2021.	Paydown.....	.....	.....97,436	.....97,436	.....100,724	.....98,395	.....	.....(959)	.....	.....(959)	.....	.....97,436	.....	.....	.....0	.....1,157	03/26/2036.	2.B FM.....
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1	..	02/01/2021.	Paydown.....	.....	.....123,028	.....123,028	.....119,030	.....120,716	.....	.....2,312	.....	.....2,312	.....	.....123,028	.....	.....	.....0	.....388	04/26/2035.	1.A FM.....
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1	..	03/01/2021.	Paydown.....	.....	.....175,773	.....175,773	.....170,060	.....172,469	.....	.....3,304	.....	.....3,304	.....	.....175,773	.....	.....	.....0	.....1,318	04/26/2035.	1.D FM.....
46642V AJ 7	JP MORGAN REMERIC JPMRR_14-5 JPMRT_14-5	..	01/01/2021.	Paydown.....	.....	.....38,370	.....38,370	.....36,644	.....37,322	.....	.....1,048	.....	.....1,048	.....	.....38,370	.....	.....	.....0	.....96	09/27/2036.	1.A FM.....
46642V AL 2	JP MORGAN REMERIC JPMRR_14-5 JPMRR_14-5	..	01/01/2021.	Paydown.....	.....	.....	.....11,856	.....7,849	.....8,721	.....	.....(8,721)	.....	.....(8,721)	.....	.....	.....	.....	.....0	.....49	09/27/2036.	5.B FM.....
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1	..	02/25/2021.	Paydown.....	.....	.....152,679	.....152,679	.....149,339	.....152,530	.....	.....149	.....	.....149	.....	.....152,679	.....	.....	.....0	.....180	07/27/2036.	1.A FM.....
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1	..	03/25/2021.	Paydown.....	.....	.....129,857	.....129,857	.....127,017	.....129,731	.....	.....127	.....	.....127	.....	.....129,857	.....	.....	.....0	.....231	07/27/2036.	1.D FM.....
46647J AE 0	JP MORGAN MORTGAGE TRUST JPMMT RMBS 16-4	..	02/01/2021.	Paydown.....	.....	.....217,937	.....217,937	.....219,605	.....219,605	.....	.....(1,669)	.....	.....(1,669)	.....	.....217,937	.....	.....	.....0	.....901	10/25/2046.	1.A FM.....
46647J AE 0	JP MORGAN MORTGAGE TRUST JPMMT RMBS 16-4	..	03/01/2021.	Paydown.....	.....	.....118,416	.....118,416	.....119,323	.....119,323	.....	.....(907)	.....	.....(907)	.....	.....118,416	.....	.....	.....0	.....1,036	10/25/2046.	1.D FM.....
46647P AM 8	JPMORGAN CHASE & CO SENIORCORPBND 3.50	..	03/12/2021.	B47R_PB.....	.....	.....20,000,000	.....20,000,000	.....20,000,000	.....20,000,000	.....	.....	.....	.....0	.....20,000,000	.....	.....	.....0	.....446,423	01/23/2029.	1.F FE.....	
46647S AJ 9	JP MORGAN MORTGAGE TRUST JPMMT RMBS 7-3-	..	02/01/2021.	Paydown.....	.....	.....502,562	.....502,562	.....505,546	.....504,439	.....	.....(1,878)	.....	.....(1,878)	.....	.....502,562	.....	.....	.....0	.....2,032	08/25/2047.	1.A FM.....
46647S AJ 9	JP MORGAN MORTGAGE TRUST JPMMT RMBS 7-3-	..	03/01/2021.	Paydown.....	.....	.....82,380	.....82,380	.....82,870	.....82,688	.....	.....(308)	.....	.....(308)	.....	.....82,380	.....	.....	.....0	.....718	08/25/2047.	1.D FM.....
46648U AE 4	JP MORGAN MORTGAGE TRUST JPMMT RMBS 17-4	..	02/01/2021.	Paydown.....	.....	.....397,908	.....397,908	.....400,332	.....400,086	.....	.....(2,178)	.....	.....(2,178)	.....	.....397,908	.....	.....	.....0	.....1,707	11/25/2048.	1.A FM.....
46648U AE 4	JP MORGAN MORTGAGE TRUST JPMMT RMBS 17-4	..	03/01/2021.	Paydown.....	.....	.....152,128	.....152,128	.....153,055	.....152,961	.....	.....(833)	.....	.....(833)	.....	.....152,128	.....	.....	.....0	.....1,330	11/25/2048.	1.D FM.....
46650H AL 2	JPMMT_2019-1 WHOLE CMO 9-1-A11 144A 1.	..	02/25/2021.	Paydown.....	.....	.....198,686	.....198,686	.....199,089	.....198,859	.....	.....(173)	.....	.....(173)	.....	.....198,686	.....	.....	.....0	.....274	05/25/2049.	1.A FM.....
46650H AL 2	JPMMT_2019-1 WHOLE CMO 9-1-A11 144A 1.	..	03/25/2021.	Paydown.....	.....	.....101,977	.....101,977	.....102,184	.....102,065	.....	.....(89)	.....	.....(89)	.....	.....101,977	.....	.....	.....0	.....269	05/25/2049.	1.D FM.....
46651D AC 0	JP MORGAN MORTGAGE TRUST JPMMT RMBS INV2	..	02/01/2021.	Paydown.....	.....	.....689,049	.....689,049	.....697,490	.....697,490	.....	.....(8,441)	.....	.....(8,441)	.....	.....689,049	.....	.....	.....0	.....2,938	02/25/2050.	1.A FM.....
46651D AC 0	JP MORGAN MORTGAGE TRUST JPMMT RMBS INV2	..	03/01/2021.	Paydown.....	.....	.....329,203	.....329,203	.....333,235	.....333,235	.....	.....(4,033)	.....	.....(4,033)	.....	.....329,203	.....	.....	.....0	.....2,850	02/25/2050.	1.D FM.....
46651X AG 7	JP MORGAN MORTGAGE TRUST JPMMT RMBS 0-1-	..	02/01/2021.	Paydown.....	.....	.....247,977	.....247,977	.....250,650	.....250,377	.....	.....(2,401)	.....	.....(2,401)	.....	.....247,977	.....	.....	.....0	.....921	06/25/2050.	1.A FM.....
46651X AG 7	JP MORGAN MORTGAGE TRUST JPMMT RMBS 0-1-	..	03/01/2021.	Paydown.....	.....	.....122,647	.....122,647	.....123,969	.....123,834	.....	.....(1,187)	.....	.....(1,187)	.....	.....122,647	.....	.....	.....0	.....920	06/25/2050.	1.D FM.....
478045 AA 5	JOHN SEVIER COMBINED CYCLE GEN COPR BND	..	01/15/2021.	Redemption 100.0000.....	.....	.....46,163	.....46,163	.....46,163	.....46,163	.....	.....	.....	.....0	.....46,163	.....	.....	.....0	.....1,068	01/15/2042.	1.C FE.....	

SCHEDULE D - PART 4

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

QE05.54

1	2	3	4	5	6	7	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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
48121@ AC 5	JRD HOLDINGS INC SENIOR CORP BND 3.470	..	03/27/2021.	Redemption 100.0000.....	.....	2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....0	.....	2,000,000	.....	.....0	.....0	34,700	03/27/2021.	2.B PL.....
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH CORP BND	..	03/15/2021.	Redemption 100.0000.....	.....	17,699	17,699	18,807	18,375	.....	(676)	.....	(676)	.....	17,699	.....	.....0	.....0	175	10/15/2031.	1.B
48274@ AA 4	KWIK TRIP SENIOR CORP BND 3.900% 02/24	..	02/24/2021.	Redemption 100.0000.....	.....	51,940	51,940	51,940	51,940	.....	.....	.....	.....0	.....	51,940	.....	.....0	.....0	506	02/24/2035.	2.C PL.....
485170 AS 3	KANSAS CITY SOUTHERN SENIOR CORP BND 4	..	03/12/2021.	B47R_PB.....	.....	3,359,727	2,600,000	3,374,150	3,363,769	.....	(4,042)	.....	(4,042)	.....	3,359,727	.....	.....0	.....0	74,003	08/15/2045.	2.B FE.....
487836 BX 5	KELLOGG COMPANY SENIOR CORP BND 2.100%	..	01/20/2021.	MORGAN STANLEY & CO. INC.....	.....	7,254,030	7,000,000	6,981,170	6,982,166	.....	94	.....	94	.....	6,982,260	.....	271,770	271,770	20,417	06/01/2030.	2.B FE.....
49271V AG 5	KEURIG DR PEPPER INC SENIOR CORP BND 4	..	03/16/2021.	Call 107.7980.....	.....	5,364,028	.....	5,181,434	5,101,168	.....	(10,729)	.....	(10,729)	.....	5,090,440	.....	(114,440)	(114,440)	450,274	05/25/2023.	2.B FE.....
49446R AP 4	KIMCO REALTY CORPORATION.....	..	03/12/2021.	B47R_PB.....	.....	995,158	1,000,000	991,690	995,005	.....	154	.....	154	.....	995,158	.....	.....0	.....0	12,522	10/01/2026.	2.A FE.....
494550 BV 7	KINDER MORGAN ENERGY PARTNERS SENIOR COR	..	02/12/2021.	B47R_PB.....	.....	222,495	200,000	204,036	201,898	.....	(61)	.....	(61)	.....	201,837	.....	20,659	20,659	3,801	09/01/2024.	2.B FE.....
49917# AB 1	KNOLLWOOD COTTAGE HILL DEVELOP CORP BND	..	03/15/2021.	Redemption 100.0000.....	.....	59,003	59,003	68,509	62,523	.....	(3,521)	.....	(3,521)	.....	59,003	.....	.....0	.....0	736	06/15/2026.	2.B
50077L AK 2	KRAFT HEINZ FOODS CO SENIOR CORP BND 3	..	03/09/2021.	Call 111.5000.....	.....	8,414,905	7,547,000	7,538,008	7,542,150	.....	181	.....	181	.....	7,542,332	.....	4,668	4,668	1,061,674	07/15/2025.	3.A FE.....
50077L BG 0	KRAFT HEINZ FOODS CO SENIOR CORP BND 144	..	01/21/2021.	Tax Free Exchange.....	.....	801,770	655,000	668,919	668,829	.....	(11)	.....	(11)	.....	668,818	.....	132,952	132,952	5,003	06/01/2050.	3.A FE.....
501044 DN 8	KROGER CO SENIOR CORP BND 3.950% 01/15	..	02/17/2021.	CITIGROUP GLOBAL MARKE.....	.....	27,867,280	24,500,000	29,188,811	29,149,427	.....	(13,783)	.....	(13,783)	.....	29,135,644	.....	(1,268,364)	(1,268,364)	572,585	01/15/2050.	2.B FE.....
50152# AC 1	KT REAL ESTATE HOLDINGS LLC SENIOR CORP	..	02/24/2021.	Various.....	.....	131,949	131,949	131,949	131,949	.....	.....	.....	.....0	.....	131,949	.....	.....0	.....0	1,181	05/24/2035.	2.C PL.....
50152# AF 4	KWIK TRIP SENIOR CORP BND 3.320% 11/24	..	02/24/2021.	Various.....	.....	99,944	99,944	99,944	99,944	.....	.....	.....	.....0	.....	99,944	.....	.....0	.....0	830	11/24/2036.	2.C PL.....
50152# AL 1	KWIK TRIP INC 4.080% 05/24/3.....	..	02/24/2021.	Redemption 100.0000.....	.....	61,536	61,536	61,536	61,536	.....	.....	.....	.....0	.....	61,536	.....	.....0	.....0	628	05/24/2037.	2.C PL.....
502431 AM 1	L3HARRIS TECHNOLOGIES INC SENIOR CORP BN	..	03/12/2021.	B47R_PB.....	.....	16,714,498	15,000,000	16,901,805	16,757,393	.....	(42,895)	.....	(42,895)	.....	16,714,498	.....	.....0	.....0	159,500	06/15/2028.	2.B FE.....
50249A AC 7	LYB INTERNATIONAL FINANCE III SENIOR COR	..	03/12/2021.	B47R_PB.....	.....	4,115,145	3,889,000	4,131,480	4,119,497	.....	(4,352)	.....	(4,352)	.....	4,115,145	.....	.....0	.....0	47,762	05/01/2030.	2.B FE.....
50540R AW 2	LABORATORY CORP OF AMER HLDGS SENIOR COR	..	03/12/2021.	B47R_PB.....	.....	1,262,489	1,200,000	1,267,644	1,263,778	.....	(1,289)	.....	(1,289)	.....	1,262,489	.....	.....0	.....0	9,932	12/01/2029.	2.B FE.....
512368 AA 9	BVRTFINANCINGTRUSTBVRT_20-C RMBS RT1-M1	..	01/10/2021.	Paydown.....	.....	27,867	27,867	27,867	27,867	.....	.....	.....	.....0	.....	27,867	.....	.....0	.....0	26	07/10/2032.	1.G FE.....
512368 AA 9	BVRTFINANCINGTRUSTBVRT_20-C RMBS RT1-M1	..	03/10/2021.	Paydown.....	.....	46,323	46,323	46,323	46,323	.....	.....	.....	.....0	.....	46,323	.....	.....0	.....0	153	07/10/2032.	1.G PL.....
513075 BL 4	LAMAR MEDIA CORP. 5.....	..	02/03/2021.	Call 102.8750.....	.....	823,000	800,000	800,000	800,000	.....	.....	.....	.....0	.....	800,000	.....	.....0	.....0	46,256	02/01/2026.	4.A FE.....
521615 AA 2	LEA POWER PARTNERS LLC.....	..	03/15/2021.	Redemption 100.0000.....	.....	115,078	115,078	115,078	115,072	.....	6	.....	6	.....	115,078	.....	.....0	.....0	1,897	06/15/2033.	3.A FE.....

SCHEDULE D - PART 4

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

QE05.55

1	2	3	4	5	6	7	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, NAIC Designation Modifier and SVO Admini- strative Symbol
52467@ AU 9	TRINITY NEPONSET LLC CORP BND 6.380%	..	03/01/2021.	Redemption 100.0000.....	.....	.....47,417	.....47,417	.....47,791	.....47,577	.....	.....(160)	.....	.....(160)	.....	.....47,417	.....	.....	.....0	.....505	03/01/2029.	3.B
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS LMH_98-1	..	03/15/2021.	Paydown.....	.....	.....232,001	.....236,802	.....226,416	.....224,009	.....	.....7,992	.....	.....7,992	.....	.....232,001	.....	.....	.....0	.....2,763	07/15/2028.	5.C FE.....
52518R CC 8	LSSC LSSC_05-1 0.450% 09/26/45.....	..	03/25/2021.	Paydown.....	.....	.....71,702	.....71,702	.....65,004	.....68,016	.....	.....3,685	.....	.....3,685	.....	.....71,702	.....	.....	.....0	.....67	09/26/2045.	1.D FM.....
525221 HD 2	LXS 2006-5 LHXSTR_06-2N 2.280% 02/25/3	..	03/01/2021.	Paydown.....	.....	.....248,124	.....260,449	.....190,616	.....214,450	.....	.....33,674	.....	.....33,674	.....	.....248,124	.....	.....	.....0	.....1,183	02/25/2036.	1.D FM.....
525226 AN 6	LEHMAN XS TRUST LXS_06-12N ABS_06-12N 2A	..	02/25/2021.	Paydown.....	.....	.....333,257	.....333,257	.....263,234	.....285,100	.....	.....48,157	.....	.....48,157	.....	.....333,257	.....	.....	.....0	.....239	08/25/2046.	1.A FM.....
525226 AN 6	LEHMAN XS TRUST LXS_06-12N ABS_06-12N 2A	..	03/25/2021.	Paydown.....	.....	.....152,045	.....152,045	.....120,098	.....130,074	.....	.....21,971	.....	.....21,971	.....	.....152,045	.....	.....	.....0	.....177	08/25/2046.	1.D FM.....
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 LXS_06-GP2	..	02/25/2021.	Paydown.....	.....	.....196,947	.....196,911	.....153,468	.....173,472	.....	.....23,474	.....	.....23,474	.....	.....196,947	.....	.....	.....0	.....165	06/25/2046.	1.A FM.....
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 LXS_06-GP2	..	03/25/2021.	Paydown.....	.....	.....96,744	.....96,744	.....75,400	.....85,228	.....	.....11,516	.....	.....11,516	.....	.....96,744	.....	.....	.....0	.....129	06/25/2046.	1.D FM.....
52522D AQ 4	LXS_06-16N LXS_06-16N 0.309% 11/25/46	..	02/25/2021.	Paydown.....	.....	.....315,742	.....315,742	.....251,410	.....271,600	.....	.....44,142	.....	.....44,142	.....	.....315,742	.....	.....	.....0	.....140	11/25/2046.	1.A FM.....
52522D AQ 4	LXS_06-16N LXS_06-16N 0.309% 11/25/46	..	03/25/2021.	Paydown.....	.....	.....296,271	.....296,272	.....235,907	.....254,852	.....	.....41,419	.....	.....41,419	.....	.....296,271	.....	.....	.....0	.....238	11/25/2046.	1.D FM.....
52523K BH 6	LEHMAN XS TRUST LXS_06-17 LXS_06-17 0.	..	02/25/2021.	Paydown.....	.....	.....174,275	.....174,193	.....128,262	.....145,162	.....	.....29,113	.....	.....29,113	.....	.....174,275	.....	.....	.....0	.....107	08/25/2046.	1.A FM.....
52523K BH 6	LEHMAN XS TRUST LXS_06-17 LXS_06-17 0.	..	03/25/2021.	Paydown.....	.....	.....173,557	.....173,557	.....127,794	.....144,632	.....	.....28,925	.....	.....28,925	.....	.....173,557	.....	.....	.....0	.....198	08/25/2046.	1.D FM.....
52523L AD 4	LEHMAN XS TRUST LXS_06-13 LXS_06-13 0.	..	02/25/2021.	Paydown.....	.....	.....194,882	.....192,642	.....140,904	.....140,458	.....	.....54,424	.....	.....54,424	.....	.....194,882	.....	.....	.....0	.....161	09/25/2036.	1.A FM.....
52523L AD 4	LEHMAN XS TRUST LXS_06-13 LXS_06-13 0.	..	03/25/2021.	Paydown.....	.....	.....83,789	.....83,789	.....61,286	.....61,091	.....	.....22,697	.....	.....22,697	.....	.....83,789	.....	.....	.....0	.....104	09/25/2036.	1.D FM.....
525248 AE 0	LXS_07-5H LXS_07-5H 4.006% 05/25/37.	..	03/01/2021.	Paydown.....	.....	.....230,631	.....230,631	.....140,870	.....144,842	.....	.....85,789	.....	.....85,789	.....	.....230,631	.....	.....	.....0	.....1,585	05/25/2037.	1.D FM.....
52524G AA 0	LXS_07-7N CMO 07-7N 1A1A 0.329% 06/25	..	03/25/2021.	Paydown.....	.....	.....87,320	.....87,316	.....69,021	.....77,392	.....	.....9,928	.....	.....9,928	.....	.....87,320	.....	.....	.....0	.....39	06/25/2047.	1.D FM.....
52524V AD 1	LXS_07-15N LHXSTR_07-15N 0.409% 08/25/	..	02/25/2021.	Paydown.....	.....	.....354,432	.....354,432	.....295,508	.....301,361	.....	.....53,072	.....	.....53,072	.....	.....354,432	.....	.....	.....0	.....224	08/25/2037.	1.A FM.....
52524V AD 1	LXS_07-15N LHXSTR_07-15N 0.409% 08/25/	..	03/25/2021.	Paydown.....	.....	.....138,651	.....138,651	.....115,600	.....117,890	.....	.....20,761	.....	.....20,761	.....	.....138,651	.....	.....	.....0	.....145	08/25/2037.	1.D FM.....
52524V AQ 2	LXS_07-15N CMO_07-15N 4A1 1.009% 08/25	..	03/25/2021.	Paydown.....	.....	.....1,266,521	.....1,266,521	.....900,402	.....994,261	.....	.....272,260	.....	.....272,260	.....	.....1,266,521	.....	.....	.....0	.....2,246	08/25/2047.	1.D FM.....
52525B AD 4	LXS_07-16N LXS_07-16N 2A2 0.959% 09/25	..	02/25/2021.	Paydown.....	.....	.....399,262	.....399,262	.....345,361	.....367,098	.....	.....32,164	.....	.....32,164	.....	.....399,262	.....	.....	.....0	.....459	09/25/2047.	1.A FM.....
52525B AD 4	LXS_07-16N LXS_07-16N 2A2 0.959% 09/25	..	03/25/2021.	Paydown.....	.....	.....226,010	.....226,010	.....195,499	.....207,803	.....	.....18,207	.....	.....18,207	.....	.....226,010	.....	.....	.....0	.....536	09/25/2047.	1.D FM.....
52532X AG 0	SCIENCE APPLICATIONS INTL CORP SENIOR CO	..	01/28/2021.	BARCLAYS CAPITAL.....	.....	.....9,734,172	.....9,674,000	.....9,650,679	.....9,651,056	.....	.....138	.....	.....138	.....	.....9,651,193	.....	.....82,979	.....82,979	.....69,841	02/15/2031.	2.C FE.....

SCHEDULE D - PART 4

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

QE05.56

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
526057 CD 4	LENNAR CO SENIORCORPBND144A 4.750% 11/	..	02/12/2021	BBR4_PB.....	.....	2,050,803	1,730,000	1,730,000	1,730,000	.....	.....	.....	.....0	.....	1,730,000	.....	320,803	320,803	16,663	11/29/2027	2.C FE.....
532457 BS 6	ELI LILLY AND COMPANY SENIOR CORP BND	..	02/12/2021	BBR4_PB.....	.....	12,070,700	10,000,000	9,990,000	9,990,886	.....	40	.....	40	.....	9,990,926	.....	2,079,774	2,079,774	158,229	03/15/2039	1.F FE.....
540424 AT 5	LOEWS CORPORATION SENIOR CORP BND 3.20	..	03/12/2021	B47R_PB.....	.....	4,440,444	4,445,000	4,440,066	4,440,362	.....	82	.....	82	.....	4,440,444	.....	.....	.....0	46,228	05/15/2030	1.G FE.....
542514 HT 4	LBMLT_04-4 LBMLT_04-4 1.009% 10/25/34	..	02/25/2021	Paydown.....	.....	276,459	276,459	254,980	260,547	.....	15,912	.....	15,912	.....	276,459	.....	.....	.....0	334	10/25/2034	1.A FM.....
542514 HT 4	LBMLT_04-4 LBMLT_04-4 1.009% 10/25/34	..	03/25/2021	Paydown.....	.....	68,518	68,518	63,195	64,575	.....	3,944	.....	3,944	.....	68,518	.....	.....	.....0	171	10/25/2034	1.D FM.....
54251P AA 5	LBMLT LBMLT_06-5 0.389% 06/25/36.....	..	02/25/2021	Paydown.....	.....	849,713	849,713	639,758	654,079	.....	195,634	.....	195,634	.....	849,713	.....	.....	.....0	434	06/25/2036	1.A FM.....
54251P AA 5	LBMLT LBMLT_06-5 0.389% 06/25/36.....	..	03/25/2021	Paydown.....	.....	394,562	394,562	297,070	303,720	.....	90,842	.....	90,842	.....	394,562	.....	.....	.....0	393	06/25/2036	1.D FM.....
548661 DV 6	LOWES COMPANIES INC SENIOR CORP BND 5.	..	02/12/2021	BBR4_PB.....	.....	5,217,936	4,000,000	4,466,480	4,454,618	.....	(1,860)	.....	(1,860)	.....	4,452,758	.....	765,178	765,178	65,000	04/15/2040	2.A FE.....
55274Q AN 5	MASTR ASSET SECURITIZATION TRU MASTR_06-	..	03/01/2021	Paydown.....	.....	85,429	85,270	77,907	69,313	.....	16,116	.....	16,116	.....	85,429	.....	.....	.....0	1,011	06/25/2036	1.D FM.....
55296@ AB 1	MGE POWER ELM ROAD LLC CORP BND 4.740	..	03/25/2021	Redemption 100.0000.....	.....	208,333	208,333	229,392	226,267	.....	(17,934)	.....	(17,934)	.....	208,333	.....	.....	.....0	1,646	02/25/2041	1.E.....
55352N AA 5	MSCCG_15-ALDR SENIOR CMBS ALDR-A1 144A	..	02/01/2021	Paydown.....	.....	66,089	66,089	65,428	65,479	.....	610	.....	610	.....	66,089	.....	.....	.....0	216	06/07/2035	1.A FM.....
55352N AA 5	MSCCG_15-ALDR SENIOR CMBS ALDR-A1 144A	..	03/01/2021	Paydown.....	.....	37,849	37,849	37,470	37,500	.....	349	.....	349	.....	37,849	.....	.....	.....0	247	06/07/2035	1.D FM.....
55400E AA 7	MVW_20-1A ABS -1A-A 144A 1.740% 10/20/	..	03/20/2021	Paydown.....	.....	135,263	135,263	135,247	135,247	.....	16	.....	16	.....	135,263	.....	.....	.....0	379	10/20/2037	1.A FE.....
55400E AB 5	MVW_20-1A ABS -1A-B 144A 2.730% 10/20/	..	03/20/2021	Paydown.....	.....	64,588	64,588	64,767	64,765	.....	(177)	.....	(177)	.....	64,588	.....	.....	.....0	284	10/20/2037	1.F FE.....
55400E AC 3	MVW_20-1A ABS -1A-C 144A 4.210% 10/20/	..	03/20/2021	Paydown.....	.....	33,816	33,816	33,813	33,813	.....	3	.....	3	.....	33,816	.....	.....	.....0	229	10/20/2037	2.B FE.....
574599 BH 8	MASCO CORPORATION SENIOR CORP BND 5.95	..	03/22/2021	Call 105.2440.....	.....	1,052,440	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	1,000,000	.....	.....	.....0	83,347	03/15/2022	2.B FE.....
57643L CJ 3	MAST_04-OPT1 MABS_04-OPT1 1.759% 02/25	..	02/25/2021	Paydown.....	.....	20,223	20,223	16,149	18,810	.....	1,413	.....	1,413	.....	20,223	.....	.....	.....0	51	02/25/2034	1.A FM.....
57643L CJ 3	MAST_04-OPT1 MABS_04-OPT1 1.759% 02/25	..	03/25/2021	Paydown.....	.....	7,394	7,394	5,905	6,877	.....	517	.....	517	.....	7,394	.....	.....	.....0	32	02/25/2034	1.D FM.....
57643L EW 2	MAST_04-OPT2 MABS_04-OPT2 1.009% 09/25	..	02/25/2021	Paydown.....	.....	3,364	3,364	3,364	3,364	.....	.....	.....	.....0	.....	3,364	.....	.....	.....0	4	09/25/2034	1.A FM.....
57643L EW 2	MAST_04-OPT2 MABS_04-OPT2 1.009% 09/25	..	03/25/2021	Paydown.....	.....	1,450	1,450	1,450	1,450	.....	.....	.....	.....0	.....	1,450	.....	.....	.....0	4	09/25/2034	1.D FM.....
57643L EZ 5	MAST_04-OPT2 MABS_04-OPT2 1.609% 09/25	..	02/25/2021	Paydown.....	.....	2,010	2,010	1,118	1,592	.....	418	.....	418	.....	2,010	.....	.....	.....0	4	09/25/2034	1.A FM.....
57643L EZ 5	MAST_04-OPT2 MABS_04-OPT2 1.609% 09/25	..	03/25/2021	Paydown.....	.....	1,357	1,357	755	1,074	.....	282	.....	282	.....	1,357	.....	.....	.....0	5	09/25/2034	1.D FM.....

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, NAIC Designation Modifier and SVO Admini- strative Symbol
58506Y AS 1	MEDSTAR HEALTH INC SECURED CORP BND 3.	..	02/12/2021.	BBR4_PB.....	.....	.....1,197,407	.....1,080,000	.....1,080,000	.....1,080,000	.....	.....	.....	.....0	.....	.....1,080,000	.....	.....117,407	.....117,407	.....19,254	08/15/2049.	1.F FE.....
585498 AJ 7	MELLO_18-MTG1 RMBS MTG1-A9 144A 3.500%	..	02/01/2021.	Paydown.....	.....	.....22,147	.....22,147	.....22,922	.....22,922	.....	.....(775)	.....	.....(775)	.....	.....22,147	.....	.....	.....0	.....129	03/25/2048.	1.A FM.....
585498 AJ 7	MELLO_18-MTG1 RMBS MTG1-A9 144A 3.500%	..	03/01/2021.	Paydown.....	.....	.....44,039	.....44,039	.....45,580	.....45,580	.....	.....(1,541)	.....	.....(1,541)	.....	.....44,039	.....	.....	.....0	.....258	03/25/2048.	1.D FM.....
59020U AB 1	MLMI_04-A1 SENIOR WHOLE CMO 04-A1 2A1	..	02/01/2021.	Paydown.....	.....	.....27,961	.....27,962	.....28,241	.....28,135	.....	.....(174)	.....	.....(174)	.....	.....27,961	.....	.....	.....0	.....112	02/25/2034.	1.A FM.....
59020U AB 1	MLMI_04-A1 SENIOR WHOLE CMO 04-A1 2A1	..	03/01/2021.	Paydown.....	.....	.....4,183	.....4,183	.....4,225	.....4,209	.....	.....(26)	.....	.....(26)	.....	.....4,183	.....	.....	.....0	.....27	02/25/2034.	1.D FM.....
59023W AD 0	MLMI_06-FF1 MLMI_06-FF1 0.673% 08/25/3	..	02/25/2021.	Paydown.....	.....	.....825,195	.....825,195	.....795,282	.....824,493	.....	.....702	.....	.....702	.....	.....825,195	.....	.....	.....0	.....707	08/25/2036.	1.A FM.....
59023W AD 0	MLMI_06-FF1 MLMI_06-FF1 0.673% 08/25/3	..	03/25/2021.	Paydown.....	.....	.....231,599	.....231,599	.....223,203	.....231,402	.....	.....197	.....	.....197	.....	.....231,599	.....	.....	.....0	.....384	08/25/2036.	1.D FM.....
59073@ AA 4	MESQUITE POWER LLC SECURED CORP BND 4.	..	03/31/2021.	Redemption 100.0000.....	.....	.....33,775	.....33,775	.....33,775	.....33,775	.....	.....	.....	.....0	.....	.....33,775	.....	.....	.....0	.....392	12/31/2039.	2.B PL.....
59524E AB 8	MID-ATLANTIC FAMILY MILITARY C MUNI BND	..	02/01/2021.	Redemption 100.0000.....	.....	.....106,394	.....106,394	.....106,394	.....106,391	.....	.....3	.....	.....3	.....	.....106,394	.....	.....	.....0	.....2,788	08/01/2050.	1.E FE.....
59980C AE 3	MILL CITY MORTGAGE LOAN TRUST CMO _17-3-	..	02/01/2021.	Paydown.....	.....	.....820	.....820	.....804	.....809	.....	.....12	.....	.....12	.....	.....820	.....	.....	.....0	.....4	01/25/2061.	1.A FM.....
59980C AE 3	MILL CITY MORTGAGE LOAN TRUST CMO _17-3-	..	03/01/2021.	Paydown.....	.....	.....73	.....73	.....71	.....72	.....	.....1	.....	.....1	.....	.....73	.....	.....	.....0	.....1	01/25/2061.	1.D FM.....
59980T AA 4	MILL CITY MORTGAGE LOAN TRUST RMBS 16-1-	..	02/01/2021.	Paydown.....	.....	.....56,914	.....56,914	.....57,696	.....57,409	.....	.....(496)	.....	.....(496)	.....	.....56,914	.....	.....	.....0	.....175	04/25/2057.	1.A FM.....
59980T AA 4	MILL CITY MORTGAGE LOAN TRUST RMBS 16-1-	..	03/01/2021.	Paydown.....	.....	.....28,354	.....28,354	.....28,744	.....28,601	.....	.....(247)	.....	.....(247)	.....	.....28,354	.....	.....	.....0	.....177	04/25/2057.	1.D FM.....
61744C NT 9	MORGAN STANLEY ABS CAPITAL I MSAB_05-W2	..	02/25/2021.	Paydown.....	.....	.....258,335	.....258,335	.....238,960	.....254,540	.....	.....3,795	.....	.....3,795	.....	.....258,335	.....	.....	.....0	.....307	02/25/2035.	1.A FM.....
61744C NT 9	MORGAN STANLEY ABS CAPITAL I MSAB_05-W2	..	03/25/2021.	Paydown.....	.....	.....31,706	.....31,706	.....29,328	.....31,240	.....	.....466	.....	.....466	.....	.....31,706	.....	.....	.....0	.....64	02/25/2035.	1.D FM.....
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M ABS05-NC2	..	02/25/2021.	Paydown.....	.....	.....124,221	.....124,221	.....124,143	.....124,066	.....	.....155	.....	.....155	.....	.....124,221	.....	.....	.....0	.....165	03/25/2035.	1.A FM.....
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M ABS05-NC2	..	03/25/2021.	Paydown.....	.....	.....95,074	.....95,074	.....95,015	.....94,956	.....	.....119	.....	.....119	.....	.....95,074	.....	.....	.....0	.....241	03/25/2035.	1.D FM.....
61744Y AL 2	MORGAN STANLEY SENIOR CORP BND 3.971%	..	02/24/2021.	BBR4_PB.....	.....	.....8,661,503	.....7,500,000	.....8,241,675	.....8,201,933	.....	.....(4,791)	.....	.....(4,791)	.....	.....8,197,142	.....	.....464,361	.....464,361	.....175,386	07/22/2038.	1.G FE.....
61744Y AP 3	MORGAN STANLEY SENIORCORPBND 3.772% 01	..	02/12/2021.	BBR4_PB.....	.....	.....11,383,570	.....10,000,000	.....10,000,000	.....10,000,000	.....	.....	.....	.....0	.....	.....10,000,000	.....	.....1,383,570	.....1,383,570	.....207,460	01/24/2029.	1.G FE.....
61745M QE 6	MSC_03-IQ4 MSC_03-IQ4 5.500% 05/15/40	..	02/01/2021.	Paydown.....	.....	.....132,900	.....133,212	.....77,747	.....127,230	.....	.....5,669	.....	.....5,669	.....	.....132,900	.....	.....	.....0	.....916	05/15/2040.	1.A FM.....

QE05.57

SCHEDULE D - PART 4

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

QE05.58

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
61745M QE 6	MSC_03-IQ4 MSC_03-IQ4 5.500% 05/15/40	..	03/01/2021.	Paydown.....		.....67,128	.....67,128	.....39,178	.....64,114		.....3,014		.....3,014		.....67,128		.....0	.....0	.....923	05/15/2040.	1.D FM.....
61747Y DY 8	MORGAN STANLEY SENIOR CORP BND 4.300%	..	02/03/2021.	MORGAN STANLEY & CO. INC.....		.....3,794,160	.....3,000,000	.....3,772,980	.....3,761,485		.....(2,109)		.....(2,109)		.....3,759,375		.....34,785	.....34,785	.....67,367	01/27/2045.	1.G FE.....
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T CMO MSM_0	..	03/25/2021.	Paydown.....		.....99,268	.....99,269	.....47,209	.....34,936		.....64,333		.....64,333		.....99,268		.....0	.....0	.....127	08/25/2036.	1.D FM.....
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M MSRR_13-R	..	02/25/2021.	Paydown.....		.....25,286	.....25,286	.....19,203	.....19,128		.....6,158		.....6,158		.....25,286		.....0	.....0	.....59	10/25/2034.	1.A FM.....
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M MSRR_13-R	..	03/25/2021.	Paydown.....		.....4,902	.....4,902	.....3,722	.....2,667		.....2,235		.....2,235		.....4,902		.....0	.....0	.....20	10/25/2034.	1.D FM.....
61915R AU 0	MORTGAGEIT TRUST MHL_05-5 RMBS- 5-A1 0	..	02/25/2021.	Paydown.....		.....90,852	.....90,852	.....90,171	.....90,112		.....740		.....740		.....90,852		.....0	.....0	.....75	12/25/2035.	1.A FM.....
61915R AU 0	MORTGAGEIT TRUST MHL_05-5 RMBS- 5-A1 0	..	03/25/2021.	Paydown.....		.....66,267	.....66,267	.....65,770	.....65,727		.....540		.....540		.....66,267		.....0	.....0	.....104	12/25/2035.	1.D FM.....
61916B AS 9	MORTGAGE REPURCHASE AGREEMENT RMBS 20-1-	..	03/10/2021.	Paydown.....		.....5,000,000	.....5,000,000	.....5,000,000	.....5,000,000				.....0		.....5,000,000		.....0	.....0	.....25,210	04/30/2022.	1.D FE.....
626717 AJ 1	MURPHY OIL CORP SENIOR CORP BND 5.750%	..	01/27/2021.	SUMRIDGE PARTNERS, LLC.....		.....1,872,500	.....2,000,000	.....2,000,000	.....2,000,000				.....0		.....2,000,000		.....(127,500)	.....(127,500)	.....52,229	08/15/2025.	3.C FE.....
629377 CP 5	NRG ENERGY INC SECURED CORP BND 144A 2	..	03/12/2021.	B47R_PB.....		.....17,142,243	.....17,100,000	.....17,143,929	.....17,143,423		.....(1,180)		.....(1,180)		.....17,142,243		.....0	.....0	.....116,375	12/02/2027.	2.C FE.....
629377 CR 1	NRG ENERGY INC SENIOR CORP BND 144A 3.	..	03/19/2021.	GOLDMAN SACHS & CO.....		.....1,950,000	.....2,000,000	.....2,000,000	.....2,000,000				.....0		.....2,000,000		.....(50,000)	.....(50,000)	.....22,354	02/15/2031.	3.B FE.....
63860H AD 1	NTSR_07-A NTSR_07-A 0.339% 03/25/37	..	02/25/2021.	Paydown.....		.....215,163	.....215,164	.....178,989	.....195,089		.....20,074		.....20,074		.....215,163		.....0	.....0	.....96	03/25/2037.	1.A FM.....
63860H AD 1	NTSR_07-A NTSR_07-A 0.339% 03/25/37	..	03/25/2021.	Paydown.....		.....117,075	.....117,075	.....97,392	.....108,543		.....8,532		.....8,532		.....117,075		.....0	.....0	.....102	03/25/2037.	1.D FM.....
63861H AL 2	NSMLT_13-A NSMLT_13-A 5.588% 12/25/52	..	02/01/2021.	Paydown.....		.....90,949	.....90,949	.....95,786	.....95,118		.....(4,170)		.....(4,170)		.....90,949		.....0	.....0	.....713	12/25/2052.	1.A FM.....
63861H AL 2	NSMLT_13-A NSMLT_13-A 5.588% 12/25/52	..	03/01/2021.	Paydown.....		.....3,567	.....3,567	.....3,756	.....3,730		.....(164)		.....(164)		.....3,567		.....0	.....0	.....50	12/25/2052.	1.D FM.....
63935B AA 1	NAVIENT STUDENT LOAN TRUST NAV ABS 20-HA	..	03/15/2021.	Paydown.....		.....790,882	.....790,882	.....790,815	.....790,816		.....66		.....66		.....790,882		.....0	.....0	.....2,432	01/15/2069.	1.A FE.....
63941C AC 7	NAVIENT STUDENT LOAN TRUST NAV ABS 9-D-A	..	03/15/2021.	Paydown.....		.....80,589	.....80,589	.....81,499			.....(910)		.....(910)		.....80,589		.....0	.....0	.....137	12/15/2059.	1.A FE.....
63941H AA 0	NAVIENT PRIVATE EDUCATION LOAN ABS 20-DA	..	03/15/2021.	Paydown.....		.....844,927	.....844,927	.....844,837	.....844,837		.....90		.....90		.....844,927		.....0	.....0	.....2,529	05/15/2069.	1.A FE.....
63942B AA 2	NAVIENTSTUDENTLOANTRUSTNAV ABS SL_21-A 1	..	03/15/2021.	Paydown.....		.....14,024	.....14,024	.....14,022			.....2		.....2		.....14,024		.....0	.....0	.....15	05/15/2069.	1.A FE.....
641062 AL 8	NESTLE HOLDINGS INC. SENIORCORPBND144A	..	02/12/2021.	BBR4_PB.....		.....7,546,875	.....6,250,000	.....6,183,188	.....6,188,413		.....278		.....278		.....6,188,691		.....1,358,184	.....1,358,184	.....93,438	09/24/2038.	1.D FE.....
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA SENIOR AB	..	03/01/2021.	Paydown.....		.....168,178	.....168,178	.....80,985	.....64,998		.....103,180		.....103,180		.....168,178		.....0	.....0	.....570	07/25/2036.	1.D FM.....
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T NCHET_03-	..	02/25/2021.	Paydown.....		.....35,043	.....35,043	.....32,712	.....33,467		.....1,576		.....1,576		.....35,043		.....0	.....0	.....51	10/25/2033.	1.A FM.....

SCHEDULE D - PART 4

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

QE05.59

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Administrative Symbol
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T NCHET_03-	..	03/25/2021.	Paydown.....		.....78,559	.....78,559	.....73,335	.....75,026		.....3,533		.....3,533		.....78,559		.....0	.....0	.....210	10/25/2033.	1.D FM.....
64352V NJ 6	NEW CENTURY HOME EQUITY TRUST ABS 05_B A	..	02/25/2021.	Paydown.....		.....485,166	.....485,166	.....434,696	.....479,704		.....5,462		.....5,462		.....485,166		.....0	.....0	.....608	10/25/2035.	1.A FM.....
64352V NJ 6	NEW CENTURY HOME EQUITY TRUST ABS 05_B A	..	03/25/2021.	Paydown.....		.....329,776	.....329,776	.....295,471	.....326,064		.....3,713		.....3,713		.....329,776		.....0	.....0	.....743	10/25/2035.	1.D FM.....
64352V NY 3	NEW CENTURY HOME EQUITY LOAN T ABS 5-C-A	..	02/25/2021.	Paydown.....		.....28,496	.....28,496	.....28,398	.....28,447		.....49		.....49		.....28,496		.....0	.....0	.....16	12/25/2035.	1.A FM.....
64352V NY 3	NEW CENTURY HOME EQUITY LOAN T ABS 5-C-A	..	03/25/2021.	Paydown.....		.....16,319	.....16,319	.....16,263	.....16,292		.....28		.....28		.....16,319		.....0	.....0	.....23	12/25/2035.	1.D FM.....
64716# AA 5	NEW MEXICO GAS CO CORP BND 4.870% 02/	..	02/08/2021.	Maturity.....		.....34,000,000	.....34,000,000	.....36,459,135	.....34,056,101		.....(56,101)		.....(56,101)		.....34,000,000		.....0	.....0	.....827,900	02/08/2021.	2.A
64830H AA 2	NEW RESIDENTIAL MORTGAGE LOAN RMBS PL2-A	..	02/01/2021.	Paydown.....		.....156,067	.....156,067	.....158,160	.....157,710		.....(1,643)		.....(1,643)		.....156,067		.....0	.....0	.....655	02/25/2059.	1.A FM.....
64830H AA 2	NEW RESIDENTIAL MORTGAGE LOAN RMBS PL2-A	..	03/01/2021.	Paydown.....		.....109,114	.....109,114	.....110,578	.....110,263		.....(1,149)		.....(1,149)		.....109,114		.....0	.....0	.....887	02/25/2059.	1.D FM.....
651639 AW 6	NEWMONT GOLDCORP CORP SENIOR CORP BND	..	03/12/2021.	B47R_PB.....		.....11,365,283	.....9,025,000	.....11,556,025	.....11,389,923		.....(24,641)		.....(24,641)		.....11,365,283		.....0	.....0	.....237,126	04/01/2035.	2.A FE.....
655044 AE 5	NOBLE ENERGY INC CORP BND 6.000% 03/01	..	01/06/2021.	Taxable Exchange.....		.....9,957,875	.....6,700,000	.....6,776,139	.....6,765,380		.....(27)		.....(27)		.....6,765,354		.....3,192,521	.....3,192,521	.....139,583	03/01/2041.	2.C FE.....
655044 AG 0	NOBLE ENERGY INC SENIOR CORP BND 5.250	..	01/06/2021.	Various.....		.....25,674,056	.....18,355,000	.....18,560,267	.....18,558,147		.....(71)		.....(71)		.....18,558,076		.....7,115,980	.....7,115,980	.....136,515	11/15/2043.	2.C FE.....
655044 AJ 4	NOBLE ENERGY INC SENIOR CORP BND 5.050	..	01/06/2021.	Taxable Exchange.....		.....2,765,000	.....2,000,000	.....2,023,040	.....2,022,347		.....(7)		.....(7)		.....2,022,339		.....742,661	.....742,661	.....14,308	11/15/2044.	2.C FE.....
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH NHEL1_07-	..	02/25/2021.	Paydown.....		.....131,002	.....130,851	.....91,809	.....97,030		.....33,972		.....33,972		.....131,002		.....0	.....0	.....67	02/25/2037.	1.A FM.....
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH NHEL1_07-	..	03/25/2021.	Paydown.....		.....38,722	.....38,704	.....27,156	.....28,700		.....10,022		.....10,022		.....38,722		.....0	.....0	.....42	02/25/2037.	1.D FM.....
65540X AY 3	NOMURA RESECURITIZATION TRUST NMRR_15-5R	..	02/25/2021.	Paydown.....		.....106,790	.....106,790	.....99,782	.....102,064		.....4,726		.....4,726		.....106,790		.....0	.....0	.....52	07/26/2037.	1.A FM.....
65540X AY 3	NOMURA RESECURITIZATION TRUST NMRR_15-5R	..	03/25/2021.	Paydown.....		.....53,890	.....53,890	.....50,354	.....51,505		.....2,385		.....2,385		.....53,890		.....0	.....0	.....142	07/26/2037.	1.D FM.....
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL NFHE_06-2	..	03/25/2021.	Paydown.....		.....395,410	.....395,410	.....302,203	.....307,082		.....88,328		.....88,328		.....395,410		.....0	.....0	.....237	06/25/2036.	1.D FM.....
670346 AN 5	NUCOR CORPORATION SENIORCORPBND 5.200%	..	02/12/2021.	BBR4_PB.....		.....11,739,663	.....8,560,000	.....10,656,261	.....10,588,693		.....(6,887)		.....(6,887)		.....10,581,807		.....1,157,857	.....1,157,857	.....236,161	08/01/2043.	2.A FE.....
67112V AL 9	OBX_19-INV2 RMBS 2-A11 144A 1.059% 05/	..	02/25/2021.	Paydown.....		.....624,819	.....624,819	.....626,381	.....624,819				.....0		.....624,819		.....0	.....0	.....794	05/25/2049.	1.A FM.....
67112V AL 9	OBX_19-INV2 RMBS 2-A11 144A 1.059% 05/	..	03/25/2021.	Paydown.....		.....241,809	.....241,809	.....242,414	.....241,809				.....0		.....241,809		.....0	.....0	.....650	05/25/2049.	1.D FM.....
67113A AZ 3	ONSBAYFINANCIALLLCOBX_1 RMBS -2A1A 14	..	02/25/2021.	Paydown.....		.....133,371	.....133,371	.....133,371	.....133,371				.....0		.....133,371		.....0	.....0	.....178	10/25/2059.	1.A FM.....

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, NAIC Designation Modifier and SVO Administrative Symbol
67113A AZ 3	ONSLWBAYFINANCIALLLCOBX_1 RMBS -2A1A 14		03/25/2021	Paydown.....		57,257	57,257	57,257	57,257				0		57,257		0	0	143	10/25/2059	1.D FM.....
67113C AE 6	OBX_20-INV1 RMBS -INV1 144A 3.500% 05/		02/01/2021	Paydown.....		108,981	108,981	111,450	111,450		(2,469)		(2,469)		108,981		0	0	447	05/25/2049	1.A FM.....
67113C AE 6	OBX_20-INV1 RMBS -INV1 144A 3.500% 05/		03/01/2021	Paydown.....		64,216	64,216	65,671	65,671		(1,455)		(1,455)		64,216		0	0	560	05/25/2049	1.D FM.....
67113K AJ 7	ONSLWBAYFINANCIALLLCOBX_1 RMBS -2A1A 14		02/25/2021	Paydown.....		248,985	248,985	248,985	248,985				0		248,985		0	0	308	06/25/2059	1.A FM.....
67113K AJ 7	ONSLWBAYFINANCIALLLCOBX_1 RMBS -2A1A 14		03/25/2021	Paydown.....		340,092	340,092	340,092	340,092				0		340,092		0	0	848	06/25/2059	1.D FM.....
67448W BB 3	ONSLWBAYFINANCIALLLCOBX_2 RMBS -2A1A 14		02/25/2021	Paydown.....		507,947	507,947	507,947	507,947				0		507,947		0	0	674	01/25/2060	1.A FM.....
67448W BB 3	ONSLWBAYFINANCIALLLCOBX_2 RMBS -2A1A 14		03/25/2021	Paydown.....		261,314	261,314	261,314	261,314				0		261,314		0	0	652	01/25/2060	1.D FM.....
676477 AA 0	OCEANVIEW MORTGAGE LOAN TRUST RMBS 20-1-		02/01/2021	Paydown.....		125,491	125,491	125,491	125,491				0		125,491		0	0	282	05/28/2050	1.A FM.....
676477 AA 0	OCEANVIEW MORTGAGE LOAN TRUST RMBS 20-1-		03/01/2021	Paydown.....		87,647	87,647	87,647	87,647				0		87,647		0	0	380	05/28/2050	1.D FM.....
67773# AD 2	OHIO VALLEY ELECTRIC CORP CORP BND 5.		02/15/2021	Redemption 100.0000.....		829,857	829,857	829,857	829,857				0		829,857		0	0	24,066	02/15/2026	3.A FE.....
682680 AU 7	ONEOK INC SENIORCORPBND 4.550% 07/15/2		02/12/2021	BBR4_PB.....		4,558,972	4,000,000	3,989,080	3,991,415		111		111		3,991,526		567,446	567,446	104,650	07/15/2028	2.C FE.....
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT_15-		03/18/2021	Paydown.....		9,669,223	9,669,223	9,656,446	9,662,616		6,607		6,607		9,669,223		0	0	56,074	11/20/2028	1.B FE.....
684181 AA 8	ORANGE COGEN CO FUNDING COR.....		03/15/2021	Redemption 100.0000.....		337,000	337,000	343,730	337,482		(482)		(482)		337,000		0	0	6,887	03/15/2022	1.G FE.....
69318F AG 3	PBF HOLDING COMPANY LLC SENIOR CORP BOND		03/15/2021	Various.....		3,425,000	4,700,000	4,685,512	4,690,466		166		166		4,690,631		(1,265,631)	(1,265,631)	61,544	06/15/2025	4.A FE.....
69318F AK 4	PBF HOLDING COMPANY LLC SECURED CORP BND		02/17/2021	Various.....		598,488	635,000	635,000	635,000				0		635,000		(36,513)	(36,513)	15,021	05/15/2025	3.B FE.....
69346T AA 2	PFPIIITDPPP_19-5 SENIOR CMBS 9-5-A 144A		03/10/2021	Paydown.....		261,698	261,698	254,665	254,665		7,033		7,033		261,698		0	0	258	04/14/2036	1.A FE.....
69371V AC 1	PSMC2018-1A RMBS -1A-A3 144A 3.500% 02		02/01/2021	Paydown.....		306,220	306,220	308,995	308,149		(1,929)		(1,929)		306,220		0	0	1,311	02/25/2048	1.A FM.....
69371V AC 1	PSMC2018-1A RMBS -1A-A3 144A 3.500% 02		03/01/2021	Paydown.....		60,267	60,267	60,814	60,647		(380)		(380)		60,267		0	0	527	02/25/2048	1.D FM.....
695156 AU 3	PACKAGING CORP OF AMERICA SENIOR CORP BN		03/12/2021	B47R_PB.....		17,127,608	16,159,000	17,205,287	17,147,542		(19,934)		(19,934)		17,127,608		0	0	117,153	12/15/2029	2.B FE.....
69689P AA 5	PSTAT_19-2A ABS 9-2A-A1 144A 1.194% 04		01/20/2021	Paydown.....		324,844	324,844	302,917	306,859		17,984		17,984		324,844		0	0	987	04/20/2027	1.A FE.....
69700K AA 1	PALMER SQUARE LOAN FUNDING LTD ABS 8-4A-		02/16/2021	Paydown.....		172,033	172,033	161,926	164,118		7,915		7,915		172,033		0	0	493	11/15/2026	1.A FE.....

QE05.60

SCHEDULE D - PART 4

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

QE05.61

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
69701E AA 4	PSTAT_20-1A ABS 0-1A-A1 144A 0.982% 02	..	02/22/2021.	Paydown.....	.....	.....95,303	.....95,303	.....93,588	.....93,867	.....	.....1,436	.....	.....1,436	.....	.....95,303	.....	.....	.....0	.....255	02/20/2028.	1.A FE.....
70069F DM 6	PPSI_04-WWF1 PPSI_04-WWF1 1.759% 12/25	..	02/25/2021.	Paydown.....	.....	.....343,397	.....343,397	.....308,950	.....338,119	.....	.....5,278	.....	.....5,278	.....	.....343,397	.....	.....	.....0	.....737	12/25/2034.	1.A FM.....
70069F DM 6	PPSI_04-WWF1 PPSI_04-WWF1 1.759% 12/25	..	03/25/2021.	Paydown.....	.....	.....163,218	.....163,218	.....146,845	.....160,709	.....	.....2,509	.....	.....2,509	.....	.....163,218	.....	.....	.....0	.....703	12/25/2034.	1.D FM.....
701885 AD 7	PARSLEY ENERGY LLC SENIOR CORP BND 144A	..	01/29/2021.	Various.....	.....	.....1,514,648	.....1,475,000	.....1,498,969	.....1,489,635	.....	.....(526)	.....	.....(526)	.....	.....1,489,110	.....	.....(14,110)	.....(14,110)	.....82,372	01/15/2025.	3.C FE.....
701885 AF 2	PARSLEY ENERGY LLC SENIOR CORP BND 144A	..	01/29/2021.	Call 103.9380.....	.....	.....1,777,340	.....1,710,000	.....1,671,525	.....1,684,412	.....	.....367	.....	.....367	.....	.....1,684,779	.....	.....25,221	.....25,221	.....108,237	08/15/2025.	3.C FE.....
701885 AH 8	PARSLEY ENERGY LLC SENIOR CORP BND 144A	..	01/26/2021.	KEY BANK.....	.....	.....329,250	.....300,000	.....300,000	.....300,000	.....	.....	.....	.....0	.....	.....300,000	.....	.....29,250	.....29,250	.....4,781	10/15/2027.	3.C FE.....
701885 AH 8	PARSLEY ENERGY LLC SENIOR CORP BND 144A	..	01/29/2021.	Call 109.8750.....	.....	.....295,564	.....269,000	.....275,053	.....273,976	.....	.....(71)	.....	.....(71)	.....	.....273,905	.....	.....(4,905)	.....(4,905)	.....30,935	10/15/2027.	3.C FE.....
701885 AJ 4	PARSLEY ENERGY LLC SENIOR CORP BND 144A	..	01/29/2021.	Call 106.7500.....	.....	.....880,688	.....825,000	.....825,000	.....825,000	.....	.....	.....	.....0	.....	.....825,000	.....	.....	.....0	.....71,191	02/15/2028.	3.C FE.....
70450Y AD 5	PAYPAL HOLDINGS INC SENIOR CORP BND 2.	..	03/19/2021.	SUMITOMO BANK.....	.....	.....5,289,950	.....5,000,000	.....5,495,000	.....5,470,581	.....	.....(18,300)	.....	.....(18,300)	.....	.....5,452,281	.....	.....(162,331)	.....(162,331)	.....63,306	10/01/2026.	2.A FE.....
70450Y AG 8	PAYPAL HOLDINGS INC SENIOR CORP BND 1.	..	02/26/2021.	Various.....	.....	.....7,990,779	.....7,725,000	.....7,723,455	.....7,723,657	.....	.....32	.....	.....32	.....	.....7,723,688	.....	.....267,090	.....267,090	.....24,349	06/01/2025.	2.A FE.....
705322 AK 1	PEDERNALES ELEC COOP INC. CORP BND 144A	..	01/28/2021.	Tax Free Exchange.....	.....	.....23,767,800	.....20,000,000	.....21,028,322	.....20,573,751	.....	.....(5,078)	.....	.....(5,078)	.....	.....20,568,673	.....	.....3,199,127	.....3,199,127	.....251,526	11/15/2032.	1.D FE.....
709599 BE 3	PENSKE TRUCK LEASING CO LP SENIOR CORP B	..	03/12/2021.	B47R_PB.....	.....	.....5,276,687	.....5,000,000	.....5,366,600	.....5,287,148	.....	.....(10,460)	.....	.....(10,460)	.....	.....5,276,687	.....	.....	.....0	.....137,826	01/29/2026.	2.B FE.....
71336W AA 3	PEPAU_21 SENIORWHOLECMO21144A 0.986% 0	..	03/16/2021.	Paydown.....	.....	.....102,064	.....102,064	.....102,064	.....102,064	.....	.....	.....	.....0	.....	.....102,064	.....	.....	.....0	.....178	01/16/2060.	1.A FE.....
716768 AC 0	PETSMART INC. SECURED CORP BND 144A 5.	..	02/12/2021.	Call 102.9380.....	.....	.....856,444	.....832,000	.....841,360	.....838,881	.....	.....(546)	.....	.....(546)	.....	.....838,335	.....	.....(6,335)	.....(6,335)	.....34,084	06/01/2025.	4.B FE.....
71839# AA 2	PHILLIES FUNDING LP CORP BND 6.210% 07	..	01/10/2021.	Redemption 100.0000.....	.....	.....54,174	.....54,174	.....54,174	.....54,174	.....	.....	.....	.....0	.....	.....54,174	.....	.....	.....0	.....841	07/10/2030.	2.A PL.....
71953L AA 9	PICASSO FINANCE SUB INC SECURED CORP BND	..	03/26/2021.	Call 103.0000.....	.....	.....115,360	.....112,000	.....112,000	.....112,000	.....	.....	.....	.....0	.....	.....112,000	.....	.....	.....0	.....5,285	06/15/2025.	4.C FE.....
72909* AA 9	PLENARY PROPERTIES MERCED LLC SECURED CO	..	03/31/2021.	Redemption 100.0000.....	.....	.....145,478	.....145,478	.....154,931	.....154,901	.....	.....(9,424)	.....	.....(9,424)	.....	.....145,478	.....	.....	.....0	.....1,628	03/31/2054.	2.A Z.....
737446 AK 0	POST HOLDINGS INC SENIOR CORP BND 144A	..	02/24/2021.	GOLDMAN SACHS & CO.....	.....	.....2,624,691	.....2,516,000	.....2,405,345	.....2,435,588	.....	.....1,820	.....	.....1,820	.....	.....2,437,408	.....	.....187,283	.....187,283	.....66,394	08/15/2026.	4.B FE.....
73943# AD 5	PRAIRIE BREEZE CLASS B HOLDING SECURED C	..	03/31/2021.	Redemption 100.0000.....	.....	.....13,274	.....13,274	.....13,274	.....13,274	.....	.....	.....	.....0	.....	.....13,274	.....	.....	.....0	.....118	05/01/2039.	2.C PL.....
740816 AG 8	PRESIDENT AND FELLOWS OF HARV MUNI BND G	..	02/12/2021.	BBR4_PB.....	.....	.....3,172,802	.....2,000,000	.....2,680,380	.....2,630,179	.....	.....(2,768)	.....	.....(2,768)	.....	.....2,627,411	.....	.....545,391	.....545,391	.....74,750	01/15/2039.	1.A FE.....
74112B AM 7	PRESTIGE BRANDS INC SENIOR CORP BND 144A	..	02/17/2021.	MORGAN STANLEY & CO. INC.....	.....	.....500,000	.....500,000	.....500,000	.....	.....	.....	.....0	.....	.....500,000	.....	.....	.....0	.....	.....	04/01/2031.	4.B FE.....

SCHEDULE D - PART 4

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

QE05.62

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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, NAIC Designation Modifier and SVO Admini- strative Symbol
74151# AJ 7	PRICEWATERHOUSECOOPERS LLP CORP BND 3	..	02/10/2021.	Maturity.....	.....	8,500,000	8,500,000	8,500,000	8,500,000	.....	.....	.....	.....0	.....	8,500,000	.....	.....0	.....0	166,175	02/10/2021.	1.D
74251V AM 4	PRINCIPAL FINANCIAL GROUP INC SENIOR COR	..	03/12/2021.	B47R_PB.....	.....	2,997,358	3,000,000	2,995,620	2,997,276	.....	.....82	.....	.....82	.....	2,997,358	.....	.....0	.....0	30,225	11/15/2026.	1.G FE.....
74263@ AF 2	PRINCIPAL US PROPERTY SEPARATE SENIOR CO	..	01/04/2021.	Tax Free Exchange.....	.....	46,924,507	40,000,000	40,000,000	40,000,000	.....	.....	.....	.....0	.....	40,000,000	.....	6,924,507	6,924,507	764,000	07/02/2031.	1.G
74456Q AZ 9	PUBLIC SERVICE ELECTRIC & GAS PUBLIC SVC	..	02/12/2021.	BBR4_PB.....	.....	5,876,575	5,000,000	4,252,732	4,371,376	.....	.....1,958	.....	.....1,958	.....	4,373,335	.....	1,503,240	1,503,240	55,410	05/01/2042.	1.E FE.....
74834L BC 3	QUEST DIAGNOSTICS INCORPORATED SENIOR CO	..	03/12/2021.	B47R_PB.....	.....	4,998,311	5,005,000	4,997,693	4,998,203	.....	.....108	.....	.....108	.....	4,998,311	.....	.....0	.....0	28,028	06/30/2031.	2.B FE.....
74919R AA 3	RAAC SERIES RAAC_06-RP3 ABS 06-RP3 144A	..	02/25/2021.	Paydown.....	.....	47,773	47,773	42,727	46,978	.....	.....795	.....	.....795	.....	47,773	.....	.....0	.....0	29	05/25/2036.	1.A FM.....
74919R AA 3	RAAC SERIES RAAC_06-RP3 ABS 06-RP3 144A	..	03/25/2021.	Paydown.....	.....	46,280	46,280	41,391	45,509	.....	.....770	.....	.....770	.....	46,280	.....	.....0	.....0	75	05/25/2036.	1.D FM.....
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	..	02/25/2021.	Paydown.....	.....	277,571	277,571	228,649	244,429	.....	.....33,142	.....	.....33,142	.....	277,571	.....	.....0	.....0	93	07/25/2037.	1.A FM.....
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	..	03/25/2021.	Paydown.....	.....	179,043	179,043	147,487	157,666	.....	.....21,378	.....	.....21,378	.....	179,043	.....	.....0	.....0	139	07/25/2037.	1.D FM.....
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL RALI_06-Q	..	03/01/2021.	Paydown.....	.....	229,524	267,020	182,703	165,052	.....	.....64,472	.....	.....64,472	.....	229,524	.....	.....0	.....0	2,751	12/25/2036.	1.D FM.....
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL RALI_06-Q	..	03/25/2021.	Paydown.....	.....	100,736	167,862	96,254	105,650	.....	.....(4,914)	.....	.....(4,914)	.....	100,736	.....	.....0	.....0	165	12/25/2036.	1.D FM.....
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S CMO_06-S1	..	03/01/2021.	Paydown.....	.....	1,706	1,722	1,720	1,628	.....	.....79	.....	.....79	.....	1,706	.....	.....0	.....0	21	10/25/2021.	3.B FM.....
74979U AA 3	SMBC RAIL SERVICES LLC SECURED CORP BND	..	03/20/2021.	Redemption 100.0000.....	.....	248,750	248,750	248,750	248,750	.....	.....	.....	.....0	.....	248,750	.....	.....0	.....0	2,512	06/20/2026.	1.G PL.....
750731 AA 9	AUTUMN WIND HQ LLC SECURED CORP BND 3.	..	03/10/2021.	Redemption 100.0000.....	.....	13,159	13,159	13,159	13,159	.....	.....	.....	.....0	.....	13,159	.....	.....0	.....0	82	02/10/2049.	2.A
751150 AA 1	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO_	..	03/01/2021.	Paydown.....	.....	134,941	128,799	94,121	98,559	.....	.....36,382	.....	.....36,382	.....	134,941	.....	.....0	.....0	298	09/25/2046.	1.D FM.....
751150 AD 5	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO	..	03/01/2021.	Paydown.....	.....	39,289	24,426	17,707	20,444	.....	.....18,845	.....	.....18,845	.....	39,289	.....	.....0	.....0	98	09/25/2046.	1.D FM.....
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC SENIOR AB	..	02/25/2021.	Paydown.....	.....	262,310	261,658	192,646	215,545	.....	.....46,765	.....	.....46,765	.....	262,310	.....	.....0	.....0	79	12/26/2036.	1.A FM.....
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC SENIOR AB	..	03/25/2021.	Paydown.....	.....	65,468	65,468	48,201	12,443	.....	.....53,026	.....	.....53,026	.....	65,468	.....	.....0	.....0	60	12/26/2036.	1.D FM.....
76110W G3 4	RASC_04-KS10 ABS S10-M1 1.009% 11/25/3	..	02/25/2021.	Paydown.....	.....	86,584	86,584	86,665	86,400	.....	.....184	.....	.....184	.....	86,584	.....	.....0	.....0	85	11/25/2034.	1.A FM.....
76110W G3 4	RASC_04-KS10 ABS S10-M1 1.009% 11/25/3	..	03/25/2021.	Paydown.....	.....	42,109	42,109	42,149	42,020	.....	.....89	.....	.....89	.....	42,109	.....	.....0	.....0	105	11/25/2034.	1.D FM.....
76110W YM 2	RESIDENTIAL ASSET SECURITIES C RASC_04-K	..	02/25/2021.	Paydown.....	.....	21,385	21,385	17,564	18,589	.....	.....2,796	.....	.....2,796	.....	21,385	.....	.....0	.....0	23	06/25/2034.	1.A FM.....

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, NAIC Designation Modifier and SVO Admini- strative Symbol
76110W YM 2	RESIDENTIAL ASSET SECURITIES C RASC_04-K	..	03/25/2021.	Paydown.....		35,763	35,763	29,375	31,087		4,676		4,676		35,763		0	0	79	06/25/2034.	1.D FM.....
76110W ZX 7	RASC_04-KS6 RASC_04-KS6 0.934% 07/25/3	..	02/25/2021.	Paydown.....		52,779	52,779	45,719	48,270		4,509		4,509		52,779		0	0	57	07/25/2034.	1.A FM.....
76110W ZX 7	RASC_04-KS6 RASC_04-KS6 0.934% 07/25/3	..	03/25/2021.	Paydown.....		19,875	19,875	17,216	18,177		1,698		1,698		19,875		0	0	46	07/25/2034.	1.D FM.....
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO RAMP_04-R	..	02/25/2021.	Paydown.....		141,979	141,979	141,979	141,979				0		141,979		0	0	188	08/25/2034.	1.A FM.....
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO RAMP_04-R	..	03/25/2021.	Paydown.....		48,862	48,862	48,862	48,862				0		48,862		0	0	122	08/25/2034.	1.D FM.....
76112B TV 2	RAMP 2006-RS1 A13 ABS -RS6-M4 1.084% 0	..	02/25/2021.	Paydown.....		179,436	179,436	179,436	179,436				0		179,436		0	0	207	06/25/2035.	1.A FM.....
76112B TV 2	RAMP 2006-RS1 A13 ABS -RS6-M4 1.084% 0	..	03/25/2021.	Paydown.....		67,504	67,504	67,504	67,504				0		67,504		0	0	180	06/25/2035.	1.D FM.....
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI RAST_06-A	..	03/01/2021.	Paydown.....		784,405	659,945	508,113	434,620		349,784		349,784		784,405		0	0	13,551	02/25/2037.	1.D FM.....
76116R AA 9	RESMAE MORTGAGE LOAN TRUST RSMILT_06-1	..	03/25/2021.	Paydown.....		528,955	528,955	250,999	122,067		406,888		406,888		528,955		0	0	400	02/25/2036.	1.D FM.....
76119C AA 9	RMLT_20-1 RMBS 0-1-A1 144A 2.376% 02/2	..	02/01/2021.	Paydown.....		127,826	127,826	127,826	127,826				0		127,826		0	0	314	02/25/2024.	1.A FM.....
76119C AA 9	RMLT_20-1 RMBS 0-1-A1 144A 2.376% 02/2	..	03/01/2021.	Paydown.....		75,230	75,230	75,230	75,230				0		75,230		0	0	447	02/25/2024.	1.D FM.....
76119U AA 9	RESIMAC BASTILLE TRUST IN RESP RMBS NCA-	..	03/05/2021.	Paydown.....		449,312	449,312	449,312	449,312				0		449,312		0	0	772	09/05/2057.	1.A FE.....
76120G AA 7	RESIMACRESL_20-1A RMBS 1A-A1A 144A 1.1	..	03/08/2021.	Paydown.....		160,522	160,524	160,524	160,524		(2)		(2)		160,522		0	0	331	02/07/2052.	1.A FE.....
771367 CE 7	ROCHESTER GAS AND ELECTRIC COR SECURED C	..	03/12/2021.	B47R_PB.....		5,450,000	5,450,000	5,450,000	5,450,000				0		5,450,000		0	0	30,528	12/01/2030.	1.F FE.....
776743 AJ 5	ROPER TECHNOLOGIES INC SENIOR CORP BND	..	03/12/2021.	B47R_PB.....		6,629,669	6,700,000	6,624,759	6,628,352		1,317		1,317		6,629,669		0	0	26,800	06/30/2030.	2.B FE.....
776743 AN 6	ROPER TECHNOLOGIES INC SENIOR CORP BND	..	03/19/2021.	CITIGROUP GLOBAL MKT INC.....		2,900,280	3,000,000	3,058,260	3,055,810		(1,836)		(1,836)		3,053,973		(153,693)	(153,693)	23,567	09/15/2027.	2.B FE.....
78396Y AA 1	SESAC INC ABS 19-1-A2 144A 5.216% 07/2	..	01/25/2021.	Paydown.....		3,250	3,250	3,250	3,250				0		3,250		0	0	42	07/25/2049.	2.C FE.....
78409V AR 5	S&P GLOBAL INC SENIOR CORP BND 2.300%	..	01/28/2021.	RBC DOMINION SECURITIES INC.....		12,157,509	13,650,000	13,403,186	13,404,622		287		287		13,404,909		(1,247,400)	(1,247,400)	144,766	08/15/2060.	1.G FE.....
78410G AC 8	SBA COMMUNICATIONS CORPORATION SENIOR CO	..	01/05/2021.	Tax Free Exchange.....		1,157,860	1,108,000	1,101,824	1,102,406		7		7		1,102,413		55,447	55,447	16,697	02/15/2027.	4.A FE.....
78442G RA 6	SLMA ABS -9-A7A 0.818% 01/25/41.....	..	01/25/2021.	Paydown.....		168,991	168,991	167,829	167,829		1,162		1,162		168,991		0	0	348	01/25/2041.	1.A FE.....
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA_06-8	..	01/25/2021.	Paydown.....		57,784	57,784	48,198	50,756		7,028		7,028		57,784		0	0	65	01/25/2041.	1.F FE.....

QE05.63

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For orig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA_07-1	..	01/25/2021	Paydown.....		632,342	632,342	530,025	559,069		73,273		73,273		632,342		0	695	01/27/2042	1.F FE.....	
78448Y AH 4	SMBPRIVATEEDUCATIONLOANTRU ABS A-AP1 144	..	03/15/2021	Paydown.....		32,391	32,391	32,119			272		272		32,391		0	33	01/15/2053	1.A FE.....	
78471F AB 8	SCLP_16-3 SCLP_16-3 4.490% 12/26/25	..	03/25/2021	Paydown.....		3,925,437	3,925,437	3,924,182	3,925,437				0	3,925,437		0	29,409	12/26/2025	1.A FE.....		
805564 EL 1	SAST_99-3 SAST_99-3 9.450% 12/25/32	..	02/01/2021	Paydown.....		16,002	16,002	15,963	16,002				0	16,002		0	127	12/25/2032	1.A FM.....		
805564 EL 1	SAST_99-3 SAST_99-3 9.450% 12/25/32	..	03/01/2021	Paydown.....		10,464	10,464	10,439	10,464				0	10,464		0	137	12/25/2032	1.D FM.....		
805564 JM 4	SAST_01-2 SAST_01-2 6.812% 08/25/31	..	02/01/2021	Paydown.....		171	171	185	171				0	171		0	5	08/25/2031	1.A FM.....		
805564 JM 4	SAST_01-2 SAST_01-2 6.812% 08/25/31	..	03/01/2021	Paydown.....		21	21	23	21				0	21		0	2	08/25/2031	1.D FM.....		
81375W AB 2	SABR_04-01 SABR_04-01 0.874% 02/25/34	..	02/25/2021	Paydown.....		20,080	20,080	15,964	20,482		(401)		(401)		20,080		0	23	02/25/2034	1.A FM.....	
81375W AB 2	SABR_04-01 SABR_04-01 0.874% 02/25/34	..	03/25/2021	Paydown.....		11,152	11,152	8,866	11,375		(223)		(223)		11,152		0	24	02/25/2034	2.B FM.....	
81744Y AA 4	SEMT_13-4 RMBS 3-4-A1 2.325% 04/25/43	..	02/01/2021	Paydown.....		144,438	144,438	146,604	146,604		(2,167)		(2,167)		144,438		0	404	04/25/2043	1.A FM.....	
81744Y AA 4	SEMT_13-4 RMBS 3-4-A1 2.325% 04/25/43	..	03/01/2021	Paydown.....		52,928	52,928	53,721	53,721		(794)		(794)		52,928		0	308	04/25/2043	1.D FM.....	
81745D AE 1	SEQUOIAMORTGAGETRUSTSEMT_13 WHOLE CMO 3-	..	02/01/2021	Paydown.....		97,995	97,995	100,139	100,111		(2,116)		(2,116)		97,995		0	444	07/25/2043	1.A FM.....	
81745D AE 1	SEQUOIAMORTGAGETRUSTSEMT_13 WHOLE CMO 3-	..	03/01/2021	Paydown.....		59,232	59,232	60,528	60,511		(1,279)		(1,279)		59,232		0	518	07/25/2043	1.D FM.....	
81747D AK 5	SEQUOIAMORTGAGETRUSTSEMT_18 RMBS H1-A10	..	02/01/2021	Paydown.....		177,529	177,529	179,748	178,417		(888)		(888)		177,529		0	914	02/25/2048	1.A FM.....	
81747D AK 5	SEQUOIAMORTGAGETRUSTSEMT_18 RMBS H1-A10	..	03/01/2021	Paydown.....		45,459	45,459	46,028	45,687		(227)		(227)		45,459		0	454	02/25/2048	1.D FM.....	
81747J AA 4	SEQUOIAMORTGAGETRUSTSEMT_18 RMBS 8-6-A1	..	02/01/2021	Paydown.....		52,413	52,413	53,527	53,527		(1,114)		(1,114)		52,413		0	259	07/25/2048	1.A FM.....	
81747J AA 4	SEQUOIAMORTGAGETRUSTSEMT_18 RMBS 8-6-A1	..	03/01/2021	Paydown.....		35,104	35,104	35,850	35,850		(746)		(746)		35,104		0	351	07/25/2048	1.D FM.....	
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST SAFT_13-1	..	02/01/2021	Paydown.....		89,823	89,823	93,942	94,433		(4,610)		(4,610)		89,823		0	447	07/25/2043	1.A FM.....	
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST SAFT_13-1	..	03/01/2021	Paydown.....		151,372	151,372	158,314	159,141		(7,769)		(7,769)		151,372		0	1,419	07/25/2043	1.D FM.....	
82280Q AJ 0	SHELLPOINT CO-ORIGINATOR TRUST WHOLECMO1	..	02/01/2021	Paydown.....		1,534,151	1,534,151	1,519,769	1,524,787		9,364		9,364		1,534,151		0	7,319	08/25/2045	1.A FM.....	
82280Q AJ 0	SHELLPOINT CO-ORIGINATOR TRUST WHOLECMO1	..	03/01/2021	Paydown.....		1,167,374	1,167,374	1,156,430	1,160,248		7,125		7,125		1,167,374		0	10,215	08/25/2045	1.D FM.....	
826525 AB 3	SIERRA TIMESHARE RECEIVABLES F ABS 0-2A-	..	03/20/2021	Paydown.....		319,452	319,452	320,903	320,884		(1,431)		(1,431)		319,452		0	1,205	07/20/2037	1.F FE.....	
826525 AC 1	SIERRA TIMESHARE RECEIVABLES F ABS 0-2A-	..	03/20/2021	Paydown.....		110,331	110,331	110,395	110,392		(62)		(62)		110,331		0	630	07/20/2037	2.B FE.....	

QE05.64

SCHEDULE D - PART 4

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

QE05.65

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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, NAIC Designation Modifier and SVO Admini- strative Symbol
82652M AB 6	SRFC_19-2 ABS 19-2-B 144A 2.820% 05/20	..	03/20/2021.	Paydown.....		122,226	122,226	123,916	123,896		(1,669)		(1,669)		122,226		0	0	553	05/20/2036.	1.F FE.....
82653D AC 3	SRFC_18-2A ABS 8-2A-C 144A 3.940% 06/2	..	03/20/2021.	Paydown.....		73,051	73,051	74,626	74,604		(1,553)		(1,553)		73,051		0	0	483	06/20/2035.	2.B FE.....
82653G AA 0	Sierra Receivables Funding Com SRFC_18-3	..	03/20/2021.	Paydown.....		334,910	334,910	334,826	334,826		.84		.84		334,910		0	0	2,042	09/20/2035.	1.A FE.....
82653G AB 8	Sierra Receivables Funding Com SRFC_18-3	..	03/20/2021.	Paydown.....		136,432	136,432	137,951	137,934		(1,502)		(1,502)		136,432		0	0	872	09/20/2035.	1.F FE.....
827048 AW 9	SILGAN HOLDINGS INC SENIOR CORP BND 4.	..	03/22/2021.	Various.....		1,522,510	1,500,000	1,537,500	1,533,947		(1,897)		(1,897)		1,532,050		(9,540)	(9,540)	29,620	02/01/2028.	3.B
828807 CL 9	SIMON PROPERTY GROUP LP SENIOR CORP BND	..	03/12/2021.	B47R_PB.....		4,317,833	3,600,000	4,355,388	4,322,494		(4,662)		(4,662)		4,317,833		0	0	84,075	03/15/2042.	1.G FE.....
83402V AB 7	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4	..	02/25/2021.	Paydown.....		543,608	543,608	543,396	543,575		.33		.33		543,608		0	0	2,963	11/25/2025.	1.B FE.....
83404J AA 4	SOFI CONSUMER LOAN PROGRAM TRU ABS_17-3-	..	03/25/2021.	Paydown.....		32,780	32,780	32,947	32,802		(22)		(22)		32,780		0	0	127	05/25/2026.	1.A FE.....
842400 GR 8	SOUTHERN CALIFORNIA EDISON CO. SECURED C	..	02/24/2021.	BBR4_PB.....		4,252,917	3,536,000	4,528,924	4,513,893		(3,214)		(3,214)		4,510,679		(257,762)	(257,762)	82,838	03/01/2049.	1.G FE.....
845743 BQ 5	SOUTHWESTERN PUBLIC SERVICE CO SECURED CO	..	02/24/2021.	BBR4_PB.....		5,672,431	5,500,000	5,671,050	5,666,121		(633)		(633)		5,665,488		6,943	6,943	98,175	08/15/2046.	1.G FE.....
84762L AS 4	SPECTRUM BRANDS HOLDINGS INC SENIOR CORP	..	03/16/2021.	Call 102.0420		2,106,147	2,064,000	2,048,520	2,052,997		506		506		2,053,503		10,497	10,497	74,103	12/15/2024.	4.B FE.....
84860* AB 9	SPIRITS OF ST LOUIS BASKETBALL SENIOR CO	..	03/31/2021.	Various.....		26,437	26,437	26,437	26,437				0		26,437		0	0	254	03/31/2033.	2.C PL.....
848609 AA 1	SPIRITS NEWCO LLC CORP BND 5.300% 03/	..	03/31/2021.	Various.....		100,316	100,316	100,316	100,316				0		100,316		0	0	1,329	03/31/2033.	2.C PL.....
85022W AP 9	SPRINGCASTLESPVSCFT_20-AA ABS 0-AA-A 144	..	03/25/2021.	Paydown.....		496,883	496,883	496,859	496,859		.24		.24		496,883		0	0	1,676	09/25/2037.	1.A FE.....
85172M AA 2	SLFT_15-BA SLFT_15-BA 3.480% 05/15/28	..	03/15/2021.	Paydown.....		4,111,859	4,111,859	4,110,293	4,111,233		626		626		4,111,859		0	0	22,534	05/15/2028.	1.B FE.....
85236K AA 0	SIDC_19-1A ABS -1A-A2 4.540% 02/25/44	..	03/25/2021.	Paydown.....		25,000	25,000	24,989	25,000				0		25,000		0	0	180	02/25/2044.	1.G FE.....
853496 AH 0	STANDARD INDUSTRIES INC SENIOR CORP BND	..	01/22/2021.	GOLDMAN SACHS & CO.....		1,972,500	2,000,000	2,000,000	2,000,000				0		2,000,000		(27,500)	(27,500)	29,063	01/15/2031.	3.B FE.....
855244 BA 6	STARBUCKS CORPORATION SENIOR CORP BND	..	02/03/2021.	MORGAN STANLEY & CO. INC.....		19,392,840	18,000,000	19,569,520	19,564,946		(3,239)		(3,239)		19,561,708		(168,868)	(168,868)	140,000	11/15/2050.	2.A FE.....
85573A AA 3	STARLI_20-1 RMBS _20-1-A1 144A 2.275%	..	02/01/2021.	Paydown.....		79,926	79,159	79,158	79,158		.768		.768		79,926		0	0	213	02/25/2050.	1.A FM.....
85573A AA 3	STARLI_20-1 RMBS _20-1-A1 144A 2.275%	..	03/01/2021.	Paydown.....		70,072	70,072	70,071	70,071		.1		.1		70,072		0	0	398	02/25/2050.	1.D FM.....
85573E AA 5	STAR_20-INV1 RMBS STAR 2020-INV1-A_144A	..	03/01/2021.	Paydown.....		904,433	904,433	904,426	904,426		.8		.8		904,433		0	0	1,535	11/25/2055.	1.A FE.....

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, NAIC Designation Modifier and SVO Admini- strative Symbol
858271 A* 0	STEELRIVER TRANSMISSION COMPAN SECURED C	..	03/30/2021.	Redemption 100.0000.....	.....	.....26,179	.....26,179	.....26,179	.....26,179	.....	.....	.....	.....0	.....	.....26,179	.....	.....0	.....0	.....250	06/30/2047.	2.B PL.....
858912 AG 3	STERICYCLE INC. SENIOR CORP BND 144A 3	..	03/12/2021.	BARCLAYS CAPITAL.....	.....	.....1,483,125	.....1,500,000	.....1,500,000	.....1,500,000	.....	.....	.....	.....0	.....	.....1,500,000	.....	.....(16,875)	.....(16,875)	.....18,083	01/15/2029.	3.C FE.....
86213B AB 3	STR_14-1A WHOLE CMO_14-1A-A2 144A 5.0	..	03/20/2021.	Paydown.....	.....	.....1,875	.....1,875	.....1,874	.....1,874	.....	.....1	.....	.....1	.....	.....1,875	.....	.....0	.....0	.....16	04/20/2044.	1.E FE.....
863579 ML 9	STRUCTURED ADJUSTABLE RATE MOR SARM_05-6	..	02/25/2021.	Paydown.....	.....	.....150,129	.....150,129	.....130,237	.....148,420	.....	.....1,709	.....	.....1,709	.....	.....150,129	.....	.....0	.....0	.....162	03/25/2035.	1.A FM.....
863579 ML 9	STRUCTURED ADJUSTABLE RATE MOR SARM_05-6	..	03/25/2021.	Paydown.....	.....	.....20,511	.....20,511	.....17,793	.....20,277	.....	.....234	.....	.....234	.....	.....20,511	.....	.....0	.....0	.....42	03/25/2035.	1.D FM.....
86358E WX 0	SALT MEZZANIN ABS 05-HE3 M1 0.829% 09	..	02/25/2021.	Paydown.....	.....	.....200,590	.....200,590	.....179,027	.....193,148	.....	.....7,442	.....	.....7,442	.....	.....200,590	.....	.....0	.....0	.....215	09/25/2035.	1.A FM.....
86358E WX 0	SALT MEZZANIN ABS 05-HE3 M1 0.829% 09	..	03/25/2021.	Paydown.....	.....	.....152,857	.....152,857	.....136,425	.....147,186	.....	.....5,671	.....	.....5,671	.....	.....152,857	.....	.....0	.....0	.....315	09/25/2035.	1.D FM.....
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE CMO_05-AR	..	02/01/2021.	Paydown.....	.....	.....95,197	.....95,399	.....78,779	.....73,565	.....	.....21,633	.....	.....21,633	.....	.....95,197	.....	.....0	.....0	.....424	03/25/2046.	1.A FM.....
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE CMO_05-AR	..	03/01/2021.	Paydown.....	.....	.....2,846	.....2,846	.....2,350	.....2,195	.....	.....651	.....	.....651	.....	.....2,846	.....	.....0	.....0	.....19	03/25/2046.	1.D FM.....
86359R AD 8	STRUCTUREDASSETSECURITIESCO ABS BC4-A4	..	03/25/2021.	Paydown.....	.....	.....14,553	.....14,553	.....14,317	.....	.....	.....236	.....	.....236	.....	.....14,553	.....	.....0	.....0	.....5	12/25/2036.	1.D FM.....
86360L AE 6	STRUCTURED ASSET SECURITIES CO SASC_06-W	..	02/25/2021.	Paydown.....	.....	.....368,628	.....368,629	.....308,726	.....355,420	.....	.....13,209	.....	.....13,209	.....	.....368,628	.....	.....0	.....0	.....178	07/25/2036.	1.A FM.....
86360L AE 6	STRUCTURED ASSET SECURITIES CO SASC_06-W	..	03/25/2021.	Paydown.....	.....	.....141,778	.....141,778	.....118,739	.....136,698	.....	.....5,080	.....	.....5,080	.....	.....141,778	.....	.....0	.....0	.....138	07/25/2036.	1.D FM.....
863613 AC 9	SASC_07-MN1A SASC_07-MN1A 0.289% 01/25	..	02/25/2021.	Paydown.....	.....	.....358,431	.....358,431	.....329,757	.....349,614	.....	.....8,817	.....	.....8,817	.....	.....358,431	.....	.....0	.....0	.....2,012	01/25/2037.	1.A FM.....
863613 AC 9	SASC_07-MN1A SASC_07-MN1A 0.289% 01/25	..	03/25/2021.	Paydown.....	.....	.....152,515	.....152,515	.....140,314	.....148,763	.....	.....3,752	.....	.....3,752	.....	.....152,515	.....	.....0	.....0	.....1,752	01/25/2037.	1.D FM.....
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE CMO_06-AR	..	03/25/2021.	Paydown.....	.....	.....557,755	.....601,932	.....470,905	.....470,783	.....	.....86,971	.....	.....86,971	.....	.....557,755	.....	.....0	.....0	.....332	08/25/2036.	1.D FM.....
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE CMO_06-AR	..	02/25/2021.	Paydown.....	.....	.....17,001	.....17,001	.....13,282	.....13,417	.....	.....3,583	.....	.....3,583	.....	.....17,001	.....	.....0	.....0	.....6	10/25/2036.	1.A FM.....
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE CMO_06-AR	..	03/25/2021.	Paydown.....	.....	.....5,077	.....5,077	.....3,966	.....4,007	.....	.....1,070	.....	.....1,070	.....	.....5,077	.....	.....0	.....0	.....4	10/25/2036.	1.D FM.....
86362P AD 7	STRUCTURED ASSET SECURITIES CO ABS_07-BC	..	02/25/2021.	Paydown.....	.....	.....130,282	.....130,282	.....114,090	.....112,960	.....	.....17,322	.....	.....17,322	.....	.....130,282	.....	.....0	.....0	.....36	02/25/2037.	1.A FM.....
86362P AD 7	STRUCTURED ASSET SECURITIES CO ABS_07-BC	..	03/25/2021.	Paydown.....	.....	.....97,541	.....97,541	.....85,419	.....92,627	.....	.....4,914	.....	.....4,914	.....	.....97,541	.....	.....0	.....0	.....62	02/25/2037.	1.D FM.....
86362X AP 3	SAMI_07-AR1 SUPSEN WHOLE CMO 07-AR1-2A1	..	02/25/2021.	Paydown.....	.....	.....155,270	.....155,270	.....125,357	.....128,176	.....	.....27,094	.....	.....27,094	.....	.....155,270	.....	.....0	.....0	.....37	01/25/2037.	1.A FM.....

QE05.66

SCHEDULE D - PART 4

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

QE05.67

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
86362X AP 3	SAMI_07-AR1 SUPSEN WHOLE CMO _07-AR1-2A1	..	03/25/2021.	Paydown.....		.....86,045	.....86,045	.....69,468	.....71,031		.....15,014		.....15,014		.....86,045		.....0	.....0	.....65	01/25/2037.	1.D FM.....
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	..	02/25/2021.	Paydown.....		.....64,879	.....64,879	.....51,255	.....53,511		.....11,369		.....11,369		.....64,879		.....0	.....0	.....21	02/25/2037.	1.A FM.....
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	..	03/25/2021.	Paydown.....		.....45,917	.....45,917	.....36,275	.....37,871		.....8,046		.....8,046		.....45,917		.....0	.....0	.....31	02/25/2037.	1.D FM.....
86363W AG 4	STRUCTURED ASSET SECURITIES CO SASC_07-B	..	02/25/2021.	Paydown.....		.....115,852	.....115,852	.....89,206	.....101,667		.....14,185		.....14,185		.....115,852		.....0	.....0	.....37	05/25/2047.	1.A FM.....
86363W AG 4	STRUCTURED ASSET SECURITIES CO SASC_07-B	..	03/25/2021.	Paydown.....		.....103,004	.....103,004	.....79,313	.....90,392		.....12,612		.....12,612		.....103,004		.....0	.....0	.....78	05/25/2047.	1.D FM.....
863667 AH 4	STRYKER CORPORATION CORP BOND 3.375% 1	..	03/12/2021.	B47R_PB.....		.....19,999,106	.....20,000,000	.....19,998,200	.....19,999,072		.....34		.....34		.....19,999,106		.....0	.....0	.....245,625	11/01/2025.	2.A FE.....
87054# AA 6	SWEETWATER ROYALTIES LLC SECURED CORP BN	..	03/31/2021.	Redemption 100.0000.....		.....35,259	.....35,259	.....35,259	.....35,259				.....0		.....35,259		.....0	.....0	.....844	09/30/2040.	2.B PL.....
872227 AC 7	TBW MORTGAGE BACKED PASS THROU TBW_07-2	..	03/25/2021.	Paydown.....		.....130,549	.....130,549	.....65,881	.....34,865		.....95,684		.....95,684		.....130,549		.....0	.....0	.....29	07/25/2037.	1.D FM.....
87222E AH 1	TBW MORTGAGE BACKED PASS THROU WHOLE CMO	..	03/01/2021.	Paydown.....		.....154,462	.....154,462	.....80,965	.....59,212		.....95,250		.....95,250		.....154,462		.....0	.....0	.....485	03/25/2037.	1.D FM.....
87264A AP 0	T-MOBILE USA INC SENIOR CORP BND 6.500	..	03/27/2021.	Call 103.2500.....		.....2,065,000	.....2,000,000	.....2,000,000	.....2,000,000				.....0		.....2,000,000		.....0	.....0	.....156,000	01/15/2026.	3.B FE.....
87264A BE 4	T-MOBILE USA INC SECURED CORP BND 144A	..	03/12/2021.	B47R_PB.....		.....5,754,450	.....5,000,000	.....5,799,250	.....5,769,404		.....(14,954)		.....(14,954)		.....5,754,450		.....0	.....0	.....79,115	04/15/2030.	2.C FE.....
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS CORP BND	..	03/05/2021.	Redemption 100.0000.....		.....224,302	.....224,302	.....224,302	.....224,302				.....0		.....224,302		.....0	.....0	.....2,194	12/05/2022.	1.B.....
87305N AV 0	TTX COMPANY 5.453% 01/02/2.....	..	01/02/2021.	Redemption 100.0000.....		.....677,465	.....677,465	.....698,271	.....678,125		.....(660)		.....(660)		.....677,465		.....0	.....0	.....18,471	01/02/2022.	1.F.....
87305N AW 8	TTX COMPANY 5.503% 01/02/2.....	..	01/02/2021.	Redemption 100.0000.....		.....567,068	.....567,068	.....585,129	.....567,483		.....(415)		.....(415)		.....567,068		.....0	.....0	.....15,603	01/02/2022.	1.F.....
87342R AD 6	TACO BELL FUNDING LLC BELL_18- ABS -1-A2	..	02/25/2021.	Paydown.....		.....16,250	.....16,250	.....16,250	.....16,250				.....0		.....16,250		.....0	.....0	.....175	11/25/2048.	2.B FE.....
87342R AE 4	TACO BELL FUNDING LLC BELL_18- ABS 1-A21	..	02/25/2021.	Paydown.....		.....20,000	.....20,000	.....20,000	.....20,000				.....0		.....20,000		.....0	.....0	.....247	11/25/2048.	2.B FE.....
87407R AA 4	TALADVANTAGELLCTAL_20-1A ABS -1A- A 144A	..	03/20/2021.	Paydown.....		.....35,831	.....35,831	.....35,817	.....35,817		.....14		.....14		.....35,831		.....0	.....0	.....122	09/20/2045.	1.F FE.....
878048 AE 7	TBW_06-2 TBW_06-2 6.000% 07/25/36.....	..	03/01/2021.	Paydown.....		.....78,091	.....51,110	.....33,475	.....25,066		.....53,025		.....53,025		.....78,091		.....0	.....0	.....1,454	07/25/2036.	1.D FM.....
878048 AE 7	TBW_06-2 TBW_06-2 6.000% 07/25/36.....	..	03/01/2021.	Paydown.....		.....17,550	.....17,550	.....13,227	.....9,796		.....7,754		.....7,754		.....17,550		.....0	.....0	.....336	07/25/2036.	2.B FM.....
878048 AE 7	TBW_06-2 TBW_06-2 6.000% 07/25/36.....	..	02/01/2021.	Paydown.....		.....666	.....(5,628)	.....(4,241)	.....(3,141)		.....3,807		.....3,807		.....666		.....0	.....0	.....4	07/25/2036.	3.B FM.....
87804A AB 8	TBW MORTGAGE BACKED PASS THROU TBW_06-3	..	03/01/2021.	Paydown.....		.....84,465	.....81,584	.....47,449	.....37,616		.....46,849		.....46,849		.....84,465		.....0	.....0	.....943	07/25/2036.	1.D FM.....
87901J AE 5	TEGNA INC SENIOR CORP BND 144A 4.625%	..	03/15/2021.	Tax Free Exchange.....		.....1,262,500	.....1,250,000	.....1,250,000	.....1,250,000				.....0		.....1,250,000		.....12,500	.....12,500	.....28,906	03/15/2028.	3.C FE.....
879360 C* 4	TELEDYNE TECHNOLOGIES INC SENIOR CORP BN	..	03/17/2021.	Call 104.3161.....		.....20,863,222	.....20,000,000	.....20,000,000	.....20,000,000				.....0		.....20,000,000		.....0	.....0	.....1,030,866	11/05/2022.	2.B.....

SCHEDULE D - PART 4

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

QE05.68

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
880451 AS 8	TENNESSEE GAS PIPELINE DEB 7.000% 03/1	..	02/12/2021	BBR4_PB.....	.....	6,598,810	5,200,000	6,214,260	6,034,937	.....	(13,736)	.....	(13,736)	.....	6,021,201	.....	577,609	577,609	148,633	03/15/2027	2.B FE.....
88105* AA 7	TERRAFORM OSPREY I LLC SECURED CORP BND	..	03/31/2021	Redemption 100.0000.....	.....	245,857	245,857	245,857	245,857	.....	.....	.....	0	.....	245,857	.....	.....	0	1,961	07/02/2032	2.B PL.....
881561 PA 6	TERWIN MORTGAGE TRUST TMTS_04- TMTS_04-2	..	02/25/2021	Paydown.....	.....	327,282	327,282	304,935	324,619	.....	2,663	.....	2,663	.....	327,282	.....	.....	0	439	12/25/2034	1.A FM.....
881561 PA 6	TERWIN MORTGAGE TRUST TMTS_04- TMTS_04-2	..	03/25/2021	Paydown.....	.....	110,881	110,881	103,310	109,978	.....	902	.....	902	.....	110,881	.....	.....	0	377	12/25/2034	1.D FM.....
88156P AA 9	TMTS_06-7 TMTS_06-7 0.429% 07/25/37	..	02/25/2021	Paydown.....	.....	221,547	221,547	215,454	219,129	.....	2,417	.....	2,417	.....	221,547	.....	.....	0	139	07/25/2037	1.A FM.....
88156P AA 9	TMTS_06-7 TMTS_06-7 0.429% 07/25/37	..	03/25/2021	Paydown.....	.....	185,967	185,967	180,853	183,938	.....	2,029	.....	2,029	.....	185,967	.....	.....	0	203	07/25/2037	1.D FM.....
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06- TMTS_06-9	..	02/25/2021	Paydown.....	.....	177,479	177,479	157,956	172,511	.....	4,968	.....	4,968	.....	177,479	.....	.....	0	109	10/25/2037	1.A FM.....
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06- TMTS_06-9	..	03/25/2021	Paydown.....	.....	239,075	239,075	212,777	232,383	.....	6,692	.....	6,692	.....	239,075	.....	.....	0	307	10/25/2037	1.D FM.....
882508 BG 8	TEXAS INSTRUMENTS INC SENIOR CORP BND	..	01/20/2021	CITIGROUP GLOBAL MARKE.....	.....	2,890,925	2,720,000	2,711,541	2,712,558	.....	43	.....	43	.....	2,712,601	.....	178,324	178,324	23,290	09/04/2029	1.E FE.....
88432G AL 1	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A	..	01/15/2021	Paydown.....	.....	1,789,446	1,789,446	1,789,446	1,789,446	.....	.....	.....	0	.....	1,789,446	.....	.....	0	5,062	10/15/2027	1.A FE.....
89054X AC 9	TOPAZ SOLAR FARMS LLC SECURED CORP BND 1	..	03/30/2021	Call 100.0000.....	.....	24,626	24,626	28,197	28,172	.....	(79)	.....	(79)	.....	28,093	.....	(3,467)	(3,467)	.....	09/30/2039	3.B FE.....
89169D AL 5	TWPT_17-3 SENIOR ABS_17-3-A4 144A 2.91	..	02/01/2021	Paydown.....	.....	236,554	236,554	233,006	234,493	.....	2,061	.....	2,061	.....	236,554	.....	.....	0	777	07/25/2057	1.A FM.....
89169D AL 5	TWPT_17-3 SENIOR ABS_17-3-A4 144A 2.91	..	03/01/2021	Paydown.....	.....	97,243	97,243	95,785	96,396	.....	847	.....	847	.....	97,243	.....	.....	0	706	07/25/2057	1.D FM.....
89172R AA 3	TPMT_15-6 RMBS 156-A1 144A 3.500% 04/2	..	02/01/2021	Paydown.....	.....	48,522	43,705	44,504	44,149	.....	4,373	.....	4,373	.....	48,522	.....	.....	0	204	04/26/2055	1.A FM.....
89172R AA 3	TPMT_15-6 RMBS 156-A1 144A 3.500% 04/2	..	03/01/2021	Paydown.....	.....	23,295	23,295	23,721	23,532	.....	(236)	.....	(236)	.....	23,295	.....	.....	0	204	04/26/2055	1.D FM.....
89172R AR 6	TPMT_15-6 ABS -6-A1B 144A 2.750% 04/25	..	02/01/2021	Paydown.....	.....	49,512	49,512	49,976	49,755	.....	(243)	.....	(243)	.....	49,512	.....	.....	0	165	04/25/2055	1.A FM.....
89172R AR 6	TPMT_15-6 ABS -6-A1B 144A 2.750% 04/25	..	03/01/2021	Paydown.....	.....	23,771	23,771	23,994	23,888	.....	(117)	.....	(117)	.....	23,771	.....	.....	0	163	04/25/2055	1.D FM.....
89173F AA 8	TOWD POINT MORTGAGE TRUST TPMT ABS 7-1-A	..	02/01/2021	Paydown.....	.....	33,842	33,842	34,477	34,321	.....	(479)	.....	(479)	.....	33,842	.....	.....	0	112	10/25/2056	1.A FM.....
89173F AA 8	TOWD POINT MORTGAGE TRUST TPMT ABS 7-1-A	..	03/01/2021	Paydown.....	.....	16,589	16,589	16,900	16,824	.....	(235)	.....	(235)	.....	16,589	.....	.....	0	114	10/25/2056	1.D FM.....
89173H AA 4	TOWD POINT MORTGAGE TRUST TPMT ABS 7-2-A	..	03/01/2021	Paydown.....	.....	137,249	137,249	139,501	.....	.....	(2,252)	.....	(2,252)	.....	137,249	.....	.....	0	315	04/25/2057	1.D FM.....
89173U AA 5	TWPT_17-4 ABS 7-4-A1 144A 2.750% 06/25	..	02/01/2021	Paydown.....	.....	185,616	185,616	180,751	181,727	.....	3,888	.....	3,888	.....	185,616	.....	.....	0	626	06/25/2057	1.A FM.....
89173U AA 5	TWPT_17-4 ABS 7-4-A1 144A 2.750% 06/25	..	03/01/2021	Paydown.....	.....	72,743	72,743	70,836	71,219	.....	1,524	.....	1,524	.....	72,743	.....	.....	0	500	06/25/2057	1.D FM.....

SCHEDULE D - PART 4

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

QE05.69

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT ABS18-314	..	02/01/2021.	Paydown.....	.....	.....549,023	.....549,023	.....549,222	.....548,844	.....	.....179	.....	.....179	.....	.....549,023	.....	.....	.....0	.....2,540	05/25/2058.	1.A FM.....
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT ABS18-314	..	03/01/2021.	Paydown.....	.....	.....240,433	.....240,433	.....240,521	.....240,355	.....	.....79	.....	.....79	.....	.....240,433	.....	.....	.....0	.....2,254	05/25/2058.	1.D FM.....
89177E AA 7	TOWD POINT MORTGAGE TRUST TPMT ABS HY1-A	..	02/25/2021.	Paydown.....	.....	.....251,327	.....251,327	.....251,402	.....251,472	.....	.....(146)	.....	.....(146)	.....	.....251,327	.....	.....	.....0	.....314	10/25/2048.	1.A FM.....
89177E AA 7	TOWD POINT MORTGAGE TRUST TPMT ABS HY1-A	..	03/25/2021.	Paydown.....	.....	.....120,397	.....120,397	.....120,433	.....120,467	.....	.....(70)	.....	.....(70)	.....	.....120,397	.....	.....	.....0	.....329	10/25/2048.	1.D FM.....
89177H AA 0	TOWD POINT MORTGAGE TRUST TPMT ABS HY2-A	..	02/25/2021.	Paydown.....	.....	.....260,325	.....260,325	.....260,910	.....260,795	.....	.....(470)	.....	.....(470)	.....	.....260,325	.....	.....	.....0	.....341	05/25/2058.	1.A FM.....
89177H AA 0	TOWD POINT MORTGAGE TRUST TPMT ABS HY2-A	..	03/25/2021.	Paydown.....	.....	.....153,303	.....153,303	.....153,648	.....153,580	.....	.....(277)	.....	.....(277)	.....	.....153,303	.....	.....	.....0	.....419	05/25/2058.	1.D FM.....
89177L AX 1	TPMT_19-3 ABS -3-M1C 144A 3.500% 02/25	..	03/25/2021.	INFIN.....	.....	.....5,269,141	.....5,000,000	.....5,391,992	.....	.....	.....(4,786)	.....	.....(4,786)	.....	.....5,387,206	.....	.....(118,065)	.....(118,065)	.....27,762	02/25/2059.	3.B FM.....
89177X AA 5	TOWD POINT MORTGAGE TRUST TPMT ABS Y3-A1	..	02/25/2021.	Paydown.....	.....	.....66,100	.....66,100	.....66,180	.....66,100	.....	.....	.....	.....0	.....	.....66,100	.....	.....	.....0	.....93	10/25/2059.	1.A FM.....
89177X AA 5	TOWD POINT MORTGAGE TRUST TPMT ABS Y3-A1	..	03/25/2021.	Paydown.....	.....	.....117,821	.....117,821	.....118,659	.....24,216	.....	.....(808)	.....	.....(808)	.....	.....117,821	.....	.....	.....0	.....191	10/25/2059.	1.D FM.....
89178B AA 2	TOWD POINT MORTGAGE TRUST TPMT WHOLECMO1	..	02/01/2021.	Paydown.....	.....	.....65,528	.....65,528	.....66,163	.....66,053	.....	.....(525)	.....	.....(525)	.....	.....65,528	.....	.....	.....0	.....233	10/25/2059.	1.A FM.....
89178B AA 2	TOWD POINT MORTGAGE TRUST TPMT WHOLECMO1	..	03/01/2021.	Paydown.....	.....	.....35,597	.....35,597	.....35,942	.....35,882	.....	.....(285)	.....	.....(285)	.....	.....35,597	.....	.....	.....0	.....258	10/25/2059.	1.D FM.....
89179J AA 4	TOWD POINT MORTGAGE TRUST TPMT ABS 0-4-A	..	02/01/2021.	Paydown.....	.....	.....162,204	.....162,204	.....165,273	.....166,627	.....	.....(4,423)	.....	.....(4,423)	.....	.....162,204	.....	.....	.....0	.....443	10/25/2060.	1.A FM.....
89179J AA 4	TOWD POINT MORTGAGE TRUST TPMT ABS 0-4-A	..	03/01/2021.	Paydown.....	.....	.....97,310	.....97,310	.....99,151	.....99,118	.....	.....(1,808)	.....	.....(1,808)	.....	.....97,310	.....	.....	.....0	.....426	10/25/2060.	1.D FM.....
896517 AA 7	TRINITY HEALTH CORP SENIOR CORP BND 3.	..	02/24/2021.	BBR4_PB.....	.....	.....2,077,464	.....2,045,000	.....2,045,000	.....2,045,000	.....	.....	.....	.....0	.....	.....2,045,000	.....	.....32,464	.....32,464	.....16,191	12/01/2048.	1.D FE.....
89788M AB 8	BB&T CORP SENIOR CORP BND MTN 1.950%	..	03/12/2021.	B47R_PB.....	.....	.....9,973,121	.....10,000,000	.....9,971,100	.....9,972,610	.....	.....510	.....	.....510	.....	.....9,973,121	.....	.....	.....0	.....52,542	06/05/2030.	1.G FE.....
90138F AC 6	TWILIO INC SENIOR CORP BND 3.625% 03/1	..	03/16/2021.	Various.....	.....	.....2,545,625	.....2,500,000	.....2,500,000	.....	.....	.....	.....	.....0	.....	.....2,500,000	.....	.....45,625	.....45,625	.....2,115	03/15/2029.	3.C FE.....
90363@ AA 8	USTA NATIONAL TENNIS CENTER IN SENIOR CO	..	01/08/2021.	Redemption 100.0000.....	.....	.....50,969	.....50,969	.....50,969	.....50,969	.....	.....	.....	.....0	.....	.....50,969	.....	.....	.....0	.....793	09/08/2024.	1.G FE.....
90363@ AB 6	USTA NATIONAL TENNIS CENTER IN SENIOR CO	..	01/08/2021.	Various.....	.....	.....151,836	.....151,836	.....151,836	.....151,836	.....	.....	.....	.....0	.....	.....151,836	.....	.....	.....0	.....3,097	09/08/2039.	1.G FE.....
90370* AA 1	ONE TOWN CENTER LLC SECURED CORP BND 4	..	03/15/2021.	Redemption 100.0000.....	.....	.....50,233	.....50,233	.....50,233	.....50,233	.....	.....	.....	.....0	.....	.....50,233	.....	.....	.....0	.....343	03/15/2035.	1.A PL.....
907818 EB 0	UNION PACIFIC CORPORATION SENIOR CORP BN	..	03/12/2021.	B47R_PB.....	.....	.....2,910,658	.....3,000,000	.....2,888,154	.....2,909,710	.....	.....948	.....	.....948	.....	.....2,910,658	.....	.....	.....0	.....62,156	02/01/2035.	2.A FE.....
90783S AA 0	UNION PAC RAILROAD CO 2003-1 CORP BND	..	01/02/2021.	Redemption 100.0000.....	.....	.....71,898	.....71,898	.....71,673	.....71,847	.....	.....51	.....	.....51	.....	.....71,898	.....	.....	.....0	.....1,689	01/02/2024.	1.D FE.....

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, NAIC Designation Modifier and SVO Admini- strative Symbol
909287 AA 2	UAL PASS THROUGH TRUST SERIES SENIOR COR	..	01/02/2021.	Redemption 100.0000.....	.....	.....71,812	.....71,812	.....62,477	.....69,867	.....	.....1,945	.....	.....1,945	.....	.....71,812	.....	.....	.....0	.....2,383	07/02/2022.	3.B FE.....
91324P BW 1	UNITEDHEALTH GROUP INC SENIOR CORP BND	..	02/12/2021.	BBR4_PB.....	.....	.....16,119,116	.....13,000,000	.....12,978,290	.....12,982,170	.....	.....59	.....	.....59	.....	.....12,982,229	.....	.....3,136,887	.....3,136,887	.....232,240	03/15/2042.	1.G FE.....
91324P CP 5	UNITEDHEALTH GROUP INC SENIOR CORP BND	..	03/12/2021.	B47R_PB.....	.....	.....13,485,078	.....12,980,000	.....13,990,091	.....13,506,160	.....	.....(21,082)	.....	.....(21,082)	.....	.....13,485,078	.....	.....	.....0	.....320,444	07/15/2025.	1.G FE.....
91324P EA 6	UNITEDHEALTH GROUP INC SENIOR CORP BND	..	03/19/2021.	MERRILL LYNCH PIERCE FNNR & SM	.....	.....4,658,400	.....5,000,000	.....5,788,450	.....5,787,623	.....	.....(2,679)	.....	.....(2,679)	.....	.....5,784,944	.....	.....(1,126,544)	.....(1,126,544)	.....55,556	05/15/2060.	1.G FE.....
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO SENIORWHO	..	03/01/2021.	Paydown.....	.....	.....407,581	.....407,581	.....407,443	.....407,443	.....	.....138	.....	.....138	.....	.....407,581	.....	.....	.....0	.....2,575	04/25/2048.	1.A FE.....
92257C AA 8	VCC_19-1 SENIOR CMBS 9-1-A 144A 3.760%	..	03/01/2021.	Paydown.....	.....	.....29,145	.....29,145	.....29,947	.....29,801	.....	.....(656)	.....	.....(656)	.....	.....29,145	.....	.....	.....0	.....151	03/25/2049.	1.A FE.....
92257H AA 7	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM	..	03/01/2021.	Paydown.....	.....	.....199,523	.....199,523	.....199,517	.....199,517	.....	.....7	.....	.....7	.....	.....199,523	.....	.....	.....0	.....1,110	10/25/2049.	1.A FE.....
92257H AB 5	VELOCITY COMMERCIAL CAPITAL LO SUB CMBS	..	03/01/2021.	Paydown.....	.....	.....126,462	.....126,462	.....126,423	.....126,423	.....	.....38	.....	.....38	.....	.....126,462	.....	.....	.....0	.....668	10/25/2049.	1.C FE.....
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO VCC_19-2	..	03/01/2021.	Paydown.....	.....	.....133,187	.....133,187	.....133,174	.....133,174	.....	.....13	.....	.....13	.....	.....133,187	.....	.....	.....0	.....490	07/25/2049.	1.A FE.....
92258N AD 7	VCC_16-1 VCC_16-1 5.497% 04/25/46...	..	01/01/2021.	Paydown.....	.....	.....180,250	.....180,250	.....180,250	.....180,250	.....	.....0	.....	.....0	.....	.....180,250	.....	.....	.....0	.....826	04/25/2046.	1.E FE.....
92258N AE 5	VCC_16-1 VCC_16-1 6.807% 04/25/46...	..	03/01/2021.	Paydown.....	.....	.....252,911	.....252,911	.....252,911	.....252,911	.....	.....0	.....	.....0	.....	.....252,911	.....	.....	.....0	.....3,514	04/25/2046.	1.G FE.....
92258T AC 6	VELOCITY COMMERCIAL CAPITAL LO VCC_16-2	..	01/01/2021.	Paydown.....	.....	.....407,790	.....407,790	.....402,242	.....404,828	.....	.....2,962	.....	.....2,962	.....	.....407,790	.....	.....	.....0	.....1,244	10/25/2046.	1.B FE.....
92258V AA 5	VCC_17-2-AFL VCC_17-2 1.009% 11/25/47	..	03/25/2021.	Paydown.....	.....	.....61,906	.....61,906	.....61,984	.....61,979	.....	.....(72)	.....	.....(72)	.....	.....61,906	.....	.....	.....0	.....104	11/25/2047.	1.A FE.....
92259B AA 8	VELOCITY COMMERCIAL CAPITAL VCC_18-2 4	..	03/01/2021.	Paydown.....	.....	.....227,794	.....227,794	.....227,815	.....227,807	.....	.....(13)	.....	.....(13)	.....	.....227,794	.....	.....	.....0	.....1,592	10/26/2048.	1.A FE.....
92259B AD 2	VELOCITY COMMERCIAL CAPITAL CMBS_18-2-M1	..	03/01/2021.	Paydown.....	.....	.....27,305	.....27,305	.....27,300	.....27,305	.....	.....0	.....	.....0	.....	.....27,305	.....	.....	.....0	.....205	10/26/2048.	1.C FE.....
92259L AB 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM	..	03/01/2021.	Paydown.....	.....	.....362,530	.....362,530	.....362,527	.....362,527	.....	.....3	.....	.....3	.....	.....362,530	.....	.....	.....0	.....1,529	02/25/2050.	1.A FE.....
92536P AA 2	VERUS SECURITIZATION TRUST VER RMBS 20-1	..	02/01/2021.	Paydown.....	.....	.....166,907	.....166,907	.....166,906	.....166,906	.....	.....1	.....	.....1	.....	.....166,907	.....	.....	.....0	.....507	01/25/2060.	1.A FM.....
92536P AA 2	VERUS SECURITIZATION TRUST VER RMBS 20-1	..	03/01/2021.	Paydown.....	.....	.....93,564	.....93,564	.....93,563	.....93,563	.....	.....1	.....	.....1	.....	.....93,564	.....	.....	.....0	.....565	01/25/2060.	1.D FM.....
92537H AA 9	VERUS SECURITIZATION TRUST VER RMBS INV2	..	03/01/2021.	Paydown.....	.....	.....233,549	.....233,549	.....233,545	.....233,545	.....	.....4	.....	.....4	.....	.....233,549	.....	.....	.....0	.....1,144	07/25/2059.	1.A FE.....
92537M AA 8	VERUS_19-INV3 RMBS INV3-A1 144A 2.692%	..	03/01/2021.	Paydown.....	.....	.....341,464	.....341,465	.....341,462	.....341,462	.....	.....3	.....	.....3	.....	.....341,464	.....	.....	.....0	.....1,533	11/25/2059.	1.A FE.....
92537Q AF 8	VERUSSECURITIZATIONTRUSTVER WHOLE CMO 21	..	03/01/2021.	Paydown.....	.....	.....64,784	.....64,784	.....64,784	.....	.....	.....	.....	.....0	.....	.....64,784	.....	.....	.....0	.....62	01/25/2066.	1.F FE.....

QE05.70

SCHEDULE D - PART 4

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

QE05.71

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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, NAIC Designation Modifier and SVO Admini- strative Symbol
92537T AA 3	VERUS SECURITIZATION TRUST VER RMBS INV1	..	03/01/2021.	Paydown.....		708,407	708,407	708,405	708,405		2		2		708,407		0	0	2,374	03/25/2060.	1.A FE.....
92537U AA 0	VERUS SECURITIZATION TRUST VER RMBS 20-2	..	02/01/2021.	Paydown.....		912,503	912,503	912,489	912,489		14		14		912,503		0	0	2,188	05/25/2060.	1.A FM.....
92537U AA 0	VERUS SECURITIZATION TRUST VER RMBS 20-2	..	03/01/2021.	Paydown.....		464,457	464,457	464,451	464,451		7		7		464,457		0	0	2,585	05/25/2060.	1.D FM.....
92538B AA 1	VERUSSECURITIZATIONTRUSTVER RMBS 1-R1 A1	..	03/01/2021.	Paydown.....		63,149	63,149	63,148			1		1		63,149		0	0	68	10/25/2063.	1.A FE.....
92538B AB 9	VERUSSECURITIZATIONTRUSTVER RMBS 1-R1-A2	..	03/01/2021.	Paydown.....		53,316	53,316	53,316					0		53,316		0	0	74	10/25/2063.	1.C FE.....
92538B AC 7	VERUSSECURITIZATIONTRUSTVER RMBS 1-R1-A3	..	03/01/2021.	Paydown.....		94,784	94,784	94,782			2		2		94,784		0	0	156	10/25/2063.	1.G FE.....
929227 4D 5	WAMU_03-AR6 CMO-03-AR6-A1 3.072% 06/25	..	02/01/2021.	Paydown.....		8,164	8,164	8,208	8,232		(68)		(68)		8,164		0	0	28	06/25/2033.	1.A FM.....
929227 4D 5	WAMU_03-AR6 CMO-03-AR6-A1 3.072% 06/25	..	03/01/2021.	Paydown.....		5,539	5,539	5,569	5,585		(46)		(46)		5,539		0	0	43	06/25/2033.	1.D FM.....
92935V AG 3	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CM	..	02/01/2021.	Paydown.....		21,672,051	21,672,051	21,575,510	21,638,650		33,401		33,401		21,672,051		0	0	109,171	03/15/2044.	1.A FM.....
92935V AG 3	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CM	..	03/01/2021.	Paydown.....		3,726,594	3,726,594	3,709,994	3,720,851		5,743		5,743		3,726,594		0	0	40,760	03/15/2044.	1.D FM.....
92936U AG 4	WP CAREY INC SENIOR CORP BND 2.400% 02	..	03/12/2021.	B47R_PB.....		2,844,990	2,870,000	2,844,141	2,844,578		412		412		2,844,990		0	0	28,317	02/01/2031.	2.B FE.....
92977B A* 2	HOME DEPOT INC CORP BND 6.000% 01/15/	..	03/15/2021.	Redemption 100.0000.....		168,196	168,196	167,905	168,111		85		85		168,196		0	0	1,685	01/15/2025.	1.C.....
92977Y BW 0	WMLT CMO_05-B 2A4 2.638% 10/20/35..	..	03/01/2021.	Paydown.....		55,823	55,823	49,834	51,652		4,171		4,171		55,823		0	0	242	10/20/2035.	1.D FM.....
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L WMLT_06-A	..	03/25/2021.	Paydown.....		123,655	123,656	68,553	52,093		71,562		71,562		123,655		0	0	152	08/25/2036.	1.D FM.....
930059 A@ 9	WADDELL AND REED FINANCIAL INC CORP BND	..	01/13/2021.	Various.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000		0	0	143,750	01/13/2021.	2.C.....
93041# AA 0	WALGREEN CO LEASE PASS THROUGH CORP BND	..	03/15/2021.	Redemption 100.0000.....		11,941	11,941	11,941	11,941				0		11,941		0	0	106	02/15/2034.	2.B.....
93045# AF 5	WAGNER EQUIPMENT CO CORP BND 3.510% 0	..	02/15/2021.	Various.....		1,285,714	1,285,714	1,294,561	1,288,379		(2,664)		(2,664)		1,285,714		0	0	22,564	02/15/2023.	2.C.....
931142 EB 5	WALMART INC SENIOR CORP BND 3.950% 06/	..	02/12/2021.	BBR4_PB.....		13,421,460	10,961,000	11,222,529	11,204,059		(1,192)		(1,192)		11,202,867		2,218,593	2,218,593	52,917	06/28/2038.	1.C FE.....
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO	..	03/01/2021.	Paydown.....		878,309	820,072	676,333	700,606		177,703		177,703		878,309		0	0	2,226	07/25/2046.	1.D FM.....
93364E AE 4	WAMU ASSET-BACKED CERTIFICATES WMABC_07-	..	03/25/2021.	Paydown.....		131,829	131,829	79,828	83,604		48,225		48,225		131,829		0	0	85	05/25/2037.	1.D FM.....
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES WMHE_07-H	..	03/25/2021.	Paydown.....		250,096	250,096	152,811	158,024		92,072		92,072		250,096		0	0	146	05/25/2037.	1.D FM.....
93935W AF 1	WMALT_06-9 WMALT_06-9 4.590% 10/25/36	..	03/01/2021.	Paydown.....		141,500	141,500	63,372	47,378		94,122		94,122		141,500		0	0	472	10/25/2036.	1.D FM.....

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, NAIC Designation Modifier and SVO Admini- strative Symbol
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS WMALT_07-	..	03/01/2021.	Paydown.....		.....82,734	.....95,503	.....78,398	.....71,426		.....11,308		.....11,308		.....82,734		.....0	.....0	.....975	06/25/2037.	1.D FM.....
942682 B* 5	WATSON LAND CO SENIOR CORP BND 4.400%	..	03/29/2021.	Various.....		.....98,416	.....98,416	.....98,416	.....98,416				.....0		.....98,416		.....0	.....0	.....723	12/29/2040.	2.C.....
94978# CQ 8	CVS PASSTHROUGH TRUST CORP BND 5.610%	..	03/10/2021.	Redemption 100.0000.....		.....89,574	.....89,574	.....86,599	.....88,492		.....1,082		.....1,082		.....89,574		.....0	.....0	.....839	08/10/2027.	2.B.....
94978# CY 1	FIRST UNION RAIL CORP CORP BND 5.480%	..	01/02/2021.	Redemption 100.0000.....		.....34,494	.....34,494	.....34,491	.....34,490		.....4		.....4		.....34,494		.....0	.....0	.....945	01/02/2025.	1.D.....
94978# CZ 8	FIRST UNION RAIL CORP CORP BND 5.480%	..	01/02/2021.	Redemption 100.0000.....		.....177,286	.....177,286	.....177,286	.....177,286				.....0		.....177,286		.....0	.....0	.....4,858	01/02/2025.	1.D.....
94978# DA 2	FIRST UNION RAIL CORP CORP BND 5.480%	..	01/02/2021.	Redemption 100.0000.....		.....45,783	.....45,783	.....45,582	.....45,734		.....49		.....49		.....45,783		.....0	.....0	.....1,254	01/02/2025.	1.D.....
94978# DB 0	FIRST UNION RAIL CORP CORP BND 5.480%	..	01/02/2021.	Redemption 100.0000.....		.....5,160	.....5,160	.....5,160	.....5,160				.....0		.....5,160		.....0	.....0	.....141	01/02/2025.	1.D.....
94978# DC 8	FIRST UNION RAIL CORP CORP BND 5.480%	..	01/02/2021.	Redemption 100.0000.....		.....224,428	.....224,428	.....224,428	.....224,428				.....0		.....224,428		.....0	.....0	.....6,149	01/02/2025.	1.D.....
94980G BF 7	WFHE_04-2 WFHE_04-2 1.109% 10/25/34	..	02/25/2021.	Paydown.....		.....469,055	.....469,055	.....453,811	.....458,176		.....10,879		.....10,879		.....469,055		.....0	.....0	.....591	10/25/2034.	1.A FM.....
94980G BF 7	WFHE_04-2 WFHE_04-2 1.109% 10/25/34	..	03/25/2021.	Paydown.....		.....240,220	.....240,220	.....232,413	.....234,649		.....5,572		.....5,572		.....240,220		.....0	.....0	.....657	10/25/2034.	1.D FM.....
95002F AA 2	WELLS FARGO MORTGAGE BACKED SE RMBS BS_1	..	02/01/2021.	Paydown.....		.....135,307	.....135,520	.....137,934	.....137,878		.....(2,571)		.....(2,571)		.....135,307		.....0	.....0	.....580	09/25/2049.	1.A FM.....
95002F AA 2	WELLS FARGO MORTGAGE BACKED SE RMBS BS_1	..	03/01/2021.	Paydown.....		.....61,631	.....61,631	.....62,729	.....62,704		.....(1,072)		.....(1,072)		.....61,631		.....0	.....0	.....539	09/25/2049.	1.D FM.....
95081Q AK 0	WESCO DISTRIBUTION INC SENIOR CORP BND	..	01/14/2021.	Call 100.0000.....		.....2,000,000	.....2,000,000	.....2,000,000	.....2,000,000				.....0		.....2,000,000		.....0	.....0	.....8,660	12/15/2021.	3.C FE.....
955385 AA 7	WEST POINT MILITARY HOUSING.....	..	01/01/2021.	Call 100.0000.....		.....770,000	.....770,000	.....634,705	.....652,075				.....0		.....652,075		.....117,925	.....117,925	.....7,009	07/01/2042.	1.F FE.....
95984* AA 8	WESTERN VISTA SOLAR HOLDINGS L SECURED C	..	01/31/2021.	Redemption 100.0000.....									.....0				.....0	.....0	.....275	03/31/2040.	2.B PL.....
960413 AT 9	WESTLAKE CHEMICAL CORP SENIOR CORP BND	..	03/12/2021.	B47R_PB.....		.....8,973,609	.....9,000,000	.....8,957,355	.....8,972,772		.....837		.....837		.....8,973,609		.....0	.....0	.....186,300	08/15/2026.	2.B FE.....
96188# AA 6	WETT HOLDINGS LLC SECURED CORP BND 4.3	..	03/31/2021.	Redemption 100.0000.....		.....31,111	.....31,111	.....31,111	.....31,111				.....0		.....31,111		.....0	.....0	.....335	12/18/2024.	2.B PL.....
96329* LC 4	WHEELS INC SECURED CORP BND 3.090% 03/	..	03/22/2021.	Maturity.....		.....10,000,000	.....10,000,000	.....10,000,000	.....10,000,000				.....0		.....10,000,000		.....0	.....0	.....77,250	03/22/2021.	1.F PL.....
96928* BK 2	WALGREEN CO LEASE PASS THROUGH CORP BND	..	03/15/2021.	Redemption 100.0000.....		.....18,195	.....18,195	.....19,101	.....18,780		.....(585)		.....(585)		.....18,195		.....0	.....0	.....175	10/15/2032.	2.B.....
96949L AD 7	WILLIAMS COMPANIES INC SENIOR CORP BND	..	02/24/2021.	Various.....		.....8,049,848	.....7,169,000	.....7,378,176	.....7,342,050		.....(3,751)		.....(3,751)		.....7,338,299		.....711,549	.....711,549	.....51,527	06/15/2027.	2.B FE.....
97181# GA 5	SOLVAY POLYMERS EQUIPMENT CORP BND 6.	..	01/30/2021.	Redemption 100.0000.....		.....799,375	.....799,375	.....754,402	.....798,601		.....773		.....773		.....799,375		.....0	.....0	.....26,339	01/30/2021.	1.F.....

QE05.72

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
97806* AG 7	WOLVERINE POWER SUPPLY SENIOR CORP BND	..	03/10/2021.	Redemption 100.0000.....		.....50,000	.....50,000	.....50,000	.....50,000				.....0		.....50,000		.....0	.....0	.....958	09/10/2045.	1.F
98212B AL 7	WPX ENERGY INC SENIOR CORP BND 4.500%	..	03/26/2021.	Various.....		.....229,900	.....220,000	.....220,000	.....220,000				.....0		.....220,000		.....0	.....0	.....16,803	01/15/2030.	2.C FE.....
98212B AM 5	WPX ENERGY INC SENIOR CORP BND 5.875%	..	03/26/2021.	Various.....		.....823,708	.....778,000	.....778,000	.....778,000				.....0		.....778,000		.....0	.....0	.....58,531	06/15/2028.	2.C FE.....
98419M AL 4	XYLEM INC INDIANA SENIOR CORP BND 2.25	..	03/12/2021.	B47R_PB.....		.....15,214,485	.....15,100,000	.....15,221,114	.....15,216,553		.....(2,068)		.....(2,068)		.....15,214,485		.....0	.....0	.....241,600	01/30/2031.	2.B FE.....
48121@ AG 6	JRD HOLDINGS INC CORP BND 2.300% 11/1	..	01/01/2021.	Tax Free Exchange.....		.....2,992,374	.....3,000,000	.....3,000,000	.....3,000,000				.....0		.....3,000,000		.....(7,626)	.....(7,626)		11/18/2027.	2.B FE.....
000000 00 0	Bessemer Ventr Pts X Instl LP CORP BND	..	01/12/2021.	DIRECT.....		.....2,994	.....2,994	.....2,994					.....0		.....2,994		.....0	.....0		01/05/2038.	1.A
30306V A@ 8	FLNG LIQUEFACTION 3 LLC SECURED CORP BND	..	01/01/2021.	Various.....		.....43,500,000	.....43,500,000	.....43,500,000	.....42,564,750				.....0		.....43,500,000		.....0	.....0		06/30/2039.	2.B FE.....
000000 00 0	SUMMARY ADJUSTMENT.....	..	03/31/2021.	Various.....		.....(19,460)							.....0		.....(19,452)	.....(19,440)	.....4	.....(19,436)		03/31/2021.	2.B Z.....
01626P AN 6	ALIMENTATION COUCHE-TARD INC SENIOR CORP	A	02/04/2021.	BARCLAYS CAPITAL.....		.....6,199,648	.....5,600,000	.....6,563,232	.....6,561,471		.....(2,193)		.....(2,193)		.....6,559,279		.....(359,631)	.....(359,631)	.....114,084	01/25/2050.	2.B FE.....
097751 BR 1	BOMBARDIER INC SENIOR CORP BND 144A 7.	A	02/24/2021.	GOLDMAN SACHS & CO.....		.....932,498	.....979,000	.....998,175	.....991,937		.....(624)		.....(624)		.....991,313		.....(58,816)	.....(58,816)	.....17,336	12/01/2024.	5.B FE.....
097751 BR 1	BOMBARDIER INC SENIOR CORP BND 144A 7.	A	03/08/2021.	BARCLAYS CAPITAL.....		.....971,658	.....979,000	.....987,218	.....984,589		.....(327)		.....(327)		.....984,262		.....(12,605)	.....(12,605)	.....20,192	12/01/2024.	5.C FE.....
097751 BT 7	BOMBARDIER INC SENIOR CORP BND 144A 7.	A	02/22/2021.	J.P. MORGAN SECURITIES INC.....		.....364,610	.....404,000	.....400,954	.....401,544		.....45		.....45		.....401,589		.....(36,979)	.....(36,979)	.....11,400	04/15/2027.	5.B FE.....
097751 BT 7	BOMBARDIER INC SENIOR CORP BND 144A 7.	A	03/08/2021.	GOLDMAN SACHS & CO.....		.....387,888	.....403,000	.....399,961	.....400,550		.....57		.....57		.....400,607		.....(12,719)	.....(12,719)	.....12,783	04/15/2027.	5.C FE.....
18914L AA 8	CLOVER LIMITED PARTNERSHIP CLOVER LIMITE	..	03/31/2021.	Redemption 100.0000.....		.....440,528	.....440,528	.....425,792	.....434,598				.....0	.....(8,807)	.....440,528	.....14,737		.....14,737	.....9,286	03/31/2034.	2.B FE.....
349553 AM 9	FORTIS INC SENIOR CORP BND 144A 3.055%	A	03/12/2021.	Various.....		.....6,031,554	.....6,192,000	.....5,952,609	.....6,026,569		.....4,985		.....4,985		.....6,031,554		.....0	.....0	.....83,023	10/04/2026.	2.C FE.....
35952S AA 0	FTG FRASER TRANSPORTATION GROU	..	03/31/2021.	Various.....		.....466,748	.....466,748	.....452,020	.....460,465				.....0	.....(8,444)	.....466,748	.....14,727		.....14,727	.....8,348	12/30/2033.	1.F FE.....
496676 AC 1	KINGSTON SOLAR LP SECURED CORP BND 3.5	..	01/31/2021.	Redemption 100.0000.....		.....167,326	.....167,326	.....161,516	.....167,779				.....0	.....(6,263)	.....167,326	.....5,810		.....5,810	.....3,012	07/31/2035.	2.B FE.....
66980C AB 4	NOUVELLE AUTOROUTE 30 FINANCEM SENIORCOR	..	03/31/2021.	Redemption 100.0000.....		.....1,300	.....1,300	.....1,260	.....1,283				.....0	.....(22)	.....1,300	.....40		.....40	.....27	03/31/2042.	2.A FE.....
68245X AP 4	BURGER KING NEWCO SECURED CORP BND 144A	A	01/26/2021.	MORGAN STANLEY & CO. INC.....		.....1,995,000	.....2,000,000	.....2,000,000	.....2,000,000				.....0		.....2,000,000		.....(5,000)	.....(5,000)	.....15,361	02/15/2029.	3.B FE.....
72908L AB 1	PLENARY PROPERTIES NDC GP.....	..	03/07/2021.	Various.....		.....157,960	.....157,960	.....170,013	.....148,180		.....11,340		.....11,340	.....26,447	.....157,960	.....(28,007)		.....(28,007)	.....1,367	02/07/2040.	2.A FE.....
740212 AK 1	PRECISION DRILLING CORPORATION SENIOR GL	A	01/19/2021.	TD SECURITIES (USA).....		.....551,375	.....550,000	.....550,000	.....550,000				.....0		.....550,000		.....1,375	.....1,375	.....4,263	12/15/2023.	4.B FE.....
811427 AA 1	SEA TO SKY HIGHWAY INVESTMENT.....	..	02/28/2021.	Various.....		.....1,739,226	.....1,739,226	.....1,735,455	.....1,728,131		.....174		.....174	.....7,219	.....1,739,226	.....3,701		.....3,701	.....22,862	08/31/2030.	1.F FE.....

QE05.73

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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
87277*	AA 1		03/05/2021	Various.....		459,985	459,985	461,450	460,258		(272)		(272)		459,985		0	0	4,108	04/05/2023	1.B
87952V	AM 8		02/16/2021	WELLS FARGO SECURITIES.....		3,138,750	3,000,000	3,000,000	3,000,000				0		3,000,000		138,750	138,750	66,625	10/15/2027	4.C FE
91911K	AK 8		03/29/2021	Various.....		394,790	388,000	388,000	388,000				0		388,000		0	0	21,238	03/15/2024	3.B FE
97181#	HF 3		01/15/2021	Redemption 100.0000.....		1,722,406	1,722,406	1,735,159	1,722,292		114		114		1,722,406		0	0	64,504	01/15/2021	1.F
PP1T1F	YI 4		03/13/2021	Various.....		54,276	54,276	58,671	57,528		(3,709)		(3,709)	414	54,276	43	43	43	473	03/13/2040	2.A FE
00175L	AG 7		01/25/2021	Paydown.....		4,500,000	4,500,000	4,497,188	4,497,188		2,813		2,813		4,500,000		0	0	16,662	07/25/2029	1.A FE
00652M	AC 6		03/04/2021	Call 102.9329.....		3,312,381	3,218,000	3,223,041	3,219,164		(187)		(187)		3,218,977		(977)	(977)	173,826	01/19/2022	2.C FE
00900L	AG 9		01/15/2021	Paydown.....		247,322	247,322	237,831	240,103		7,219		7,219		247,322		0	0	687	01/15/2028	1.A FE
01609W	AV 4		01/08/2021	Various.....		2,341,020	2,100,000	2,096,451	2,096,646		2		2		2,096,648		244,372	244,372	8,820	12/06/2047	1.E FE
03759C	AQ 3		03/11/2021	Paydown.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000		0	0	25,799	10/20/2030	2.C FE
04964K	AN 1		03/01/2021	Paydown.....		3,500,000	3,500,000	3,500,735	3,500,000				0		3,500,000		0	0	17,468	05/28/2030	1.C FE
04964K	AS 0		02/22/2021	Paydown.....		4,800,000	4,800,000	4,800,000	4,800,000				0		4,800,000		0	0	31,073	05/28/2030	1.F FE
05330K	AA 3		03/31/2021	Redemption 100.0000.....		93,713	93,713	93,713	93,713				0		93,713		0	0	1,581	06/30/2035	2.C FE
05363L	AU 7		02/25/2021	Paydown.....		2,882,639	2,882,639	2,796,160	2,819,565		63,074		63,074		2,882,639		0	0	11,237	08/05/2027	1.A FE
056752	AR 9		03/09/2021	J.P. MORGAN SECURITIES INC.....		210,500	200,000	222,854	221,886		(407)		(407)		221,479		(10,979)	(10,979)	2,892	04/07/2030	1.G FE
09659W	2N 3		02/03/2021	BANK OF AMERICA.....		12,989,030	12,960,000	12,960,000				0		12,960,000		29,030	29,030	10,002	01/13/2027	1.G FE	
12504P	AH 3		03/10/2021	UBS WARBURG LLC.....		1,020,000	1,000,000	1,000,000	1,000,000				0		1,000,000		20,000	20,000	29,114	01/29/2025	3.C FE
26243K	AC 1		02/18/2021	CITIGROUP GLOBAL MARKE.....		3,002,355	3,000,000	3,000,000	3,000,000				0		3,000,000		2,355	2,355	9,739	05/15/2031	1.A FE
36319Q	BM 3		03/30/2021	Paydown.....		1,000,000	1,000,000	998,000	998,000		2,000		2,000		1,000,000		0	0	6,183	07/24/2030	1.A FE
37959P	AA 5		03/01/2021	Paydown.....		235,673	235,673	235,662	235,651		22		22		235,673		0	0	851	10/17/2040	1.F FE
37959P	AB 3		03/01/2021	Paydown.....		28,630	28,630	28,624	28,622		7		7		28,630		0	0	169	10/17/2040	2.A FE
38522H	AA 9		03/15/2021	Paydown.....		3,308,326	3,308,326	3,308,326	3,308,326				0		3,308,326		0	0	13,296	03/15/2035	1.A FE

QE05.74

SCHEDULE D - PART 4

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

QE05.75

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
466112 AR 0	JBS USA LUX SA SENIOR CORP BND 144A 5.	D	02/16/2021.	Call 102.8750.....		.....771,563	.....750,000	.....772,500	.....769,755		.....(1,499)		.....(1,499)		.....768,256		.....(18,256)	.....(18,256)	.....28,870	06/15/2025.	3.B FE.....
479142 C@ 8	JOHNSON MATTHEY PLC CORP BND 4.660% 0	B	01/31/2021.	Maturity.....		.....24,298,000	.....24,298,000	.....27,618,206	.....24,471,000				.....0	.....3,147,206	.....24,298,000	.....(3,320,206)	.....(3,320,206)	.....566,143	01/31/2021.	1.G.....	
48251F AA 9	KKR FINANCIAL CLO LTD KKR_17 ABS _17-A 1	D	03/15/2021.	Paydown.....		.....2,000,000	.....2,000,000	.....1,917,500	.....1,935,875		.....64,125		.....64,125		.....2,000,000		.....0	.....0	.....14,121	04/15/2029.	1.A FE.....
50188Y AA 2	LCMLTDPARTNERSHIP LCM_24A LCM_24A 1.534	D	03/03/2021.	Paydown.....		.....1,000,000	.....1,000,000	.....1,000,100	.....1,000,100		.....(100)		.....(100)		.....1,000,000		.....0	.....0	.....5,696	03/20/2030.	1.A FE.....
50201P AA 4	LLPL CAPITAL PTE LTD SECURED CORP BND 14	D	02/04/2021.	Redemption 100.0000.....		.....75,600	.....75,600	.....75,600	.....75,600				.....0		.....75,600		.....0	.....0	.....2,599	02/04/2039.	2.C FE.....
50247V AB 5	LYB INTERNATIONAL FINANCE BV SENIOR CORP	D	02/12/2021.	BBR4_PB.....		.....1,159,932	.....910,000	.....1,000,099	.....998,504		.....(263)		.....(263)		.....998,241		.....161,690	.....161,690	.....27,471	07/15/2043.	2.C FE.....
532522 AA 7	LIMA METRO LINE 2 FINANCE LTD SECURED CO	D	01/05/2021.	Various.....		.....50,256	.....50,256	.....50,256	.....50,256				.....0		.....50,256		.....0	.....0	.....738	07/05/2034.	2.B FE.....
632525 AW 1	NATIONAL AUSTRALIA BANK LTD SUB CORP BND	D	01/20/2021.	GOLDMAN SACHS & CO.....		.....5,871,420	.....6,000,000	.....6,000,000					.....0		.....6,000,000		.....(128,580)	.....(128,580)	.....3,089	01/14/2041.	2.A FE.....
632525 AW 1	NATIONAL AUSTRALIA BANK LTD SUB CORP BND	D	02/03/2021.	MUFG SECURITIES AMERICAS INC		.....7,041,367	.....7,333,000	.....7,333,000					.....0		.....7,333,000		.....(291,633)	.....(291,633)	.....10,788	01/14/2041.	2.A FE.....
65023P AC 4	TCI-CENT CLO TCENT_17-1A ABS 7-1A-A1 144	D	03/03/2021.	Paydown.....		.....2,000,000	.....2,000,000	.....1,887,500	.....1,905,440		.....94,560		.....94,560		.....2,000,000		.....0	.....0	.....10,564	07/25/2030.	1.A FE.....
65023P AG 5	TCI-CENT CLO TCENT_17-1A ABS 17-1A-B 144	D	03/03/2021.	Paydown.....		.....3,000,000	.....3,000,000	.....2,980,500	.....2,976,131		.....23,869		.....23,869		.....3,000,000		.....0	.....0	.....27,367	07/25/2030.	1.F FE.....
67575B AN 9	OCTAGON INVESTMENT PARTNERS XX MEZZANINA	D	01/20/2021.	Paydown.....		.....6,000,000	.....6,000,000	.....6,000,000	.....6,000,000				.....0		.....6,000,000		.....0	.....0	.....21,748	10/20/2026.	1.B FE.....
67590A BD 3	OCTAGON INVESTMENT PARTNERS XI ABS_14_12	D	03/12/2021.	Paydown.....		.....1,400,000	.....1,400,000	.....1,400,000	.....1,400,000				.....0		.....1,400,000		.....0	.....0	.....12,308	07/15/2029.	1.C FE.....
71337H AB 3	PEPPER RESIDENTIAL SECURITIES PEPR_17	D	03/10/2021.	Paydown.....		.....802,512	.....802,512	.....802,512	.....799,122		.....3,390		.....3,390		.....802,512		.....0	.....0	.....2,221	03/10/2058.	1.A FE.....
714294 AD 7	PERRIGO CO LTD PERRIGO COMPANY PLC 4.0	D	03/23/2021.	BARCLAYS CAPITAL.....		.....940,761	.....900,000	.....923,508	.....907,838		.....(652)		.....(652)		.....907,185		.....33,576	.....33,576	.....13,000	11/15/2023.	2.C FE.....
714294 AD 7	PERRIGO CO LTD PERRIGO COMPANY PLC 4.0	D	02/12/2021.	BBR4_PB.....		.....3,223,647	.....3,100,000	.....3,180,972	.....3,126,996		.....(1,137)		.....(1,137)		.....3,125,859		.....97,787	.....97,787	.....29,967	11/15/2023.	2.C FE.....
74348D AA 5	PROMIGAS SA ESP SENIOR CORP BND 144A 3	D	03/19/2021.	GOLDMAN SACHS & CO.....		.....1,007,500	.....1,000,000	.....996,220	.....996,292		.....82		.....82		.....996,374		.....11,126	.....11,126	.....16,354	10/16/2029.	2.C FE.....
76119H AA 8	RESL_18-1A ABS18-1A144A 0.906% 11/10/4	D	03/10/2021.	Paydown.....		.....151,591	.....151,591	.....151,591	.....151,591				.....0		.....151,591		.....0	.....0	.....238	11/10/2049.	1.A FE.....
76120L AA 6	RESIMACPREMIERSERIESRESL_19 RMBS -2A-A1	D	03/10/2021.	Paydown.....		.....762,757	.....762,757	.....762,757	.....762,757				.....0		.....762,757		.....0	.....0	.....1,387	02/10/2051.	1.A FE.....
80007R AG 0	SANDS CHINA LTD SENIOR CORP BND 144A 4	D	02/04/2021.	Tax Free Exchange.....		.....1,048,800	.....960,000	.....955,968	.....956,173		.....31		.....31		.....956,204		.....92,596	.....92,596	.....5,367	06/18/2030.	2.C FE.....
80007R AJ 4	SANDS CHINA LTD SENIOR CORP BND 144A 3	D	02/04/2021.	Various.....		.....797,813	.....750,000	.....749,258	.....749,352		.....13		.....13		.....749,365		.....48,448	.....48,448	.....19,000	01/08/2026.	2.C FE.....

SCHEDULE D - PART 4

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

QE05.76

1	2	3	4	5	6	7	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, NAIC Designation Modifier and SVO Admini- strative Symbol
82481L AD 1	SHIRE ACQUISITIONS INVESTMENTS SENIOR CO	D	03/12/2021.	Various.....		31,971,927	32,488,000	31,717,947	31,955,706		16,220		16,220		31,971,927			0	488,042	09/23/2026.	2.B FE.....
83368R AZ 5	SOCIETE GENERALE SA SRBN CORP BND 144A M	D	02/03/2021.	GOLDMAN SACHS & CO.....		15,723,960	15,686,000	15,686,000	15,686,000				0		15,686,000		37,960	37,960	32,418	12/14/2026.	2.B FE.....
86562M CF 5	SUMITOMO MITSUI FIN GRP INC SENIOR CORP	D	01/28/2021.	Various.....		6,577,340	6,793,000	6,793,000					0		6,793,000		(215,660)	(215,660)	6,282	01/12/2041.	1.G FE.....
87124V AA 7	SYDNEY AIRPORT FINANCE CO PTY SECURED CO	D	02/22/2021.	Various.....		12,000,000	12,000,000	13,054,989	12,032,401		(32,401)		(32,401)		12,000,000			0	307,500	02/22/2021.	2.A FE.....
87154E AU 4	SYMP_14-15A ABS 5A-AR2 144A 1.483% 01/	D	03/02/2021.	Paydown.....		1,000,000	1,000,000	999,000	999,451		549		549		1,000,000			0	5,507	01/17/2032.	1.A FE.....
88032W AG 1	TENCENT HOLDINGS LIMITED SENIORCORPBND14	D	01/08/2021.	Australia and New Zealand Grp.....		10,747,765	10,000,000	9,997,500	9,998,148		7		7		9,998,154		749,611	749,611	172,760	01/19/2028.	1.E FE.....
88315L AG 3	TEXTAINER MARINE CONTAINERS LI ABS 0-2A-	C	03/20/2021.	Paydown.....		29,506	29,506	29,497	29,497		9		9		29,506			0	103	09/20/2045.	1.F FE.....
88315L AH 1	TEXTAINER MARINE CONTAINERS LI ABS 0-2A-	C	03/20/2021.	Paydown.....		10,234	10,234	10,233	10,233		1		1		10,234			0	57	09/20/2045.	2.B FE.....
89153V AB 5	TOTAL CAPITAL INTERNATIONAL SA CORP BND	D	02/25/2021.	MORGAN STANLEY & CO. INC.....		1,538,145	1,500,000	1,535,022	1,519,967		(2,822)		(2,822)		1,517,145		21,000	21,000	23,240	02/17/2022.	1.D FE.....
89383J AA 6	TRANSOCEAN POSEIDON LTD SECURED CORP BND	D	01/19/2021.	CREDIT SUISSE FIRST BOSTON COR		663,940	712,000	733,360	726,590		(187)		(187)		726,403		(62,463)	(62,463)	23,115	02/01/2027.	5.A FE.....
92329V AC 6	VENTURE CDO LTD VENTR_16-25A ABS_16-25A	D	01/20/2021.	Paydown.....		6,800,000	6,800,000	6,800,000	6,800,000				0		6,800,000			0	38,551	04/20/2029.	1.C FE.....
92331M AB 4	VENTURE CDO LTD VENTR_17-26A ABS 2017-26	D	01/20/2021.	Paydown.....		5,000,000	5,000,000	5,001,000	5,000,000				0		5,000,000			0	27,068	01/20/2029.	1.C FE.....
98954N AA 7	ZIGGO BV SECURED CORP BND 144A 5.500%	D	03/09/2021.	Call 103.0000.....		154,500	150,000	146,063	146,824		82		82		146,906		3,094	3,094	9,863	01/15/2027.	4.A FE.....
G0754# AD 9	BABCOCK INTERNATIONAL GROUP PL CORP BND	D	03/17/2021.	Maturity.....		16,600,000	16,600,000	16,600,000	16,600,000				0		16,600,000			0	468,120	03/17/2021.	2.B
G1981* AA 2	CAYMAN UNIVERSE HOLDINGS LLC SECURED COR	D	03/31/2021.	Redemption 100.0000.....		86,064	86,064	86,064	86,064				0		86,064			0	839	09/30/2045.	1.D
G2735* AA 9	GREAT ROLLING STOCK CO LTD/THE SECURED C	B	03/31/2021.	Redemption 100.0000.....		132,838	132,838	129,071	131,610				0	(2,539)	132,838	3,767		3,767	1,032	11/30/2027.	2.B Z.....
G4445* AG 3	HIGH SPEED RAIL FINANCE PLC SENIOR CORP	B	03/31/2021.	Redemption 100.0000.....		198,887	198,887	183,116	197,049				0	(13,932)	198,887	15,770		15,770	2,287	03/31/2039.	1.G PL.....
G7612# AA 2	ROCK RAIL SOUTH WESTERN PLC SENIOR CORP	B	03/31/2021.	Redemption 100.0000.....		55,301	55,301	50,987	54,790				0	(3,803)	55,301	4,314		4,314	537	06/18/2047.	2.C PL.....
G8408# AA 8	ST JAMES'S ONCOLOGY FINANCING SECURED CO	B	03/31/2021.	Various.....		158,424	158,424	143,583	156,960				0	(13,377)	158,424	14,841		14,841	2,220	03/31/2037.	1.C FE.....
K7017# AA 8	MERIDIAN SPIRITS APS CORP BND 4.110%	D	03/31/2021.	Various.....		54,643	54,643	54,643	54,643				0		54,643			0	561	08/01/2030.	2.A FE.....
L8038* AA 4	SBM BALEIA AZUL SARL CORP BND 5.500%	D	03/15/2021.	Redemption 100.0000.....		50,100	50,100	50,100	50,100				0		50,100			0	689	09/15/2027.	3.C

SCHEDULE D - PART 4

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

QE05.77

1	2	3	4	5	6	7	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, NAIC Designation Modifier and SVO Admini- strative Symbol
P3753# AA 0	ERGON PERU SAC CORP BND 4.870% 06/30/	D	01/01/2021.	Redemption	100.0000	.....4	.....4	.....4	.....4	.....	.....	.....	.....0	.....	.....4	.....	.....0	.....0	.....(248)	06/30/2034.	2.B PL.....
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE SECUREDCOR	C	03/20/2021.	Redemption	100.0000	.....117,785	.....117,785	.....117,785	.....117,785	.....	.....	.....	.....0	.....	.....117,785	.....	.....0	.....0	.....1,761	12/20/2044.	2.C PL.....
P7003* AA 3	LA BUFA WIND SECURED CORP BND 6.770% 0	D	03/31/2021.	Redemption	100.0000	.....134,231	.....134,231	.....134,231	.....134,231	.....	.....	.....	.....0	.....	.....134,231	.....	.....0	.....0	.....1,621	09/30/2037.	3.B PL.....
P7077@ AF 1	NASSAU AIR DEV CORP BND 7.000% 11/30/	D	03/31/2021.	Redemption	100.0000	.....475,000	.....475,000	.....475,000	.....475,000	.....	.....	.....	.....0	.....	.....475,000	.....	.....0	.....0	.....8,313	11/30/2033.	3.C PL.....
P7077@ AH 7	NASSAU AIR DEV CORP BND 6.340% 03/31/	D	03/30/2021.	Redemption	100.0000	.....85,000	.....85,000	.....85,000	.....85,000	.....	.....	.....	.....0	.....	.....85,000	.....	.....0	.....0	.....	03/31/2035.	3.C PL.....
P7077@ AK 0	NASSAU AIR DEV CORP BND 6.440% 06/30/	D	03/31/2021.	Redemption	100.0000	.....95,000	.....95,000	.....95,000	.....95,000	.....	.....	.....	.....0	.....	.....95,000	.....	.....0	.....0	.....1,547	06/30/2035.	3.C PL.....
Q0458* AF 6	AQUASURE FINANCE PTY LTD SECURED CORP BN	D	01/12/2021.	Redemption	100.0000	.....80,810	.....80,810	.....80,810	.....80,810	.....	.....	.....	.....0	.....	.....80,810	.....	.....0	.....0	.....1,746	01/12/2034.	1.G FE.....
Q8513@ AD 5	SKYCITY AUSTRALIA PTY LTD SENIOR CORP BN	D	03/15/2021.	Maturity.....	.....	.....10,000,000	.....10,000,000	.....10,000,000	.....10,000,000	.....	.....	.....	.....0	.....	.....10,000,000	.....	.....0	.....0	.....324,500	03/15/2021.	2.C FE.....
Y51478 AA 6	LLPL CAPITAL PTE LTD SECURED CORP BND	D	02/04/2021.	Redemption	100.0000	.....170,370	.....170,370	.....199,120	.....197,887	.....	.....(27,517)	.....	.....(27,517)	.....	.....170,370	.....	.....0	.....0	.....5,856	02/04/2039.	2.C FE.....
Y806M# AA 3	ADANI TRANSMISSION LTD CORP BND 5.200	D	03/11/2021.	Redemption	100.0000	.....110,625	.....110,625	.....110,625	.....110,625	.....	.....	.....	.....0	.....	.....110,625	.....	.....0	.....0	.....2,876	03/11/2050.	2.C FE.....
Y806M# AB 1	ADANI TRANSMISSION LTD CORP BND 5.200%	D	03/11/2021.	Redemption	100.0000	.....73,750	.....73,750	.....73,750	.....73,750	.....	.....	.....	.....0	.....	.....73,750	.....	.....0	.....0	.....1,918	03/11/2050.	2.C FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					.....1,879,312,691	.....1,780,953,969	.....1,817,364,762	.....1,755,436,141	.....721,104	.....10,195,665	.....0	.....10,916,769	.....3,124,099	.....1,815,998,662	.....(3,289,903)	.....59,337,745	.....56,047,842	.....27,817,650	.....XXX	.....XXX
Bonds - Hybrid Securities																					
857477 AQ 6	STATE STREET CORP CAPSEC CORP BND 3.78		03/15/2021.	Call	100.0000	.....5,688,000	.....5,688,000	.....5,444,049	.....5,444,049	.....	.....	.....	.....0	.....	.....5,444,049	.....	.....243,951	.....243,951	.....54,228	01/01/9999.	2.A FE.....
4899999.	Total - Bonds - Hybrid Securities.....					.....5,688,000	.....5,688,000	.....5,444,049	.....5,444,049	.....0	.....0	.....0	.....0	.....0	.....5,444,049	.....0	.....243,951	.....243,951	.....54,228	.....XXX	.....XXX
Bonds - Unaffiliated Bank Loans																					
00164D AQ 6	AMC ENTERTAINMENT INC. SECURED TERM LOAN		03/02/2021.			.....640,803	.....936,333	.....935,779	.....935,534	.....	.....23	.....	.....23	.....	.....935,557	.....	.....(294,754)	.....(294,754)	.....	04/22/2026.	5.B FE.....
00186X AB 9	API GROUP DE INC SECURED TERM LOAN 2.6		03/31/2021.	Redemption	100.0000	.....8,325	.....8,325	.....8,293	.....5,776	.....	.....28	.....	.....28	.....	.....8,325	.....	.....0	.....0	.....41	10/01/2026.	3.C FE.....
00186X AF 0	API GROUP INC SECURED TERM LOAN 2.859%		03/31/2021.	Redemption	100.0000	.....1,250	.....1,250	.....1,231	.....1,232	.....	.....18	.....	.....18	.....	.....1,250	.....	.....0	.....0	.....9	10/01/2026.	3.C FE.....
00190N AJ 8	PODS LLC SECUREDTERMLOAN 3.750% 12/06/		03/31/2021.	Redemption	100.0000	.....1,247,115	.....1,247,115	.....1,222,932	.....1,225,929	.....	.....21,186	.....	.....21,186	.....	.....1,247,115	.....	.....0	.....0	.....11,952	12/06/2024.	4.B FE.....
00216E AB 5	ASP TPI HOLDINGS INC SECURED TERM LOAN		03/31/2021.	Redemption	100.0000	.....1,843	.....1,843	.....1,626	.....1,088	.....	.....187	.....	.....187	.....	.....1,843	.....	.....0	.....0	.....14	10/17/2024.	4.C FE.....
00404D AG 8	ACADIA HEALTHCARE CO INC SECURED TERM LO		01/25/2021.	Redemption	100.0000	.....1,906,841	.....1,906,841	.....1,901,453	.....1,431,927	.....	.....4,914	.....	.....4,914	.....	.....1,906,841	.....	.....0	.....0	.....1,819	02/16/2023.	3.C FE.....

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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
00488P AL 9	ACRISURE LLC SECURED TERM LOAN 3.703%	..	03/31/2021.	Redemption	100.0000	3,311	3,311	3,073	3,093		218		218		3,311		0	0	31	02/12/2027.	4.B FE
00769Q AG 8	ADVANCED DRAINAGE SYSTEMS INC SECURED TE	..	01/04/2021.	Redemption	100.0000	10,099	10,099	9,947	9,951		148		148		10,099		0	0	23	07/31/2026.	3.B FE
01862L AW 8	ALLIANCE LAUNDRY SYST LLC SECURED TERM L	..	03/31/2021.	Redemption	100.0000	2,143	2,143	2,129	1,966		13		13		2,143		0	0	27	10/08/2027.	4.B FE
01881U AE 5	ALLIANT HOLDINGS INTERMEDIATE SECURED TE	..	03/31/2021.	Redemption	100.0000	2,786	2,786	2,720	2,727		59		59		2,786		0	0	24	05/09/2025.	4.B FE
01973K AE 6	ALLISON TRANSMISSION INC SECURED TERM LO	..	03/18/2021.	CITIBANK		2,061,364	2,053,663	2,049,903	2,050,274		124		124		2,050,398	10,966	10,966	0	6,678	03/29/2026.	2.C FE
02034D AC 1	ALMONDE INC SECURED TERM LOAN 4.500% 0	..	02/26/2021.	Redemption	100.0000	1,406	1,406	1,381	1,388		18		18		1,406		0	0	16	06/13/2024.	4.B FE
02208H AB 4	ALTRA INDUSTRIAL MOTION CORP SECURED TERM	..	03/31/2021.	Redemption	99.7761	43,390	43,487	41,443	17,196		1,706		1,706		43,390		0	0	91	10/01/2025.	3.C FE
02406M AP 2	AMERICAN AXLE & MANUFACTURING SENIOR SEC	..	02/25/2021.	Redemption	100.0000	133,191	133,191	126,679	89,109		5,609		5,609		133,191		0	0	578	04/06/2024.	3.C FE
02474R AH 6	AMERICAN BUILDERS & CONTRACTOR SECURED T	..	03/31/2021.	Redemption	100.0000	5,627	5,627	5,377	5,399		228		228		5,627		0	0	30	01/15/2027.	3.B FE
03234T AR 9	AMWINS GROUP INC SECURED TERM LOAN 3.750	..	02/19/2021.	Redemption	100.0000	1,725,219	1,725,219	1,709,198	1,711,185		14,034		14,034		1,725,219		0	0	9,638	01/25/2024.	4.A FE
03234T AW 8	AMWINS GROUP INC SECURED TERM LOAN 3.0	..	03/31/2021.	Redemption	100.0000	3,188	3,188	3,180			8		8		3,188		0	0	7	02/19/2028.	4.A FE
03765V AJ 9	PRIME SECURITY SERVICES BORROW SECURED T	..	01/06/2021.	Redemption	99.8750	26,275	26,308	25,583	20,218		626		626		26,275		0	0	69	09/23/2026.	3.C FE
03765V AJ 9	PRIME SECURITY SERVICES BORROW SECURED T	..	01/27/2021.	Taxable Exchange		1,925,245	1,919,908	1,884,070	1,622,693		356		356		1,887,201	38,044	38,044	0	15,042	09/23/2026.	3.C FE
03852J AR 2	ARAMARK SERVICES INC SECURED TERM LOAN	..	03/31/2021.	Redemption	99.8520	5,087	5,095	4,857	1,704		209		209		5,087		0	0	14	01/15/2027.	3.B FE
04350T AB 0	ASCEND PERFORMANCE MATERIALS L SECURED T	..	02/11/2021.	Taxable Exchange		269,367	267,116	248,417	250,162		272		272		250,433	18,934	18,934	0	1,948	08/27/2026.	4.A FE
04350T AC 8	ASCEND PERFORMANCE MATERIALS L SECURED T	..	03/31/2021.	Redemption	100.0000	1,791	1,791	1,797			(5)		(5)		1,791		0	0	11	08/27/2026.	4.A FE
04538F AC 3	ASPLUNDH TREE EXPERT LLC SECURED TERM LO	..	03/05/2021.	Taxable Exchange		582,297	582,297	579,385	579,492		66		66		579,558	2,739	2,739	0	2,848	09/07/2027.	3.A FE
04538F AC 3	ASPLUNDH TREE EXPERT LLC SECURED TERM LO	..	03/05/2021.	Tax Free Exchange		826,759	830,718	826,565	826,663		96		96		826,759		0	0	1,771	09/07/2027.	3.A FE
04538F AD 1	ASPLUNDH TREE EXPERT LLC SECURED TERM LO	..	03/31/2021.	Redemption	100.0000	1,456	1,456	1,456					0		1,456		0	0	2	09/07/2027.	3.A FE
04621H AN 3	ASSURED PARTNERS INC SECURED TERM LOAN	..	03/31/2021.	Redemption	100.0000	3,008	3,008	2,916	2,922		86		86		3,008		0	0	27	02/13/2027.	4.B FE
04626L AE 9	ASTORIA ENERGY LLC SECURED TERM LOAN 4	..	03/31/2021.	Redemption	100.0000	6,397	6,397	6,360	6,360		37		37		6,397		0	0	89	12/10/2027.	3.C FE

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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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
04649V AU 4	ASURION LLC SECURED TERM LOAN 6.621% 0	..	02/03/2021.	Redemption	100.0000	657,576	657,576	666,582	664,873		(7,298)		(7,298)		657,576		0	4,126	08/04/2025.	4.C FE	
04649V AW 0	ASURION LLC SECURED TERM LOAN 3.109% 1	..	03/31/2021.	Redemption	100.0000	1,768	1,768	1,770	1,769		(2)		(2)		1,768		0	14	11/03/2024.	4.A FE	
04649V AX 8	ASURION LLC SECURED TERM LOAN 3.359% 1	..	03/31/2021.	Redemption	100.0000	2,408	2,408	2,412			(5)		(5)		2,408		0	8	12/23/2026.	4.A FE	
04822D AJ 8	ATLANTIC AVIATION FBO INC SECURED TERM L	..	03/31/2021.	Redemption	100.0000	1,950	1,950	1,873	1,880		70		70		1,950		0	19	12/06/2025.	4.B FE	
05350N AC 8	AVANTOR INC SECURED TERM LOAN 3.250% 1	..	03/31/2021.	Redemption	100.0000	694,418	694,418	626,954	636,500		57,918		57,918		694,418		0	5,642	11/21/2024.	3.A FE	
05350N AG 9	AVANTOR FUNDING INC SECURED TERM LOAN	..	03/31/2021.	Redemption	100.0000	2,650	2,650	2,631	2,228		19		19		2,650		0	21	11/06/2027.	3.A FE	
05377J AR 3	AVIS BUDGET CAR RENTAL LLC SECURED TERM	..	03/31/2021.	Redemption	100.0000	1,795	1,795	1,791	1,791		4		4		1,795		0	11	08/06/2027.	3.C FE	
05400K AG 5	AVOLON TLB BORROWER 1 (US) LLC SECURED T	..	03/31/2021.	Redemption	100.0000	1,250	1,250	1,238	1,238		12		12		1,250		0	10	12/01/2027.	2.B FE	
05554J AH 0	FIRST EAGLE HOLDINGS INC SECURED TERM LO	..	03/31/2021.	Redemption	100.0000	6,785	6,785	6,788	6,787		(2)		(2)		6,785		0	47	02/01/2027.	3.B FE	
05988H AB 3	BMC SOFTWARE FINANCE INC SECURED TERM LOAN	..	02/24/2021.	Redemption	100.0000	79,195	79,195	76,423	76,797		2,398		2,398		79,195		0	561	10/02/2025.	4.C FE	
05988H AB 3	BMC SOFTWARE FINANCE INC SECURED TERM LOAN	..	02/24/2021.	Taxable Exchange		652,567	652,567	629,727	632,803		548		548		633,352	19,215	19,215	4,341	10/02/2025.	4.C FE	
05988H AE 7	BMC SOFTWARE FINANCE INC TERM LOAN 3.	..	03/31/2021.	Redemption	100.0000	1,867	1,867	1,867					0		1,867		0	14	10/02/2025.	4.C FE	
07014Q AK 7	BASS PRO GROUP LLC SENIOR SECURED TERM L	..	03/05/2021.	Redemption	100.0000	3,929,744	3,929,744	3,807,434	3,834,734		95,010		95,010		3,929,744		0	39,105	09/25/2024.	4.A FE	
07014Q AM 3	GREATAMERICANOUTDOORSGROUP SECURED TERM	..	03/31/2021.	Redemption	100.0000	7,347	7,347	7,310			37		37		7,347		0	19	03/06/2028.	4.A FE	
08078U AD 5	BELRON FINANCE US LLC SECURED TERM LOAN	..	03/31/2021.	Redemption	100.0000	6,893	6,893	6,642	6,669		225		225		6,893		0	45	11/13/2025.	3.C FE	
08078U AE 3	BELRON FINANCE 2019 LLC SECURED TERM LOA	..	03/31/2021.	Redemption	100.0000	627	627	608	609		17		17		627		0	4	10/30/2026.	3.C FE	
08579J BE 1	BERRY GLOBAL INC SECURED TERM LOAN 2.2	..	03/04/2021.	Taxable Exchange		247,292	247,916	236,759	238,760		485		485		239,245	8,046	8,046	1,235	01/19/2024.	3.B FE	
08579J BF 8	BERRY GLOBAL INC SECURED TERM LOAN 2.1	..	03/04/2021.	Taxable Exchange		3,472,222	3,480,984	3,246,018	3,268,388		5,744		5,744		3,274,132	198,090	198,090	17,346	07/01/2026.	3.B FE	
08579J BF 8	BERRY GLOBAL INC SECURED TERM LOAN 2.1	..	03/04/2021.	Tax Free Exchange		3,644,090	3,644,076	3,650,162	3,644,090		(1)		(1)		3,644,090		0	18,159	07/01/2026.	3.B FE	
08579J BG 6	BERRY GLOBAL INC SECURED TERM LOAN 1.9	..	03/31/2021.	Redemption	100.0000	20,932	20,932	20,906			26		26		20,932		0		07/01/2026.	3.B FE	
09522U AD 5	BLUCORA INC SECURED TERM LOAN 5.000% 0	..	03/31/2021.	Redemption	100.0000	435	435	437			(2)		(2)		435		0	4	05/22/2024.	4.A FE	

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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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
10330J AU 2	BOYD GAMING CORPORATION SENIOR SECURED T	..	01/14/2021.	Redemption 100.0000.....	.....	.....5,135	.....5,135	.....5,011	.....5,029	.....	.....107	.....	.....107	.....	.....5,135	.....	.....0	.....0	.....5	09/15/2023.	3.C FE.....
10801X AG 2	THE BRICKMAN GROUP LTD LLC SECUREDTERMLO	..	03/31/2021.	Redemption 100.0000.....	.....	.....1,307	.....1,307	.....1,157	.....1,175	.....	.....132	.....	.....132	.....	.....1,307	.....	.....0	.....0	.....9	08/15/2025.	4.A FE.....
11132V AP 4	BROADSTREET PARTNERS INC SECURED TERM LO	..	03/31/2021.	Redemption 100.0000.....	.....	.....1,453	.....1,453	.....1,398	.....1,003	.....	.....50	.....	.....50	.....	.....1,453	.....	.....0	.....0	.....10	01/27/2027.	4.B FE.....
11823L AH 8	BUCKEYE PARTNERS LP SECURED TERM LOAN	..	02/05/2021.	Taxable Exchange.....	.....	.....2,382,489	.....2,382,000	.....2,287,426	.....2,294,926	.....	.....721	.....	.....721	.....	.....2,295,647	.....	.....86,842	.....86,842	.....6,460	11/01/2026.	3.A FE.....
11823L AK 1	BUCKEYE PARTNERS LP SECURED TERM LOAN	..	03/31/2021.	Redemption 100.0000.....	.....	.....6,568	.....6,568	.....6,568	.....	.....	.....	.....	.....0	.....	.....6,568	.....	.....0	.....0	.....23	11/01/2026.	3.A FE.....
12512Y AF 8	CDW CORPORATION SECURED TERM LOAN 1.86	..	03/31/2021.	Redemption 100.0000.....	.....	.....3,863	.....3,863	.....3,646	.....3,667	.....	.....197	.....	.....197	.....	.....3,863	.....	.....0	.....0	.....18	10/13/2026.	2.C FE.....
12658H AC 6	CP ATLAS BUYER INC SECURED TERM LOAN 5	..	02/04/2021.	Taxable Exchange.....	.....	.....1,501,065	.....1,500,000	.....1,498,125	.....1,498,146	.....	.....31	.....	.....31	.....	.....1,498,177	.....	.....2,888	.....2,888	.....15,094	11/23/2027.	4.C FE.....
12658H AD 4	CP ATLAS BUYER INC SECURED TERM LOAN 5	..	02/04/2021.	Tax Free Exchange.....	.....	.....500,209	.....500,000	.....495,000	.....495,058	.....	.....56	.....	.....56	.....	.....495,115	.....	.....5,094	.....5,094	.....	11/23/2027.	4.C FE.....
12709Q AG 6	CABOT MICROELECTRONICS CORP TERM NOTES	..	03/31/2021.	Redemption 100.0000.....	.....	.....10,350	.....10,350	.....10,028	.....10,050	.....	.....299	.....	.....299	.....	.....10,350	.....	.....0	.....0	.....56	11/14/2025.	3.B FE.....
12769L AB 5	CAESARS RESORT COLLECTION LLC SENIOR SEC	..	03/31/2021.	Redemption 100.0000.....	.....	.....3,832	.....3,832	.....3,807	.....3,813	.....	.....20	.....	.....20	.....	.....3,832	.....	.....0	.....0	.....28	12/23/2024.	4.A FE.....
13119D AF 9	CALLAWAY GOLF COMPANY SECURED TERM LOAN	..	03/31/2021.	Redemption 100.0000.....	.....	.....3,368	.....3,368	.....3,305	.....3,310	.....	.....58	.....	.....58	.....	.....3,368	.....	.....0	.....0	.....56	01/04/2026.	4.A FE.....
13134M BQ 5	CALPINE CORP SECURED TERM LOAN 2.110%	..	03/31/2021.	Redemption 100.0000.....	.....	.....4,410	.....4,410	.....4,295	.....4,305	.....	.....105	.....	.....105	.....	.....4,410	.....	.....0	.....0	.....25	04/06/2026.	3.A FE.....
13134M BS 1	CALPINE CORP SECURED TERM LOAN 2.109%	..	03/31/2021.	Redemption 100.0000.....	.....	.....2,570	.....2,570	.....2,246	.....2,279	.....	.....292	.....	.....292	.....	.....2,570	.....	.....0	.....0	.....14	08/12/2026.	3.B FE.....
13134N AG 6	CALPINE CONSTRUCTION FINANCE C TERM LOAN	..	03/10/2021.	CREDIT SUISSE FIRST BOSTON COR	.....	.....3,361,461	.....3,374,493	.....3,332,426	.....3,343,476	.....	.....1,373	.....	.....1,373	.....	.....3,344,849	.....	.....16,613	.....16,613	.....5,836	01/15/2025.	3.A FE.....
13134N AG 6	CALPINE CONSTRUCTION FINANCE C TERM LOAN	..	03/31/2021.	Redemption 100.0000.....	.....	.....2,040	.....2,040	.....2,027	.....2,027	.....	.....13	.....	.....13	.....	.....2,040	.....	.....0	.....0	.....11	01/15/2025.	3.A FE.....
14314V AB 9	HAMILTON PROJECTS ACQUIROR LLC SECURED T	..	03/31/2021.	Redemption 100.0000.....	.....	.....5,000	.....5,000	.....4,850	.....4,859	.....	.....141	.....	.....141	.....	.....5,000	.....	.....0	.....0	.....72	06/17/2027.	3.C FE.....
14880B AG 6	CATALENT PHARMA SOLUTIONS INC TERM LOAN	..	02/23/2021.	Taxable Exchange.....	.....	.....4,274,614	.....4,263,853	.....4,162,053	.....4,173,902	.....	.....2,121	.....	.....2,121	.....	.....4,176,024	.....	.....98,590	.....98,590	.....14,015	05/18/2026.	3.A FE.....
15643Y AC 0	LOTUS MIDSTREAM LLC SECURED TERM LOAN	..	03/31/2021.	Redemption 100.0000.....	.....	.....2,767	.....2,767	.....2,770	.....882	.....	.....(2)	.....	.....(2)	.....	.....2,767	.....	.....0	.....0	.....19	09/26/2025.	3.B FE.....
15669G AH 7	CENTURYLINK INC SECURED TERM LOAN 2.35	..	03/31/2021.	Redemption 100.0000.....	.....	.....4,736	.....4,736	.....4,614	.....4,624	.....	.....113	.....	.....113	.....	.....4,736	.....	.....0	.....0	.....28	03/15/2027.	3.A FE.....
15911A AC 7	CHANGE HEALTHCARE HOLDINGS LLC SENIOR SE	..	03/31/2021.	Redemption 100.0000.....15,18915,18914,93714,96522422415,18900222	03/01/2024.	4.A FE.....

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SCHEDULE D - PART 4

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

QE05.81

1	2	3	4	5	6	7	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, NAIC Designation Modifier and SVO Admini- strative Symbol
16117L BX 6	CHARTER COMMUNICATION OPER LLC SECURED T	..	03/31/2021.	Redemption 100.0000.....		7,433	7,433	6,866	6,918		515		515		7,433		0	0	35	02/01/2027.	2.C FE.....
16384Y AF 4	CHEMOURS COMPANY LLC SECUREDTERMLOAN 1	..	03/31/2021.	Redemption 100.0000.....		7,977	7,977	7,894	7,918		59		59		7,977		0	0	38	04/03/2025.	3.B FE.....
18143E AE 9	CLARK EQUIP CO SECURED TERM LOAN 2.004	..	01/13/2021.	GOLDMAN SACHS & CO.....		607,430	612,205	547,801	558,358		484		484		558,842		48,589	48,589		05/18/2024.	3.C FE.....
18452R AD 7	CLEAR CHANNEL OUTDOOR HOLDINGS SECURED T	..	03/31/2021.	Redemption 100.0000.....		4,296	4,296	4,250	2,615		43		43		4,296		0	0	16	08/21/2026.	4.B FE.....
19239P AB 3	COGECO COMMUNICATIONS (USA) II SECURED T	..	02/26/2021.	Redemption 100.0000.....		5,658	5,658	5,457	5,156		175		175		5,658		0	0	18	01/03/2025.	4.A FE.....
20337E AQ 4	COMMSCOPE INC. SECURED TERM LOAN 3.359	..	03/31/2021.	Redemption 100.0000.....		3,064	3,064	3,009	3,014		50		50		3,064		0	0	26	04/04/2026.	4.B FE.....
20902C AU 4	CONSOLIDATED CONTAINER CO LLC SECURED TE	..	02/03/2021.	Redemption 100.0000.....		860,338	860,338	841,265	842,901		17,436		17,436		860,338		0	0	2,554	06/14/2026.	4.B FE.....
22207E BG 8	COTY INC SECUREDTERMLOAN 2.453% 04/07/	..	03/19/2021.	J.P. MORGAN SECURITIES INC....		1,451,250	1,500,000	1,496,250	1,497,632		111		111		1,497,742		(46,492)	(46,492)	8,948	04/07/2025.	4.C FE.....
22207E BG 8	COTY INC SECUREDTERMLOAN 2.453% 04/07/	..	03/30/2021.	Redemption 100.0000.....		6,676	6,676	6,654	6,660		16		16		6,676		0	0	40	04/07/2025.	4.C FE.....
22634G AM 4	CRESTWOOD HOLDINGS LLC TERM LOAN 7.694	..	03/30/2021.	Redemption 100.0000.....		1,825,618	1,825,618	1,801,091	1,812,412		13,206		13,206		1,825,618		0	0	38,200	03/03/2023.	5.A FE.....
22834K AB 7	CROWN FINANCE US INC SECURED TERM LOAN	..	03/31/2021.	Redemption 100.0000.....		1,531	1,531	1,526	1,524		4		4		1,531		0	0	15	02/28/2025.	5.B FE.....
23752R AH 5	DASEKE INC SECUREDTERMLOAN 6.000% 02/2	..	03/09/2021.	Redemption 100.0000.....		3,330,526	3,330,526	3,283,312	3,297,935		32,592		32,592		3,330,526		0	0	37,746	02/27/2024.	4.B FE.....
23918V AY 0	DAVITA HEALTHCARE PARTNERS INC SECURED T	..	03/31/2021.	Redemption 100.0000.....		16,218	16,218	16,103	16,114		104		104		16,218		0	0	76	08/12/2026.	3.A FE.....
24664G AE 1	DELEK US HOLDINGS INC SECURED TERM LOAN	..	03/31/2021.	Redemption 100.0000.....		3,750	3,750	3,488	3,514		236		236		3,750		0	0	61	03/31/2025.	4.A FE.....
24702N BE 9	DELL INTERNATIONAL LLC SECURED TERM LOAN	..	01/04/2021.	Redemption 100.0000.....		4,682,306	4,682,306	4,595,294	4,605,211		77,095		77,095		4,682,306		0	0	654	09/19/2025.	2.C FE.....
24702N BE 9	DELL INTERNATIONAL LLC SECURED TERM LOAN	..	02/18/2021.	Taxable Exchange.....		2,050,530	2,047,193	1,979,834	1,986,534		1,536		1,536		1,988,070		62,460	62,460	7,848	09/19/2025.	2.C FE.....
24702N BE 9	DELL INTERNATIONAL LLC SECURED TERM LOAN	..	02/18/2021.	Tax Free Exchange.....		7,665,470	7,764,189	7,649,221	7,663,303		2,167		2,167		7,665,470		0	0	14,845	09/19/2025.	2.C FE.....
24736C BM 5	DELTA AIR LINES INC SECURED TERM LOAN	..	03/26/2021.	Redemption 100.0000.....		2,985,000	2,985,000	2,908,821	2,924,034		60,966		60,966		2,985,000		0	0	13,350	04/29/2023.	2.C FE.....
25213Y AK 1	DEXKO GLOBAL INC SECURED TERM LOAN 4.5	..	03/31/2021.	Redemption 100.0000.....		532	532	530	530		1		1		532		0	0	6	07/24/2024.	4.C FE.....
25277B AB 4	DIAMOND SPORTS GROUP LLC SECURED TERM LO	..	02/16/2021.	J.P. MORGAN SECURITIES INC....		630,000	750,000	746,250	746,900		63		63		746,963		(116,963)	(116,963)	2,018	08/24/2026.	3.C FE.....
25277B AB 4	DIAMOND SPORTS GROUP LLC SECURED TERM LO	..	03/31/2021.	Redemption 100.0000.....		3,472	3,472	3,451	3,454		18		18		3,472		0	0	31	08/24/2026.	5.A FE.....

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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
26483N AN 0	DUN & BRADSTREET CORPORATION (SECURED T	..	03/29/2021.	Redemption	100.0000.....	4,963	4,963	4,863	4,887		76		76		4,963		0	28	02/06/2026.	4.A FE.....	
26844H AJ 6	EFS COGEN HOLDINGS I LLC SECURED TERM LO	..	03/31/2021.	Redemption	100.0000.....	18,015	18,015	17,934	17,936		79		79		18,015		0	203	10/01/2027.	3.C FE.....	
26908B AK 9	ESH HOSPITALITY INC SECURED TERM LOAN	..	03/31/2021.	Redemption	100.0000.....	1,117	1,117	1,092	1,092		25		25		1,117		0	6	09/18/2026.	3.B FE.....	
26928B AJ 8	EW SCRIPPS CO SENIOR SENIOR TERM LOAN	..	03/31/2021.	Redemption	100.0000.....	4,533	4,533	4,398	4,428		106		106		4,533		0	24	10/02/2024.	3.C FE.....	
26928B AL 3	EW SCRIPPS CO SECURED TERM LOAN 3.313%	..	03/31/2021.	Redemption	100.0000.....	8,474	8,474	8,456	7,961		19		19		8,474		0	67	05/01/2026.	3.C FE.....	
26928B AM 1	EW SCRIPPS CO SECURED TERM LOAN 3.750%	..	03/31/2021.	Redemption	100.0000.....	5,000	5,000	4,988			12		12		5,000		0	40	01/07/2028.	3.C FE.....	
26943P AB 5	ORTHLAND CABLE TELEVISION INC. SECURED T	..	03/31/2021.	Redemption	100.0000.....	3,152	3,152	3,139	2,786		13		13		3,152		0	28	11/12/2027.	4.B FE.....	
27943U AJ 5	EDELMAN FINANCIAL CENTER LLC SECURED TER	..	03/31/2021.	Redemption	100.0000.....	2,511	2,511	2,517	1,764		(5)		(5)		2,511		0	16	07/21/2025.	4.B FE.....	
28031F AD 2	EDGEWATER GENERATION LLC SECURED TERM LO	..	03/31/2021.	Redemption	100.0000.....	10,799	10,799	10,518	10,548		251		251		10,799		0	105	12/13/2025.	3.C FE.....	
28253P AC 3	8TH AVENUE FOOD & PROVISIONS I SECURED T	..	03/31/2021.	Redemption	100.0000.....	879	879	883	882		(3)		(3)		879		0	8	10/01/2025.	4.C FE.....	
28414B AF 3	ELANCO ANIMAL HEALTH INC SECURED TERM LO	..	03/31/2021.	Redemption	100.0000.....	33,461	33,461	32,549	27,652		874		874		33,461		0	135	08/01/2027.	2.C FE.....	
30204K AD 8	EXGEN RENEWABLES IV LLC SECURED TERM LOA	..	02/26/2021.	Redemption	100.0000.....	2,835	2,835	2,835	863				0		2,835		0	13	12/11/2027.	3.C FE.....	
30233F AF 9	EYEMART EXPRESS SECURED TERM LOAN 4.00	..	03/31/2021.	Redemption	100.0000.....	2,595	2,595	2,347	2,377		219		219		2,595		0	13	08/04/2024.	4.C FE.....	
30259H AE 7	FRANKLIN SQUARE HOLDINGS LP SECURED TERM	..	03/31/2021.	Redemption	100.0000.....	1,646	1,646	1,353	1,388		258		258		1,646		0	10	08/01/2025.	3.B FE.....	
31740M AC 5	REFINITIV US HOLDINGS INC SECUREDTERMLOA	..	02/01/2021.	Redemption	100.0000.....	1,421,904	1,421,904	1,290,179	1,304,806		117,098		117,098		1,421,904		0	3,891	10/01/2025.	4.B FE.....	
36173D AB 2	GIP III STETSON I LP SECUREDTERMLOAN 4	..	02/17/2021.	Redemption	100.0000.....	25,269	25,269	25,192	25,161		108		108		25,269		0	90	07/18/2025.	4.C FE.....	
36249V AG 1	GYP HOLDINGS III CORP SECURED TERM LOAN	..	01/29/2021.	Redemption	100.0000.....	853	853	854	854		(1)		(1)		853		0	2	06/01/2025.	4.A FE.....	
365556 AU 3	INGERSOLL RAND SERVICES CO SECURED TERM	..	03/31/2021.	Redemption	100.0000.....	5,866	5,866	5,612	5,146		231		231		5,866		0	26	02/28/2027.	3.B FE.....	
36740U AP 7	GATES GLOBAL LLC SECURED TERM LOAN 3.7	..	02/26/2021.	Taxable Exchange.....		223,793	223,805	224,096	179,042		(11)		(11)		224,032		(239)	(239)	857	04/01/2024.	4.A FE.....
36740U AT 9	GATES GLOBAL LLC SECURED TERM LOAN 3.5	..	03/31/2021.	Redemption	100.0000.....	560	560	559					0		560		0	2	03/31/2027.	4.A FE.....	
37249U AU 0	GENTIVA HEALTH SERVICES INC. SECURED TER	..	02/26/2021.	Redemption	100.0000.....	1,110	1,110	1,110					0		1,110		0	1	07/02/2025.	4.B FE.....	

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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, NAIC Designation Modifier and SVO Administrative Symbol
38017B AN 6	GO DADDY OPERATING CO LLC SECURED TERM L	..	03/31/2021.	Redemption 100.0000.....		8,695	8,695	8,287	8,354		342		342		8,695		0	0	41	02/15/2024.	3.B FE.....
38431E AB 4	GRAFTECH FINANCE INC SECUREDTERMLOAN 3	..	02/12/2021.	Redemption 100.0000.....		98,481	98,481	90,378	91,466		7,015		7,015		98,481		0	0	387	02/12/2025.	4.A FE.....
38469E AC 7	GRAHAM PACKAGING CO INC SECURED TERM LOA	..	02/26/2021.	Taxable Exchange.....		2,943,333	2,938,983	2,916,941	2,917,981		421		421		2,918,402		24,931	24,931	10,387	08/04/2027.	4.B FE.....
38740T AB 7	GRANITE US HOLDINGS CORP SECURED TERM LO	..	01/26/2021.	Taxable Exchange.....		988,515	989,975	989,975	989,975				0		989,975		(1,460)	(1,460)	3,935	09/30/2026.	4.C FE.....
38740T AE 1	GRANITE US HOLDINGS CORP SECURED TERM LO	..	03/31/2021.	Redemption 100.0000.....		2,311	2,311	2,317			(6)		(6)		2,311		0	0	17	09/30/2026.	4.C FE.....
38750B AB 3	GRANITE GENERATION LLC SECURED TERM LOAN	..	01/29/2021.	Redemption 100.0000.....		86,345	86,345	84,160	84,362		1,983		1,983		86,345		0	0	282	11/09/2026.	3.C FE.....
39843P AG 8	GRIFOLS WORLDWIDE OPERATIONS U SECURED T	..	03/31/2021.	Redemption 100.0000.....		6,789	6,789	6,513	5,860		260		260		6,789		0	0	30	11/15/2027.	3.B FE.....
40409V AR 5	HB FULLER CO SECUREDTERMLOAN 2.111% 10	..	02/26/2021.	Redemption 100.0000.....		41,632	41,632	40,199	40,368		1,264		1,264		41,632		0	0	156	10/20/2024.	3.A FE.....
404122 BA 0	HCA INC SECURED TERM LOAN 1.859% 03/13	..	03/31/2021.	Redemption 100.0000.....		722	722	722	722				0		722		0	0	3	03/13/2025.	2.C FE.....
40416V AB 1	CORE & MAIN LP SENIOR TERM LOAN 3.750%	..	01/29/2021.	Redemption 100.0000.....		2,021	2,021	1,968	1,975		46		46		2,021		0	0	12	08/01/2024.	4.B FE.....
40739E AB 9	HAMILTON HOLDCO LLC SECURED TERM LOAN	..	03/31/2021.	Redemption 100.0000.....		3,958	3,958	3,621	3,648		311		311		3,958		0	0	22	01/02/2027.	3.A FE.....
41151P AN 5	HARBOR FREIGHT TOOLS USA INC T SECURED T	..	01/29/2021.	Redemption 100.0000.....		6,599	6,599	6,533	6,535		64		64		6,599		0	0	21	10/19/2027.	3.C FE.....
42330E AB 8	HELIX GEN FUNDING LLC SENIOR SECURED TER	..	03/31/2021.	Redemption 100.0000.....		1,098	1,098	1,092			7		7		1,098		0	0	4	06/03/2024.	3.C FE.....
43455J AT 5	HOFFMASTER GROUP INC SECURED TERM LOAN	..	03/31/2021.	Redemption 100.0000.....		1,022	1,022	1,021	1,022				0		1,022		0	0	13	11/21/2023.	5.A FE.....
44108H AJ 0	HOSTESS BRANDS LLC SECURED TERM LOAN 3	..	03/31/2021.	Redemption 100.0000.....		3,689	3,689	3,494	3,514		175		175		3,689		0	0	28	08/03/2025.	4.A FE.....
44332E AP 1	HUB INTERNATIONAL LIMITED SECURED TERM L	..	03/31/2021.	Redemption 100.0000.....		3,802	3,802	3,353	3,398		404		404		3,802		0	0	29	04/25/2025.	4.B FE.....
44908X AT 5	HYLAND SOFTWARE SECURED TERM LOAN 4.25	..	03/31/2021.	Redemption 100.0000.....		1,266	1,266	1,101	1,126		140		140		1,266		0	0	13	07/01/2024.	4.C FE.....
44932U AB 0	IAA SPINCO INC SECURED TERM LOAN 2.359	..	03/31/2021.	Redemption 100.0000.....		4,315	4,315	4,029	4,060		255		255		4,315		0	0	26	06/28/2026.	3.B FE.....
44969C BH 2	IMS HEALTH INCORPORATED SECURED TERM LOA	..	03/31/2021.	Redemption 100.0000.....		5,493	5,493	5,301	5,328		166		166		5,493		0	0	26	01/17/2025.	3.A FE.....
44969C BJ 8	IMS HEALTH INCORPORATED SECURED TERM LOA	..	03/31/2021.	Redemption 100.0000.....		1,616	1,616	1,574	1,577		39		39		1,616		0	0	8	06/11/2025.	3.A FE.....
44988L AF 4	IRB HOLDING CORP SECURED TERM LOAN 3.7	..	03/31/2021.	Redemption 100.0000.....		2,068	2,068	2,070	1,772				0		2,068		0	0	18	02/05/2025.	4.B FE.....

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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
45174U AF 5	CLEAR CHANNEL COMMUN INC. SECURED TERM L	..	03/31/2021.	Redemption 100.0000.....	.....	.....4,587	.....4,587	.....4,462	.....3,342	.....	.....112	.....	.....112	.....	.....4,587	.....	.....0	.....0	.....31	05/01/2026.	4.A FE.....
45567Y AL 9	MH SUB I LLC SECURED TERM LOAN 4.750%	..	03/31/2021.	Redemption 100.0000.....	.....	.....503	.....503	.....503	.....	.....	.....	.....	.....0	.....	.....503	.....	.....0	.....0	.....2	09/13/2024.	4.B FE.....
45672J AK 6	INEOS US FINANCE LLC SECURED TERM LOAN 2	..	03/31/2021.	Redemption 100.0000.....	.....	.....6,730	.....6,730	.....6,609	.....6,649	.....	.....82	.....	.....82	.....	.....6,730	.....	.....0	.....0	.....36	04/01/2024.	3.A FE.....
46123U AG 3	INVENERGY THERMAL OPERATING I SECURED TE	..	03/31/2021.	Redemption 100.0000.....	.....	.....30,611	.....30,611	.....30,567	.....30,575	.....	.....36	.....	.....36	.....	.....30,611	.....	.....0	.....0	.....239	08/28/2025.	3.B FE.....
46269K AJ 3	IRIDIUM SATELLITE LLC SECURED TERM LOAN	..	01/20/2021.	Taxable Exchange.....	.....	.....1,576,584	.....1,570,135	.....1,556,826	.....1,557,985	.....	.....93	.....	.....93	.....	.....1,558,079	.....	.....18,505	.....18,505	.....4,143	11/04/2026.	4.A FE.....
46269K AK 0	IRIDIUM COMMUNICATIONS INC SECURED TERM	..	03/31/2021.	Redemption 100.0000.....	.....	.....5,643	.....5,643	.....5,668	.....	.....	.....(26)	.....	.....(26)	.....	.....5,643	.....	.....0	.....0	.....27	11/04/2026.	3.C FE.....
47009Y AK 3	JAGUAR HOLDING COMPANY II SECURED TERM LOA	..	01/13/2021.	Redemption 100.0000.....	.....	.....338,896	.....338,896	.....300,151	.....311,125	.....	.....27,771	.....	.....27,771	.....	.....338,896	.....	.....0	.....0	.....428	08/18/2022.	3.C FE.....
47077D AG 5	JANE STREET GROUP LLC SECURED TERM LOAN	..	03/31/2021.	Redemption 100.0000.....	.....	.....7,500	.....7,500	.....7,491	.....	.....	.....9	.....	.....9	.....	.....7,500	.....	.....0	.....0	.....	01/26/2028.	3.C FE.....
47579S AT 7	JELD-WEN INC SECURED TERM LOAN 2.203%	..	03/31/2021.	Redemption 100.0000.....	.....	.....1,769	.....1,769	.....1,769	.....455	.....	.....	.....	.....0	.....	.....1,769	.....	.....0	.....0	.....4	12/14/2024.	3.B FE.....
48562R AL 3	KAR AUCTION SERVICES INC SECURED TERM LO	..	03/31/2021.	Redemption 100.0000.....	.....	.....2,475	.....2,475	.....2,499	.....2,475	.....	.....	.....	.....0	.....	.....2,475	.....	.....0	.....0	.....15	09/19/2026.	4.B FE.....
49387T AV 8	KRONOS ACQUISITION HOLDINGS IN SECURED T	..	01/29/2021.	Redemption 100.0000.....	.....	.....300,000	.....300,000	.....297,000	.....	.....	.....3,000	.....	.....3,000	.....	.....300,000	.....	.....0	.....0	.....3,000	12/22/2026.	4.B FE.....
50168E AB 8	MULTI-COLOR CORP SECURED TERM LOAN 4.7	..	02/09/2021.	Taxable Exchange.....	.....	.....1,975,000	.....1,975,000	.....1,955,250	.....1,958,909	.....	.....303	.....	.....303	.....	.....1,959,212	.....	.....15,788	.....15,788	.....7,393	07/01/2026.	4.B FE.....
50212X AX 4	LPL HOLDINGS INC TL SECURED TERM LOAN	..	03/31/2021.	Redemption 100.0000.....	.....	.....3,872	.....3,872	.....3,714	.....3,730	.....	.....142	.....	.....142	.....	.....3,872	.....	.....0	.....0	.....19	11/12/2026.	3.A FE.....
51508P AG 9	GOLDEN NUGGET INC SENIOR SECURED TERM NO	..	03/31/2021.	Redemption 100.0000.....	.....	.....2,778	.....2,778	.....2,643	.....638	.....	.....122	.....	.....122	.....	.....2,778	.....	.....0	.....0	.....17	10/04/2023.	4.B FE.....
53226G AH 4	LIGHTSTONE HOLDCO LLC SENIOR SECURED TER	..	03/30/2021.	Redemption 100.0000.....	.....	.....3,724	.....3,724	.....3,696	.....3,706	.....	.....18	.....	.....18	.....	.....3,724	.....	.....0	.....0	.....45	01/30/2024.	4.A FE.....
53803H AM 2	LIVE NATION ENTERTAINMENT INC SECURED TE	..	03/31/2021.	Redemption 100.0000.....	.....	.....89,474	.....89,474	.....78,655	.....79,594	.....	.....9,881	.....	.....9,881	.....	.....89,474	.....	.....0	.....0	.....15	10/19/2026.	4.A FE.....
55303Y AC 7	MHI HOLDINGS LLC SECURED TERM LOAN 5.2	..	03/31/2021.	Redemption 100.0000.....	.....	.....2,520	.....2,520	.....2,486	.....2,487	.....	.....33	.....	.....33	.....	.....2,520	.....	.....0	.....0	.....32	09/20/2026.	4.B FE.....
55316H AB 1	GENESEE & WYOMING INC. SECURED TERM LOAN	..	03/31/2021.	Redemption 100.0000.....	.....	.....8,138	.....8,138	.....7,884	.....7,908	.....	.....229	.....	.....229	.....	.....8,138	.....	.....0	.....0	.....46	12/30/2026.	3.B FE.....
55377V AK 6	MTS SYST CORP SECURED TERM LOAN 4.000%	..	03/15/2021.	Redemption 100.0000.....	.....	.....5,393	.....5,393	.....5,310	.....5,324	.....	.....70	.....	.....70	.....	.....5,393	.....	.....0	.....0	.....35	07/05/2023.	3.C FE.....
57163K AH 1	MARRIOTT OWNERSHIP RESORTS INC SECURED T	..	02/10/2021.	Redemption 100.0000.....	.....	.....39,084	.....39,084	.....39,158	.....39,084	.....	.....	.....	.....0	.....	.....39,084	.....	.....0	.....0	.....63	08/29/2025.	3.B FE.....

QE05.84

SCHEDULE D - PART 4

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

QE05.85

1	2	3	4	5	6	7	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, NAIC Designation Modifier and SVO Admini- strative Symbol
594088 AR 7	MICHAELS STORES INC SECURED TERM LOAN	..	01/29/2021.	Redemption	100.0000	2,868	2,868	2,841	2,842		27		27		2,868		0	0	10	10/01/2027.	4.A FE
59565T AH 2	MIDCONTINENT COMMUNICATIONS SECURED TERM	..	03/31/2021.	Redemption	100.0000	3,512	3,512	3,367	3,381		131		131		3,512		0	0	16	08/15/2026.	3.C FE
60662W AM 4	MITCHELL INTERNATIONAL INC SECURED TERM	..	03/31/2021.	Redemption	100.0000	1,304	1,304	1,236	1,238		66		66		1,304		0	0	11	11/29/2024.	4.C FE
60749K AB 1	MODA MIDSTREAM LLC SECURED TERM LOAN 3.3	..	03/31/2021.	Redemption	100.0000	1,546	1,546	1,507	1,510		36		36		1,546		0	0	13	09/25/2025.	3.C FE
608330 AQ 9	MOHEGAN TRIBAL GAMING SENIOR SECURED TER	..	01/26/2021.	Redemption	100.0000	803,695	803,695	773,556	786,514		17,180		17,180		803,695		0	0	22,763	10/13/2023.	5.A FE
62886V AP 5	NCR CORP SECURED TERM LOAN 2.720% 08/2	..	01/19/2021.	Redemption	100.0000	7,333	7,333	7,242	7,243		90		90		7,333		0	0		08/28/2026.	3.C FE
63229B AD 0	NATEL ENGINEERING COMPANY INC SECURED TE	..	01/29/2021.	Redemption	100.0000	35,769	35,769	35,412	35,483		286		286		35,769		0	0		04/30/2026.	5.A FE
63232E AB 3	NATGASOLINE LLC SECURED TERM LOAN 3.62	..	03/31/2021.	Redemption	100.0000	1,474	1,474	1,459	1,461		13		13		1,474		0	0	23	11/14/2025.	4.A FE
63937Y AE 1	NAVISTAR INC SECURED TERM LOAN 3.620%	..	01/29/2021.	Redemption	100.0000	5,128	5,128	5,071	5,075		53		53		5,128		0	0	16	11/06/2024.	3.C FE
63939U AE 7	NAVITAS MIDSTREAM MIDLAND BASI SECURED T	..	03/31/2021.	Redemption	100.0000	5,155	5,155	5,118			37		37		5,155		0	0	37	12/13/2024.	4.B FE
64072U AE 2	CSC HOLDINGS LLC SENIOR SECURED TERM LOA	..	01/15/2021.	Redemption	100.0000	6,998	6,998	6,588	6,642		356		356		6,998		0	0	15	07/17/2025.	3.C FE
64072U AH 5	CSC HOLDINGS LLC SECURED TERM LOAN 2.3	..	01/15/2021.	Redemption	100.0000	1,604	1,604	1,571	1,575		29		29		1,604		0	0	3	01/15/2026.	3.C FE
64072U AK 8	CSC HOLDINGS LLC SECURED TERM LOAN 2.6	..	01/15/2021.	Redemption	100.0000	20,780	20,780	20,790	20,779		1		1		20,780		0	0	48	04/15/2027.	3.C FE
65336R AU 2	NEXSTAR BROADCASTING INC SECURED TERMLOAN	..	03/26/2021.	Redemption	100.0000	491,058	491,058	491,058	491,058				0		491,058		0	0	2,873	01/17/2024.	3.C FE
65409Y BE 4	NIELSEN FINANCE LLC SECURED TERM LOAN	..	03/16/2021.	Redemption	100.0000	79,642	79,642	78,491	78,653		988		988		79,642		0	0	435	10/04/2023.	3.A FE
65409Y BK 0	NIELSEN FINANCE LLC SECURED TERM LOAN	..	03/16/2021.	Redemption	100.0000	317,268	317,268	316,474	316,550		718		718		317,268		0	0	3,821	06/04/2025.	3.A FE
68218E AH 7	ON SEMICONDUCTOR CORP SECURED TERM LOAN	..	03/31/2021.	Redemption	100.0000	2,217	2,217	2,149	2,152		65		65		2,217		0	0	12	09/19/2026.	3.A FE
69329H AB 7	PAE HOLDING CORP SECURED TERM LOAN 5.2	..	03/31/2021.	Redemption	100.0000	5,000	5,000	4,924	4,925		75		75		5,000		0	0	66	10/19/2027.	4.B FE
70454B AT 6	PEABODY ENERGY CORPORATION TERMLOAN 2.	..	03/31/2021.	Redemption	100.0000	4,850	4,850	4,835	4,823		27		27		4,850		0	0	22	03/31/2025.	5.B FE
70455D AG 9	PCI GAMING AUTHORITY TERM LOAN 2.688%	..	03/02/2021.	CREDIT SUISSE FIRST BOSTON COR		2,000,000	2,000,000	1,990,000	1,992,093		225		225		1,992,318		7,682	7,682	9,139	05/29/2026.	3.C FE
70757D AV 1	PENN NTL GAMING INC SECURED TERM LOAN 3.	..	03/31/2021.	Redemption	99.7394	4,837	4,850	4,642	2,944		177		177		4,837		0	0	25	10/15/2025.	4.A FE

SCHEDULE D - PART 4

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

QE05.86

1	2	3	4	5	6	7	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, NAIC Designation Modifier and SVO Administrative Symbol
72431H AB 6	PISCES MIDCO INC SECURED TERM LOAN 3.953	..	03/31/2021	Redemption	100.0000	6,195	6,195	6,088	6,118		.77		.77		6,195		.0	.0	.59	04/12/2025	4.A FE
72584D AE 4	KFC HOLDING CO SECURED TERM LOAN 1.988	..	03/15/2021	Redemption	100.0000	289,474	289,474	269,899	272,291		17,183		17,183		289,474		.0	.0	1,404	04/03/2025	3.A FE
72584D AE 4	KFC HOLDING CO SECURED TERM LOAN 1.988	..	03/15/2021	Taxable Exchange		1,045,323	1,043,970	973,376	982,002		2,666		2,666		984,669		60,654	60,654	4,668	04/03/2025	3.A FE
73703# AA 1	PORTS AMERICA HOLDINGS INC TERM LOAN 5	..	03/31/2021	Various		35,000	35,000	35,000	35,000				.0		35,000		.0	.0	351	04/26/2025	3.B
74101Y AD 0	PRESIDIO HOLDINGS INC SECURED TERM LOAN	..	03/31/2021	Redemption	100.0000	2,150	2,150	2,090	2,096		.54		.54		2,150		.0	.0	20	01/22/2027	4.B FE
74112C AT 0	PRESTIGE BRANDS INC SENIOR SECURED TERM	..	03/31/2021	Redemption	100.0000	116,271	116,271	106,439	107,800		8,470		8,470		116,271		.0	.0	618	01/26/2024	3.B FE
74530D AC 9	PUG LLC SECURED TERM LOAN 3.609% 02/13	..	03/31/2021	Redemption	100.0000	500	500	498	498		.2		.2		500		.0	.0	5	02/13/2027	4.C FE
74839X AF 6	QUIKRETE HOLDINGS INC SECURED TERM LOAN	..	03/31/2021	Redemption	99.9701	7,181	7,183	7,019	4,745		149		149		7,181		.0	.0	33	02/01/2027	3.C FE
74966F AL 7	RP CROWN PARENT LLC SECURED TERM LOAN	..	03/31/2021	Redemption	100.0000	1,868	1,868	1,853	1,854		.14		.14		1,868		.0	.0	19	02/02/2026	4.C FE
75025K AF 5	RADIATE HOLDCO LLC SECURED TERM LOAN 4	..	03/31/2021	Redemption	100.0000	6,419	6,419	6,366	6,367		.51		.51		6,419		.0	.0	68	09/25/2026	4.B FE
75049E AK 0	RADNET MANAGEMENT INC SECURED TERM LOAN	..	03/31/2021	Redemption	100.0000	20,908	20,908	20,084	20,226		.682		.682		20,908		.0	.0	258	06/30/2023	4.B FE
75703U AH 8	RED VENTURES LLC SECURED TERM LOAN 2.6	..	03/31/2021	Redemption	100.0000	1,763	1,763	1,765	1,765		(2)		(2)		1,763		.0	.0	12	11/08/2024	4.A FE
75972J AB 0	RL MERGER SUB INC SECURED TERM LOAN 3.	..	03/31/2021	Redemption	100.0000	628	628	622			.6		.6		628		.0	.0	1	05/30/2025	4.C FE
76090L AD 6	RESIDEO FUNDING INC SECURED TERM LOAN 2.	..	02/12/2021	Taxable Exchange		1,576,482	1,571,985	1,512,147	1,519,153		1,110		1,110		1,520,263		56,220	56,220	8,643	10/24/2025	3.B FE
76171J AB 7	REYNOLDS CONSUMER PRODUCTS LLC SECURED T	..	03/31/2021	Redemption	100.0000	205,929	205,929	201,367	201,795		4,134		4,134		205,929		.0	.0	356	02/04/2027	3.A FE
78404X AH 8	SBA SENIOR FINANCE II LLC SECURED TERM L	..	03/31/2021	Redemption	100.0000	8,896	8,896	8,504	8,553		342		342		8,896		.0	.0	42	04/11/2025	3.C FE
78466D BD 5	SS&C TECHNOLOGIES INC TERM LOAN 1.940%	..	03/31/2021	Redemption	100.0000	8,990	8,990	8,954	8,956		.34		.34		8,990		.0	.0	42	04/16/2025	3.B FE
78466D BF 0	SS&C TECHNOLOGIES INC SECURED TERM LOAN	..	03/31/2021	Redemption	100.0000	10,192	10,192	9,756	9,809		383		383		10,192		.0	.0	48	04/16/2025	3.B FE
78489J AB 0	SIWF HOLDINGS INC SECURED TERM LOAN 4.	..	03/31/2021	Redemption	100.0000	1,843	1,843	1,832	1,833		.10		.10		1,843		.0	.0	20	06/15/2025	4.B FE
80643U AB 4	POLAR US BORROWER LLC SECURED TERM LOAN	..	03/31/2021	Redemption	100.0000	879	879	858	862		.17		.17		879		.0	.0	11	10/15/2025	4.B FE
80862Q AD 3	SCIENCE APPLICATIONS INTERNATIONAL SECURED T	..	01/29/2021	Redemption	100.0000	570	570	550	553		.17		.17		570		.0	.0	1	10/31/2025	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
80875A AP 6	SCIENTIFIC GAMES INTERNATIONAL SECUREDTE	..	03/31/2021.	Redemption 100.0000.....	.....	.....2,799	.....2,799	.....2,778	.....	.....	.....21	.....	.....21	.....	.....2,799	.....	.....0	.....0	.....16	08/14/2024.	4.A FE.....
816194 AV 6	SELECT MEDICAL CORP SENIOR SECURED TERM	..	03/05/2021.	J.P. MORGAN SECURITIES INC...	.....	.....2,493,750	.....2,500,000	.....2,497,050	.....2,497,659	.....	.....91	.....	.....91	.....	.....2,497,750	.....	.....(4,000)	.....(4,000)	.....	03/06/2025.	3.C FE.....
81683U AN 7	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED	..	03/31/2021.	Redemption 100.0000.....	.....	.....242,547	.....242,547	.....241,811	.....242,042	.....	.....505	.....	.....505	.....	.....242,547	.....	.....0	.....0	.....1,138	07/08/2024.	2.B FE.....
82087U AK 3	SHEARERS FOOD LLC SECURED TERM LOAN 4.	..	03/31/2021.	Taxable Exchange.....	.....	.....1,323,358	.....1,326,675	.....1,316,725	.....1,317,048	.....	.....296	.....	.....296	.....	.....1,317,344	.....	.....6,014	.....6,014	.....	09/23/2027.	4.C FE.....
82087U AL 1	SHEARERS FOOD LLC SECURED TERM LOAN 4.	..	03/31/2021.	Redemption 100.0000.....	.....	.....3,317	.....3,317	.....3,308	.....	.....	.....8	.....	.....8	.....	.....3,317	.....	.....0	.....0	.....	09/23/2027.	4.C FE.....
82925B AE 5	SINCLAIR TELEVISION GROUP INC SECURED TE	..	03/31/2021.	Redemption 100.0000.....	.....	.....3,191	.....3,191	.....3,043	.....3,049	.....	.....142	.....	.....142	.....	.....3,191	.....	.....0	.....0	.....21	09/30/2026.	3.C FE.....
83420L AK 7	SOLENIS INTERNATIONAL LP SECURED TERM LO	..	03/31/2021.	Redemption 100.0000.....	.....	.....1,900	.....1,900	.....1,810	.....1,819	.....	.....81	.....	.....81	.....	.....1,900	.....	.....0	.....0	.....20	06/26/2025.	4.C FE.....
85236H AB 5	STADCO LA LLC SECUREDREVLVELOAN 2.000	..	03/31/2021.	Various.....	.....	.....14,908	.....14,908	.....14,908	.....14,828	.....	.....	.....	.....0	.....	.....14,908	.....	.....0	.....0	.....78	06/29/2023.	2.A Z.....
85236H AB 5	STADCO LA LLC SECUREDREVLVELOAN 2.000	..	02/26/2021.	Various.....	.....	.....16,252	.....16,252	.....16,252	.....16,222	.....	.....	.....	.....0	.....	.....16,252	.....	.....0	.....0	.....44	06/29/2023.	2.B.....
85769E AZ 4	STATION CASINOS LLC SECURED TERM LOAN	..	01/25/2021.	GOLDMAN SACHS & CO.....	.....	.....995,000	.....1,000,000	.....998,750	.....998,896	.....	.....11	.....	.....11	.....	.....998,907	.....	.....(3,907)	.....(3,907)	.....(198)	02/08/2027.	4.A FE.....
85769E AZ 4	STATION CASINOS LLC SECURED TERM LOAN	..	03/31/2021.	Redemption 100.0000.....	.....	.....555	.....555	.....546	.....449	.....	.....9	.....	.....9	.....	.....555	.....	.....0	.....0	.....3	02/08/2027.	4.A FE.....
86333D AB 4	STRIKE LLC SENIOR SECURED TERM LOAN 10.	..	03/31/2021.	Various.....	.....	.....886,727	.....886,727	.....884,359	.....883,119	.....	.....3,608	.....	.....3,608	.....	.....886,727	.....	.....0	.....0	.....3,947	11/30/2022.	4.B FE.....
86614D AH 1	SUMMIT MATERIALS LLC SUMMIT MATERIALS LL	..	03/31/2021.	Redemption 100.0000.....	.....	.....17,026	.....17,026	.....16,779	.....16,857	.....	.....169	.....	.....169	.....	.....17,026	.....	.....0	.....0	.....92	11/21/2024.	3.A FE.....
87823Q AR 5	TECH DATA CORP SECURED TERM LOAN 3.703	..	03/31/2021.	Redemption 100.0000.....	.....	.....11,250	.....11,250	.....11,216	.....11,207	.....	.....43	.....	.....43	.....	.....11,250	.....	.....0	.....0	.....103	06/30/2025.	3.A FE.....
88145L AB 0	TERRIER MEDIA BUYER INC SECURED TERM LOA	..	02/01/2021.	Taxable Exchange.....	.....	.....1,879,981	.....1,880,765	.....1,786,815	.....1,794,089	.....	.....1,034	.....	.....1,034	.....	.....1,795,123	.....	.....84,858	.....84,858	.....7,346	12/17/2026.	4.A FE.....
88145L AE 4	TERRIER MEDIA BUYER INC SECURED TERM LOA	..	03/31/2021.	Redemption 100.0000.....	.....	.....4,702	.....4,702	.....4,700	.....	.....	.....2	.....	.....2	.....	.....4,702	.....	.....0	.....0	.....27	12/17/2026.	4.A FE.....
88233F AK 6	VISTRA OPERATIONS COMPANY LLC SECUREDTER	..	03/31/2021.	Redemption 99.9985.....	.....	.....45,887	.....45,888	.....44,384	.....43,961	.....	.....1,333	.....	.....1,333	.....	.....45,887	.....	.....0	.....0	.....212	12/31/2025.	2.C FE.....
88632N AP 5	TIBCO SOFTWARE INC SECURED TERM LOAN 3	..	02/26/2021.	Redemption 100.0000.....	.....	.....3,707	.....3,707	.....3,537	.....3,551	.....	.....156	.....	.....156	.....	.....3,707	.....	.....0	.....0	.....23	06/30/2026.	4.B FE.....
89223E AD 5	TOWNSQUARE MEDIA INC SECURED TERM LOAN	..	01/06/2021.	Redemption 100.0000.....	.....	.....337,665	.....337,665	.....339,353	.....338,495	.....	.....(830)	.....	.....(830)	.....	.....337,665	.....	.....0	.....0	.....2,551	04/01/2022.	3.C FE.....
89334G AX 2	TRANS UNION LLC SECURED TERM LOAN 1.95	..	03/31/2021.	Redemption 100.0000.....	.....	.....74,407	.....74,407	.....69,364	.....69,876	.....	.....4,532	.....	.....4,532	.....	.....74,407	.....	.....0	.....0	.....349	11/16/2026.	3.B FE.....

QE05.87

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, NAIC Designation Modifier and SVO Admini- strative Symbol
89364M BS 2	TRANSDIGM INC SECURED TERM LOAN 2.359%	..	03/31/2021.	Redemption 100.0000.....	.....	.....1,250	.....1,250	.....1,144	.....1,159	.....	.....91	.....	.....91	.....	.....1,250	.....	.....0	.....0	.....7	08/22/2024.	4.A FE.....
89705D AD 4	TRONOX FINANCE LLC SECURED TERM LOAN 2	..	03/11/2021.	Redemption 100.0000.....	.....	.....478,951	.....478,951	.....479,885	.....479,585	.....	.....(634)	.....	.....(634)	.....	.....478,951	.....	.....0	.....0	.....3,786	09/22/2024.	4.A FE.....
89705D AD 4	TRONOX FINANCE LLC SECURED TERM LOAN 2	..	03/11/2021.	Tax Free Exchange.....	.....	.....1,420,163	.....1,418,382	.....1,421,150	.....1,420,259	.....	.....(96)	.....	.....(96)	.....	.....1,420,163	.....	.....0	.....0	.....11,211	09/22/2024.	4.A FE.....
90171X AB 7	TWIN RIVER WORLDWIDE HOLDINGS SECURED TE	..	03/31/2021.	Redemption 100.0000.....	.....	.....5,000	.....5,000	.....4,988	.....4,990	.....	.....10	.....	.....10	.....	.....5,000	.....	.....0	.....0	.....38	05/11/2026.	3.C FE.....
90171X AD 3	TWIN RIVER WORLDWIDE HOLDINGS SECURED TE	..	03/31/2021.	Redemption 100.0000.....	.....	.....1,250	.....1,250	.....1,213	.....1,216	.....	.....34	.....	.....34	.....	.....1,250	.....	.....0	.....0	.....28	05/11/2026.	3.C FE.....
90349Y AF 3	US ECOLOGY INC SECURED TERM LOAN 2.691	..	03/17/2021.	WELLS FARGO SECURITIES.....	.....	.....1,485,000	.....1,485,000	.....1,479,534	.....1,480,344	.....	.....151	.....	.....151	.....	.....1,480,495	.....	.....4,505	.....4,505	.....6,193	11/01/2026.	3.C FE.....
90350H AF 6	US ANESTHESIA PARTNERS INC SENIOR TERM L	..	03/31/2021.	Redemption 100.0000.....	.....	.....1,814	.....1,814	.....1,804	.....	.....	.....9	.....	.....9	.....	.....1,814	.....	.....0	.....0	.....	06/23/2024.	4.B FE.....
90351H AB 4	US FOODS INC SECURED TERM LOAN 1.871%	..	02/18/2021.	UBS WARBURG LLC.....	.....	.....2,517,884	.....2,527,663	.....2,329,060	.....2,373,787	.....	.....7,731	.....	.....7,731	.....	.....2,381,517	.....	.....136,366	.....136,366	.....	06/27/2023.	4.C FE.....
90385K AD 3	ULTIMATE SOFTWARE GRP INC. SECURED TERM	..	01/22/2021.	Tax Free Exchange.....	.....	.....1,475,951	.....1,496,250	.....1,473,806	.....1,475,759	.....	.....192	.....	.....192	.....	.....1,475,951	.....	.....0	.....0	.....22,309	05/03/2026.	4.B FE.....
90385K AG 6	ULTIMATE SOFTWARE GRP INC. SECURED TERM	..	03/31/2021.	Redemption 100.0000.....	.....	.....5,153	.....5,153	.....5,114	.....	.....	.....39	.....	.....39	.....	.....5,153	.....	.....0	.....0	.....	05/04/2026.	4.C FE.....
91136E AJ 4	UNITED RENTALS INC. SECURED TERM LOAN 1.	..	03/31/2021.	Redemption 100.0000.....	.....	.....29,770	.....29,770	.....29,578	.....29,608	.....	.....161	.....	.....161	.....	.....29,770	.....	.....0	.....0	.....140	10/31/2025.	2.C FE.....
91335P AH 2	UNIVAR USA INC SECURED TERM LOAN 2.203	..	03/31/2021.	Redemption 100.0000.....	.....	.....1,079	.....1,079	.....1,047	.....1,049	.....	.....30	.....	.....30	.....	.....1,079	.....	.....0	.....0	.....6	07/01/2026.	3.A FE.....
91359H AP 3	UNIVERSAL HEALTH SERVICES INC SECURED TER	..	03/31/2021.	Redemption 100.0000.....	.....	.....12,500	.....12,500	.....12,463	.....12,473	.....	.....27	.....	.....27	.....	.....12,500	.....	.....0	.....0	.....59	10/31/2025.	2.C FE.....
91820U AQ 3	VFH PARENT LLC SECURED TERM LOAN 3.191	..	03/05/2021.	Redemption 100.0000.....	.....	.....27,619	.....27,619	.....27,111	.....27,171	.....	.....448	.....	.....448	.....	.....27,619	.....	.....0	.....0	.....157	03/01/2026.	3.C FE.....
92345M AQ 5	VERINT SYSTEMS INC. TERM LOAN 2.202%	..	02/01/2021.	Redemption 100.0000.....	.....	.....5,133	.....5,133	.....4,995	.....5,016	.....	.....116	.....	.....116	.....	.....5,133	.....	.....0	.....0	.....19	06/28/2024.	3.A FE.....
92531H AB 3	VERSCEND HOLDING CORP SECURED TERM LOAN	..	03/31/2021.	Redemption 100.0000.....	.....	.....1,763	.....1,763	.....1,772	.....1,763	.....	.....	.....	.....0	.....	.....1,763	.....	.....0	.....0	.....20	08/27/2025.	4.A FE.....
92645D AG 4	VICTORY CAPITAL HOLDINGS INC SECURED TER	..	02/18/2021.	Redemption 100.0000.....	.....	.....2,357,543	.....2,357,543	.....2,357,642	.....2,357,629	.....	.....(86)	.....	.....(86)	.....	.....2,357,543	.....	.....0	.....0	.....24,108	07/01/2026.	3.C FE.....
92645D AG 4	VICTORY CAPITAL HOLDINGS INC SECURED TER	..	02/26/2021.	Taxable Exchange.....	.....	.....385,469	.....386,113	.....388,419	.....388,105	.....	.....(52)	.....	.....(52)	.....	.....388,053	.....	.....(2,584)	.....(2,584)	.....4,011	07/01/2026.	3.C FE.....
92645D AH 2	VICTORY CAPITAL HOLDINGS INC SECURED TER	..	03/25/2021.	Redemption 100.0000.....	.....	.....20,866	.....20,866	.....20,851	.....	.....	.....15	.....	.....15	.....	.....20,866	.....	.....0	.....0	.....	07/01/2026.	2.B Z.....
92929L AT 5	WMG ACQUISITION CORP SECURED TERM LOAN	..	01/20/2021.	Taxable Exchange.....	.....	.....1,279,109	.....1,274,549	.....1,164,103	.....1,184,060	.....	.....1,504	.....	.....1,504	.....	.....1,185,565	.....	.....93,544	.....93,544	.....1,609	11/01/2023.	3.C FE.....
92929L AW 8	WMG ACQUISITION CORP SECURED TERM LOAN	..	03/17/2021.	Redemption 100.0000.....260,000260,000260,0000260,00000	01/20/2028.	1.A.....

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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, NAIC Designation Modifier and SVO Administrative Symbol
92940J AB 4	W R GRACE & CO - CONN SECUREDTERMLOAN	..	03/31/2021.	Redemption 100.0000.....		2,275	2,275	2,254	2,256		19		19		2,275		0	0	11	04/03/2025.	3.B FE.....
92940J AD 0	W R GRACE & CO - CONN SECUREDTERMLOAN	..	03/31/2021.	Redemption 100.0000.....		3,901	3,901	3,863	3,866		34		34		3,901		0	0	20	04/03/2025.	2.C FE.....
92966# AA 3	WESTERN GENERATION PARTNERS S SENIOR SECU	..	02/18/2021.	Redemption 100.0000.....		344,299	344,299	343,869	344,006		293		293		344,299		0	0	2,086	11/14/2023.	3.C FE.....
93369P AF 1	WAND NEWCO 3 INC SECUREDTERMLOAN 3.109	..	03/31/2021.	Redemption 100.0000.....		3,366	3,366	3,201	2,106		148		148		3,366		0	0	22	02/05/2026.	4.C FE.....
94120X AB 1	WATERBRIDGE MIDSTREAM OPERATING SECURED T	..	03/31/2021.	Redemption 100.0000.....		625	625	609	612		13		13		625		0	0	11	06/22/2026.	4.C FE.....
94767K AN 1	WEBER-STEPHENPRODUCTSLLC SECURED TERM LO	..	03/31/2021.	Redemption 100.0000.....		450	450	452			(2)		(2)		450		0	0	1	10/30/2027.	4.B FE.....
948627 AW 4	WEIGHT WATCHERS INTL INC SECURED TERM LO	..	03/31/2021.	Redemption 100.0000.....		90,281	90,281	86,505	87,047		3,234		3,234		90,281		0	0	1,241	11/29/2024.	3.B FE.....
96350T AC 4	WHITE CAP BUYER LLC SECURED TERM LOAN	..	01/29/2021.	Redemption 100.0000.....		2,433	2,433	2,408	2,409		24		24		2,433		0	0	27	10/19/2027.	4.B FE.....
98310C AC 6	WYNDHAM HOTELS & RESORTS INC SENIOR SECU	..	03/31/2021.	Redemption 99.9641.....		14,648	14,653	14,180	13,397		398		398		14,648		0	0	62	05/30/2025.	3.A FE.....
98379E AH 9	XPO LOGISTICS INC SECURED TERM LOAN 2.	..	03/03/2021.	Redemption 100.0000.....		2,000,000	2,000,000	1,985,968	1,986,299		13,701		13,701		2,000,000		0	0	10,993	02/24/2025.	2.C FE.....
98975V AK 2	ZODIAC POOL SOLUTIONS LLC SECURED TERM L	..	03/31/2021.	Redemption 100.0000.....		9,542	9,542	9,542	9,542				0		9,542		0	0	51	07/02/2025.	3.C FE.....
000000 00 0	HARRIS CORPORATION TERM LOAN 6.250% 0	..	02/01/2021.	Redemption 100.0000.....		1,927,433	1,927,433	1,847,927	1,871,699		55,734		55,734		1,927,433		0	0	21,081	04/29/2024.	4.B FE.....
000000 00 0	LIGHTSTONE HOLDCO LLC SENIOR SECURED TER	..	03/30/2021.	Redemption 100.0000.....		66,026	66,026	65,506	65,681		344		344		66,026		0	0	804	01/30/2024.	4.A FE.....
000000 00 0	ULTIMATE SOFTWARE GRP INC. SECURED TERM	..	03/31/2021.	Redemption 100.0000.....		3,271	3,271	3,223	3,220		51		51		3,271		0	0	32	05/03/2026.	4.C FE.....
000000 00 0	OZARK HOLDINGS LLC SECUREDTERMLOAN 4.7	..	03/31/2021.	Redemption 100.0000.....		11,250	11,250	11,194	11,194		56		56		11,250		0	0	134	12/10/2027.	2.B Z.....
50168E AE 2	WS PACKAGING HOLDINGS INC TERM LOAN 4	..	03/05/2021.	BANC OF AMERICA SECURITIES LLC		1,972,970	1,975,000	1,975,000					0		1,975,000		(2,030)	(2,030)	(115)	07/01/2026.	4.B FE.....
C3301D AD 0	ATLANTIC POWER SECURED TERM LOAN 3.500	..	03/31/2021.	Redemption 100.0000.....		14,426	14,426	14,432	14,430		(4)		(4)		14,426		0	0	126	04/19/2025.	3.B FE.....
D6000E AB 8	MESSER INDUSTRIES USA INC SECURED TERM L	..	03/31/2021.	Redemption 99.9991.....		45,074	45,074	44,354	39,654		705		705		45,074		0	0	294	03/02/2026.	3.C FE.....
G9341J AL 4	VERITAS US INC SECURED TERM LOAN 6.500	..	03/26/2021.	Taxable Exchange.....		585,915	585,671	574,988	575,616		412		412		576,027		9,888	9,888	8,988	09/01/2025.	4.B FE.....
G9341J AN 0	VERITAS US INC SECUREDTERMLOAN 0.000%	..	03/31/2021.	Redemption 100.0000.....		1,464	1,464	1,465			(1)		(1)		1,464		0	0		09/01/2025.	4.B FE.....
N4776# AB 1	AXALTA COATING SYSTEMS US HOLD SENIOR SE	..	03/31/2021.	Redemption 100.0000.....		9,669	9,669	9,580	7,922		84		84		9,669		0	0	42	06/01/2024.	3.A FE.....

QE05.89

SCHEDULE D - PART 4

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

QE05.90

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
09776M AN 4	BOMBARDIER RECREATIONAL PRODUCT SECUREDTE	A	02/16/2021.	Redemption	100.0000	675,449	675,449	682,204	681,174		(5,725)		(5,725)		675,449		0	0	25,741	05/24/2027.	4.A FE
35100D AR 7	FOUR SEASONS HOLDINGS INC TERM LOAN 2.	A	03/31/2021.	Redemption	100.0000	649	649	653	652		(2)		(2)		649		0	0	3	11/30/2023.	3.C FE
68371Y AJ 2	OPEN TEXT CORP SECUREDTERMLOAN 1.944%	A	03/31/2021.	Redemption	100.0000	25,221	25,221	25,087	25,082		139		139		25,221		0	0	118	05/30/2025.	2.C FE
000000 00 0	AIR CANADA SECURED TERM LOAN 1.953% 10	A	03/31/2021.	Redemption	100.0000	6,439	6,439	6,463	6,456		(17)		(17)		6,439		0	0	30	10/06/2023.	3.A FE
000000 00 0	CANADA GOOSE INC SECUREDTERMLOAN 5.000	A	03/31/2021.	Redemption	100.0000	2,500	2,500	2,475	2,476		24		24		2,500		0	0	32	10/01/2027.	4.B FE
C2348C AD 9	CELESTICA INC. SECURED TERM LOAN 2.694	A	03/29/2021.	Redemption	100.0000	600,000	600,000	594,300	595,987		4,013		4,013		600,000		0	0	3,462	06/27/2025.	3.A FE
C4927U AB 8	KESTREL BIDCO INC SECURED TERM LOAN 4.	A	03/31/2021.	Redemption	100.0000	3,147	3,147	3,118	3,122		25		25		3,147		0	0	32	12/11/2026.	4.C FE
C6901L AH 0	BURGER KING NEWCO SECURED TERM LOAN 1.	A	03/31/2021.	Redemption	100.0000	8,890	8,890	8,366	8,419		471		471		8,890		0	0	42	11/19/2026.	3.A FE
C7052B AH 7	GFL ENVIRONMENTAL INC SECURED TERM LOAN	A	03/31/2021.	Redemption	100.0000	8,075	8,075	8,077	8,077		(2)		(2)		8,075		0	0	70	05/30/2025.	3.C FE
C8000C AB 9	PANTHER BF AGGREGATOR 2 LP SECURED TERM	..	03/05/2021.	Taxable Exchange		2,391,805	2,394,798	2,394,798	2,394,798				0		2,394,798		(2,994)	(2,994)	13,779	04/30/2026.	4.B FE
C8000C AG 8	PANTHER BF AGGREGATOR 2 LP SECURED TERM	..	03/31/2021.	Redemption	100.0000	5,987	5,987	5,980			7		7		5,987		0	0	14	04/30/2026.	4.A FE
46611V AU 9	JBS USA LUX SA SECURED TERM LOAN 2.109	D	03/31/2021.	Redemption	100.0000	8,198	8,198	7,866	7,894		304		304		8,198		0	0	44	05/01/2026.	3.A FE
67180F AJ 6	CHARGER OPCO BV SENIOR SECURED TERM LOAN	D	03/30/2021.	Redemption	100.0000	1,458,059	1,458,059	1,458,059	1,458,059				0		1,458,059		0	0	10,399	11/01/2025.	3.A FE
72814C AE 8	PLAYTIKA HOLDING CORP SECURED TERM LOAN	C	03/11/2021.	Redemption	100.0000	454,076	454,076	452,941	453,083		993		993		454,076		0	0	6,149	12/10/2024.	4.A FE
78466D BE 3	SS&C TECHNOLOGIES HOLDINGS EUR SECUREDTE	D	03/31/2021.	Redemption	100.0000	93,819	93,819	93,431	93,455		364		364		93,819		0	0	320	04/16/2025.	3.B FE
000000 00 0	GVC HOLDINGS PLC TERM LOAN 3.000% 03/	D	03/30/2021.	Redemption	100.0000	11,250	11,250	11,232	11,234		16		16		11,250		0	0	91	03/29/2024.	3.B FE
000000 00 0	BANIJAY GROUP SAS SECURED TERM LOAN 3.	D	03/31/2021.	Redemption	100.0000	500	500	495	495		5		5		500		0	0	5	03/04/2025.	4.A FE
L1957L AB 7	CONSOLIDATED ENERGY FINANCE SA SECURED T	D	03/15/2021.	MORGAN STANLEY & CO. INC....		142,815	145,359	140,271	141,394		171		171		141,565		1,250	1,250	682	05/07/2025.	4.A FE
L1957L AB 7	CONSOLIDATED ENERGY FINANCE SA SECURED T	D	03/31/2021.	Redemption	100.0000	1,395	1,395	1,346	1,357		38		38		1,395		0	0	10	05/07/2025.	4.A FE
L5582B AT 4	ION TRADING TECHNOLOGIES SARL SECURED TE	D	03/31/2021.	Redemption	100.0000	1,089	1,089	1,057	1,064		25		25		1,089		0	0	14	11/21/2024.	4.B FE
N1603L AD 9	BRIGHT BIDCO BV TERM LOAN 4.500% 06/30	D	03/31/2021.	Various									0				0	0	53	06/30/2024.	5.B FE

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 reig 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, NAIC Designation Modifier and SVO Admini- strative Symbol
N8232N AB 3	STARFRUIT FINCO BV SECUREDTERMLOAN 3.1	D	03/31/2021.	Redemption 100.0000.....		.....3,015	.....3,015	.....2,900	.....2,914		.....101		.....101		.....3,015		.....0	.....0	.....24	10/01/2025.	4.A FE.....
N8233B AC 6	STARS GROUP HOLDINGS BV SECUREDTERMLOAN	D	03/31/2021.	Redemption 100.0000.....		.....12,577	.....12,577	.....12,550	.....12,558		.....19		.....19		.....12,577		.....0	.....0	.....118	07/10/2025.	2.C FE.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....					.....113,825,249	.....114,420,273	.....112,061,356	.....108,877,702	.....0	.....745,597	.....0	.....745,597	.....0	.....113,163,357	.....0	.....661,892	.....661,892	.....601,312	XXX	XXX
8399997.	Total - Bonds - Part 4.....					2,853,728,670	2,758,840,993	2,788,239,327	2,429,867,520	721,104	5,873,042	0	6,594,146	3,098,695	2,785,313,880	(3,256,005)	64,424,426	61,168,421	32,397,207	XXX	XXX
8399999.	Total - Bonds.....					2,853,728,670	2,758,840,993	2,788,239,327	2,429,867,520	721,104	5,873,042	0	6,594,146	3,098,695	2,785,313,880	(3,256,005)	64,424,426	61,168,421	32,397,207	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
89832Q 84 4	BB&T CORP PFD STK.....		03/01/2021.	Call 25.0000.....	449,750,000	11,243,750		11,306,715	11,306,715				0		11,306,715		(62,965)	(62,965)	146,169	XXX	2.B FE.....
89832Q 85 1	BB&T CORP.....		03/01/2021.	Call 25.0000.....	100,634,000	2,515,850		2,536,732	2,536,732				0		2,536,732		(20,882)	(20,882)	32,706	XXX	2.B FE.....
902973 79 1	US BANCORP US BANCORP DEPOSITARY SHARES		01/15/2021.	Various.....	199,125,000	4,978,125		4,599,788	4,599,788				0		4,599,788		378,337	378,337	64,094	XXX	1.G FE.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					18,737,725	XXX	18,443,235	18,443,235	0	0	0	0	0	18,443,235	0	294,490	294,490	242,969	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....					18,737,725	XXX	18,443,235	18,443,235	0	0	0	0	0	18,443,235	0	294,490	294,490	242,969	XXX	XXX
8999999.	Total - Preferred Stocks.....					18,737,725	XXX	18,443,235	18,443,235	0	0	0	0	0	18,443,235	0	294,490	294,490	242,969	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00827B 10 6	AFFIRMHOLDINGSINC.....		03/05/2021.	DIRECT.....	506,000	42,917	XXX	46,451					0		46,451		(3,534)	(3,534)		XXX	XXX
03272L 10 8	ANAPLAN INC.....		02/16/2021.	DIRECT.....	8,962,000	729,200	XXX	706,971					0		706,971		22,229	22,229		XXX	XXX
084310 10 1	BERKELEYLIGHTSINC.....		03/17/2021.	DIRECT.....	4,244,000	229,711	XXX	226,594					0		226,594		3,118	3,118		XXX	XXX
18915M 10 7	CLOUDFLAREINC.....		03/05/2021.	DIRECT.....	1,128,000	72,780	XXX	87,172					0		87,172		(14,392)	(14,392)		XXX	XXX
25809K 10 5	DOORDASHINC.....		03/29/2021.	DIRECT.....	15,310,000	2,142,875	XXX	2,277,363					0		2,277,363		(134,488)	(134,488)		XXX	XXX
29975E 10 9	EVENTBRITEINC.....		03/24/2021.	DIRECT.....	5,108,000	110,460	XXX	131,837					0		131,837		(21,377)	(21,377)		XXX	XXX
315912 70 9	FIDELITY NASDAQ COMPOSITE INDE.....		02/08/2021.	WELLS FARGO SECURITIES.....	561,050	97,600	XXX	58,536	90,772	(32,237)		(32,237)		58,536		39,064	39,064		XXX	XXX	
413838 72 3	OAKMARK FUND OPEN_ENDFUND.....		01/01/2021.	Various.....	14,264,880	275,778	XXX	275,778	371,743	(95,965)		(95,965)		275,778		0	0		XXX	XXX	
55087P 10 4	LYFT INC.....		02/23/2021.	DIRECT.....	5,678,000	323,578	XXX	319,160					0		319,160		4,417	4,417		XXX	XXX
59045L 10 6	MERSANA THERAPEUTICS INC.....		02/26/2021.	DIRECT.....	678,000	12,324	XXX	17,303	18,042	(739)		(739)		17,303		(4,978)	(4,978)		XXX	XXX	
70614W 10 0	PELTON INTERACTIVE INC.....		01/25/2021.	DIRECT.....	9,441,000	1,565,232	XXX	1,429,701	1,432,389	(2,688)		(2,688)		1,429,701		135,531	135,531		XXX	XXX	
833445 10 9	SNOWFLAKEINC.....		01/07/2021.	DIRECT.....	734,000	201,156	XXX	196,727					0		196,727		4,430	4,430		XXX	XXX
833445 10 9	SNOWFLAKEINC.....		03/30/2021.	DIRECT.....	2,551,000	745,991	XXX	745,108					0		745,108		883	883		XXX	XXX
83570H 10 8	SONOS INC.....		01/14/2021.	DIRECT.....	4,484,000	118,053	XXX	99,500	104,881	(5,381)		(5,381)		99,500		18,553	18,553		XXX	XXX	
90138F 10 2	TWILIO INC.....		02/18/2021.	DIRECT.....	1,874,000	819,835	XXX	813,749					0		813,749		6,085	6,085		XXX	XXX
91332U 10 1	UNITYSOFTWAREINC.....		03/05/2021.	DIRECT.....	203,000	19,081	XXX	30,219					0		30,219		(11,138)	(11,138)		XXX	XXX
922908 68 6	VANGUARD 500 INDEX OPEN_END FUND		02/08/2021.	WELLS FARGO SECURITIES.....	1,616,430	164,100	XXX	121,442	150,684	(29,241)		(29,241)		121,442		42,658	42,658		XXX	XXX	
94419L 10 1	WAYFAIR INC.....		03/01/2021.	DIRECT.....	11,723,000	3,640,538	XXX	3,867,066					0		3,867,066		(226,528)	(226,528)		XXX	XXX
957663 67 7	WESTERN ASSET CORE BOND CL IS OPEN END F		02/08/2021.	WELLS FARGO SECURITIES.....	19,703,040	265,400	XXX	249,046	269,341	(20,294)		(20,294)		249,046		16,354	16,354	884	XXX	XXX	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS INC.....		02/05/2021.	DIRECT.....	58,000	22,603	XXX	22,265	19,565	2,700		2,700		22,265		338	338		XXX	XXX	
413838 78 0	OAKMARK FUND OPEN_ENDFUND.....		02/08/2021.	WELLS FARGO SECURITIES.....	1,906,360	181,600	XXX	137,759	171,706	(33,947)		(33,947)		137,759		43,841	43,841		XXX	XXX	

QE05.91

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, NAIC Designation Modifier and SVO Administrative Symbol
M6191J 10 0	JFROG LTD.....		03/04/2021.	DIRECT.....	6,908.000	453,664	XXX	471,264	434,030	37,234			37,234		471,264		(17,600)	(17,600)		XXX	XXX
12233L 10 7	BURNING ROCK BIOTECH LTD.....	D	01/08/2021.	DIRECT.....	3,414.000	84,955	XXX	81,149	78,863	2,285			2,285		81,149		3,806	3,806		XXX	XXX
23344D 10 8	DADA NEXUS LTD.....	D	01/25/2021.	DIRECT.....	29,842.000	1,284,685	XXX	1,205,318	1,089,233	116,085			116,085		1,205,318		79,367	79,367		XXX	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....				13,604.116	13,604,116	XXX	13,617,478	4,231,249	(62,188)	0	0	(62,188)	0	13,617,478	0	(13,361)	(13,361)	884	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....				13,604.116	13,604,116	XXX	13,617,478	4,231,249	(62,188)	0	0	(62,188)	0	13,617,478	0	(13,361)	(13,361)	884	XXX	XXX
9799999.	Total - Common Stocks.....				13,604.116	13,604,116	XXX	13,617,478	4,231,249	(62,188)	0	0	(62,188)	0	13,617,478	0	(13,361)	(13,361)	884	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....				32,341.841	32,341,841	XXX	32,060,713	22,674,484	(62,188)	0	0	(62,188)	0	32,060,713	0	281,129	281,129	243,853	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				2,886,070.511	2,886,070,511	XXX	2,820,300,040	2,452,542,004	658,916	5,873,042	0	6,531,958	3,098,695	2,817,374,593	(3,256,005)	64,705,555	61,449,550	32,641,060	XXX	XXX

QE05.92

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
MAR19TSLAUSC@380 SEP24SPXC@4808 BHF1N6GS7 Premium at Maturity 2024-10-02	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	06/27/2019....	09/30/2024....	205,903	.989,979,508	4808.....	55,000	8,054,638	-	45,283,593		45,283,593	11,750,968	-	89,013	-	-	-	0001.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PSX41	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	07/30/2019....	07/30/2021....	-	1,000,000,000	0.02132.....	43,600,000	-	-	27,777,966		27,777,966	(118,723,980)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PT078	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	07/30/2019....	07/30/2021....	-	500,000,000	0.02129.....	21,850,000	-	-	13,770,195		13,770,195	(59,224,477)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PVFX0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	07/31/2019....	07/30/2021....	-	800,000,000	0.01456.....	11,380,000	-	-	2,332,118		2,332,118	(35,407,651)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PXA9	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	08/01/2019....	08/02/2021....	-	750,000,000	0.02044.....	32,000,000	-	-	16,305,280		16,305,280	(82,449,035)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PZEX2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX57XV54....	08/02/2019....	08/02/2021....	-	635,000,000	0.01398.....	11,938,000	-	-	1,573,054		1,573,054	(24,687,222)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1Q1A77	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	08/05/2019....	08/05/2021....	-	250,000,000	0.02045.....	17,400,000	-	-	5,506,165		5,506,165	(27,426,675)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 17Mx20SWAPTIONSYNTH BHF1WRX03	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30...	01/09/2020....	06/21/2021....	-	250,000,000	0.0145.....	4,600,000	-	-	354,622		354,622	(10,731,619)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 18Mx20SWAPTIONSYNTH BHF1XECV6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	01/16/2020....	07/30/2021....	-	135,000,000	0.0145.....	2,786,400	-	-	384,725		384,725	(5,893,575)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 17Mx20SWAPTIONSYNTH BHF1Z29T9	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	02/14/2020....	07/30/2021....	-	500,000,000	0.0145.....	16,625,000	-	-	1,424,906		1,424,906	(21,828,055)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF20U5S9	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/19/2020....	02/16/2026....	59	99,474	1686.....	2,726	-	-	14,106		14,106	(7)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF20U5U4	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/19/2020....	02/20/2026....	40	132,480	3312.....	6,889	-	-	21,500		21,500	1,581	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF20U609	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/19/2020....	02/25/2026....	162	495,072	3056.....	34,358	-	-	88,565		88,565	5,867	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF20U617	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/19/2020....	02/18/2026....	22	37,048	1684.....	1,867	-	-	8,937		8,937	2,263	-	-	-	-	-	0005.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF20U641	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/19/2020....	02/24/2026....	111	343,989	3099.....	31,578	-	-	83,262		83,262	9,712	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 FEB26RTYC@1688 BHF20VR46	Fixed Annuities.....	Exh 5.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/26/2020....	02/16/2026....	17	28,696	1688.....	1,156	-	-	12,288		12,288	3,615	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 FEB26SPXC@3358 BHF20VR53	Fixed Annuities.....	Exh 5.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/26/2020....	02/11/2026....	2	6,716	3358.....	444	-	-	2,003		2,003	362	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 FEB26SPXC@3116 BHF20VRB0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/26/2020....	02/26/2026....	2	6,232	3116.....	604	-	-	2,310		2,310	385	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10.0|G| BHF21RYP0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/03/2026....	7	10,402	1486.....	626	-	-	1,545		1,545	19	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0| BHF21RQ37	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/09/2026....	36	49,536	1376.....	4,468	-	-	19,318		19,318	4,311	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF21RQ60	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/02/2026....	240	364,320	1518.....	30,785	-	-	127,831		127,831	29,635	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF21RQE3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/23/2020....	03/06/2026....	650	1,889,550	2907.....	227,502	-	-	531,816		531,816	49,520	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GF0| BHF21RQG8	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/16/2020....	03/06/2026....	690	1,978,230	2867.....	275,567	-	-	641,466		641,466	56,063	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8|D10|GF0| BHF21RQM5	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	03/06/2026....	424	1,252,920	2955.....	108,879	-	-	222,724		222,724	12,971	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8.25|D10|GF| BHF21RQR4	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	03/03/2026....	166	498,498	3003.....	43,270	-	-	92,123		92,123	6,403	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAR26RTYC@1518 BHF21RSK7	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	05/06/2020....	03/02/2026....	12	18,216	1518.....	2,374	-	-	10,094		10,094	2,681	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAR26RTYC@1474 BHF21RSL5	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	05/06/2020....	03/04/2026....	9	13,266	1474.....	1,917	-	-	7,857		7,857	2,033	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAR26SPXC@2920 BHF21RSM3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	05/06/2020....	03/09/2026....	107	312,440	2920.....	53,735	-	-	137,670		137,670	21,492	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7|D10|GF0| BHF21RW55	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/19/2026....	23	23,000	1000.....	2,155	-	-	2,946		2,946	(244)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0| BHF21RWH9	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/20/2026....	194	210,296	1084.....	20,252	-	-	29,448		29,448	(2,198)	-	-	-	-	-	0005.....

QE06.1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5D|10|GF0 BHF21RZA1	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	03/17/2026....	.....91	.....219,401	2411.....	.....21,984	- .....	- .....	.....34,164		.....34,164	.....(843)	-	-	-	-		0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8D|10|GF0 BHF21RZC7	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	03/20/2026....	.....787	.....1,861,255	2365.....	.....205,296	- .....	- .....	.....310,376		.....310,376	.....(7,913)	-	-	-	-		0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8.25D|10|GF BHF21RZD5	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	03/21/2026....	.....362	.....880,746	2433.....	.....98,996	- .....	- .....	.....151,241		.....151,241	.....(3,522)	-	-	-	-		0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45D|10|GF0 BHF21RZE3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/19/2026....	.....42	.....43,092	1026.....	.....5,990	- .....	- .....	.....23,238		.....23,238	.....4,697	-	-	-	-		0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55D|10|GF0 BHF21RZF0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/25/2026....	.....110	.....121,220	1102.....	.....19,213	- .....	- .....	.....70,924		.....70,924	.....11,933	-	-	-	-		0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50D|10|GF0 BHF21RZG8	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/16/2020....	03/17/2026....	.....89	.....213,778	2402.....	.....31,938	- .....	- .....	.....74,817		.....74,817	.....7,316	-	-	-	-		0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60D|10|GF0 BHF21RZH6	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/23/2020....	03/20/2026....	.....854	.....2,035,936	2384.....	.....427,343	- .....	- .....	.....909,479		.....909,479	.....73,309	-	-	-	-		0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65D|10|GF0 BHF21RZJ2	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/16/2020....	03/20/2026....	.....631	.....1,504,935	2385.....	.....344,931	- .....	- .....	.....744,110		.....744,110	.....58,845	-	-	-	-		0005.....
MAR19TSLAUSC@380 MAR26RTYC@1049 BHF21RZL7	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27....	05/06/2020....	03/18/2026....	.....26	.....27,274	1049.....	.....10,469	- .....	- .....	.....31,164		.....31,164	.....6,148	-	-	-	-		0005.....
MAR19TSLAUSC@380 MAR26RTYC@1055 BHF21RZM5	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27....	05/06/2020....	03/20/2026....	.....163	.....171,965	1055.....	.....65,136	- .....	- .....	.....194,646		.....194,646	.....38,586	-	-	-	-		0005.....
MAR19TSLAUSC@380 MAR26SPXC@2400 BHF21RZN3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	WELLS FARGO BANK NA KB1H1DSPRFMYMCFUXT09....	05/06/2020....	03/23/2026....	.....5	.....12,000	2400.....	.....3,787	- .....	- .....	.....8,302		.....8,302	.....1,082	-	-	-	-		0005.....
MAR19TSLAUSC@380 MAR26SPXC@2375 BHF21RZP8	Fixed Annuities.....	Exh 5.....	Equity/| ndex	WELLS FARGO BANK NA KB1H1DSPRFMYMCFUXT09....	05/06/2020....	03/20/2026....	.....204	.....484,500	2375.....	.....157,374	- .....	- .....	.....342,516		.....342,516	.....44,222	-	-	-	-		0005.....
MAR19TSLAUSC@380 MAR26SPXC@2508 BHF21RZQ6	Fixed Annuities.....	Exh 5.....	Equity/| ndex	WELLS FARGO BANK NA KB1H1DSPRFMYMCFUXT09....	05/06/2020....	03/25/2026....	.....138	.....346,104	2508.....	.....96,825	- .....	- .....	.....218,125		.....218,125	.....29,573	-	-	-	-		0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8D|10|GF0 BHF21TQW9	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	02/27/2026....	.....303	.....915,969	3023.....	.....75,659	- .....	- .....	.....165,055		.....165,055	.....11,761	-	-	-	-		0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45D|10|GF0 BHF21TQZ2	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	02/24/2026....	.....10	.....16,280	1628.....	.....707	- .....	- .....	.....3,249		.....3,249	.....867	-	-	-	-		0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50D|10|GF0 BHF21TR08	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/16/2020....	02/24/2026....	.....10	.....32,260	3226.....	.....1,987	- .....	- .....	.....5,372		.....5,372	.....688	-	-	-	-		0005.....
MAR19TSLAUSC@380 CLIQUET A P PS 1Y U60D 10 GF0 BHF21TR32	Fixed Annuities.....	Exh 5.....	Equity/ ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/16/2020....	02/27/2026....3371,016,392	3016.....106,924	-	-259,879	259,87925,420	-	-	-	-		0005.....

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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 FEB26RTYC@1553 BHF21TR40	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/20/2020...	02/26/2026.....	9	13,977	1553.....	1,123	-	-	7,343		7,343	1,992	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 FEB26SPXC@3116 BHF21TR65	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	04/20/2020...	02/26/2026.....	10	31,160	3116.....	4,171	-	-	11,550		11,550	1,923	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 FEB26SPXC@2979 BHF21TR73	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	04/20/2020...	02/27/2026.....	32	95,328	2979.....	15,106	-	-	39,850		39,850	6,351	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U50]D10]GF0 BHF226YA7	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/21/2020...	02/20/2026.....	94	308,790	3285.....	16,428	-	-	48,676		48,676	6,213	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]C[PS]1Y[U7.5]D10]GF0 BHF22PRZ8	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.....	05/06/2020...	03/30/2026.....	147	168,168	1144.....	17,809	-	-	24,908		24,908	(311)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]C[PS]1Y[U7.5]D10]GF0 BHF22PS12	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020...	03/27/2026.....	51	133,008	2608.....	14,112	-	-	20,699		20,699	(397)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]C[PS]1Y[U8]D10]GF0 BHF22PS46	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020...	03/27/2026.....	222	573,426	2583.....	64,510	-	-	95,732		95,732	(1,741)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U45]D10]GF0 BHF22PS53	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.....	05/11/2020...	03/27/2026.....	52	59,592	1146.....	8,248	-	-	25,494		25,494	4,965	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U55]D10]GF0 BHF22PSB0	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.....	05/11/2020...	03/27/2026.....	106	119,674	1129.....	23,432	-	-	68,169		68,169	12,654	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U50]D10]GF0 BHF22PSE4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/12/2020...	03/31/2026.....	43	111,800	2600.....	14,724	-	-	32,852		32,852	3,572	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U60]D10]GF0 BHF22PSM6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/12/2020...	03/27/2026.....	358	904,666	2527.....	173,334	-	-	362,945		362,945	36,594	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U65]D10]GF0 BHF22PSN4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/12/2020...	03/30/2026.....	190	499,130	2627.....	97,480	-	-	203,549		203,549	20,290	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAR26SPXC@2539 BHF22PW74	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	05/06/2020...	03/25/2026.....	25	63,475	2539.....	17,091	-	-	38,947		38,947	5,341	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAR26SPXC@2537 BHF22PW90	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	05/06/2020...	03/27/2026.....	127	322,199	2537.....	87,202	-	-	198,068		198,068	27,151	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]C[PS]1Y[U7]D10]GF0 BHF22PWE9	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.....	05/06/2020...	04/17/2026.....	74	88,208	1192.....	8,371	-	-	11,572		11,572	(424)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]C[PS]1Y[U7.5]D10]GF0 BHF22PYT4	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.....	05/06/2020...	04/17/2026.....	167	199,231	1193.....	20,421	-	-	28,575		28,575	(877)	-	-	-	-	-	0005.....

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5D|10|GF0 BHF22PYW7	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020....	04/17/2026....	236	659,384	2794.....	63,499	-	-	102,060		102,060	120	-	-	-	-	-	0005.....	
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF22PZ06	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020....	04/16/2026....	1,441	3,969,955	2755.....	419,624	-	-	657,611		657,611	(1,529)	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8.25D|10|GF BHF22PZ22	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020....	04/10/2026....	230	624,450	2715.....	69,626	-	-	104,739		104,739	(2,409)	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45D|10|GF0 BHF22PZ55	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/11/2020....	04/16/2026....	178	213,956	1202.....	26,038	-	-	83,018		83,018	16,665	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55D|10|GF0 BHF22PZ89	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/11/2020....	04/22/2026....	517	634,876	1228.....	99,993	-	-	308,092		308,092	60,814	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50D|10|GF0 BHF22PZC0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	05/12/2020....	04/17/2026....	736	2,074,784	2819.....	216,192	-	-	501,525		501,525	59,459	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60D|10|GF0 BHF22PZE6	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	05/12/2020....	04/17/2026....	4,700	13,145,900	2797.....	1,904,841	-	-	4,185,260		4,185,260	472,612	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65D|10|GF0 BHF22PZF3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	05/12/2020....	04/16/2026....	2,711	7,460,672	2752.....	1,286,220	-	-	2,750,266		2,750,266	298,479	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 APR26RTYC@1217 BHF22PZU0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	05/07/2020....	04/21/2026....	26	31,642	1217.....	7,556	-	-	27,819		27,819	6,171	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 APR26RTYC@1228 BHF22PZW6	Fixed Annuities.....	Exh 5.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	05/07/2020....	04/17/2026....	108	132,624	1228.....	30,774	-	-	114,606		114,606	25,584	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 APR26SPXC@2811 BHF22PZY2	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	05/07/2020....	04/21/2026....	80	224,880	2811.....	44,213	-	-	109,417		109,417	16,505	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 APR26SPXC@2795 BHF22PZZ9	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	05/07/2020....	04/17/2026....	1,037	2,898,415	2795.....	580,160	-	-	1,429,040		1,429,040	214,216	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 APR26SPXC@2694 BHF22Q028	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	05/07/2020....	04/10/2026....	454	1,223,076	2694.....	275,442	-	-	657,445		657,445	95,360	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF240NW2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	06/01/2020....	07/30/2021....	-	500,000,000	0.0046.....	10,400,000	-	-	42,293		42,293	(1,345,904)	-	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF240NY8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	06/01/2020....	07/30/2021....	-	300,000,000	0.0046.....	6,300,000	-	-	25,376		25,376	(807,543)	-	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF241G73	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	06/02/2020....	07/30/2021....	-	350,000,000	0.00432.....	7,385,000	-	-	26,833		26,833	(865,387)	-	-	-	-	-	-	0011.....

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF241JY1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	06/02/2020....	07/30/2021....	-	500,000,000	0.0043.....	10,261,711	-	-	37,990	-	37,990	(1,226,702)	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF243P53	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D21K86....	06/03/2020....	07/30/2021....	-	500,000,000	0.0042.....	8,500,000	-	-	36,644	-	36,644	(1,189,088)	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF243PA2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	06/03/2020....	07/30/2021....	-	500,000,000	0.0042.....	9,058,368	-	-	36,644	-	36,644	(1,189,088)	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF243PB0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	06/03/2020....	08/02/2021....	-	500,000,000	0.0044.....	8,916,000	-	-	43,295	-	43,295	(1,290,808)	-	-	-	-	-	0011.....
CITNA_VCSA CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF244NZ7	Fixed Annuities.....	Exh 5.....	Equity/ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/11/2020....	05/22/2026....	77	103,873	1349.....	8,092	-	-	11,865	-	11,865	52	-	-	-	-	-	0005.....
CITNA_VCSA CLIQUET|A|C|PS|1Y|U7|D10|GF0| BHF244P69	Fixed Annuities.....	Exh 5.....	Equity/ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/11/2020....	05/14/2026....	28	37,016	1322.....	3,380	-	-	4,937	-	4,937	15	-	-	-	-	-	0005.....
CITNA_VCSA CLIQUET|A|C|PS|1Y|U7.5|D10|GF0| BHF244P85	Fixed Annuities.....	Exh 5.....	Equity/ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/11/2020....	05/08/2026....	241	311,372	1292.....	31,542	-	-	45,240	-	45,240	(34)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF244PB8	Fixed Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	05/22/2026....	21	62,748	2988.....	5,723	-	-	8,427	-	8,427	228	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF244PD4	Fixed Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	05/19/2026....	397	1,175,517	2961.....	119,433	-	-	172,347	-	172,347	3,368	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0| BHF244PH5	Fixed Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	05/15/2026....	460	1,344,580	2923.....	144,811	-	-	205,301	-	205,301	2,908	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8|D10|GF0| BHF244PJ1	Fixed Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	05/12/2026....	2,079	6,037,416	2904.....	713,019	-	-	989,479	-	989,479	13,765	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8.25|D10|GF BHF244PN2	Fixed Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	05/12/2026....	509	1,486,789	2921.....	181,834	-	-	250,876	-	250,876	4,179	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U35|D10|GF0| BHF244PS1	Fixed Annuities.....	Exh 5.....	Equity/ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2020....	05/22/2026....	29	39,904	1376.....	3,252	-	-	8,019	-	8,019	1,816	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0| BHF244PT9	Fixed Annuities.....	Exh 5.....	Equity/ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2020....	05/15/2026....	406	537,138	1323.....	73,212	-	-	170,608	-	170,608	36,171	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET A P PS 1Y U55 D10 GF0 BHF244PU6	Fixed Annuities.....	Exh 5.....	Equity/ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2020....	05/14/2026....	3,490	4,533,510	1299.....	882,221	-	-	1,963,125	-	1,963,125	394,902	-	-	-	-	-	0005.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF244PV4	Fixed Annuities.....	Exh 5.....	Equity/I ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2020....	05/12/2026....	1,489	1,898,475	1275.....	439,687	-	-	954,895		954,895	186,463	-	-	-	-	-	0005.....
CITNA_VCSA CLIQUET|A|P|PS|1Y|U40|D10|GF0| BHF244PW2	Fixed Annuities.....	Exh 5.....	Equity/I ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/21/2026....	172	510,668	2969.....	43,305	-	-	77,375		77,375	9,674	-	-	-	-	-	0005.....
CITNA_VCSA CLIQUET|A|P|PS|1Y|U50|D10|GF0| BHF244PX0	Fixed Annuities.....	Exh 5.....	Equity/I ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/15/2026....	2,175	6,364,050	2926.....	799,961	-	-	1,389,377		1,389,377	152,542	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0| BHF244PY8	Fixed Annuities.....	Exh 5.....	Equity/I ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/22/2026....	136	401,880	2955.....	56,946	-	-	99,194		99,194	11,383	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GF0| BHF244Q01	Fixed Annuities.....	Exh 5.....	Equity/I ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/08/2026....	4,478	12,936,942	2889.....	2,498,124	-	-	4,225,952		4,225,952	437,315	-	-	-	-	-	0005.....
CITNA_VCSA CLIQUET|A|C|PS|1Y|U7.5|D10|GF0| BHF244Q50	Fixed Annuities.....	Exh 5.....	Equity/I ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/11/2020....	04/30/2026....	24	31,464	1311.....	3,150	-	-	4,543		4,543	(48)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0| BHF244Q68	Fixed Annuities.....	Exh 5.....	Equity/I ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2020....	04/30/2026....	44	57,684	1311.....	10,925	-	-	24,575		24,575	5,050	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0| BHF244Q76	Fixed Annuities.....	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	04/30/2026....	17	49,504	2912.....	5,361	-	-	7,527		7,527	3	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8|D10|GF0| BHF244Q84	Fixed Annuities.....	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	04/30/2026....	146	425,152	2912.....	50,168	-	-	69,571		69,571	428	-	-	-	-	-	0005.....
CITNA_VCSA CLIQUET|A|P|PS|1Y|U50|D10|GF0| BHF244QA9	Fixed Annuities.....	Exh 5.....	Equity/I ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	04/21/2026....	35	99,050	2830.....	15,551	-	-	23,488		23,488	2,594	-	-	-	-	-	0005.....
CITNA_VCSA CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF244QB7	Fixed Annuities.....	Exh 5.....	Equity/I ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	04/24/2026....	983	2,815,312	2864.....	493,524	-	-	840,439		840,439	90,514	-	-	-	-	-	0005.....
CITNA_VCSA CLIQUET|A|P|PS|1Y|U65|D10|GF0| BHF244QE1	Fixed Annuities.....	Exh 5.....	Equity/I ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	04/28/2026....	349	999,187	2863.....	197,539	-	-	333,869		333,869	35,680	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 APR26RTYC@1282 BHF245P66	Fixed Annuities.....	Exh 5.....	Equity/I ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	06/09/2020....	04/27/2026....	11	14,102	1282.....	4,685	-	-	11,219		11,219	2,586	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 APR26SPXC@2848 BHF245P82	Fixed Annuities.....	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/08/2020....	04/24/2026....	78	222,144	2848.....	56,226	-	-	104,751		104,751	16,021	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAY26RTYC@1299 BHF245PM1	Fixed Annuities.....	Exh 5.....	Equity/I ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	06/09/2020....	05/13/2026....	48	62,352	1299.....	19,959	-	-	48,374		48,374	11,263	-	-	-	-	-	0005.....

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 MAY26RTYC@1302 BHF245PQ2	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	06/09/2020....	05/11/2026....	237	308,574	1302.....	98,550	-	-	238,273		238,273	55,573	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAY26RTYC@1347 BHF245PS8	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	06/09/2020....	05/20/2026....	47	63,309	1347.....	19,066	-	-	45,677		45,677	10,947	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAY26SPXC@2939 BHF245PT6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/08/2020....	05/20/2026....	46	135,194	2939.....	31,192	-	-	59,164		59,164	9,384	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAY26SPXC@2904 BHF245PV1	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/08/2020....	05/12/2026....	90	261,360	2904.....	62,555	-	-	117,735		117,735	18,419	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAY26SPXC@2970 BHF245PW9	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/08/2020....	05/22/2026....	187	555,390	2970.....	128,498	-	-	236,744		236,744	37,989	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAY26SPXC@2902 BHF245PY5	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/08/2020....	05/13/2026....	1,189	3,450,478	2902.....	827,366	-	-	1,557,202		1,557,202	243,464	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAY26SPXC@2881 BHF245Q24	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/08/2020....	05/08/2026....	482	1,388,642	2881.....	340,253	-	-	637,658		637,658	98,875	-	-	-	-	-	0005.....
WELBK_CSA CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF24EB54	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/13/2026....	12,977	37,750,093	2909.....	6,357,116	-	-	10,852,710		10,852,710	1,138,468	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF25T7Z9	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFP8MPRO8K5P83	07/13/2020....	05/26/2026....	40	55,720	1393.....	4,023	-	-	6,345		6,345	51	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7|D10|GF0 BHF25T8Q8	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFP8MPRO8K5P83	07/13/2020....	05/26/2026....	11	15,323	1393.....	1,296	-	-	2,035		2,035	19	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF25T8R6	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFP8MPRO8K5P83	07/13/2020....	05/28/2026....	29	40,629	1401.....	3,738	-	-	5,881		5,881	80	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF25T8W5	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2020....	05/26/2026....	31	92,752	2992.....	7,949	-	-	12,361		12,361	224	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF25T9N4	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2020....	05/27/2026....	91	274,729	3019.....	25,550	-	-	39,907		39,907	649	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF25T9V6	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2020....	05/26/2026....	202	606,202	3001.....	59,287	-	-	91,842		91,842	1,476	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET A C PS 1Y U8 D10 GF0 BHF25TA10	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2020....	05/20/2026....	117	347,373	2969.....	37,169	-	-	56,963		56,963	1,378	-	-	-	-	-	0005.....

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SCHEDULE DB - PART A - SECTION 1

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MAR19TSLAUSC@380 CLIQUET A P PS 1Y U45 D10 GF0 BHF25TA93	Fixed Annuities.....	Exh 5.....	Equity/ ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020....	05/27/2026....235329,000	1400.....32,143	-	-92,32792,32720,328	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF25TB35	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020....	05/26/2026....	.....241	.....335,954	1394.....	.....45,522	- .....	- .....	.....125,628	.....	.....125,628	.....26,558	- .....	- .....	- .....	- .....	- .....	.....	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF25TD3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020....	05/26/2026....	.....28	.....83,776	2992.....	.....6,409	- .....	- .....	.....12,322	.....	.....12,322	.....1,431	- .....	- .....	- .....	- .....	- .....	.....	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF25TBS0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020....	05/27/2026....	.....974	.....2,927,844	3006.....	.....325,283	- .....	- .....	.....597,210	.....	.....597,210	.....66,415	- .....	- .....	- .....	- .....	- .....	.....	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF25TCD2	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020....	05/26/2026....	.....88	.....263,296	2992.....	.....34,781	- .....	- .....	.....62,424	.....	.....62,424	.....6,736	- .....	- .....	- .....	- .....	- .....	.....	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0 BHF25TCH3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020....	05/22/2026....	.....1,275	.....3,798,225	2979.....	.....586,066	- .....	- .....	.....1,038,497	.....	.....1,038,497	.....117,453	- .....	- .....	- .....	- .....	- .....	.....	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GF0 BHF25TCL4	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020....	05/01/2026....	.....371	.....1,050,301	2831.....	.....211,951	- .....	- .....	.....360,378	.....	.....360,378	.....37,276	- .....	- .....	- .....	- .....	- .....	.....	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.75|D10|GF BHF25TDR0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BNP PARIBAS..... R0MUWSFP8MPRO8K5P83	07/13/2020....	06/19/2026....	.....53	.....75,472	1424.....	.....4,657	- .....	- .....	.....7,530	.....	.....7,530	.....(64)	- .....	- .....	- .....	- .....	- .....	.....	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF25TE65	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BNP PARIBAS..... R0MUWSFP8MPRO8K5P83	07/13/2020....	06/12/2026....	.....200	.....289,600	1448.....	.....19,635	- .....	- .....	.....32,529	.....	.....32,529	.....(41)	- .....	- .....	- .....	- .....	- .....	.....	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.5|D10|GF0 BHF25TE81	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BNP PARIBAS..... R0MUWSFP8MPRO8K5P83	07/13/2020....	06/29/2026....	.....53	.....75,313	1421.....	.....5,543	- .....	- .....	.....9,068	.....	.....9,068	.....26	- .....	- .....	- .....	- .....	- .....	.....	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF25TE99	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BNP PARIBAS..... R0MUWSFP8MPRO8K5P83	07/13/2020....	06/02/2026....	.....37	.....52,466	1418.....	.....4,748	- .....	- .....	.....7,566	.....	.....7,566	.....86	- .....	- .....	- .....	- .....	- .....	.....	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF25TEG3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2020....	06/15/2026....	.....125	.....385,875	3087.....	.....31,873	- .....	- .....	.....50,715	.....	.....50,715	.....613	- .....	- .....	- .....	- .....	- .....	.....	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF25TER9	Fixed Annuities.....	Exh 5.....	Equity/| ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2020....	06/12/2026....	.....967	.....3,004,469	3107.....	.....269,501	- .....	- .....	.....430,891	.....	.....430,891	.....5,840	- .....	- .....	- .....	- .....	- .....	.....	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF25TEW8	Fixed Annuities.....	Exh 5.....	Equity/| ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2020....	06/12/2026....	.....115	.....354,315	3081.....	.....33,554	- .....	- .....	.....52,993	.....	.....52,993	.....657	- .....	- .....	- .....	- .....	- .....	.....	0005.....
MAR19TSLAUSC@380 CLIQUET A C PS 1Y U8 D10 GF0 BHF25TF23	Fixed Annuities.....	Exh 5.....	Equity/ ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2020....	06/08/2026....275853,875	3105.....86,583	-	-137,051137,0512,913	-	-	-	-	-	0005.....

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SCHEDULE DB - PART A - SECTION 1

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MAR19TSLAUSC@380 CLIQUET A P PS 1Y U35 D10 GF0 BHF25TFJ6	Fixed Annuities.....	Exh 5.....	Equity/ ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020....	06/19/2026....	49	70,560	1440.....	4,191	-	-	12,785		12,785	2,891	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF25TRF8	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020....	06/12/2026....	760	1,104,280	1453.....	96,735	-	-	284,870		284,870	64,292	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF25TG06	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020....	06/26/2026....	316	442,084	1399.....	51,503	-	-	144,333		144,333	30,911	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF25TG22	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020....	06/12/2026....	184	266,432	1448.....	32,585	-	-	91,793		91,793	19,887	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0 BHF25TG48	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020....	06/05/2026....	166	250,162	1507.....	31,370	-	-	88,683		88,683	19,338	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF25TGG1	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020....	06/12/2026....	566	1,771,014	3129.....	117,950	-	-	231,025		231,025	27,186	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF25TGU0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020....	06/12/2026....	5,190	16,161,660	3114.....	1,617,782	-	-	3,011,266		3,011,266	339,916	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF25TH13	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020....	06/19/2026....	1,150	3,543,150	3081.....	431,910	-	-	786,835		786,835	77,007	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0 BHF25TH88	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020....	06/10/2026....	2,358	7,314,516	3102.....	1,008,672	-	-	1,795,405		1,795,405	195,400	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GF0 BHF25THA3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020....	06/12/2026....	1,001	3,138,135	3135.....	479,193	-	-	838,433		838,433	89,805	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAY26RTYC@1401 BHF25WPK5	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/16/2020....	05/28/2026....	11	15,411	1401.....	3,658	-	-	10,257		10,257	2,542	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAY26SPXC@3025 BHF25WPL3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020....	05/27/2026....	14	42,350	3025.....	9,216	-	-	17,232		17,232	2,820	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAY26SPXC@2967 BHF25WPN9	Fixed Annuities.....	Exh 5.....	Equity/| ndex	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020....	05/22/2026....	130	385,710	2967.....	89,115	-	-	164,838		164,838	26,421	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 MAY26SPXC@3011 BHF25WQ57	Fixed Annuities.....	Exh 5.....	Equity/| ndex	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020....	05/26/2026....	138	415,518	3011.....	91,736	-	-	171,091		171,091	27,874	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUN26RTYC@1472 BHF25WRN7	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/16/2020....	06/05/2026....	18	26,496	1472.....	5,384	-	-	15,867		15,867	4,098	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUN26RTYC@1462 BHF25WSV8	Fixed Annuities.....	Exh 5.....	Equity/ ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/16/2020....	06/16/2026....	159	232,458	1462.....	48,384	-	-	141,438		141,438	36,312	-	-	-	-	-	0005.....

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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MAR19TSLAUSC@380 JUN26RTYC@1404 BHF25WT13	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWWP2IHZNBB6K528...	07/16/2020...	06/22/2026.....	125	175,500	1404.....	41,563	-	-	116,507		116,507	28,918	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUN26SPXC@3085 BHF25WT39	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020...	06/12/2026.....	60	185,100	3085.....	38,102	-	-	71,697		71,697	11,969	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUN26SPXC@3076 BHF25WTG0	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020...	06/03/2026.....	14	43,064	3076.....	8,890	-	-	16,787		16,787	2,792	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUN26SPXC@3092 BHF25WTM7	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020...	06/12/2026.....	994	3,073,448	3092.....	624,987	-	-	1,183,320		1,183,320	197,963	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUN26SPXC@3069 BHF25WTQ8	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020...	06/12/2026.....	141	432,729	3069.....	90,168	-	-	169,939		169,939	28,233	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUN26SPXC@3115 BHF25WTR6	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020...	06/18/2026.....	89	277,235	3115.....	55,038	-	-	104,743		104,743	17,657	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF27ZKW5	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	08/25/2020...	07/15/2026.....	43	62,737	1459.....	3,733	-	-	6,029		6,029	126	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.75|D10|GF BHF27ZXK3	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	08/25/2020...	07/13/2026.....	20	28,580	1429.....	1,886	-	-	2,862		2,862	(25)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5|D10|GF0 BHF27ZKZ8	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	08/25/2020...	07/23/2026.....	11	16,390	1490.....	836	-	-	1,311		1,311	(15)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF27ZL04	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	08/25/2020...	06/30/2026.....	13	18,733	1441.....	1,377	-	-	2,132		2,132	11	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF27ZL12	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	08/25/2020...	07/17/2026.....	193	283,131	1467.....	20,244	-	-	31,862		31,862	(77)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U30|D10|GF0 BHF27ZMT0	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/21/2020...	07/16/2026.....	61	88,511	1451.....	3,983	-	-	12,409		12,409	2,922	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF27ZMU7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/21/2020...	06/23/2026.....	14	20,048	1432.....	1,301	-	-	3,683		3,683	863	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF27ZMW3	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/21/2020...	07/15/2026.....	72	103,824	1442.....	6,624	-	-	19,093		19,093	4,596	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF27ZMX1	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/21/2020...	07/13/2026.....	93	133,548	1436.....	11,338	-	-	29,882		29,882	6,686	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF27ZN02	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/21/2020...	07/13/2026.....	455	656,565	1443.....	69,268	-	-	172,412		172,412	37,717	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET A P PS 1Y U55 D10 GF0 BHF27ZN28	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/21/2020...	06/05/2026.....	67	101,974	1522.....	13,542	-	-	31,386		31,386	7,018	-	-	-	-	-	0005.....

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SCHEDULE DB - PART A - SECTION 1

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MAR19TSLAUSC@380 CLIQUET A C PS 1Y U5.5D 10 GF0 BHF27ZN44	Fixed Annuities.....	Exh 5.....	Equity/ ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	07/24/2026....	44	142,516	3239.....	8,964	-	-	13,864		13,864	143	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75D|10|GF BHF27ZN85	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	06/19/2026....	42	129,024	3072.....	11,909	-	-	17,217		17,217	315	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75D|10|GF BHF27ZNM4	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	07/14/2026....	142	456,388	3214.....	40,117	-	-	59,315		59,315	986	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6D|10|GF0 BHF27ZNN2	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	07/22/2026....	420	1,352,400	3220.....	98,725	-	-	149,612		149,612	1,959	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.25D|10|GF BHF27ZNQ5	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	06/30/2026....	202	623,574	3087.....	63,605	-	-	90,144		90,144	2,006	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.25D|10|GF BHF27ZNS1	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	07/15/2026....	561	1,795,200	3200.....	176,468	-	-	254,598		254,598	3,569	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8.25D|10|GF BHF27ZNT9	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	06/29/2026....	52	158,756	3053.....	19,670	-	-	26,413		26,413	674	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U35D|10|GF0 BHF27ZNU6	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	07/17/2026....	204	654,024	3206.....	39,111	-	-	66,445		66,445	9,174	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40D|10|GF0 BHF27ZNV4	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	06/26/2026....	83	255,806	3082.....	21,795	-	-	35,076		35,076	4,113	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40D|10|GF0 BHF27ZNW2	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	07/13/2026....	182	583,128	3204.....	44,084	-	-	71,491		71,491	8,072	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45D|10|GF0 BHF27ZNX0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	07/17/2026....	1,196	3,837,964	3209.....	354,628	-	-	576,374		576,374	75,126	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50D|10|GF0 BHF27ZNY8	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	06/26/2026....	325	1,001,650	3082.....	124,605	-	-	192,882		192,882	21,682	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50D|10|GF0 BHF27ZNZ5	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	07/13/2026....	3,461	11,040,590	3190.....	1,242,066	-	-	1,936,235		1,936,235	212,674	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55D|10|GF0 BHF27ZP00	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	06/26/2026....	358	1,114,454	3113.....	157,361	-	-	240,243		240,243	26,653	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET A P PS 1Y U55D 10 GF0 BHF27ZP18	Fixed Annuities.....	Exh 5.....	Equity/ ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	07/16/2026....	693	2,223,837	3209.....	288,876	-	-	450,034		450,034	55,243	-	-	-	-	-	0005.....

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SCHEDULE DB - PART A - SECTION 1
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MAR19TSLAUSC@380 CLIQUET A PIPS 1Y U65 D10 GF0 BHF27ZP34	Fixed Annuities.....	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	08/20/2020.....	06/22/2026.....	104	321,360	3090.....	60,512	-	-	89,568		89,568	9,788	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUN26RTYC@1441 BHF281S19	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/20/2020.....	06/30/2026.....	15	21,615	1441.....	5,500	-	-	13,586		13,586	3,445	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUL26RTYC@1453 BHF281S27	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/20/2020.....	07/16/2026.....	118	171,454	1453.....	42,695	-	-	105,997		105,997	27,065	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUL26RTYC@1485 BHF281S43	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/20/2020.....	07/27/2026.....	115	170,775	1485.....	39,819	-	-	100,765		100,765	26,209	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUL26SPXC@3216 BHF281S50	Fixed Annuities.....	Exh 5.....	Equity/I ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	08/21/2020.....	07/14/2026.....	28	90,048	3216.....	18,607	-	-	31,328		31,328	5,470	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUL26SPXC@3222 BHF281S68	Fixed Annuities.....	Exh 5.....	Equity/I ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	08/21/2020.....	07/17/2026.....	374	1,205,028	3222.....	247,778	-	-	417,315		417,315	73,040	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUN26SPXC@3055 BHF281S76	Fixed Annuities.....	Exh 5.....	Equity/I ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	08/21/2020.....	06/29/2026.....	207	632,385	3055.....	153,981	-	-	251,998		251,998	41,769	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUL26SPXC@3239 BHF281S92	Fixed Annuities.....	Exh 5.....	Equity/I ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	08/21/2020.....	07/27/2026.....	59	191,101	3239.....	38,710	-	-	65,343		65,343	11,517	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 7Mx20SWAPTIONSYNTH BHF28TS00	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQX5T7XV54.....	09/02/2020.....	04/12/2021.....	-	200,000,000	0.00795.....	5,185,000	-	-	-		-	(553,987)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 7Mx20SWAPTIONSYNTH BHF28VHT4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS.... R0MUW5FP8M8K5P83	09/03/2020.....	04/15/2021.....	-	300,000,000	0.00755.....	8,890,000	-	-	-		-	(729,050)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 SEP21SPXC@3907 BHF29CUZ6	Variable Annuities.....	Exh 5.....	Equity/I ndex	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	09/11/2020.....	09/17/2021.....	15,035	58,741,745	3907.....	970,209	-	-	3,332,015		3,332,015	971,692	-	-	-	-	-	0001.....
MAR19TSLAUSC@380 SEP21SPXC@3737 BHF29CV02	Variable Annuities.....	Exh 5.....	Equity/I ndex	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	09/11/2020.....	09/17/2021.....	188,672	705,067,264	3737.....	19,970,931	-	-	64,926,716		64,926,716	17,134,299	-	-	-	-	-	0001.....
MAR19TSLAUSC@380 SEP21RTYC@1708 BHF29CV10	Variable Annuities.....	Exh 5.....	Equity/I ndex	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	09/11/2020.....	09/17/2021.....	148,370	253,415,960	1708.....	9,166,299	-	-	79,783,358		79,783,358	28,905,884	-	-	-	-	-	0001.....
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U35|D10|GF0| BHF29CVD4	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/16/2020.....	06/02/2026.....	10	14,180	1418.....	990	-	-	2,657		2,657	614	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U40|D10|GF0| BHF29CVF9	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/16/2020.....	07/24/2026.....	100	147,100	1471.....	12,327	-	-	31,086		31,086	6,967	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U30|D10|GF0| BHF29CVG7	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/16/2020.....	08/14/2026.....	48	74,784	1558.....	2,872	-	-	8,735		8,735	2,031	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET A PIPS 1Y U40 D10 GF0 BHF29CVH5	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/16/2020.....	08/13/2026.....	136	214,880	1580.....	14,870	-	-	38,271		38,271	8,845	-	-	-	-	-	0005.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0| BHF29CVJ1	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/16/2020...	08/21/2026.....	350	550,200	1572.....	49,133	-	-	118,227		118,227	26,434	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.25|D10|GF| BHF29CVM4	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/16/2020...	07/24/2026.....	30	44,040	1468.....	2,590	-	-	3,795		3,795	(76)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.75|D10|GF| BHF29CVR3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/16/2020...	07/31/2026.....	63	93,240	1480.....	6,601	-	-	9,212		9,212	(206)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5|D10|GF0| BHF29CVT9	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/16/2020...	08/07/2026.....	25	38,725	1549.....	2,099	-	-	3,059		3,059	(40)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.5|D10|GF0| BHF29CVW2	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/16/2020...	08/14/2026.....	159	249,153	1567.....	15,323	-	-	22,502		22,502	(547)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.75|D10|GF| BHF29CW27	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/16/2020...	08/31/2026.....	160	249,920	1562.....	16,270	-	-	24,151		24,151	(819)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF29CW76	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	06/23/2026.....	71	219,319	3089.....	38,271	-	-	54,665		54,665	6,053	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GF0| BHF29CWT8	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	06/18/2026.....	161	501,515	3115.....	97,896	-	-	122,855		122,855	14,277	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0| BHF29CW3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	07/24/2026.....	95	305,520	3216.....	28,230	-	-	44,618		44,618	4,754	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0| BHF29CX26	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	07/29/2026.....	463	1,512,158	3266.....	164,976	-	-	248,248		248,248	25,288	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GF0| BHF29CX83	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	07/09/2026.....	232	731,264	3152.....	139,671	-	-	193,389		193,389	19,923	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U35|D10|GF0| BHF29CXF7	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	08/14/2026.....	247	832,637	3371.....	39,550	-	-	70,800		70,800	6,817	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GF0| BHF29CXG5	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	08/03/2026.....	38	125,210	3295.....	8,489	-	-	14,122		14,122	1,389	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0| BHF29CXH3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	08/14/2026.....	1,345	4,539,375	3375.....	369,505	-	-	574,821		574,821	52,984	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET A P PS 1Y U50 D10 GF0 BHF29CXK6	Fixed Annuities.....	Exh 5.....	Equity/ ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	08/13/2026.....	794	2,674,192	3368.....	270,361	-	-	401,880		401,880	37,985	-	-	-	-	-	0005.....

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U5.5|D10|GF0 BHF29CXS9	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020....	08/03/2026....	152	500,840	3295.....	64,108	-	-	92,339	92,339	8,874	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF29CXU4	Fixed Annuities.....	Exh 5.....	Equity/I ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020....	07/28/2026....	12	38,616	3218.....	2,336	-	-	3,740	3,740	(20)	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF29CY6	Fixed Annuities.....	Exh 5.....	Equity/I ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020....	07/31/2026....	62	202,802	3271.....	16,508	-	-	25,955	25,955	64	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF29CY90	Fixed Annuities.....	Exh 5.....	Equity/I ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020....	08/14/2026....	142	477,688	3364.....	26,989	-	-	44,423	44,423	(708)	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF29CYC3	Fixed Annuities.....	Exh 5.....	Equity/I ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020....	08/12/2026....	808	2,718,920	3365.....	176,186	-	-	287,451	287,451	(3,693)	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF29CYG4	Fixed Annuities.....	Exh 5.....	Equity/I ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020....	08/18/2026....	146	499,758	3423.....	33,434	-	-	55,278	55,278	(616)	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF29CYJ8	Fixed Annuities.....	Exh 5.....	Equity/I ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020....	08/03/2026....	20	65,900	3295.....	5,298	-	-	8,380	8,380	7	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF29CYN9	Fixed Annuities.....	Exh 5.....	Equity/I ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020....	08/04/2026....	159	525,177	3303.....	46,793	-	-	72,813	72,813	(44)	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 AUG26RTYC@1581 BHF29CZB4	Fixed Annuities.....	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	09/14/2020....	08/11/2026....	39	61,659	1581.....	11,127	-	-	31,605	31,605	8,698	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 AUG26SPXC@3391 BHF29CZC2	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/14/2020....	08/14/2026....	456	1,546,296	3391.....	280,350	-	-	465,710	465,710	86,725	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 10Mx20SWAPTIONSYNTH BHF2ABEF8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/29/2020....	07/30/2021....	-	500,000,000	0.00754.....	12,775,000	-	-	117,956	117,956	(3,294,416)	-	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 10Mx20SWAPTIONSYNTH BHF2AHH39	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCKZKQX5T7XV54....	10/05/2020....	08/02/2021....	-	500,000,000	0.00773.....	10,000,000	-	-	136,878	136,878	(3,534,631)	-	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF2AMTN1	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/13/2020....	07/22/2026....	309	998,379	3231.....	120,205	-	-	168,993	168,993	17,860	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.75|D10|GF BHF2AMTP6	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BNP PARIBAS.... R0MUWSPU8MPRO8K5P83	10/14/2020....	08/28/2026....	31	48,918	1578.....	3,405	-	-	4,712	4,712	(145)	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET A C PS 1Y U5.5 D10 GF0 BHF2AMTQ4	Fixed Annuities.....	Exh 5.....	Equity/I ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGFU57RNE97..	10/13/2020....	08/27/2026....	23	80,155	3485.....	4,192	-	-	7,297	7,297	(115)	-	-	-	-	-	-	0005.....

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SCHEDULE DB - PART A - SECTION 1
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MAR19TSLAUSC@380 CLIQUET A C PS 1Y U6 D10 GF0 BHF2AMTR2	Fixed Annuities.....	Exh 5.....	Equity/I ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/13/2020....	08/28/2026....	105	367,605	3501.....	22,020	-	-	37,869		37,869	(443)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF2AMTS0	Fixed Annuities.....	Exh 5.....	Equity/I ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/13/2020....	08/28/2026....	14	49,112	3508.....	3,541	-	-	5,937		5,937	(39)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF2AMTT8	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/14/2020....	08/31/2026....	33	51,546	1562.....	4,420	-	-	9,455		9,455	2,123	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF2AMTU5	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/13/2020....	08/28/2026....	50	174,400	3488.....	8,179	-	-	13,484		13,484	1,308	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2AMTV3	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/13/2020....	08/28/2026....	219	766,062	3498.....	61,055	-	-	87,904		87,904	8,051	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF2AMTX9	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/13/2020....	08/12/2026....	278	940,196	3382.....	100,883	-	-	139,518		139,518	13,005	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF2AMTY7	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/13/2020....	08/11/2026....	150	500,100	3334.....	66,713	-	-	89,294		89,294	8,268	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5|D10|GF0 BHF2AMTZ4	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	10/14/2020....	09/11/2026....	58	87,580	1510.....	5,334	-	-	6,939		6,939	(320)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2AMU09	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	10/14/2020....	09/18/2026....	257	387,813	1509.....	26,953	-	-	35,716		35,716	(1,508)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2AMU17	Fixed Annuities.....	Exh 5.....	Equity/I ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/13/2020....	09/16/2026....	152	506,920	3335.....	28,590	-	-	47,467		47,467	(1,399)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF2AMU25	Fixed Annuities.....	Exh 5.....	Equity/I ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/13/2020....	09/14/2026....	408	1,359,048	3331.....	88,882	-	-	144,205		144,205	(4,421)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF2AMU33	Fixed Annuities.....	Exh 5.....	Equity/I ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/13/2020....	09/29/2026....	150	501,600	3344.....	34,811	-	-	56,488		56,488	(1,231)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U30|D10|GF0 BHF2AMU41	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/14/2020....	09/16/2026....	26	39,650	1525.....	1,985	-	-	5,150		5,150	1,319	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF2AMU58	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/14/2020....	09/11/2026....	139	209,612	1508.....	19,678	-	-	41,959		41,959	9,173	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2AMU66	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/14/2020....	09/14/2026....	141	216,717	1537.....	24,333	-	-	49,359		49,359	10,735	-	-	-	-	-	0005.....

QE06.15

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year's Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U35|D10|GFO BHF2AMU74	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/13/2020...	09/11/2026.....	237	799,164	3372.....	41,876	-	-	68,345		68,345	5,966	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U45|D10|GFO BHF2AMU82	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/13/2020...	09/11/2026.....	1,047	3,527,343	3369.....	313,934	-	-	453,235		453,235	39,300	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U50|D10|GFO BHF2AMU90	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/13/2020...	09/16/2026.....	1,203	4,049,298	3366.....	437,729	-	-	615,602		615,602	53,055	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 SEP26RTYC@1475 BHF2APA61	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	10/12/2020...	09/18/2026.....	76	112,100	1475.....	31,827	-	-	67,444		67,444	17,433	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 SEP26SPXC@3344 BHF2APA87	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUF57RNE97.	10/12/2020...	09/18/2026.....	156	521,664	3344.....	113,334	-	-	164,735		164,735	30,288	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 8Mx20SWAPTIONSYNTH BHF2AUNC3	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30...	10/13/2020...	06/21/2021.....	-	400,000,000	0.0075.....	5,920,000	-	-	23,578		23,578	(2,092,727)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 8Mx20SWAPTIONSYNTH BHF2AUNW9	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	10/13/2020...	06/11/2021.....	-	600,000,000	0.0075.....	8,770,000	-	-	19,251		19,251	(2,882,040)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 6Mx20SWAPTIONSYNTH BHF2AW8R3	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUF57RNE97.	10/14/2020...	04/22/2021.....	-	500,000,000	0.0075.....	6,227,000	-	-	2		2	(1,332,167)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 8Mx20SWAPTIONSYNTH BHF2AY1L9	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	10/15/2020...	06/11/2021.....	-	250,000,000	0.0075.....	3,862,500	-	-	8,021		8,021	(1,200,850)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 8Mx20SWAPTIONSYNTH BHF2AY1M7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7F32TWEFA76..	10/15/2020...	06/11/2021.....	-	250,000,000	0.0075.....	3,915,000	-	-	8,021		8,021	(1,200,850)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 6Mx20SWAPTIONSYNTH BHF2B0BW7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	10/16/2020...	04/12/2021.....	-	300,000,000	0.0075.....	3,230,000	-	-	-		-	(678,362)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 8Mx20SWAPTIONSYNTH BHF2BA932	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	10/22/2020...	06/11/2021.....	-	150,000,000	0.0075.....	1,370,000	-	-	4,813		4,813	(720,510)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 10Mx20SWAPTIONSYNTH BHF2BB8Q0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	10/23/2020...	08/02/2021.....	-	350,000,000	0.0075.....	3,956,000	-	-	87,776		87,776	(2,308,678)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 OCT21MXEAC@1855 BHF2BL615	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/29/2020...	10/15/2021.....	13,700	25,413,500	1855.....	1,351,231	-	-	4,952,291		4,952,291	511,228	-	-	-	-	-	0001.....

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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 OCT21RTYC@1508 BHF2BL672	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/29/2020....	10/15/2021....	77,600	117,020,800	1508.....	14,633,032	-	-	56,237,160		56,237,160	16,691,210	-	-	-	-	-	0001.....
MAR19TSLAUSC@380 8Mx20SWAPTIONSYNTH BHF2BYZC1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	11/05/2020....	07/30/2021....	-	200,000,000	0.0075.....	2,880,000	-	-	46,384		46,384	(1,300,231)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 9Mx20SWAPTIONSYNTH BHF2BYZF4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	11/05/2020....	08/02/2021....	-	300,000,000	0.0075.....	3,845,000	-	-	75,236		75,236	(1,978,867)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U50]D10[GF0] BHF2C9PF9	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	11/17/2020....	08/17/2026....	185	625,670	3382.....	73,078	-	-	92,990		92,990	8,607	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U40]D10[GF0] BHF2C9PJ1	Fixed Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/18/2020....	09/29/2026....	93	140,151	1507.....	16,258	-	-	28,092		28,092	6,000	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U45]D10[GF0] BHF2C9PK8	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	11/17/2020....	09/25/2026....	282	935,394	3317.....	98,029	-	-	125,847		125,847	10,671	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]C[PS]1Y[U5]D10[GF0] BHF2C9PX0	Fixed Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/18/2020....	10/20/2026....	15	24,270	1618.....	1,456	-	-	1,894		1,894	(69)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]C[PS]1Y[U5.5]D10[GF0] BHF2C9Q27	Fixed Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/18/2020....	10/23/2026....	111	178,710	1610.....	12,277	-	-	16,202		16,202	(612)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]C[PS]1Y[U5.75]D10[GF0] BHF2C9Q35	Fixed Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/18/2020....	10/26/2026....	311	499,155	1605.....	36,488	-	-	48,459		48,459	(1,818)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U40]D10[GF0] BHF2C9QF8	Fixed Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/18/2020....	10/16/2026....	103	163,873	1591.....	16,387	-	-	28,828		28,828	6,265	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U35]D10[GF0] BHF2C9QH4	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	11/17/2020....	10/05/2026....	35	119,385	3411.....	7,474	-	-	9,886		9,886	832	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U45]D10[GF0] BHF2C9QK7	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	11/17/2020....	10/16/2026....	1,802	6,150,226	3413.....	592,267	-	-	766,621		766,621	63,033	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U50]D10[GF0] BHF2C9QL5	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	11/17/2020....	10/22/2026....	767	2,648,451	3453.....	294,243	-	-	377,016		377,016	30,679	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 SEP26SPXC@3277 BHF2CFGQ1	Fixed Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/17/2020....	09/25/2026....	21	68,817	3277.....	16,812	-	-	23,034		23,034	4,140	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 OCT26RTYC@1583 BHF2CFGR9	Fixed Annuities.....	Exh 5.....	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	11/17/2020....	10/16/2026....	42	66,486	1583.....	19,041	-	-	34,216		34,216	9,416	-	-	-	-	-	0005.....

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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 OCT26SPXC@3396 BHF2CFG7	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/17/2020....	10/09/2026....	179	607,884	3396.....	134,792	-	-	184,421		184,421	34,576	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 8Mx20SWAPTIONSYNTH BHF2CUJ1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/24/2020....	07/30/2021....	-	150,000,000	0.0075.....	1,620,000	-	-	34,788		34,788	(975,173)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 13Mx20SWAPTIONSYNTH BHF2D4W12	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/30/2020....	12/23/2021....	-	200,000,000	0.0075.....	3,280,000	-	-	265,363		265,363	(2,058,615)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 13Mx20SWAPTIONSYNTH BHF2D4W20	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSPU8MPRO8K5P83	11/30/2020....	12/23/2021....	-	150,000,000	0.0075.....	2,440,500	-	-	199,022		199,022	(1,543,961)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2D4W22	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/11/2020....	10/30/2026....	52	79,976	1538.....	5,302	-	-	7,360		7,360	(384)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF2DHVM8	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	12/11/2020....	10/30/2026....	65	99,970	1538.....	13,856	-	-	19,099		19,099	4,004	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2DHVS5	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	12/10/2020....	10/16/2026....	165	544,995	3303.....	59,677	-	-	74,629		74,629	6,174	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF2DHVV8	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	12/10/2020....	10/22/2026....	577	1,957,761	3393.....	235,519	-	-	292,825		292,825	24,004	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2DHVY2	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/11/2020....	11/06/2026....	125	204,625	1637.....	13,076	-	-	18,565		18,565	(653)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.75|D10|GF0 BHF2DHW21	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/11/2020....	11/09/2026....	147	250,635	1705.....	16,642	-	-	24,003		24,003	(547)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF2DHWN5	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	12/11/2020....	11/13/2026....	116	202,072	1742.....	19,945	-	-	28,235		28,235	6,313	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF2DHW0	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	12/10/2020....	11/10/2026....	43	148,866	3462.....	9,230	-	-	11,971		11,971	1,048	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2DHWQ8	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	12/10/2020....	11/13/2026....	1,666	5,864,320	3520.....	530,721	-	-	673,349		673,349	56,228	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF2DHW6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	12/10/2020....	11/10/2026....	464	1,621,680	3495.....	179,196	-	-	223,570		223,570	17,387	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 NOV26RTYC@1756 BHF2DHYA1	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	12/10/2020....	11/13/2026....	23	40,388	1756.....	10,666	-	-	16,198		16,198	4,906	-	-	-	-	-	0005.....

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SCHEDULE DB - PART A - SECTION 1

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MAR19TSLAUSC@380 NOV26SPXC@3526 BHF2DHYB9	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNFB653...	12/10/2020....	11/06/2026....	257	906,182	3526.....	181,668	-	-	247,503		247,503	48,379	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 DEC21MXEAC@2198 BHF2DYDA7	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/18/2020....	12/17/2021....	138,574	304,585,652	2198.....	14,711,390	-	-	16,066,445		16,066,445	777,007	-	-	-	-	-	0001.....
MAR19TSLAUSC@380 DEC21SPXC@3887 BHF2DYDK5	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	12/29/2020....	12/17/2021....	62,125	241,477,932	3887.....	12,146,582	-	-	17,491,725		17,491,725	4,774,260	-	-	-	-	-	0001.....
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF2E0DS5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	12/17/2020....	12/17/2021....	-	500,000,000	0.00748.....	5,150,000	-	-	637,367		637,367	(5,046,001)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 13Mx20SWAPTIONSYNTH BHF2E7JP6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	12/22/2020....	01/19/2022....	-	400,000,000	0.0075.....	4,569,000	-	-	614,588		614,588	(4,346,730)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 13Mx20SWAPTIONSYNTH BHF2E9AA4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	12/23/2020....	01/19/2022....	-	600,000,000	0.0075.....	6,260,000	-	-	921,882		921,882	(6,520,095)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 DEC21SPXC@3887 BHF2EEFS9	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWWZ7FF32TWEFA76..	12/29/2020....	12/17/2021....	62,125	241,477,932	3887.....	12,050,447	-	-	17,491,727		17,491,727	4,774,262	-	-	-	-	-	0001.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U45]D10[G]FO BHF2EZD88	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/13/2021....	11/21/2026....	221	788,970	3570.....	-	78,345	-	87,075		87,075	8,730	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]C[PS]1Y[U5.5]D10[G]FO BHF2EZD96	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/10/2026....	76	145,692	1917.....	-	10,359	-	12,601		12,601	2,243	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U30]D10[G]FO BHF2EZDK1	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	01/14/2021....	12/17/2026....	27	52,731	1953.....	-	3,340	-	3,464		3,464	124	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U40]D10[G]FO BHF2EZDM7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	01/14/2021....	12/16/2026....	178	345,320	1940.....	-	35,797	-	38,419		38,419	2,622	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U35]D10[G]FO BHF2EZDT2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/13/2021....	12/14/2026....	44	161,568	3672.....	-	9,581	-	11,203		11,203	1,622	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U45]D10[G]FO BHF2EZDU9	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/13/2021....	12/17/2026....	939	3,470,544	3696.....	-	311,655	-	369,390		369,390	57,735	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U50]D10[G]FO BHF2EZDV7	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/13/2021....	12/09/2026....	569	2,099,041	3689.....	-	226,067	-	252,242		252,242	26,175	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 NOV26SPXC@3636 BHF2EZDW5	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	01/19/2021....	11/27/2026....	25	90,900	3636.....	-	19,475	-	22,710		22,710	3,235	-	-	-	-	-	0005.....

QE06.19

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 DEC26SPXC@3716 BHF2EZDX3	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	01/19/2021....	12/24/2026....	145	538,820	3716.....	-	108,315	-	126,588		126,588	18,273	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF2GVBB0	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/12/2021....	12/29/2026....	53	198,273	3741.....	-	14,672	-	20,203		20,203	5,530	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2GVBD6	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	02/12/2021....	12/15/2026....	52	191,516	3683.....	-	21,067	-	20,545		20,545	(522)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2GVBF1	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/12/2021....	01/15/2027....	28	106,120	3790.....	-	6,654	-	9,234		9,234	2,580	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF2GVBG9	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/12/2021....	01/08/2027....	203	767,340	3780.....	-	55,862	-	76,370		76,370	20,508	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF2GVBM6	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/12/2021....	01/22/2027....	285	1,091,550	3830.....	-	77,609	-	104,824		104,824	27,215	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U30|D10|GF0 BHF2GVBR5	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFP8MPRO8K5P83	02/16/2021....	01/15/2027....	25	52,975	2119.....	-	3,414	-	2,897		2,897	(517)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF2GVBT1	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFP8MPRO8K5P83	02/16/2021....	01/22/2027....	37	79,994	2162.....	-	8,023	-	6,716		6,716	(1,307)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2GVBU8	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFP8MPRO8K5P83	02/16/2021....	01/19/2027....	116	249,516	2151.....	-	31,277	-	25,714		25,714	(5,563)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF2GVBX2	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	02/12/2021....	01/14/2027....	99	375,012	3788.....	-	25,426	-	25,874		25,874	449	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2GVBY0	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	02/12/2021....	01/08/2027....	163	617,444	3788.....	-	58,040	-	63,464		63,464	5,424	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2GVCA1	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	02/12/2021....	01/22/2027....	637	2,439,073	3829.....	-	213,419	-	244,564		244,564	31,145	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF2GVCB9	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	02/12/2021....	01/08/2027....	470	1,777,540	3782.....	-	192,685	-	215,602		215,602	22,916	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JAN27SPXC@3821 BHF2GVM85	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/12/2021....	01/15/2027....	149	569,329	3821.....	-	121,371	-	123,005		123,005	1,634	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 DEC26SPXC@3715 BHF2GVMD4	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/12/2021....	12/24/2026....	16	59,440	3715.....	-	13,680	-	13,977		13,977	297	-	-	-	-	-	0005.....

QE06.20

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF2HGF93	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFUXT09.	02/22/2021....	02/22/2022....	-	900,000,000	0.01442.....	-	16,744,500	-	8,436,626		8,436,626	(8,307,874)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF2HJ7Q8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D21K86....	02/23/2021....	02/23/2022....	-	1,000,000,000	0.0147.....	-	19,100,000	-	10,001,397		10,001,397	(9,098,603)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 CLIQUET[A]C[PS]1Y[U5.5]D10]GF0 BHF2JH327	Fixed Annuities.....	Exh 5.....	Equity/ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/16/2021....	02/10/2027....	34	77,656	2284.....	-	5,436	-	5,143		5,143	(293)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U40]D10]GF0 BHF2JH350	Fixed Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/16/2021....	02/12/2027....	106	241,150	2275.....	-	21,028	-	17,666		17,666	(3,362)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]C[PS]1Y[U5.5]D10]GF0 BHF2JH368	Fixed Annuities.....	Exh 5.....	Equity/ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUFU57RNE97.	03/15/2021....	02/08/2027....	37	144,374	3902.....	-	9,197	-	11,665		11,665	2,469	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]C[PS]1Y[U6]D10]GF0 BHF2JH376	Fixed Annuities.....	Exh 5.....	Equity/ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUFU57RNE97.	03/15/2021....	02/09/2027....	125	487,250	3898.....	-	35,764	-	44,621		44,621	8,857	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]C[PS]1Y[U6.25]D10]GF0 BHF2JH384	Fixed Annuities.....	Exh 5.....	Equity/ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUFU57RNE97.	03/15/2021....	02/05/2027....	49	190,463	3887.....	-	15,542	-	18,596		18,596	3,054	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U45]D10]GF0 BHF2JH392	Fixed Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/15/2021....	02/05/2027....	380	1,471,360	3872.....	-	132,128	-	142,861		142,861	10,733	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U45]D10]GF0 BHF2JH3B7	Fixed Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/15/2021....	02/19/2027....	185	722,055	3903.....	-	64,768	-	68,745		68,745	3,977	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U50]D10]GF0 BHF2JH3D3	Fixed Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/15/2021....	02/02/2027....	352	1,341,472	3811.....	-	150,513	-	160,170		160,170	9,657	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U50]D10]GF0 BHF2JH3F8	Fixed Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/15/2021....	02/18/2027....	255	999,345	3919.....	-	104,232	-	111,001		111,001	6,769	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U45]D10]GF0 BHF2JH3L5	Fixed Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/15/2021....	01/22/2027....	29	110,055	3795.....	-	12,249	-	11,313		11,313	(936)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 FEB27RTYC@2271 BHF2JH5V1	Fixed Annuities.....	Exh 5.....	Equity/ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUFU57RNE97.	03/10/2021....	02/12/2027....	29	65,859	2271.....	-	14,703	-	12,573		12,573	(2,130)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 FEB27SPXC@3890 BHF2JH5W9	Fixed Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/10/2021....	02/12/2027....	164	637,960	3890.....	-	123,865	-	131,007		131,007	7,142	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JAN27SPXC@3800 BHF2JH5X7	Fixed Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/10/2021....	01/25/2027....	11	41,800	3800.....	-	8,713	-	9,220		9,220	508	-	-	-	-	-	0005.....

QE06.21

SCHEDULE DB - PART A - SECTION 1

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MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF2JVAG7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	03/15/2021....	03/15/2022....	-	200,000,000	0.0105.....	-	1,265,000	-	820,872		820,872	(444,128)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF2JVAJ1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	03/15/2021....	03/15/2022....	-	300,000,000	0.0145.....	-	4,460,000	-	3,031,557		3,031,557	(1,428,443)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF2JVAK8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	03/15/2021....	03/15/2022....	-	650,000,000	0.0145.....	-	9,100,000	-	6,568,373		6,568,373	(2,531,627)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF2JWN89	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUQJSJ21A208...	03/16/2021....	03/16/2022....	-	250,000,000	0.0145.....	-	1,645,000	-	2,533,083		2,533,083	888,083	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF2JWTL4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	03/16/2021....	03/16/2022....	-	500,000,000	0.01041.....	-	3,310,000	-	2,017,109		2,017,109	(1,292,891)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF2JWW63	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	03/16/2021....	03/16/2022....	-	500,000,000	0.0105.....	-	3,175,000	-	2,059,630		2,059,630	(1,115,370)	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 FEB23 SPX C @ 1508.46 BMEOLWK75	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/05/2013....	02/06/2023....	26,219	39,550,312	1508.46.....	8,562,643	-	-	62,723,201		62,723,201	5,688,071	-	-	-	-	-	0001.....
MAR19TSLAUSC@380 30Y RTR 2.191250 08-AUG-2022 BME29FFG8	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	08/08/2017....	08/08/2022....	-	445,000,000	0.02191.....	35,555,500	-	-	28,988,601		28,988,601	(62,038,244)	-	-	-	-	-	0003.....
MAR19TSLAUSC@380 30Y RTR 2.122500 10-AUG-2021 BME29M665	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	08/10/2017....	08/10/2021....	-	200,000,000	0.02123.....	14,400,000	-	-	6,945,961		6,945,961	(30,601,022)	-	-	-	-	-	0003.....
MAR19TSLAUSC@380 30Y RTR 2.140000 16-AUG-2021 BME29PAA4 Premium at Maturity 2021-08-18	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	08/15/2017....	08/16/2021....	-	150,000,000	0.0214.....	11,481,466	-	-	5,566,878		5,566,878	(23,197,581)	-	(5,550)	-	-	-	0003.....
MAR19TSLAUSC@380 30Y RTR 2.050000 23-AUG-2022 BME2A19S8 Premium at Maturity 2022-08-25	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	08/23/2017....	08/23/2022....	-	155,000,000	0.0205.....	19,412,009	-	-	13,613,953		13,613,953	(19,092,598)	-	2,260	-	-	-	0003.....
MAR19TSLAUSC@380 30Y RTR 2.050000 23-AUG-2021 BME2A19U3 Premium at Maturity 2021-08-23	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	08/23/2017....	08/23/2021....	-	250,000,000	0.02036.....	14,005,133	-	-	1,773,345		1,773,345	(34,796,317)	-	(6,756)	-	-	-	0003.....
MAR19TSLAUSC@380 FEB23 SPX C @ 1508.46 BR3K3VKR3	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/05/2013....	02/06/2023....	48,692	73,449,932	1508.46.....	15,901,911	-	-	116,484,923		116,484,923	10,563,472	-	-	-	-	-	0001.....
MAR19TSLAUSC@380 FEB23 SPX C @ 1520.27 BR3K3VKW2	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/12/2013....	02/13/2023....	16,444	24,999,320	1520.27.....	5,227,383	-	-	39,145,160		39,145,160	3,558,759	-	-	-	-	-	0001.....

QE06.22

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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)
0159999999	Total-Purchased Options-Hedging Other-Call Options and Warrants									..531,057,957	..114,097,017	.....0	.....762,462,040	XXX	762,462,040	(517,253,675)	.....0	.....78,967	.....0	.....0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
PUT OPTION 2x20SWAPTIONSYNTH BHF204QA3	Macro Interest Rate Hedge	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/04/2020	07/30/2021	-	..800,000,000	0.02944	.....1,412,000	-	-	.....3,290,662		.....3,290,662	.....2,810,464	-	-	-	-		0011
MAR19TSLAUSC@380 CLIQUET[A][C][PS]1Y[U7.0]D10.0[G] BHF21RPC8	Fixed Annuities	Exh 5	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2020	03/02/2026	..16	.....24,288	1518	.....1,292	-	-	.....3,256		.....3,256	.....(4)	-	-	-	-		0005
PUT OPTION CLIQUET[A][P][PS]1Y[U50]D10[G]F0 BHF2299R2	Fixed Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/23/2020	03/06/2026	.....36	.....105,444	2929	.....8,931	-	-	.....22,588		.....22,588	.....2,352	-	-	-	-		0005
PUT OPTION 16Mx20SWAPTIONSYNTH BHF22Q5K3	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	05/06/2020	08/02/2021	-	..500,000,000	0.0171	.....6,995,000	-	-	.....44,511,100		.....44,511,100	.....37,314,835	-	-	-	-		0011
PUT OPTION JUN21SPXP@2850 BHF25A3T8	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/01/2020	06/15/2021	.....26,612	.....75,844,200	2850	.....5,784,650	-	-	.....198,099		.....198,099	.....(899,150)	-	-	-	-		0001
PUT OPTION JAN22SPXP@2950 BHF25A3U5	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653	07/08/2020	01/24/2022	.....42,850	..126,407,500	2950	.....12,924,417	-	-	.....2,754,697		.....2,754,697	.....(2,478,811)	-	-	-	-		0001
PUT OPTION JUN21SPXP@2850 BHF25J1Q7	Variable Annuities	Exh 5	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76	07/01/2020	06/15/2021	.....21,354	.....60,858,900	2850	.....4,679,516	-	-	.....158,959		.....158,959	.....(721,496)	-	-	-	-		0001
PUT OPTION JUN21SPXP@2850 BHF25J1R5	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/01/2020	06/15/2021	.....5,382	.....15,338,700	2850	.....1,175,752	-	-	.....40,063		.....40,063	.....(181,844)	-	-	-	-		0001
PUT OPTION JUN21SPXP@2850 BHF25K6C0	Variable Annuities	Exh 5	Equity/ Index	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804	07/02/2020	06/15/2021	.....5,286	.....15,065,100	2850	.....1,063,895	-	-	.....39,349		.....39,349	.....(178,600)	-	-	-	-		0001
PUT OPTION AUG21SPXP@3000 BHF25T9B0	Variable Annuities	Exh 5	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76	07/07/2020	08/12/2021	.....4,910	.....14,730,000	3000	.....1,290,692	-	-	.....121,400		.....121,400	.....(251,343)	-	-	-	-		0001
PUT OPTION JUN21SPXP@2850 BHF25TCE0	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653	07/07/2020	06/15/2021	.....2,666	.....7,598,100	2850	.....542,196	-	-	.....19,846		.....19,846	.....(90,077)	-	-	-	-		0001
PUT OPTION OCT21SPXP@2850 BHF25XR47	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653	07/08/2020	10/25/2021	.....54,419	..155,094,150	2850	.....13,254,836	-	-	.....1,890,574		.....1,890,574	.....(2,497,823)	-	-	-	-		0001
PUT OPTION OCT21SPXP@2850 BHF25XSD6	Variable Annuities	Exh 5	Equity/ Index	BNP PARIBAS..... R0MUW5FPU8MPRO8K5P83	07/08/2020	10/25/2021	.....11,581	.....33,005,850	2850	.....2,848,579	-	-	.....402,336		.....402,336	.....(531,566)	-	-	-	-		0001
PUT OPTION AUG21SPXP@3000 BHF26H4M6	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653	07/07/2020	08/12/2021	.....9,790	.....29,370,000	3000	.....2,603,588	-	-	.....242,059		.....242,059	.....(501,151)	-	-	-	-		0001
PUT OPTION SEP21SPXP@3397 BHF29CV28	Variable Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573	09/11/2020	09/17/2021	.....41,431	..140,741,107	3397	.....15,114,857	-	-	.....2,915,839		.....2,915,839	.....(3,848,545)	-	-	-	-		0001
PUT OPTION SEP21SPXP@3057 BHF29CV44	Variable Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573	09/11/2020	09/17/2021	.....78,233	..239,158,281	3057	.....18,672,652	-	-	.....3,038,582		.....3,038,582	.....(4,592,094)	-	-	-	-		0001

QE06.23

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 SEP21RTYP@1397 BHF29CV51	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	09/11/2020....	09/17/2021....	87,211	121,833,767	1397.....	11,071,436	-	-	1,087,440		1,087,440	(2,132,780)	-	-	-	-	-	0001.....
PUT OPTION CLIQUET[A]C[PS]1Y[U6]D10[GF0 BHF2C9PG7	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/17/2020....	09/25/2026....	62	204,228	3294.....	14,643	-	-	21,926		21,926	(526)	-	-	-	-	-	0005.....
PUT OPTION CLIQUET[A]C[PS]1Y[U5.5]D10[GF0 BHF2C9Q92	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/17/2020....	10/16/2026....	22	75,724	3442.....	4,460	-	-	7,032		7,032	(101)	-	-	-	-	-	0005.....
PUT OPTION CLIQUET[A]C[PS]1Y[U6]D10[GF0 BHF2C9QB7	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/17/2020....	10/16/2026....	614	2,098,652	3418.....	143,968	-	-	222,054		222,054	(3,567)	-	-	-	-	-	0005.....
PUT OPTION CLIQUET[A]C[PS]1Y[U6.25]D10[GF BHF2C9QD3	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/17/2020....	10/26/2026....	147	499,947	3401.....	36,746	-	-	56,152		56,152	(1,597)	-	-	-	-	-	0005.....
PUT OPTION CLIQUET[A]C[PS]1Y[U6]D10[GF0 BHF2DHVC0	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/10/2020....	10/20/2026....	92	306,360	3330.....	24,754	-	-	32,865		32,865	(857)	-	-	-	-	-	0005.....
PUT OPTION CLIQUET[A]C[PS]1Y[U5.5]D10[GF0 BHF2DHW47	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/10/2020....	11/09/2026....	28	97,748	3491.....	6,510	-	-	9,046		9,046	(204)	-	-	-	-	-	0005.....
PUT OPTION CLIQUET[A]C[PS]1Y[U6]D10[GF0 BHF2DHW44	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/10/2020....	11/12/2026....	482	1,692,302	3511.....	128,615	-	-	177,478		177,478	(3,618)	-	-	-	-	-	0005.....
PUT OPTION CLIQUET[A]C[PS]1Y[U6.25]D10[GF BHF2DHWL9	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/10/2020....	11/13/2026....	208	749,008	3601.....	58,048	-	-	81,527		81,527	(840)	-	-	-	-	-	0005.....
PUT OPTION DEC21SPXP@2592 BHF2DYDX7	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	12/17/2020....	12/17/2021....	162,064	420,069,888	2592.....	11,258,586	-	-	4,953,504		4,953,504	(5,380,685)	-	-	-	-	-	0001.....
PUT OPTION DEC21SPXP@3147 BHF2DYE08	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	12/29/2020....	12/17/2021....	135,053	425,011,791	3147.....	20,540,211	-	-	10,076,642		10,076,642	(9,793,364)	-	-	-	-	-	0001.....
PUT OPTION DEC21SPXP@3147 BHF2EEF7	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/29/2020....	12/17/2021....	135,053	425,011,791	3147.....	20,933,215	-	-	10,076,642		10,076,642	(9,793,364)	-	-	-	-	-	0001.....
PUT OPTION CLIQUET[A]C[PS]1Y[U5.5]D10[GF0 BHF2EZAS7	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/13/2021....	11/27/2026....	60	217,620	3627.....	-	14,515	-	19,712		19,712	5,197	-	-	-	-	-	0005.....
PUT OPTION CLIQUET[A]C[PS]1Y[U6]D10[GF0 BHF2EZCE6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/13/2021....	11/16/2026....	20	70,400	3520.....	-	5,555	-	7,373		7,373	1,819	-	-	-	-	-	0005.....
PUT OPTION CLIQUET[A]C[PS]1Y[U5.5]D10[GF0 BHF2EZDF2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/13/2021....	12/18/2026....	81	299,133	3693.....	-	19,324	-	28,732		28,732	9,408	-	-	-	-	-	0005.....
PUT OPTION CLIQUET[A]C[PS]1Y[U6]D10[GF0 BHF2EZDH8	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/13/2021....	12/09/2026....	219	802,854	3666.....	-	59,893	-	82,728		82,728	22,835	-	-	-	-	-	0005.....

QE06.24

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 CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF2EZDJ4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/13/2021....	12/24/2026.....	196	728,728	3718.....	53,051	-	75,065	75,065		75,065	22,014	-	-	-	-	-	0005.....
PUT OPTION SEP21SPXP@2829 BHF2GTMX5	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	02/10/2021....	09/17/2021.....	574,342	1,624,813,518	2829.....	33,886,178	-	14,949,646	14,949,646		14,949,646	(18,936,532)	-	-	-	-	-	0001.....
PUT OPTION SEP21SPXP@3657 BHF2GTMZ0	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	02/10/2021....	09/17/2021.....	174,043	636,475,251	3657.....	32,758,809	-	19,379,701	19,379,701		19,379,701	(13,379,107)	-	-	-	-	-	0001.....
PUT OPTION SEP21SPXP@2829 BHF2GV8B4	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWWZ7FF32TWEFA76..	02/11/2021....	09/17/2021.....	282,885	800,281,665	2829.....	16,676,071	-	7,363,262	7,363,262		7,363,262	(9,312,809)	-	-	-	-	-	0001.....
PUT OPTION SEP21SPXP@3657 BHF2GV8F5	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWWZ7FF32TWEFA76..	02/11/2021....	09/17/2021.....	85,723	313,489,011	3657.....	16,666,514	-	9,545,263	9,545,263		9,545,263	(7,121,252)	-	-	-	-	-	0001.....
PUT OPTION JUL21 SPX P @ 1336.7 BME0LWJW2	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWWZ7FF32TWEFA76..	07/01/2011....	07/01/2021.....	37,406	49,999,997	1336.7.....	10,750,000	-	361	361		361	(11,302)	-	-	-	-	-	0001.....
PUT OPTION OCT21 SPX P @ 1226.88 BME0LWJY8	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	10/21/2011....	10/21/2021.....	40,754	49,999,998	1226.88.....	13,449,970	-	2,875	2,875		2,875	(15,824)	-	-	-	-	-	0001.....
PUT OPTION JAN22 SPX P @ 1312.35 BME0LWK42	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/01/2017....	01/24/2022.....	38,100	50,000,534	1312.35.....	3,590,228	-	16,357	16,357		16,357	(43,073)	-	-	-	-	-	0001.....
PUT OPTION APR22 SPX P @ 1387.85 BME0LWK59	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/13/2012....	04/13/2022.....	43,232	60,000,002	1387.85.....	17,309,797	-	58,115	58,115		58,115	(93,890)	-	-	-	-	-	0001.....
PUT OPTION MAY22 SPX P @ 1370.37 BME0LWK67	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/04/2012....	05/04/2022.....	72,973	100,000,010	1370.37.....	29,924,768	-	99,315	99,315		99,315	(156,270)	-	-	-	-	-	0001.....
PUT OPTION DEC24 SX5E P @ 3029 BME0UFF52 Premium at Maturity 2024-12-27	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	10/24/2014....	12/20/2024.....	66,029	253,372,332	3029.....	71,773,716	-	24,484,751	24,484,751		24,484,751	(9,499,332)	-	3,205,061	-	-	-	0001.....
PUT OPTION JUN22 SPX P @ 2104.7 BME18WAN4 Premium at Maturity 2022-06-29	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	06/26/2015....	06/27/2022.....	33,259	70,000,216	2104.7.....	16,872,092	-	1,013,842	1,013,842		1,013,842	(560,416)	-	(792)	-	-	-	0001.....
PUT OPTION JUN22 SPX P @ 2103.75 BME18WAP9 Premium at Maturity 2022-06-28	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	06/26/2015....	06/24/2022.....	11,883	24,998,861	2103.75.....	5,995,561	-	358,750	358,750		358,750	(199,229)	-	(296)	-	-	-	0001.....
PUT OPTION NOV22 RTY P @ 1170.12 BME1HS8U0	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	11/19/2015....	11/21/2022.....	68,369	80,000,004	1170.12.....	18,687,998	-	2,247,795	2,247,795		2,247,795	(1,333,627)	-	-	-	-	-	0001.....
PUT OPTION JAN23 SPX P @ 1898.62 BME1LUZX4 Premium at Maturity 2023-01-25	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/01/2017....	01/23/2023.....	34,235	64,999,996	1898.62.....	(5,975,376)	17,606,915	-	1,134,318	1,134,318		1,134,318	(655,539)	-	14,929	-	-	0001.....
PUT OPTION APR21 SPX P @ 2059.19 BME1QMA97 Premium at Maturity 2021-04-14	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/12/2016....	04/12/2021.....	29,139	60,003,374	2059.19.....	12,449,069	-	98	98		98	(124,361)	-	(7,366)	-	-	-	0001.....
PUT OPTION APR23 RTY P @ 1125.6 BME1QMMJ2 Premium at Maturity 2023-04-17	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	04/13/2016....	04/13/2023.....	88,841	99,999,427	1125.6.....	29,171,280	-	3,324,905	3,324,905		3,324,905	(1,680,030)	-	42,554	-	-	-	0001.....

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION APR21 SPX P @ 2096.85 BME1QSEW9 Premium at Maturity 2021-04-21	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/19/2016...	04/19/2021.....	23,845	49,999,894	2096.85.....	-	10,236,323	-	1,095		1,095	(120,783)	-	(5,960)	-	-		0001.....
PUT OPTION APR21 SPX P @ 2098.5 BME1QUUG1 Premium at Maturity 2021-04-23	Variable Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	04/21/2016...	04/21/2021.....	23,827	49,999,994	2098.5.....	-	10,273,700	-	1,404		1,404	(124,367)	-	(5,954)	-	-		0001.....
PUT OPTION MAY21 SX5E P @ 2954.63 BME1RCH00 Premium at Maturity 2021-05-17	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	05/13/2016...	05/13/2021.....	21,999	73,440,245	2954.63.....	-	19,080,662	-	83,641		83,641	(1,176,827)	-	809,919	-	-		0001.....
PUT OPTION JUL21 SPX P @ 2123.95 BME1SSUL3 Premium at Maturity 2021-07-12	Variable Annuities.....	Exh 5.....	Equity/Index	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	07/08/2016...	07/08/2021.....	23,541	49,999,906	2123.95.....	-	10,938,746	-	69,660		69,660	(232,724)	-	(5,412)	-	-		0001.....
PUT OPTION JUL21 SPX P @ 2164.25 BME1SXGV6 Premium at Maturity 2021-07-16	Variable Annuities.....	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	07/14/2016...	07/14/2021.....	46,205	99,999,994	2164.25.....	-	21,297,564	-	165,354		165,354	(497,348)	-	(10,502)	-	-		0001.....
PUT OPTION AUG21 SPX P @ 2192.05 BME1UA776 Premium at Maturity 2021-08-25	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97...	08/23/2016...	08/23/2021.....	45,619	100,000,008	2192.05.....	-	20,913,759	-	320,732		320,732	(567,145)	-	(10,081)	-	-		0001.....
PUT OPTION OCT21 SPX P @ 2147.4 BME1VH7U9 Premium at Maturity 2021-10-12	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	10/07/2016...	10/07/2021.....	23,284	49,999,995	2147.4.....	-	10,139,611	-	236,458		236,458	(295,904)	-	(4,661)	-	-		0001.....
PUT OPTION OCT21 MSCI US P @ 1676 BME1VKR48 Premium at Maturity 2021-10-13	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97...	10/11/2016...	10/11/2021.....	29,833	50,000,007	1676.....	-	9,949,804	-	447,275		447,275	(757,943)	-	(4,568)	-	-		0001.....
PUT OPTION OCT21 RTY P @ 1225.2 BME1VKR55 Premium at Maturity 2021-10-13	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97...	10/11/2016...	10/11/2021.....	24,486	30,000,001	1225.2.....	-	6,767,065	-	213,934		213,934	(398,106)	-	(3,107)	-	-		0001.....
PUT OPTION NOV21 SPX P @ 2092.05 BME1X3X39 Premium at Maturity 2021-11-05	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	11/03/2016...	11/03/2021.....	14,340	29,999,998	2092.05.....	-	6,172,923	-	156,459		156,459	(178,336)	-	(2,737)	-	-		0001.....
PUT OPTION DEC21 SPX P @ 2209.35 BME1Z6AU3 Premium at Maturity 2021-12-08	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	12/06/2016...	12/06/2021.....	27,159	60,003,739	2209.35.....	-	11,517,306	-	428,129		428,129	(446,241)	-	(4,690)	-	-		0001.....
PUT OPTION FEB22 SPX P @ 2279.72 BME21P526 Premium at Maturity 2022-02-04	Variable Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	02/02/2017...	02/02/2022.....	27,196	61,999,994	2279.72.....	-	11,468,267	-	639,037		639,037	(545,293)	-	(3,488)	-	-		0001.....
PUT OPTION SEP21 SPX P @ 2174.4 BME21P5E0 Premium at Maturity 2021-09-24	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	02/01/2017...	09/22/2021.....	27,593	59,998,217	2174.4.....	(2,600,000)	12,408,141	-	265,505		265,505	(350,846)	-	(5,835)	-	-		0001.....
PUT OPTION MAR22 RTY P @ 1388.65 BME23RRR1 Premium at Maturity 2022-03-23	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97...	03/20/2017...	03/21/2022.....	72,012	100,000,007	1388.65.....	-	19,708,161	-	2,233,417		2,233,417	(2,072,041)	-	(4,329)	-	-		0001.....
PUT OPTION MAR22 SPX P @ 2378.75 BME23SD45	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/20/2017...	03/21/2022.....	21,020	50,001,325	2378.75.....	7,692,204	-	-		694,414	694,414	(536,542)	-	-	-	-		0001.....

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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	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 MAR22 RTY P @ 1380.45 BME249HW0 Premium at Maturity 2022-04-01	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/30/2017...	03/30/2022.....	108,660	149,999,995	1380.45.....	-	29,680,142	-	3,402,402	3,402,402	3,402,402	(3,063,369)	-	(6,031)	-	-	-	0001.....
PUT OPTION MAR22 SPX P @ 2368.9 BME249HZ3 Premium at Maturity 2022-04-01	Variable Annuities.....	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/30/2017...	03/30/2022.....	42,214	100,000,006	2368.9.....	-	17,451,865	-	1,426,201	1,426,201	1,426,201	(1,062,224)	-	(3,546)	-	-	-	0001.....
PUT OPTION APR22 RTY P @ 1388.55 BME24DLY2 Premium at Maturity 2022-04-05	Variable Annuities.....	Exh 5.....	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	04/03/2017...	04/01/2022.....	36,009	50,000,007	1388.55.....	-	9,838,245	-	1,159,161	1,159,161	1,159,161	(1,034,796)	-	(1,934)	-	-	-	0001.....
PUT OPTION APR22 SPX P @ 2369.1 BME24DM21 Premium at Maturity 2022-04-05	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	04/03/2017...	04/01/2022.....	21,105	49,999,858	2369.1.....	-	8,755,676	-	718,860	718,860	718,860	(531,893)	-	(1,721)	-	-	-	0001.....
PUT OPTION SEP22 SPX P @ 1469.75 BME2T9CD0	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	09/10/2018...	09/16/2022.....	51,000	74,957,250	1469.75.....	-	1,892,100	-	222,285	222,285	222,285	(237,739)	-	-	-	-	-	0001.....
PUT OPTION MAR23 RTY P @ 930.07 BRK3V6M0	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/06/2013...	03/06/2023.....	107,519	100,000,197	930.07.....	-	30,824,622	-	1,523,948	1,523,948	1,523,948	(1,633,015)	-	-	-	-	-	0001.....
PUT OPTION APR21 SPX P @ 1335.5 BRK3VQF1 Periodical 2020-04-21	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	04/21/2011...	04/21/2021.....	37,439	49,999,998	1335.5.....	-	10,800,000	-	1	1	1	(2,471)	-	(699)	-	-	-	0001.....
PUT OPTION APR21 SPX P @ 1335.66 BRK3VFR9	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/21/2011...	04/21/2021.....	37,435	50,000,006	1335.66.....	-	10,375,022	-	-	-	-	(2,467)	-	-	-	-	-	0001.....
PUT OPTION JUN21 SPX P @ 1282.9 BRK3VGL1	Variable Annuities.....	Exh 5.....	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	06/27/2011...	06/25/2021.....	19,487	25,000,001	1282.9.....	-	5,825,000	-	73	73	73	(3,487)	-	-	-	-	-	0001.....
PUT OPTION JUL21 SPX P @ 1336.7 BRK3VGN7	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/01/2011...	07/01/2021.....	37,406	49,999,997	1336.7.....	-	10,750,000	-	361	361	361	(11,302)	-	-	-	-	-	0001.....
PUT OPTION AUG21 SPX P @ 1184.48 BRK3VQG0	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/12/2011...	08/12/2021.....	42,213	50,000,003	1184.48.....	-	13,500,018	-	367	367	367	(6,074)	-	-	-	-	-	0001.....
PUT OPTION OCT21 SPX P @ 1211.41 BRK3VGU1	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	10/12/2011...	10/12/2021.....	82,548	100,000,009	1211.41.....	-	26,900,060	-	4,433	4,433	4,433	(26,742)	-	-	-	-	-	0001.....
PUT OPTION OCT21 SPX P @ 1226.88 BRK3VGW7	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	10/21/2011...	10/21/2021.....	40,754	49,999,998	1226.88.....	-	13,449,970	-	2,875	2,875	2,875	(15,824)	-	-	-	-	-	0001.....
PUT OPTION OCT21 SPX P @ 1252.43 BRK3VGX5	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	10/24/2011...	10/25/2021.....	39,922	50,000,001	1252.43.....	-	13,300,144	-	3,766	3,766	3,766	(19,155)	-	-	-	-	-	0001.....
PUT OPTION NOV21 SPX P @ 1226.2 BRK3VH48	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	11/17/2011...	11/17/2021.....	81,553	100,000,285	1226.2.....	-	30,250,087	-	8,056	8,056	8,056	(37,874)	-	-	-	-	-	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION NOV21 SPX P @ 1245.55 BRK3VH71	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	11/30/2011....	11/30/2021....	80,286	100,000,007	1245.55.....	30,450,003	-	-	10,990		10,990	(46,294)	-	-	-	-	-	0001.....
PUT OPTION JAN22 SPX P @ 1315.79 BRK3VHC0	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/23/2012....	01/24/2022....	76,000	100,000,043	1315.79.....	30,000,240	-	-	33,465		33,465	(87,641)	-	-	-	-	-	0001.....
PUT OPTION JAN22 SPX P @ 1312.35 BRK3VHD8	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/24/2012....	01/24/2022....	38,100	50,000,534	1312.35.....	15,025,116	-	-	16,357		16,357	(43,073)	-	-	-	-	-	0001.....
PUT OPTION JAN22 SPX P @ 1319.05 BRK3VHE6	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/01/2017....	01/27/2022....	75,812	100,000,007	1319.05.....	7,251,061	-	-	35,228		35,228	(90,029)	-	-	-	-	-	0001.....
PUT OPTION MAR22 SPX P @ 1393.3 BRK3VHF3	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/22/2012....	03/22/2022....	14,354	20,000,000	1393.3.....	5,730,000	-	-	17,538		17,538	(29,678)	-	-	-	-	-	0001.....
PUT OPTION MAR22 SPX P @ 1415.25 BRK3VHG1	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/27/2012....	03/28/2022....	14,132	20,000,002	1415.25.....	5,606,000	-	-	20,445		20,445	(33,127)	-	-	-	-	-	0001.....
PUT OPTION APR22 SPX P @ 1359.3 BRK3VHJ5	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/10/2012....	04/11/2022....	73,567	100,000,007	1359.3.....	29,499,744	-	-	81,879		81,879	(137,992)	-	-	-	-	-	0001.....
PUT OPTION APR22 SPX P @ 1387.85 BRK3VHK2	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/01/2017....	04/13/2022....	28,822	40,000,001	1387.85.....	3,312,952	-	-	38,743		38,743	(62,593)	-	-	-	-	-	0001.....
PUT OPTION MAY22 SPX P @ 1370.37 BRK3VHL0	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/04/2012....	05/04/2022....	72,973	100,000,010	1370.37.....	29,924,768	-	-	99,315		99,315	(156,270)	-	-	-	-	-	0001.....
PUT OPTION OCT22 SPX P @ 1431.8 BRK3VJL8	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	10/10/2012....	10/10/2022....	69,842	100,000,008	1431.8.....	29,850,001	-	-	277,052		277,052	(296,305)	-	-	-	-	-	0001.....
PUT OPTION NOV22 SPX P @ 1380.35 BRK3VJN4	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	11/19/2012....	11/21/2022....	108,668	149,999,995	1380.35.....	43,087,496	-	-	390,099		390,099	(411,678)	-	-	-	-	-	0001.....
PUT OPTION DEC22 SPX P @ 1428 BRK3VJY0 Premium at Maturity 2022-12-20	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/17/2012....	12/16/2022....	35,014	50,000,006	1428.....	-	17,124,210	-	173,665		173,665	(167,938)	-	10,914	-	-	-	0001.....
PUT OPTION DEC22 SPX P @ 1439.65 BRK3VK02	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	12/18/2012....	12/19/2022....	138,923	199,999,996	1439.65.....	56,599,866	-	-	740,325		740,325	(703,670)	-	-	-	-	-	0001.....
PUT OPTION DEC22 SPX P @ 1436.7 BRK3VK10	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/01/2017....	12/19/2022....	69,604	99,999,992	1436.7.....	10,158,811	-	-	365,842		365,842	(348,786)	-	-	-	-	-	0001.....
PUT OPTION JAN23 SPX P @ 1487.75 BRK3VK93	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/22/2013....	01/23/2023....	67,216	99,999,994	1487.75.....	28,499,410	-	-	529,341		529,341	(462,974)	-	-	-	-	-	0001.....
PUT OPTION JAN23 SPX P @ 1504.5 BRK3VKN2	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/01/2017....	01/30/2023....	66,467	99,999,993	1504.5.....	11,018,337	-	-	580,186		580,186	(495,850)	-	-	-	-	-	0001.....

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SCHEDULE DB - PART A - SECTION 1
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PUT OPTION MAY23 SPX P @ 1595.03 BRSK3VN09	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/30/2013...	05/01/2023.....	62,695	100,000,278	1595.03.....	27,524,986	-	-	1,105,055		1,105,055	(802,006)	-	-	-	-	-	0001.....
PUT OPTION DEC23 SX5E P @ 2593 BRSKBJ39 Premium at Maturity 2023-12-19	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	06/20/2013...	12/15/2023.....	77,131	263,500,900	2593.....	75,137,969	-	-	13,233,352		13,233,352	(6,131,253)	-	3,240,929	-	-	-	0001.....
PUT OPTION JUN23 SPX P @ 1628.45 BRSKBVS81	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/11/2013...	06/12/2023.....	91,307	148,688,880	1628.45.....	38,361,723	-	-	2,061,102		2,061,102	(1,406,815)	-	-	-	-	-	0001.....
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	-	-	-		-	-	-	-	-	-	-	0001.....
PUT OPTION JUN21 SPX P @ 1321.25 BRSKBWE81	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	06/01/2011...	06/01/2021.....	151,372	199,999,991	1321.25.....	20,250,000	-	-	-		-	(6,003)	-	-	-	-	-	0001.....
PUT OPTION JUL23 SPX P @ 1692.6 BRSKJ2E89	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	07/18/2013...	07/18/2023.....	29,540	49,999,996	1692.6.....	11,549,981	-	-	870,161		870,161	(547,827)	-	-	-	-	-	0001.....
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.....	9,004,844	-	-	1,512,516		1,512,516	(558,682)	-	55,831	-	-	-	0001.....
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.....	6,013,086	-	-	1,009,434		1,009,434	(372,870)	-	37,282	-	-	-	0001.....
0169999999. Total-Purchased Options-Hedging Other-Put Options.....										865,781,152	609,086,474	0	208,276,074	XXX	208,276,074	(96,205,908)	0	7,323,710	0	0	XXX	XXX
Purchased Options - Hedging Other - Caps																						
Interest Rate Swap With MORCS RCV ULB3 PAY 0.50 12/02/2023 BHF2D4SE9	Liability Portfolio.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	11/30/2020...	12/02/2023.....	-	750,000,000	0.005.....	930,000	-	-	3,431,090		3,431,090	2,574,755	-	-	-	-	-	0004.....
Interest Rate Swap With MORGAN STANLEY CAPITAL SERVICE RCV ULB3 PAY 1.00 03/01/2023 BHF2H4FT6	Liability Portfolio.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	02/17/2021...	03/01/2023.....	-	800,000,000	0.01.....	180,000	-	-	492,085		492,085	312,085	-	-	-	-	-	0004.....
0179999999. Total-Purchased Options-Hedging Other-Caps.....										930,000	180,000	0	3,923,175	XXX	3,923,175	2,886,840	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Collars																						
PUT OPTION SEP24 SPX P @ 2622.6 09/30/2024 2622.6 PUT BHF1S7818; PUT OPTION SEP24 SPX P @ 2039.8 09/30/2024 2039.8 PUT BHF1S7724 Premium at Maturity 2024-10-02	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGGFU57RNE97..	09/30/2019...	09/30/2024.....	228,781	533,334,284	2622.6 / 2039.8	50,000	42,222,034	-	20,296,398		20,296,398	(5,222,019)	-	466,602	-	4,991,813	-	0001.....
PUT OPTION AUG22 SPX P @ 2449 08/29/2022 2449. PUT BHF1Z08G2; PUT OPTION AUG22 SPX P @ 1836.75 08/29/2022 1836.75 PUT BHF1Z08H0 Premium at Maturity 2022-08-29	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	02/13/2020...	08/29/2022.....	102,082	218,749,994	2449 / 1836.75	(6,299,510)	-	-	(4,288,656)		(4,288,656)	1,777,297	-	-	-	1,300,458	-	0011.....

QE06.29

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 APR21MXEAC@1551 04/16/2021 1551. CALL BHF22X1M8; MAR19TSLAUSC@380 APR21MXEAC@1711 04/16/2021 1711. CALL BHF22X1R7	Fixed Annuities.....	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/12/2020....	04/16/2021....	.....5,159	.....8,414,329	1551 / 1711....	.....484,002	- .....	- .....	.....825,207		.....825,207	.....33,360	- .....	- .....	- .....	.....8,809	.....	0005.....
MAR19TSLAUSC@380 APR21SPXC@2653 04/16/2021 2653. CALL BHF22X1U0; MAR19TSLAUSC@380 APR21SPXC@3016 04/16/2021 3016. CALL BHF22X1V8	Fixed Annuities.....	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/11/2020....	04/16/2021....	.....5,253	.....14,889,629	2653 / 3016....	.....1,218,210	- .....	- .....	.....1,904,717		.....1,904,717	.....86,865	- .....	- .....	- .....	.....15,587	.....	0005.....
MAR19TSLAUSC@380 APR21SPLVP5UJC@242 04/16/2021 242. CALL BHF22X1X4; MAR19TSLAUSC@380 APR21SPLVP5UJC@259 04/16/2021 259. CALL BHF22X1Y2	Fixed Annuities.....	Exh 5.....	Equity/I ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPGFNF3BB653...	05/11/2020....	04/16/2021....	.....610,230	.....152,862,615	242 / 259.....	.....2,797,817	- .....	- .....	.....6,686,807		.....6,686,807	.....1,496,458	- .....	- .....	- .....	.....160,024	.....	0005.....
MAR19TSLAUSC@380 APR21MXEAC@1831 04/16/2021 1831. CALL BHF234U80; MAR19TSLAUSC@380 APR21MXEAC@1915 04/16/2021 1915. CALL BHF234W39	Variable Annuities.....	Exh 5.....	Equity/I ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUFU57RNE97.	05/15/2020....	04/16/2021....	.....279,448	.....523,406,104	1831 / 1915....	.....4,980,853	- .....	- .....	.....23,419,331		.....23,419,331	.....2,590,086	- .....	- .....	- .....	.....547,927	.....	0001.....
MAR19TSLAUSC@380 APR21MXEAC@1598 04/16/2021 1598. CALL BHF2351H9; MAR19TSLAUSC@380 APR21MXEAC@1784 04/16/2021 1784. CALL BHF2351Q9	Liability Portfolio.....	N/A.....	Equity/I ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUFU57RNE97.	05/15/2020....	04/16/2021....	.....47	.....79,477	1598 / 1784....	.....3,771	- .....	- .....	.....8,738		.....8,738	.....456	- .....	- .....	- .....	.....83	.....	0005.....
MAR19TSLAUSC@380 APR21RTYC@1186 04/16/2021 1186. CALL BHF2351X4; MAR19TSLAUSC@380 APR21RTYC@1381 04/16/2021 1381. CALL BHF235239	Liability Portfolio.....	N/A.....	Equity/I ndex	WELLS FARGO BANK NA KB1H1DSPRFMYMUFXT09.	05/14/2020....	04/16/2021....	.....55	.....70,593	1186 / 1381....	.....5,597	- .....	- .....	.....10,723		.....10,723	.....337	- .....	- .....	- .....	.....74	.....	0005.....
MAR19TSLAUSC@380 APR21SPXC@2673 04/16/2021 2673. CALL BHF235296; MAR19TSLAUSC@380 APR21SPXC@3135 04/16/2021 3135. CALL BHF2352A3	Liability Portfolio.....	N/A.....	Equity/I ndex	WELLS FARGO BANK NA KB1H1DSPRFMYMUFXT09.	05/14/2020....	04/16/2021....	.....471	.....1,367,784	2673 / 3135....	.....120,929	- .....	- .....	.....217,292		.....217,292	.....11,673	- .....	- .....	- .....	.....1,432	.....	0005.....
MAR19TSLAUSC@380 MAY21MXEAC@1620 05/21/2021 1620. CALL BHF245S14; MAR19TSLAUSC@380 MAY21MXEAC@1741 05/21/2021 1741. CALL BHF245S22	Fixed Annuities.....	Exh 5.....	Equity/I ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPGFNF3BB653...	06/10/2020....	05/21/2021....	.....7,902	.....13,279,311	1620 / 1741....	.....704,234	- .....	- .....	.....950,490		.....950,490	.....58,592	- .....	- .....	- .....	.....24,819	.....	0005.....

QE06.30

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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MAY21SPXC@2851 05/21/2021 2851. CALL BHF245S30; MAR19TSLAUSC@380 MAY21SPXC@3102 05/21/2021 3102. CALL BHF245S48	Fixed Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/08/2020....	05/21/2021....	7,538	22,436,857	2851 / 3102....	1,353,523	-	-	1,873,257	1,873,257	139,304	-	-	-	41,934			0005.....
MAR19TSLAUSC@380 MAY21SPLVP5UPC@242 05/21/2021 242. CALL BHF245S55; MAR19TSLAUSC@380 MAY21SPLVP5UPC@259 05/21/2021 259. CALL BHF245S63	Fixed Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/09/2020....	05/21/2021....	594,703	148,973,102	242 / 259.....	3,076,042	-	-	6,348,349	6,348,349	1,850,227	-	-	-	278,430			0005.....
MAR19TSLAUSC@380 MAY21MXEAC@1675 05/21/2021 1675. CALL BHF24HM89; MAR19TSLAUSC@380 MAY21MXEAC@1879 05/21/2021 1879. CALL BHF24HPN3	Liability Portfolio.....	N/A.....	Equity/ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	06/23/2020....	05/21/2021....	16	28,432	1675 / 1879....	2,012	-	-	3,225	3,225	284	-	-	-	53			0005.....
MAR19TSLAUSC@380 MAY21RITYC@1327 05/21/2021 1327. CALL BHF24HPU7; MAR19TSLAUSC@380 MAY21RITYC@1548 05/21/2021 1548. CALL BHF24HPZ6	Liability Portfolio.....	N/A.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/23/2020....	05/21/2021....	30	43,125	1327 / 1548....	3,872	-	-	6,569	6,569	444	-	-	-	81			0005.....
MAR19TSLAUSC@380 MAY21SPXC@2890 05/21/2021 2890. CALL BHF24HQ69; MAR19TSLAUSC@380 MAY21SPXC@3251 05/21/2021 3251. CALL BHF24HQB8	Liability Portfolio.....	N/A.....	Equity/ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.	06/23/2020....	05/21/2021....	473	1,452,347	2890 / 3251....	109,000	-	-	168,477	168,477	15,013	-	-	-	2,714			0005.....
MAR19TSLAUSC@380 JUN21MXEAC@1783 06/18/2021 1783. CALL BHF25XPD9; MAR19TSLAUSC@380 JUN21MXEAC@1909 06/18/2021 1909. CALL BHF25XPJ6	Fixed Annuities.....	Exh 5.....	Equity/ndex	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	07/17/2020....	06/18/2021....	6,457	11,919,622	1783 / 1909....	462,127	-	-	783,289	783,289	88,868	-	-	-	27,727			0005.....
MAR19TSLAUSC@380 JUN21SPXC@3052 06/18/2021 3052. CALL BHF25XPL1; MAR19TSLAUSC@380 JUN21SPXC@3287 06/18/2021 3287. CALL BHF25XPM9	Fixed Annuities.....	Exh 5.....	Equity/ndex	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	07/16/2020....	06/18/2021....	7,204	22,833,078	3052 / 3287....	1,052,072	-	-	1,634,386	1,634,386	176,107	-	-	-	53,113			0005.....
MAR19TSLAUSC@380 JUN21SPLVP5UPC@243 06/18/2021 243. CALL BHF25XPQ0; MAR19TSLAUSC@380 JUN21SPLVP5UPC@260 06/18/2021 260. CALL BHF25XPS6	Fixed Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	07/21/2020....	06/18/2021....	614,485	154,542,978	243 / 260.....	3,346,240	-	-	6,034,040	6,034,040	1,839,046	-	-	-	359,490			0005.....

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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 JUN21MXEAC@1788 06/18/2021 1788. CALL BHF264L38; MAR19TSLAUSC@380 JUN21MXEAC@1990 06/18/2021 1990. CALL BHF264LJ3	Liability Portfolio.....	N/A.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	07/17/2020....	06/18/2021....	.....25	.....47,225	1788 / 1990....	.....2,589	-	-	.....4,793		.....4,793	.....621	-	-	-	.....110	.....	0005.....
MAR19TSLAUSC@380 JUN21RTYC@1369 06/18/2021 1369. CALL BHF264LS3; MAR19TSLAUSC@380 JUN21RTYC@1540 06/18/2021 1540. CALL BHF264LV6	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	07/16/2020....	06/18/2021....	.....35	.....50,908	1369 / 1540....	.....3,518	-	-	.....5,867		.....5,867	.....443	-	-	-	.....118	.....	0005.....
MAR19TSLAUSC@380 JUN21SPXC@3047 06/18/2021 3047. CALL BHF264LY0; MAR19TSLAUSC@380 JUN21SPXC@3383 06/18/2021 3383. CALL BHF264M11	Liability Portfolio.....	N/A.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	07/16/2020....	06/18/2021....	.....1,243	.....3,996,245	3047 / 3383....	.....249,843	-	-	.....401,169		.....401,169	.....46,675	-	-	-	.....9,296	.....	0005.....
MAR19TSLAUSC@380 JUL21MXEAC@1818 07/16/2021 1818. CALL BHF27UMS3; MAR19TSLAUSC@380 JUL21MXEAC@1951 07/16/2021 1951. CALL BHF27UMZ7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/18/2020....	07/16/2021....	.....5,108	.....9,626,026	1818 / 1951....	.....387,340	-	-	.....630,582		.....630,582	.....74,420	-	-	-	.....26,059	.....	0005.....
MAR19TSLAUSC@380 JUL21SPXC@3165 07/16/2021 3165. CALL BHF27UN52; MAR19TSLAUSC@380 JUL21SPXC@3375 07/16/2021 3375. CALL BHF27UN60	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/17/2020....	07/16/2021....	.....8,191	.....26,784,570	3165 / 3375....	.....1,147,150	-	-	.....1,609,870		.....1,609,870	.....199,129	-	-	-	.....72,510	.....	0005.....
MAR19TSLAUSC@380 JUL21SPLVP5UPC@245 07/16/2021 245. CALL BHF27UND5; MAR19TSLAUSC@380 JUL21SPLVP5UPC@261 07/16/2021 261. CALL BHF27UNE3	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/17/2020....	07/16/2021....	.....660,262	.....167,046,286	245 / 261.....	.....3,490,343	-	-	.....5,430,118		.....5,430,118	.....1,797,487	-	-	-	.....452,223	.....	0005.....
MAR19TSLAUSC@380 JUL21MXEAC@1854 07/16/2021 1854. CALL BHF27ZPM2; MAR19TSLAUSC@380 JUL21MXEAC@2061 07/16/2021 2061. CALL BHF27ZPP5	Liability Portfolio.....	N/A.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	08/21/2020....	07/16/2021....	.....113	.....221,198	1854 / 2061....	.....10,528	-	-	.....20,784		.....20,784	.....2,936	-	-	-	.....599	.....	0005.....
MAR19TSLAUSC@380 JUL21RTYC@1464 07/16/2021 1464. CALL BHF27ZPR1; MAR19TSLAUSC@380 JUL21RTYC@1605 07/16/2021 1605. CALL BHF27ZPS9	Liability Portfolio.....	N/A.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/20/2020....	07/16/2021....	.....97	.....148,847	1464 / 1605....	.....8,191	-	-	.....13,164		.....13,164	.....1,272	-	-	-	.....403	.....	0005.....

QE06.32

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 JUL21SPXC@3200 07/16/2021 3200. CALL BHF27ZPT7; MAR19TSLAUSC@380 JUL21SPXC@3506 07/16/2021 3506. CALL BHF27ZPU4	Liability Portfolio.....	N/A.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC	08/21/2020....	07/16/2021....	1,437	4,818,261	3200 / 3506....	289,643	-	-	405,239		405,239	53,917	-	-	-	13,044		0005.....
MAR19TSLAUSC@380 AUG21MXEAC@1899 08/20/2021 1899. CALL BHF295V31; MAR19TSLAUSC@380 AUG21MXEAC@2113 08/20/2021 2113. CALL BHF295V49	Liability Portfolio.....	N/A.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC	09/10/2020....	08/20/2021....	77	154,462	1899 / 2113....	6,631	-	-	13,572		13,572	1,923	-	-	-	482		0005.....
MAR19TSLAUSC@380 AUG21RTYC@1560 08/20/2021 1560. CALL BHF295V56; MAR19TSLAUSC@380 AUG21RTYC@1704 08/20/2021 1704. CALL BHF295V64	Liability Portfolio.....	N/A.....	Equity/| ndex	BANK OF AMERICA NA	09/09/2020....	08/20/2021....	87	141,984	1560 / 1704....	5,736	-	-	11,644		11,644	1,496	-	-	-	443		0005.....
MAR19TSLAUSC@380 AUG21SPXC@3379 08/20/2021 3379. CALL BHF295V72; MAR19TSLAUSC@380 AUG21SPXC@3720 08/20/2021 3720. CALL BHF295V80	Liability Portfolio.....	N/A.....	Equity/| ndex	BANK OF AMERICA NA	09/09/2020....	08/20/2021....	933	3,311,684	3379 / 3720....	162,575	-	-	270,177		270,177	40,832	-	-	-	10,328		0005.....
MAR19TSLAUSC@380 JUL21MXEAC@1877 07/16/2021 1877. CALL BHF29AM97; MAR19TSLAUSC@380 JUL21MXEAC@1996 07/16/2021 1996. CALL BHF29AMK2	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BARCLAYS BANK PLC	09/11/2020....	07/16/2021....	6,428	12,447,822	1877 / 1996....	384,459	-	-	692,394		692,394	93,398	-	-	-	33,698		0005.....
MAR19TSLAUSC@380 JUL21SPXC@3334 07/16/2021 3334. CALL BHF29AMN6; MAR19TSLAUSC@380 JUL21SPXC@3577 07/16/2021 3577. CALL BHF29AMR7	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA	09/14/2020....	07/16/2021....	8,003	27,654,367	3334 / 3577....	1,114,463	-	-	1,752,307		1,752,307	258,018	-	-	-	74,865		0005.....
MAR19TSLAUSC@380 JUL21SPLVP5UPC@247 07/16/2021 247. CALL BHF29AMU0; MAR19TSLAUSC@380 JUL21SPLVP5UPC@263 07/16/2021 263. CALL BHF29AMW6	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL	09/11/2020....	07/16/2021....	812,133	207,093,915	247 / 263.....	3,232,289	-	-	5,473,080		5,473,080	1,897,684	-	-	-	560,638		0005.....
MAR19TSLAUSC@380 SEP21MXEAC@1862 09/17/2021 1862. CALL BHF2AP4C5; MAR19TSLAUSC@380 SEP21MXEAC@1997 09/17/2021 1997. CALL BHF2AP4G6	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CITIBANK NA.....	10/13/2020....	09/17/2021....	5,954	11,488,243	1862 / 1997....	424,222	-	-	695,122		695,122	79,744	-	-	-	39,201		0005.....

QE06.33

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 SEP21SPXC@3297 09/17/2021 3297. CALL BHF2AP4J0; MAR19TSLAUSC@380 SEP21SPXC@3551 09/17/2021 3551. CALL BHF2AP4K7	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/12/2020....	09/17/2021....	.....7,651	.....26,197,024	3297 / 3551....	.....1,266,164	- .....	- .....	.....1,684,945		.....1,684,945	.....214,250	- .....	- .....	- .....	.....89,392	.....	0005.....
MAR19TSLAUSC@380 SEP21SPLVP5UPC@246 09/17/2021 246. CALL BHF2AP4L5; MAR19TSLAUSC@380 SEP21SPLVP5UPC@261 09/17/2021 261. CALL BHF2AP4R2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	10/12/2020....	09/17/2021....	.....811,095	.....205,612,583	246 / 261.....	.....4,558,354	- .....	- .....	.....5,257,558		.....5,257,558	.....1,377,234	- .....	- .....	- .....	.....701,613	.....	0005.....
MAR19TSLAUSC@380 SEP21MXEAC@1867 09/17/2021 1867. CALL BHF2AUND1; MAR19TSLAUSC@380 SEP21MXEAC@2090 09/17/2021 2090. CALL BHF2AUNE9	Liability Portfolio.....	N/A.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/30/2020....	09/17/2021....	.....66	.....130,581	1867 / 2090....	.....4,204	- .....	- .....	.....12,203		.....12,203	.....1,551	- .....	- .....	- .....	.....446	.....	0005.....
MAR19TSLAUSC@380 SEP21RTYC@1483 09/17/2021 1483. CALL BHF2AUNL3; MAR19TSLAUSC@380 SEP21RTYC@1667 09/17/2021 1667. CALL BHF2AUNR0	Liability Portfolio.....	N/A.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUFXT09.	10/30/2020....	09/17/2021....	.....63	.....99,225	1483 / 1667....	.....6,013	- .....	- .....	.....10,786		.....10,786	.....1,194	- .....	- .....	- .....	.....339	.....	0005.....
MAR19TSLAUSC@380 SEP21SPXC@3282 09/17/2021 3282. CALL BHF2AUNU3; MAR19TSLAUSC@380 SEP21SPXC@3644 09/17/2021 3644. CALL BHF2AUNV1	Liability Portfolio.....	N/A.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUFXT09.	10/30/2020....	09/17/2021....	.....706	.....2,444,878	3282 / 3644....	.....121,425	- .....	- .....	.....219,065		.....219,065	.....29,141	- .....	- .....	- .....	.....8,343	.....	0005.....
MAR19TSLAUSC@380 OCT21MXEAC@1860 10/15/2021 1860. CALL BHF2C4KE8; MAR19TSLAUSC@380 OCT21MXEAC@1986 10/15/2021 1986. CALL BHF2C4KG3	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/12/2020....	10/15/2021....	.....8,375	.....16,105,125	1860 / 1986....	.....675,025	- .....	- .....	.....900,745		.....900,745	.....98,539	- .....	- .....	- .....	.....59,309	.....	0005.....
MAR19TSLAUSC@380 OCT21SPXC@3372 10/15/2021 3372. CALL BHF2C4KH1; MAR19TSLAUSC@380 OCT21SPXC@3637 10/15/2021 3637. CALL BHF2C4KJ7	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUFXT09.	11/12/2020....	10/15/2021....	.....8,976	.....31,456,392	3372 / 3637....	.....1,457,702	- .....	- .....	.....1,980,067		.....1,980,067	.....255,541	- .....	- .....	- .....	.....115,842	.....	0005.....
MAR19TSLAUSC@380 OCT21SPLVP5UPC@247 10/15/2021 247. CALL BHF2C4KK4; MAR19TSLAUSC@380 OCT21SPLVP5UPC@264 10/15/2021 264. CALL BHF2C4KL2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	11/12/2020....	10/15/2021....888,753227,076,392	247 / 264.....4,509,533	-	-5,420,116	5,420,1161,473,327	-	-	-836,235	0005.....

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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

QE06.35

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 OCT21MXEAC@1875 10/15/2021 1875. CALL BHF2C9K64; MAR19TSLAUSC@380 OCT21MXEAC@2094 10/15/2021 2094. CALL BHF2C9KF4	Liability Portfolio.....	N/A.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	11/13/2020....	10/15/2021....	.....71	.....140,900	1875 / 2094....	.....8,939	-	-	.....12,584		.....12,584	.....1,556	-	-	-	.....519	.....	0005.....
MAR19TSLAUSC@380 OCT21RTYC@1599 10/15/2021 1599. CALL BHF2C9KN7; MAR19TSLAUSC@380 OCT21RTYC@1766 10/15/2021 1766. CALL BHF2C9L22	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	11/13/2020....	10/15/2021....	.....57	.....95,903	1599 / 1766....	.....5,720	-	-	.....8,518		.....8,518	.....1,231	-	-	-	.....353	.....	0005.....
MAR19TSLAUSC@380 OCT21SPXC@3348 10/15/2021 3348. CALL BHF2C9L30; MAR19TSLAUSC@380 OCT21SPXC@3769 10/15/2021 3769. CALL BHF2C9LB2	Liability Portfolio.....	N/A.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	11/13/2020....	10/15/2021....	.....880	.....3,131,480	3348 / 3769....	.....222,490	-	-	.....302,081		.....302,081	.....42,400	-	-	-	.....11,532	.....	0005.....
MAR19TSLAUSC@380 NOV21MXEAC@1968 11/19/2021 1968. CALL BHF2DCER7; MAR19TSLAUSC@380 NOV21MXEAC@2288 11/19/2021 2288. CALL BHF2DCE55	Liability Portfolio.....	N/A.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUF57RNE97.	12/07/2020....	11/19/2021....	.....68	.....144,704	1968 / 2288....	.....11,263	-	-	.....14,073		.....14,073	.....2,021	-	-	-	.....578	.....	0005.....
MAR19TSLAUSC@380 NOV21RTYC@1684 11/19/2021 1684. CALL BHF2DCET3; MAR19TSLAUSC@380 NOV21RTYC@1985 11/19/2021 1985. CALL BHF2DCEU0	Liability Portfolio.....	N/A.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/07/2020....	11/19/2021....	.....44	.....80,718	1684 / 1985....	.....8,038	-	-	.....10,897		.....10,897	.....2,167	-	-	-	.....322	.....	0005.....
MAR19TSLAUSC@380 NOV21SPXC@3561 11/19/2021 3561. CALL BHF2DCEV8; MAR19TSLAUSC@380 NOV21SPXC@3912 11/19/2021 3912. CALL BHF2DCEW6	Liability Portfolio.....	N/A.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	12/07/2020....	11/19/2021....	.....1,263	.....4,719,200	3561 / 3912....	.....253,206	-	-	.....327,771		.....327,771	.....54,147	-	-	-	.....18,853	.....	0005.....
MAR19TSLAUSC@380 NOV21MXEAC@1883 11/19/2021 1883. CALL BHF2DW0L1; MAR19TSLAUSC@380 NOV21MXEAC@2185 11/19/2021 2185. CALL BHF2DW0N7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	12/16/2020....	11/19/2021....	.....3,269	.....6,649,146	1883 / 2185....	.....620,914	-	-	.....737,982		.....737,982	.....94,500	-	-	-	.....26,562	.....	0005.....
MAR19TSLAUSC@380 NOV21SPXC@3478 11/19/2021 3478. CALL BHF2DW0P2; MAR19TSLAUSC@380 NOV21SPXC@3789 11/19/2021 3789. CALL BHF2DW0T4	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	12/15/2020....	11/19/2021....	.....7,283	.....26,462,781	3478 / 3789....	.....1,440,140	-	-	.....1,764,117		.....1,764,117	.....253,693	-	-	-	.....105,715	.....	0005.....

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.36

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 NOV21SPLVP5UPC@247 11/19/2021 247. CALL BHF2DW0X5; MAR19TSLAUSC@380 NOV21SPLVP5UPC@264 11/19/2021 264. CALL BHF2DW114	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	12/15/2020....	11/19/2021....	..790,161	..201,886,136	247 / 264.....	.....4,478,633	- .....	- .....	.....4,724,909		.....4,724,909	.....1,239,577	- .....	- .....	- .....	.....806,507	.....	0005.....
MAR19TSLAUSC@380 DEC21MXEAC@2101 12/17/2021 2101. CALL BHF2EP4X5; MAR19TSLAUSC@380 DEC21MXEAC@2333 12/17/2021 2333. CALL BHF2EP4Z0	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/08/2021....	12/17/2021....	.....105	.....232,785	2101 / 2333....	- .....	.....12,911	- .....	.....13,010		.....13,010	.....99	- .....	- .....	- .....	.....984	.....	0005.....
MAR19TSLAUSC@380 DEC21RTYC@1928 12/17/2021 1928. CALL BHF2EP506; MAR19TSLAUSC@380 DEC21RTYC@2146 12/17/2021 2146. CALL BHF2EP514	Liability Portfolio.....	N/A.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	01/07/2021....	12/17/2021....	.....144	.....293,328	1928 / 2146....	- .....	.....20,448	- .....	.....21,983		.....21,983	.....1,535	- .....	- .....	- .....	.....1,240	.....	0005.....
MAR19TSLAUSC@380 DEC21SPXC@3686 12/17/2021 3686. CALL BHF2EP530; MAR19TSLAUSC@380 DEC21SPXC@4024 12/17/2021 4024. CALL BHF2EP548	Liability Portfolio.....	N/A.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	01/07/2021....	12/17/2021....	.....1,844	.....7,108,620	3686 / 4024....	- .....	.....360,686	- .....	.....420,135		.....420,135	.....59,448	- .....	- .....	- .....	.....30,056	.....	0005.....
MAR19TSLAUSC@380 DEC21MXEAC@2095 12/17/2021 2095. CALL BHF2F5806; MAR19TSLAUSC@380 DEC21MXEAC@2230 12/17/2021 2230. CALL BHF2F5830	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	01/20/2021....	12/17/2021....	.....7,179	.....15,524,588	2095 / 2230....	- .....	.....590,545	- .....	.....592,387		.....592,387	.....1,842	- .....	- .....	- .....	.....65,639	.....	0005.....
MAR19TSLAUSC@380 DEC21SPXC@3678 12/17/2021 3678. CALL BHF2F5848; MAR19TSLAUSC@380 DEC21SPXC@3876 12/17/2021 3876. CALL BHF2F5855	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	01/19/2021....	12/17/2021....	.....10,060	.....37,996,620	3678 / 3876....	- .....	.....1,240,979	- .....	.....1,429,700		.....1,429,700	.....188,720	- .....	- .....	- .....	.....160,653	.....	0005.....
MAR19TSLAUSC@380 DEC21SPLVP5UPC@249 12/17/2021 249. CALL BHF2F5863; MAR19TSLAUSC@380 DEC21SPLVP5UPC@266 12/17/2021 266. CALL BHF2F5871	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	01/19/2021....	12/17/2021....	..699,428	..180,102,710	249 / 266.....	- .....	.....3,603,320	- .....	.....3,405,153		.....3,405,153	.....(198,167)	- .....	- .....	- .....	.....761,490	.....	0005.....
MAR19TSLAUSC@380 JAN22MXEAC@2177 01/21/2022 2177. CALL BHF2H4E18; MAR19TSLAUSC@380 JAN22MXEAC@2314 01/21/2022 2314. CALL BHF2H4E26	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/18/2021....	01/21/2022....	.....5,806	.....13,037,373	2177 / 2314....	- .....	.....386,938	- .....	.....397,218		.....397,218	.....10,280	- .....	- .....	- .....	.....58,703	.....	0005.....

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 JAN22SPXC@3770 01/21/2022 3770. CALL BHF2H4E34; MAR19TSLAUSC@380 JAN22SPXC@3991 01/21/2022 3991. CALL BHF2H4E42	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	02/18/2021.....	01/21/2022.....	7,140	27,706,770	3770 / 3991.....	976,109	-	1,038,600		1,038,600	62,491	-	-	-	124,754		0005.....	
MAR19TSLAUSC@380 JAN22SPLVP5UPC@250 01/21/2022 250. CALL BHF2H4E59; MAR19TSLAUSC@380 JAN22SPLVP5UPC@267 01/21/2022 267. CALL BHF2H4E67	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6GFNF3BB653.....	02/18/2021.....	01/21/2022.....	572,136	147,897,156	250 / 267.....	3,019,047	-	2,542,514		2,542,514	(476,533)	-	-	-	665,931		0005.....	
MAR19TSLAUSC@380 JAN22MXEAC@2193 01/21/2022 2193. CALL BHF2H65R6; MAR19TSLAUSC@380 JAN22MXEAC@2439 01/21/2022 2439. CALL BHF2H65S4	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.....	02/18/2021.....	01/21/2022.....	51	118,116	2193 / 2439.....	4,820	-	4,962		4,962	142	-	-	-	532		0005.....	
MAR19TSLAUSC@380 JAN22RTYC@2079 01/21/2022 2079. CALL BHF2H65W5; MAR19TSLAUSC@380 JAN22RTYC@2346 01/21/2022 2346. CALL BHF2H65Z8	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.....	02/18/2021.....	01/21/2022.....	65	143,813	2079 / 2346.....	9,421	-	9,542		9,542	121	-	-	-	648		0005.....	
MAR19TSLAUSC@380 JAN22SPXC@3789 01/21/2022 3789. CALL BHF2H6604; MAR19TSLAUSC@380 JAN22SPXC@4147 01/21/2022 4147. CALL BHF2H6612	Liability Portfolio.....	N/A.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	02/18/2021.....	01/21/2022.....	1,741	6,908,288	3789 / 4147.....	355,268	-	374,021		374,021	18,753	-	-	-	31,106		0005.....	
MAR19TSLAUSC@380 FEB22MXEAC@2194 02/18/2022 2194. CALL BHF2JH616; MAR19TSLAUSC@380 FEB22MXEAC@2335 02/18/2022 2335. CALL BHF2JH624	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.....	03/10/2021.....	02/18/2022.....	4,285	9,703,383	2194 / 2335.....	269,655	-	286,504		286,504	16,849	-	-	-	45,711		0005.....	
MAR19TSLAUSC@380 FEB22SPXC@3882 02/18/2022 3882. CALL BHF2JH632; MAR19TSLAUSC@380 FEB22SPXC@4088 02/18/2022 4088. CALL BHF2JH640	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.....	03/10/2021.....	02/18/2022.....	6,161	24,551,585	3882 / 4088.....	703,394	-	750,373		750,373	46,980	-	-	-	115,658		0005.....	
MAR19TSLAUSC@380 FEB22SPLVP5UPC@249 02/18/2022 249. CALL BHF2JH657; MAR19TSLAUSC@380 FEB22SPLVP5UPC@266 02/18/2022 266. CALL BHF2JH665	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.....	03/10/2021.....	02/18/2022.....	495,240	127,524,300	249 / 266.....	2,520,772	-	2,429,666		2,429,666	(91,106)	-	-	-	600,743		0005.....	

QE06.37

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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MAR19TSLAUSC@380 FEB22MXEAC@2230 02/18/2022 2230. CALL BHF2JPZG3; MAR19TSLAUSC@380 FEB22MXEAC@2477 02/18/2022 2477. CALL BHF2JPZH1	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/15/2021...	02/18/2022.....3787,080	2230 / 2477....	-3,182	-3,195	3,19513	-	-	-410	0005.....
MAR19TSLAUSC@380 FEB22RTYC@2259 02/18/2022 2259. CALL BHF2JPZK4; MAR19TSLAUSC@380 FEB22RTYC@2478 02/18/2022 2478. CALL BHF2JPZL2	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/15/2021...	02/18/2022.....70165,795	2259 / 2478....	-8,082	-6,223	6,223(1,859)	-	-	-781	0005.....
MAR19TSLAUSC@380 FEB22SPXC@3886 02/18/2022 3886. CALL BHF2JPZM0; MAR19TSLAUSC@380 FEB22SPXC@4250 02/18/2022 4250. CALL BHF2JPZN8	Liability Portfolio.....	N/A.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	03/15/2021...	02/18/2022.....1,7387,070,184	3886 / 4250....	-326,483	-333,572	333,5727,089	-	-	-33,306	0005.....
MAR19TSLAUSC@380 MAY21 SPX C @ 2069.55 05/17/2021 2069.55 CALL BME1RDNX9; PUT OPTION MAY21 SPX P @ 2069.55 05/17/2021 2069.55 PUT BME1RDP17 Premium at Maturity 2021-05-19	Variable Annuities.....	Exh 5.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/16/2016....	05/17/2021.....24,16024,999,999	2069.55 / 2069.55	-9,459,912	-22,931,998	22,931,9982,588,263	-(5,163)	-44,855	0001.....
PUT OPTION MAY21 SPX P @ 2066.99 05/17/2021 2066.99 PUT BME1RDP25; MAR19TSLAUSC@380 MAY21 SPX C @ 2066.99 05/17/2021 2066.99 CALL BME1RDP33	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/16/2016....	05/17/2021.....30,00031,004,850	2066.99 / 2066.9910,623,750	-	-28,513,690	28,513,6903,214,986	-	-	-55,629	0001.....
PUT OPTION AUG22 SPX P @ 2449 08/29/2022 2449. PUT BME2A8AR3; PUT OPTION AUG22 SPX P @ 1836.75 08/29/2022 1836.75 PUT BME2A8AS1 Premium at Maturity 2022-08-29	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... ROMUWSFPU8MPRO8K5P83	08/29/2017....	08/29/2022.....102,082218,749,994	2449 / 1836.75	-23,422,566	-4,288,371	4,288,371(1,777,753)	-3,262	-1,300,458	0001.....
PUT OPTION SEP22 SPX P @ 2352.39 09/01/2022 2352.39 PUT BME2ADZF1; PUT OPTION SEP22 SPX P @ 1733.34 09/01/2022 1733.34 PUT BME2ADZG9 Periodical 2021-09-01	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/01/2017....	09/01/2022.....20,19241,249,999	2352.39 / 1733.342,399,7001,596,518	-804,104	804,104(331,557)	-(274)	-245,941	0001.....

QE06.38

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.39

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION SEP22 SPX P @ 2352.39 09/01/2022 2352.39 PUT BME2AE000; PUT OPTION SEP22 SPX P @ 2228.58 09/01/2022 2228.58 PUT BME2AJLN6 Periodical 2021-09-01	Variable Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/01/2017....	09/01/2022....	..20,192	...46,250,000	2352.39 / 2228.58	.....607,800	.....404,369	- .....	.....176,859		.....176,859	.....(106,092)	- .....	.....(69)	- .....	.....275,752	.....	0001.....
PUT OPTION SEP22 SPX P @ 2327.98 09/06/2022 2327.98 PUT BME2AH8Z8; PUT OPTION SEP22 SPX P @ 1837.88 09/06/2022 1837.88 PUT BME2AH904 Periodical 2021-09-07	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	09/05/2017....	09/06/2022....	..61,212	..127,500,311	2327.98 / 1837.88	.....6,259,500	.....4,164,284	- .....	.....1,995,688		.....1,995,688	.....(727,619)	- .....	.....(671)	- .....	.....763,837	.....	0001.....
PUT OPTION DEC21 MXEA P @ 1714.99 12/17/2021 1714.99 PUT BME2YWC35; PUT OPTION DEC21 MXEA P @ 1353.94 12/17/2021 1353.94 PUT BME2YWC43	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/19/2018....	12/17/2021....	..276,970	..425,000,762	1714.99 / 1353.94	.....27,100,005	- .....	- .....	.....5,111,708		.....5,111,708	.....(4,447,085)	- .....	- .....	- .....	.....1,796,940	.....	0001.....
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	- .....	- .....	.....12,131,333		.....12,131,333	.....(3,488,544)	- .....	- .....	- .....	.....3,497,932	.....	0001.....
PUT OPTION DEC21 SPX P @ 1713.47 12/17/2021 1713.47 PUT BME2YWFB4; PUT OPTION DEC21 SPX P @ 1352.74 12/17/2021 1352.74 PUT BME2YWFC2	Variable Annuities.....	Exh 5.....	Equity/Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/19/2018....	12/17/2021....	..277,216	..425,001,230	1713.47 / 1352.74	.....26,550,030	- .....	- .....	.....5,089,903		.....5,089,903	.....(4,436,562)	- .....	- .....	- .....	.....1,796,942	.....	0001.....
PUT OPTION DEC23 SPX P @ 2567.85 12/15/2023 2567.85 PUT BME2YXNW7; PUT OPTION DEC23 SPX P @ 2027.25 12/15/2023 2027.25 PUT BME2YXNX5	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	11/19/2018....	12/15/2023....	..184,980	..425,000,004	2567.85 / 2027.25	.....27,650,758	- .....	- .....	.....12,250,446		.....12,250,446	.....(3,506,999)	- .....	- .....	- .....	.....3,497,926	.....	0001.....
0199999999. Total-Purchased Options-Hedging Other-Collars.....										..172,529,616	..95,681,743	.....0	.....215,053,796	XXX	215,053,796	.....1,262,197	.....0	.....463,687	.....0	.....27,865,602	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other.....										1,570,298,725	..819,045,234	.....0	.....1,189,715,085	XXX#####	(609,310,546)	.....0	.....0	.....7,866,364	.....0	.....27,865,602	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants.....										..531,057,957	..114,097,017	.....0	.....762,462,040	XXX	762,462,040	.....(517,253,675)	.....0	.....78,967	.....0	.....0	XXX	XXX
0449999999. Total-Purchased Options-Put Options.....										..865,781,152	..609,086,474	.....0	.....208,276,074	XXX	208,276,074	.....(96,205,908)	.....0	.....7,323,710	.....0	.....0	XXX	XXX
0459999999. Total-Purchased Options-Caps.....										.....930,000	.....180,000	.....0	.....3,923,175	XXX	3,923,175	.....2,886,840	.....0	.....0	.....0	XXX	XXX	
0479999999. Total-Purchased Options-Collars.....										..172,529,616	..95,681,743	.....0	.....215,053,796	XXX	215,053,796	.....1,262,197	.....0	.....463,687	.....0	.....27,865,602	XXX	XXX
0499999999. Total-Purchased Options.....										1,570,298,725	..819,045,234	.....0	.....1,189,715,085	XXX#####	(609,310,546)	.....0	.....0	.....7,866,364	.....0	.....27,865,602	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	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)	
Written Options - Hedging Other - Call Options and Warrants																							
MAR19TSLAUSC@380 SEP24 SPX C @ 2914 BHF1S78F7 Premium at Maturity 2024-10-02	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A.	09/30/2019....	09/30/2024....	247,083	719,999,862	2914.....	-	..(125,067,556)	-	.....(298,896,081)	.....(298,896,081)	.....(43,668,493)	-	-	.....(1,382,140)	-	-	-	0001.....	
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1ZMUJY0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA	02/25/2020....	08/05/2021....	-	..250,000,000	0.02045.....	.....(29,402,500)	-	-	.....(5,506,165)	.....(5,506,165)	.....27,426,675	-	-	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF219UD0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA	03/30/2020....	07/30/2021....	-	1,000,000,000	0.0042.....	.....(34,340,000)	-	-	.....(73,288)	.....(73,288)	.....2,378,175	-	-	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF21ALK1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA	03/31/2020....	07/30/2021....	-	..500,000,000	0.0046.....	.....(16,187,500)	-	-	.....(42,293)	.....(42,293)	.....1,345,904	-	-	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF21BXD2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA	04/01/2020....	08/02/2021....	-	..500,000,000	0.0044.....	.....(16,375,000)	-	-	.....(43,295)	.....(43,295)	.....1,290,808	-	-	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF21V3S8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA	04/15/2020....	07/30/2021....	-	..500,000,000	0.0043.....	.....(12,930,000)	-	-	.....(37,990)	.....(37,990)	.....1,226,702	-	-	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF21Y2R5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA	04/17/2020....	07/30/2021....	-	..300,000,000	0.0046.....	.....(9,157,500)	-	-	.....(25,376)	.....(25,376)	.....807,543	-	-	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF22FP09	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA	04/28/2020....	07/30/2021....	-	..350,000,000	0.00432.....	.....(10,664,500)	-	-	.....(26,833)	.....(26,833)	.....865,387	-	-	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 13Mx20SWAPTIONSYNTH BHF231KH7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG	05/07/2020....	06/21/2021....	-	..250,000,000	0.0145.....	.....(33,600,000)	-	-	.....(354,622)	.....(354,622)	.....10,731,619	-	-	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 17Mx20SWAPTIONSYNTH BHF240NX0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG	06/01/2020....	07/30/2021....	-	..250,000,000	0.0145.....	.....(27,800,000)	-	-	.....(712,453)	.....(712,453)	.....10,914,027	-	-	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 17Mx20SWAPTIONSYNTH BHF241JZ8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC	06/02/2020....	07/30/2021....	-	..150,000,000	0.0145.....	.....(16,716,711)	-	-	.....(427,472)	.....(427,472)	.....6,548,416	-	-	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 18Mx20SWAPTIONSYNTH BHF243P95	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG	06/03/2020....	07/30/2021....	-	..135,000,000	0.0145.....	.....(12,975,000)	-	-	.....(384,725)	.....(384,725)	.....5,893,575	-	-	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 1.58x20SWAPTIONSYNTH BHF243PC8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA	06/03/2020....	08/02/2021....	-	..150,000,000	0.0145.....	.....(14,500,000)	-	-	.....(445,956)	.....(445,956)	.....6,559,476	-	-	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF29CW68	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL	09/14/2020....	06/19/2026....	85	..264,435	3111.....	.....(31,812)	-	-	.....(49,904)	.....(49,904)	.....(5,088)	-	-	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 CLIQUET A P PS 1Y U50 D10 GF0 BHF29CWX9	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL	09/14/2020....	07/09/2026....	232	..731,264	3152.....(84,900)	-	-(132,626)(132,626)(14,757)	-	-	-	-	-	-	-	0005.....

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF29CY09	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/14/2020....	07/17/2026....	33	106,425	3225.....	(8,131)	-	-	(15,310)		(15,310)	(493)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUN26SPXC@3115 BHF29CYU3	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/14/2020....	06/18/2026....	88	274,120	3115.....	(63,593)	-	-	(103,566)		(103,566)	(17,459)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUL26RTYC@1470 BHF29CZ40	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	09/14/2020....	07/28/2026....	14	20,580	1470.....	(4,282)	-	-	(12,418)		(12,418)	(3,202)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 JUL26SPXC@3236 BHF29CZ40	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97..	10/12/2020....	07/23/2026....	139	449,804	3236.....	(106,940)	-	-	(154,085)		(154,085)	(27,119)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 9Mx20SWAPTIONSYNTH BHF2AY1P0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/15/2020....	07/30/2021....	-	500,000,000	0.0043.....	(3,930,000)	-	-	(37,990)		(37,990)	1,226,702	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 9Mx20SWAPTIONSYNTH BHF2AY1S4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	10/15/2020....	07/30/2021....	-	300,000,000	0.0043.....	(2,370,000)	-	-	(22,794)		(22,794)	736,021	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 9Mx20SWAPTIONSYNTH BHF2B0BT4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUQGSJ21A208..	10/16/2020....	07/30/2021....	-	300,000,000	0.00449.....	(2,415,000)	-	-	(24,401)		(24,401)	780,637	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 9Mx20SWAPTIONSYNTH BHF2B0BX5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	10/16/2020....	07/30/2021....	-	200,000,000	0.00453.....	(1,600,000)	-	-	(16,501)		(16,501)	526,885	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 9Mx20SWAPTIONSYNTH BHF2B7FH1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	10/20/2020....	07/30/2021....	-	200,000,000	0.00482.....	(1,352,000)	-	-	(18,286)		(18,286)	575,879	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 9Mx20SWAPTIONSYNTH BHF2BH0N2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/26/2020....	07/30/2021....	-	250,000,000	0.0145.....	(16,600,000)	-	-	(712,453)		(712,453)	10,914,027	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 8Mx20SWAPTIONSYNTH BHF2CUJ51	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/24/2020....	07/30/2021....	-	150,000,000	0.0145.....	(9,165,000)	-	-	(427,472)		(427,472)	6,548,416	-	-	-	-	-	0002.....
MAR19TSLAUSC@380 OCT26SPXC@3381 BHF2DHY37	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	12/10/2020....	10/05/2026....	83	280,623	3381.....	(61,727)	-	-	(86,160)		(86,160)	(16,075)	-	-	-	-	-	0005.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF2HGF88	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09..	02/22/2021....	07/30/2021....	-	300,000,000	0.02132.....	(18,000,000)	-	-	(8,333,390)		(8,333,390)	9,666,610	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF2HJDC2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	02/23/2021....	08/02/2021....	-	200,000,000	0.02044.....	(9,480,000)	-	-	(4,348,075)		(4,348,075)	5,131,925	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF2HKVN5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	02/23/2021....	07/30/2021....	-	400,000,000	0.02132.....	(22,805,000)	-	-	(11,111,186)		(11,111,186)	11,693,814	-	-	-	-	-	0011.....

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF2HL2Q8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	02/24/2021....	08/02/2021....	-	200,000,000	0.02044.....	-	(9,225,000)	-	(4,348,075)		(4,348,075)	4,876,925	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF2HMM76	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	02/25/2021....	08/02/2021....	-	200,000,000	0.02044.....	-	(8,250,000)	-	(4,348,075)		(4,348,075)	3,901,925	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF2HQ360	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/26/2021....	07/30/2021....	-	100,000,000	0.02129.....	-	(5,460,000)	-	(2,754,039)		(2,754,039)	2,705,961	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF2HQ3A1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/26/2021....	07/30/2021....	-	100,000,000	0.02129.....	-	(5,430,000)	-	(2,754,039)		(2,754,039)	2,675,961	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF2HQ3L7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	02/26/2021....	07/30/2021....	-	100,000,000	0.02129.....	-	(5,571,500)	-	(2,754,039)		(2,754,039)	2,817,461	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF2HQ4Z5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	02/26/2021....	08/02/2021....	-	150,000,000	0.02044.....	-	(6,663,750)	-	(3,261,056)		(3,261,056)	3,402,694	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF2HQ6B6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	02/26/2021....	07/30/2021....	-	80,000,000	0.02132.....	-	(4,760,000)	-	(2,222,237)		(2,222,237)	2,537,763	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF2HQ9R8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/26/2021....	07/30/2021....	-	100,000,000	0.02129.....	-	(5,931,000)	-	(2,754,039)		(2,754,039)	3,176,961	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF2HQA96	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/26/2021....	07/30/2021....	-	100,000,000	0.02129.....	-	(5,990,000)	-	(2,754,039)		(2,754,039)	3,235,961	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF2JV8M7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	03/15/2021....	08/02/2021....	-	635,000,000	0.01398.....	-	(3,000,000)	-	(1,573,054)		(1,573,054)	1,426,946	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF2JV8B7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	03/15/2021....	07/30/2021....	-	220,000,000	0.02132.....	-	(9,200,000)	-	(6,111,153)		(6,111,153)	3,088,847	-	-	-	-	-	0011.....
MAR19TSLAUSC@380 4Mx20SWAPTIONSYNTH BHF2JWWE6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUQJSJ21A208..	03/16/2021....	07/30/2021....	-	350,000,000	0.01462.....	-	-	-	(1,043,638)		(1,043,638)	(1,043,638)	-	-	-	-	-	0002.....
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants.....										(272,442,096)	(244,833,806)	0	(369,260,649)	XXX	(369,260,649)	112,840,304	0	(1,382,140)	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
PUT OPTION 2x20SWAPTIONSYNTH BHF1PVEV5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	07/31/2019....	07/30/2021....	-	800,000,000	0.02944.....	(9,840,000)	-	-	(3,290,662)		(3,290,662)	(2,810,464)	-	-	-	-	-	0002.....
PUT OPTION MAR22 SPX P @ 2368.9 BHF1YXS0 Premium at Maturity 2022-04-01	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/12/2020....	03/30/2022....	42,214	100,000,006	2368.9	(2,507,599)	-	-	(1,426,551)		(1,426,551)	1,061,746	-	-	-	-	-	0011.....

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION APR22 SPX P @ 2369.1 BHF1Z08J6 Premium at Maturity 2022-04-05	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/13/2020.....	04/01/2022.....	..21,105	..49,999,858	2369.1.....	.....(1,272,368)	-	-	.....(719,032)		.....(719,032)	.....531,657	-	-	-	-	-	0011.....
PUT OPTION MAR22 SPX P @ 2378.75 BHF1Z08K3	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/13/2020.....	03/21/2022.....	..21,020	..50,001,325	2378.75.....	.....(1,265,141)	-	-	.....(694,414)		.....(694,414)	.....536,542	-	-	-	-	-	0011.....
PUT OPTION MAY21SX5SEP@2954.63 BHF1ZA4W9 Premium at Maturity 2021-05-17	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/19/2020.....	05/13/2021.....	..21,999	..70,151,246	2954.63.....	.....(1,426,469)	-	-	.....(83,845)		.....(83,845)	.....1,176,916	-	-	-	-	-	0011.....
PUT OPTION MAR22RTYP@1388.65 BHF1ZA4X7 Premium at Maturity 2022-03-23	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	02/19/2020.....	03/21/2022.....	..72,012	..100,000,007	1388.65.....	.....(4,710,330)	-	-	.....(2,233,810)		.....(2,233,810)	.....2,071,502	-	-	-	-	-	0011.....
PUT OPTION APR22RTYP@1388.55 BHF1ZA4Y5 Premium at Maturity 2022-04-05	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	02/19/2020.....	04/01/2022.....	..36,009	..50,000,007	1388.55.....	.....(2,395,665)	-	-	.....(1,159,355)		.....(1,159,355)	.....1,034,531	-	-	-	-	-	0011.....
PUT OPTION 16Mx20SWAPTIONSYNTH BHF21RZR4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/09/2020.....	08/02/2021.....	-	..500,000,000	0.0171.....	.....(10,237,500)	-	-	.....(44,511,100)		.....(44,511,100)	.....(37,314,835)	-	-	-	-	-	0002.....
PUT OPTION DEC23SX5SEP@2593 BHF22AHP4 Premium at Maturity 2023-12-19	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/23/2020.....	12/15/2023.....	..77,131	..216,560,740	2593.....	.....(35,469,860)	-	-	.....(13,211,771)		.....(13,211,771)	.....6,153,986	-	-	-	-	-	0011.....
PUT OPTION DEC24SX5SEP@3029 BHF22AHQ2 Premium at Maturity 2024-12-27	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/23/2020.....	12/20/2024.....	..66,029	..216,561,993	3029.....	.....(54,616,663)	-	-	.....(24,442,625)		.....(24,442,625)	.....9,542,565	-	-	-	-	-	0011.....
PUT OPTION JUN21SPXP@1321.25 BHF22FP17	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653..	04/28/2020.....	06/01/2021.....	..151,372	..199,999,991	1321.25.....	.....(2,417,408)	-	-	-		-	.....6,003	-	-	-	-	-	0011.....
PUT OPTION JUN21SPXP@1282.9 BHF25TDQ2	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653..	07/07/2020.....	06/25/2021.....	..19,487	..25,000,001	1282.9.....	.....(208,987)	-	-	.....(73)		.....(73)	.....3,487	-	-	-	-	-	0011.....
PUT OPTION AUG21SPXP@1184.48 BHF25TDX7	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653..	07/07/2020.....	08/12/2021.....	..42,213	..50,000,003	1184.48.....	.....(422,481)	-	-	.....(367)		.....(367)	.....6,074	-	-	-	-	-	0011.....
PUT OPTION OCT21SPXP@1211.41 BHF25XPU1	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653..	07/08/2020.....	10/12/2021.....	..82,548	..100,000,009	1211.41.....	.....(990,581)	-	-	.....(4,433)		.....(4,433)	.....26,742	-	-	-	-	-	0011.....
PUT OPTION OCT21SPXP@1226.88 BHF25XPZ0	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653..	07/08/2020.....	10/21/2021.....	..40,754	..49,999,998	1226.88.....	.....(517,573)	-	-	.....(2,875)		.....(2,875)	.....15,824	-	-	-	-	-	0011.....
PUT OPTION OCT21SPXP@1226.88 BHF25XQ14	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653..	07/08/2020.....	10/21/2021.....	..40,754	..49,999,998	1226.88.....(517,573)	-	-(2,875)	(2,875)15,824	-	-	-	-	-	0011.....

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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 OCT21SPXP@1252.43 BHF25XQB2	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	07/08/2020.....	10/25/2021.....	39,922	50,000,001	1252.43.....	(540,948)	-	-	(3,766)		(3,766)	19,155	-	-	-	-	-	0011.....
PUT OPTION NOV21SPXP@1226.2 BHF25XQD8	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	07/08/2020.....	11/17/2021.....	81,553	100,000,285	1226.2.....	(1,109,121)	-	-	(8,056)		(8,056)	37,874	-	-	-	-	-	0011.....
PUT OPTION NOV21SPXP@1245.55 BHF25XQS5	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	07/08/2020.....	11/30/2021.....	80,286	100,000,007	1245.55.....	(1,172,173)	-	-	(10,990)		(10,990)	46,294	-	-	-	-	-	0011.....
PUT OPTION JAN22SPXP@1315.79 BHF25XQT3	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	07/08/2020.....	01/24/2022.....	76,000	100,000,043	1315.79.....	(1,450,840)	-	-	(33,465)		(33,465)	87,641	-	-	-	-	-	0011.....
PUT OPTION JAN22SPXP@1312.35 BHF25XQW6	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	07/08/2020.....	01/24/2022.....	38,100	50,000,534	1312.35.....	(719,709)	-	-	(16,357)		(16,357)	43,073	-	-	-	-	-	0011.....
PUT OPTION JAN22SPXP@1312.35 BHF25XQY2	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	07/08/2020.....	01/24/2022.....	38,100	50,000,534	1312.35.....	(719,709)	-	-	(16,357)		(16,357)	43,073	-	-	-	-	-	0011.....
PUT OPTION JAN22SPXP@1319.05 BHF25XR05	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	07/08/2020.....	01/27/2022.....	75,812	100,000,007	1319.05.....	(1,462,416)	-	-	(35,228)		(35,228)	90,029	-	-	-	-	-	0011.....
PUT OPTION SEP21SPXP@3195 BHF2GTM3	Variable Annuities.....	Exh 5.....	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	02/10/2021.....	09/17/2021.....	870,215	2,780,336,925	3195.....	(86,586,393)	-	-	(42,907,649)		(42,907,649)	43,678,743	-	-	-	-	-	0001.....
PUT OPTION SEP21SPXP@3195 BHF2GV8E8	Variable Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA..... E57ODZW27FF32TWEFA76..	02/11/2021.....	09/17/2021.....	428,614	1,369,421,730	3195.....	(43,482,890)	-	-	(21,133,656)		(21,133,656)	22,349,235	-	-	-	-	-	0001.....
PUT OPTION MAY21 SPX P @ 1354.37 BME0HY4T6	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGGFU57RNE97.	11/08/2012.....	05/03/2021.....	73,835	100,000,003	1354.37.....	(43,500,000)	-	-	-		-	-	-	-	-	-	-	0001.....
0659999999. Total-Written Options-Hedging Other-Put Options.....										(179,491,114)	(130,069,283)	0	(155,949,312)	XXX	(155,949,312)	48,453,217	0	0	0	0	XXX	XXX
0709999999. Total-Written Options-Hedging Other.....										(451,933,210)	(374,903,089)	0	(525,209,961)	XXX	(525,209,961)	161,293,521	0	(1,382,140)	0	0	XXX	XXX
Written Options - Replications - Call Options and Warrants																						
MAR19TSLAUSC@380 6Mx5SWAPTIONSYNTH BHF2KCV74	Income Generation.....	DB C.....	Credit.	BARCLAYS BANK PLC G5GSEF7VJP51OUK5573.....	03/24/2021.....	09/15/2021.....	-	150,000,000	0.525.....	-	(203,250)	0	(199,663)		(237,573)	0	0	3,587	0	0	0	N/A.....
0719999999. Total-Written Options-Replications-Call Options and Warrants.....										0	(203,250)	0	(199,663)	XXX	(237,573)	0	0	3,587	0	0	XXX	XXX
0779999999. Total-Written Options-Replications.....										0	(203,250)	0	(199,663)	XXX	(237,573)	0	0	3,587	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants.....										(272,442,096)	(245,037,056)	0	(369,460,312)	XXX	(369,498,222)	112,840,304	0	(1,378,553)	0	0	XXX	XXX
0939999999. Total-Written Options-Put Options.....										(179,491,114)	(130,069,283)	0	(155,949,312)	XXX	(155,949,312)	48,453,217	0	0	0	0	XXX	XXX
0989999999. Total-Written Options.....										(451,933,210)	(375,106,339)	0	(525,409,624)	XXX	(525,447,534)	161,293,521	0	(1,378,553)	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Currency Swap With BANK OF AMERICA NA RCV 4.57 PAY 4.72 05/07/2039 BHF1FLK74	BME34J699 FLINDERS PORTS HOLDINGS PTY LTD	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	02/06/2019.....	05/07/2039.....	-	2,636,250	4.573%[4.72%]	-	-	(4,169)	(178,340)		(118,115)	0	37,000	0	0	56,098	100 / 100.....	

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With BARCLAYS BANK PLC RCV 4.29 PAY 4.31 09/18/2034 BHF1HH5A1	BME3690A2 MIRVAC GROUP FINANCE LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	03/12/2019...	09/18/2034....	-	3,897,300	4.292%[4.31%]	-	-	(4,751)	(294,525)		(176,420)	-	55,000	-	-	71,536		100 / 100....
Currency Swap With BARCLAYS BANK PLC RCV 4.21 PAY 4.19 09/18/2032 BHF1HH5E3	BME369095 MIRVAC GROUP FINANCE LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	03/12/2019...	09/18/2032....	-	1,984,080	4.209%[4.19%]	-	-	(2,170)	(149,940)		(102,644)	-	28,000	-	-	33,608		100 / 100....
Currency Swap With CITIBANK NA RCV 4.47 PAY 4.52 09/18/2039 BHF1J2926	BME36RH97 MIRVAC GROUP FINANCE LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/20/2019...	09/18/2039....	-	14,190,000	4.4745%[4.52%]	-	-	(18,884)	(1,058,000)		(473,139)	-	200,000	-	-	304,998		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.28 PAY 2.22 07/30/2049 BHF1JVRX4	BME371422 STADIUM FINANCE COMPANY SARL	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/26/2019...	07/30/2049....	-	1,580,040	4.277%[2.22%]	-	-	8,391	(66,150)		(126,372)	-	67,550	-	-	42,065		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.28 PAY 2.22 07/30/2049 BHF1JVS39	BME371422 STADIUM FINANCE COMPANY SARL	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/26/2019...	07/30/2049....	-	1,580,040	4.277%[2.22%]	-	-	8,391	(66,150)		(126,306)	-	67,550	-	-	42,065		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1JVS60	BME3715N5 STADIUM FINANCE COMPANY SARL	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/26/2019...	07/30/2049....	-	8,803,080	4.4%[2.37%]...	-	-	46,259	(368,550)		(783,662)	-	376,350	-	-	234,362		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1JVSM7	BME3715N5 STADIUM FINANCE COMPANY SARL	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/26/2019...	07/30/2049....	-	8,803,080	4.4%[2.37%]...	-	-	46,259	(368,550)		(787,705)	-	376,350	-	-	234,362		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.52 PAY 2.50 07/30/2049 BHF1JVS7	BME3715P0 STADIUM FINANCE COMPANY SARL	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/26/2019...	07/30/2049....	-	6,094,440	4.5175%[2.5%]	-	-	-	(255,150)		411,109	-	260,550	-	-	162,250		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.52 PAY 2.50 07/30/2049 BHF1JVS28	BME3715P0 STADIUM FINANCE COMPANY SARL	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/26/2019...	07/30/2049....	-	6,094,440	4.5175%[2.5%]	-	-	-	(255,150)		411,109	-	260,550	-	-	162,250		100 / 100....
Currency Swap With CITIBANK NA RCV 4.12 PAY 4.21 07/17/2034 BHF1JVY7	BME37WC09 AUSTRALIAN LABORATORY SERVICES PTY	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/11/2019...	07/17/2034....	-	14,036,250	4.115%[4.21%]	-	-	(15,082)	(939,690)		(665,541)	-	197,000	-	-	255,985		100 / 100....
Currency Swap With WELLS FARGO BANK NA RCV 3.95 PAY 2.73 05/20/2034 BHF1L56P8	BME3AXG58 REALTY INCOME CORPORATION	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	05/08/2019...	05/20/2034....	-	20,913,900	3.949%[2.73%]	-	-	54,229	(1,286,390)		(1,102,263)	-	(205,275)	-	-	379,130		100 / 100....
Currency Swap With CITIBANK NA RCV 4.09 PAY 3.77 06/25/2026 BHF1L6W9	BME3BA211 BAPCOR LTD.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/15/2019...	06/25/2026....	-	16,674,790	4.085%[3.77%]	-	-	(2,560)	(1,650,850)		(1,649,949)	-	241,000	-	-	190,822		100 / 100....
Currency Swap With BARCLAYS BANK PLC RCV 4.07 PAY 1.74 05/31/2031 BHF1LG773	BME3BAFM1 GENUINE PARTS COMPANY	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	05/15/2019...	05/31/2031....	-	3,250,900	4.065%[1.74%]	-	-	18,414	(158,485)		(107,361)	-	139,925	-	-	51,843		100 / 100....

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With WELLS FARGO BANK NA RCV 4.16 PAY 1.95 05/31/2034 BHF1LG955	BME3BAFN9 GENUINE PARTS COMPANY	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	05/15/2019...	05/31/2034....	-	.....6,053,400	4.162%[1.95%]	-	-	.....32,469	.....(295,110)		.....(316,337)	-	.....260,550	-	-	.....109,863	.....	100 / 100....
Currency Swap With WELLS FARGO BANK NA RCV 3.62 PAY 2.46 06/06/2027 BHF1LJLJ5	BME3BD462 CRODA INTERNATIONAL PLC	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	05/16/2019....	06/06/2027....	-	.....6,144,000	3.62%[2.46%]	-	-	.....14,770	.....(482,640)		.....(341,494)	-	.....(61,200)	-	-	.....76,408	.....	100 / 100....
Currency Swap With BARCLAYS BANK PLC RCV 3.65 PAY 1.18 06/06/2027 BHF1LJLN6	BME3BD3C0 CRODA INTERNATIONAL PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	05/16/2019....	06/06/2027....	-	.....7,944,900	3.652%[1.18%]	-	-	.....48,201	.....(407,540)		.....(96,771)	-	.....342,575	-	-	.....98,804	.....	100 / 100....
Currency Swap With WELLS FARGO BANK NA RCV 4.12 PAY 2.14 02/20/2040 BHF1LUQU0	BME3BR420 BRUSSELS AIRPORT COMPANY NV	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	05/22/2019....	02/20/2040....	-	.....6,584,400	4.118%[2.14%]	-	-	.....30,834	.....(353,410)		.....(727,075)	-	.....284,675	-	-	.....143,141	.....	100 / 100....
Currency Swap With BARCLAYS BANK PLC RCV 4.41 PAY 2.42 02/20/2050 BHF1LUQY2	BME3BR4F1 BRUSSELS AIRPORT COMPANY NV	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	05/22/2019....	02/20/2050....	-	.....16,737,000	4.413%[2.42%]	-	-	.....78,413	.....(898,500)		.....(3,146,964)	-	.....723,750	-	-	.....449,976	.....	100 / 100....
Currency Swap With CITIBANK NA RCV 4.83 PAY 4.56 06/12/2029 BHF1LWBH1	BME3BT3M3 CAPITAL POWER CORP	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/23/2019....	06/12/2029....	-	.....6,940,836	4.827%[4.56%]	-	-	.....(1,290)	.....(498,397)		.....(327,614)	-	.....(100,144)	-	-	.....99,411	.....	100 / 100....
Currency Swap With WELLS FARGO BANK NA RCV 4.08 PAY 0.99 09/25/2031 BHF1MSV0	BME3C4JA6 DENTSPLY SIRONA INC	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	05/30/2019....	09/25/2031....	-	.....4,875,319	4.075%[0.99%]	-	-	.....38,268	.....29,352		.....421,883	-	.....340,665	-	-	.....78,963	.....	100 / 100....
Currency Swap With BARCLAYS BANK PLC RCV 4.85 PAY 2.46 07/25/2027 BHF1N6EJ9	BME3DENQ3 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	06/26/2019....	07/25/2027....	-	.....6,473,490	4.847%[2.46%]	-	-	.....37,531	.....(214,605)		.....(47,045)	-	.....275,025	-	-	.....81,374	.....	100 / 100....
Currency Swap With BARCLAYS BANK PLC RCV 5.04 PAY 2.67 07/25/2029 BHF1N6EN0	BME3DEP08 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	06/26/2019....	07/25/2029....	-	.....6,473,490	5.04%[2.67%]	-	-	.....37,162	.....(214,605)		.....(114,792)	-	.....275,025	-	-	.....93,380	.....	100 / 100....
Currency Swap With CITIBANK NA RCV 3.39 PAY 3.37 06/30/2042 BHF1NRE79	66509CAC4 NORTHERN COURIER PIPELINE LP	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2019....	06/30/2042....	-	.....3,544,401	3.394%[3.365%]	-	-	.....(1,030)	.....(143,974)		.....(74,647)	-	.....(46,302)	-	-	.....81,719	.....	100 / 100....
Currency Swap With BARCLAYS BANK PLC RCV 4.17 PAY 1.76 12/31/2031 BHF1PZKH0	BME3FEBK7 SCANDLINES APS...	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	08/02/2019....	12/31/2031....	-	.....2,219,000	4.1715%[1.76%]	-	-	.....12,799	.....(130,200)		.....(81,264)	-	.....96,500	-	-	.....36,392	.....	100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.13 PAY 2.88 07/15/2029 BHF1SKGW2	BHF1NMMN6 OTP BANK NYRT...	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/02/2019....	07/15/2029....	-	.....1,873,647	5.1325%[2.875%]	-	-	.....10,892	.....(138,083)		.....(145,912)	-	.....82,508	-	-	.....26,983	.....	100 / 100....
Currency Swap With WELLS FARGO BANK NA RCV 3.45 PAY 1.38 09/30/2031 BHF1SKH19	BME3J28M9 ALPHA TRAINS FINANCE SA	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	10/02/2019....	09/30/2031....	-	.....10,944,000	3.448%[1.38%]	-	-	.....53,789	.....(807,500)		.....(905,133)	-	.....482,500	-	-	.....177,371	.....	100 / 100....
Currency Swap With BARCLAYS BANK PLC RCV 5.66 PAY 3.38 12/31/2038 BHF1T5G20	BRTXVSE22 SOCIETA DI PROGETTO BREBEMI SPA	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	10/10/2019....	12/31/2038....	-	.....21,506,649	5.655%[3.375%]	-	-	.....111,430	.....(1,440,468)		.....(2,014,901)	-	.....929,660	-	-	.....453,229	.....	100 / 100....
Currency Swap With CITIBANK NA RCV 3.16 PAY 3.23 06/16/2040 BHF1Z0930	BME3QX959 SYDNEY AIRPORT FINANCE COMPANY PTY	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/12/2020....	06/16/2040....	-13,492,000	3.164%[3.23%]	-	-(16,016)(1,742,000)	(1,259,090)	-200,000	-	-295,785	100 / 100....

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With BARCLAYS CAPITAL INC RCV 4.78 PAY 1.33 08/02/2048 BHF25BLA7	BME2PW6X6 JPMORGAN JAPANESE INVESTMENT TRUST	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	06/22/2018...	08/02/2048....	-	10,000,000	4.775%[1.33%]	-	-	87,658	54,803		1,703,595	-	699,518	-	-	261,529		100 / 102....
Currency Swap With BARCLAYS CAPITAL INC RCV 4.60 PAY 1.21 08/02/2043 BHF25BLQ2	BME2PW6V0 JPMORGAN JAPANESE INVESTMENT TRUST	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	06/22/2018...	08/02/2043....	-	4,545,455	4.601%[1.21%]	-	-	39,200	24,911		680,772	-	317,963	-	-	107,453		100 / 102....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.09 06/30/2034 BHF25BM24	218493AB0 CORDELIO AMALCO GP I	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	11/29/2018...	06/30/2034....	-	15,984,151	4.43%[4.087%]	-	-	4,500	(821,049)		(398,404)	-	(204,399)	-	-	290,999		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.09 09/30/2034 BHF25BMH1	218493AA2 CORDELIO AMALCO GP I	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	11/29/2018...	09/30/2034....	-	14,606,532	4.43%[4.087%]	-	-	(27,007)	(702,335)		(349,862)	-	(164,390)	-	-	268,434		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.30 PAY 2.69 04/16/2028 BHF25BMQ1	BME2RVRK1 PORTERBROOK RAIL FINANCE LTD	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	08/07/2018...	04/16/2028....	-	3,080,672	4.3025%[2.69%]	-	-	10,884	(156,241)		(92,266)	-	(25,793)	-	-	40,897		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.36 PAY 2.77 04/16/2028 BHF25BP05	BME2RVRP0 PORTERBROOK RAIL FINANCE LTD	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	08/07/2018...	04/16/2028....	-	4,070,888	4.3625%[2.77%]	-	-	14,118	(206,461)		(125,588)	-	(34,084)	-	-	54,042		100 / 100....
Currency Swap With HSBC SECURIT USA RCV 4.45 PAY 4.12 06/30/2042 BHF25BP96	66980CAA6 NOUVELLE AUTOROUTE 30 FINANCEMENT	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11.....	06/05/2018...	06/30/2042....	-	6,595,684	4.445%[4.115%]	-	-	4,004	(229,572)		344,972	-	(91,746)	-	-	152,070		100 / 102....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.11 01/03/2034 BHF25FEK4	BME2T6K88 AURORA SOLAR.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	09/07/2018...	01/03/2034....	-	10,124,255	4.43%[4.113%]	-	-	4,617	(416,045)		(179,982)	-	(123,461)	-	-	180,895		100 / 100....
Currency Swap With CITIBANK NA RCV 4.62 PAY 4.22 06/30/2034 BHF25FEP3	18914LAB6 CLOVER LIMITED PARTNERSHIP	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/17/2018...	06/30/2034....	-	8,822,943	4.624%[4.216%]	-	-	7,176	(266,605)		(23,365)	-	(111,674)	-	-	160,626		100 / 100....
Currency Swap With CITIBANK NA RCV 4.63 PAY 4.22 03/31/2034 BHF25FET5	18914LAA8 CLOVER LIMITED PARTNERSHIP	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/17/2018...	03/31/2034....	-	9,522,955	4.629%[4.216%]	-	-	(4,420)	(259,360)		(11,994)	-	(115,289)	-	-	171,732		100 / 100....
Currency Swap With CITIBANK NA RCV 2.58 PAY 2.92 11/25/2030 BHF27A8U8	BHF27A8U8 CSWAP: USD/CAD 11/25/2030	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	08/04/2020...	11/25/2030....	-	3,726,615	2.577%[2.92%]	-	-	(5,189)	(238,344)		(306,962)	-	(53,553)	-	-	57,913		100 / 100....
Currency Swap With CITIBANK NA RCV 2.58 PAY 2.92 11/25/2030 BHF27A8Y0	BHF27A8Y0 CSWAP: USD/CAD 11/25/2030	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	08/04/2020...	11/25/2030....	-	3,726,615	2.577%[2.92%]	-	-	(5,189)	(238,344)		(306,962)	-	(53,553)	-	-	57,913		100 / 100....
Currency Swap With CITIBANK NA RCV 3.72 PAY 3.30 04/30/2037 BHF27GAT5	BHF27GAT5 CSWAP: USD/GBP 4/30/2037	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	08/06/2020...	04/30/2037....	-	10,245,300	3.721%[3.3%]	-	-	6,523	(510,120)		(980,612)	-	(99,450)	-	-	205,502		100 / 100....

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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 BARCLAYS BANK PLC RCV 3.39 PAY 2.12 06/30/2038 BHF27NPK3	BHF27NPK3 CSWAP: USD/EUR 6/30/2038	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	08/11/2020....	06/30/2038....	-	8,235,500	3.3925%[2.12%]	-	-	26,244	8,750		(558,922)	-	337,750	-	-	171,074		100 / 100....
Currency Swap With BARCLAYS BANK PLC RCV 3.39 PAY 2.12 06/30/2038 BHF27ZPD2	BHF27ZPD2 CSWAP: USD/EUR 6/30/2038	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	08/11/2020....	06/30/2038....	-	7,059,000	3.3925%[2.12%]	-	-	22,495	7,500		(479,076)	-	289,500	-	-	146,635		100 / 100....
Currency Swap With WELLS FARGO BANK NA RCV 3.10 PAY 1.55 10/14/2040 BHF2ANW54	BHF2APAM6 OBB PRODUKTION GMBH	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMFCUFT09.	10/09/2020....	10/14/2040....	-	11,804,000	3.101%[1.55%]	-	-	47,588	61,500		(1,069,445)	-	482,500	-	-	260,982		100 / 100....
Currency Swap With CITIBANK NA RCV 3.93 PAY 3.37 09/05/2027 BHF2CN4B0	BME1KW7Y0 PORTMAN ESTATE FUND 22	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/20/2020....	09/05/2027....	-	1,813,216	3.9275%[3.37%]	286,324	-	3,677	225,277		174,369	-	(15,262)	-	-	22,999		100 / 103....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.14 PAY 3.49 09/05/2032 BHF2CN4K0	BME1KW7R5 PORTMAN ESTATE FUND 22	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	11/20/2020....	09/05/2032....	-	7,422,520	4.135%[3.49%]	1,241,171	-	16,845	991,271		568,654	-	(62,475)	-	-	125,532		100 / 106....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.14 PAY 3.49 09/05/2032 BHF2CN529	BME1KW7S3 PORTMAN ESTATE FUND 26	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	11/20/2020....	09/05/2032....	-	1,060,360	4.135%[3.49%]	177,310	-	2,406	141,610		81,236	-	(8,925)	-	-	17,933		100 / 106....
Currency Swap With CITIBANK NA RCV 3.93 PAY 3.37 09/05/2027 BHF2CN594	BME1KW7Z7 PORTMAN ESTATE FUND 26	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/20/2020....	09/05/2027....	-	307,504	3.9275%[3.37%]	48,549	-	624	38,196		29,571	-	(2,588)	-	-	3,900		100 / 103....
Currency Swap With BARCLAYS BANK PLC RCV 3.72 PAY 1.98 04/14/2031 BHF2GK091	BHF2GQE69 SODIAL INTERNATIONAL S.A.	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	02/05/2021....	04/14/2031....	-	9,620,000	3.722%[1.98%]	-	-	-	218,000		(432,751)	-	218,000	-	-	152,439		100 / 100....
Currency Swap With WELLS FARGO BANK NA RCV 3.59 PAY 1.50 04/13/2036 BHF2K0NC8	BHF2K3PU0 AKIEM HOLDING SAS	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMFCUFT09.	03/18/2021....	04/13/2036....	-	12,454,310	3.592%[1.5%]	-	-	-	179,740		29,258	-	179,740	-	-	241,551		100 / 100....
Currency Swap With WELLS FARGO BANK NA RCV 4.25 PAY 2.02 04/13/2041 BHF2K0NH7	BHF2K0NH7 CSWAP: USD/EUR 4/13/2041	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMFCUFT09.	03/18/2021....	04/13/2041....	-	11,381,690	4.246%[2.02%]	-	-	-	164,260		82,229	-	164,260	-	-	254,816		100 / 100....
Currency Swap With WELLS FARGO BANK NA RCV 3.59 PAY 1.50 04/13/2036 BHF2K0NM6	BME4FZH22 AKIEM HOLDING SAS	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMFCUFT09.	03/18/2021....	04/13/2036....	-	8,700,140	3.592%[1.5%]	-	-	-	125,560		20,445	-	125,560	-	-	168,739		100 / 100....
Currency Swap With CITIBANK NA RCV 4.53 PAY 4.28 07/31/2029 BME0LTRL4	BME0M8KH5 ALLIANCE TRUST PLC (THE)	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/18/2014....	07/31/2029....	-	3,558,030	4.53%[4.28%]	-	-	9,107	660,660		673,751	-	(26,775)	-	-	51,375		100 / 100....
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)	-	-	23,667	530,640		817,379	-	(21,038)	-	-	40,320		100 / 100....
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....	-	2,582,573	5.076% / (GBP6MLIB+2 10BP)	-	-	21,807	1,061,280		751,988	-	(42,075)	-	-	37,094		100 / 100....

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK NA RCV 4.44 PAY 2.94 07/23/2024 BME0MFK71	BME0MJE39 WERELDHAVE NV...	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/01/2014....	07/23/2024....	-	17,790,500	4.4375%[2.94%]	-	-	85,140	2,511,600		2,957,969	-	627,250	-	-	161,959		100 / 100....
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.65 PAY 4.38 09/16/2044 BME0PCS69	BME0P5767 CADOGAN ESTATES LIMITED	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUQJSJ21A208..	07/16/2014....	09/16/2044....	-	3,428,000	4.65%[4.38%]	-	-	8,889	668,600		356,498	-	(25,500)	-	-	83,053		100 / 100....
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUK5	BME0PPGA4 ELENIA FINANCE OYJ	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/25/2014....	07/30/2034....	-	8,064,600	5.1%[3.601%]	-	-	40,118	1,012,800		670,834	-	289,500	-	-	147,274		100 / 100....
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUJ3	BME0PPGA4 ELENIA FINANCE OYJ	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/25/2014....	07/30/2034....	-	4,032,300	5.1%[3.601%]	-	-	20,059	504,000		335,417	-	144,750	-	-	73,637		100 / 100....
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLV32	BME0PPGA4 ELENIA FINANCE OYJ	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/25/2014....	07/30/2034....	-	12,096,900	5.1%[3.601%]	-	-	60,177	1,515,600		1,006,251	-	434,250	-	-	220,911		100 / 100....
Currency Swap With CITIBANK NA RCV 3.88 PAY 2.10 11/12/2026 BME0SVA63	BME0T38S9 CSL FINANCE PTY LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/17/2014....	11/12/2026....	-	12,960,000	3.88%[2.1%]...	-	-	66,214	1,207,000		1,427,290	-	482,500	-	-	153,645		100 / 100....
Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA630	BME0S5M42 NUFFIELD HEALTH..	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/26/2014....	10/07/2024....	-	813,000	5.599%[5.26%]	-	-	2,308	123,150		145,752	-	(6,375)	-	-	7,630		100 / 100....
Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA663	BME0S5M42 NUFFIELD HEALTH..	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/26/2014....	10/07/2024....	-	6,504,000	5.599%[5.26%]	-	-	18,468	985,200		1,166,437	-	(51,000)	-	-	61,041		100 / 100....
Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA770	BME0S5M42 NUFFIELD HEALTH..	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/26/2014....	10/07/2024....	-	6,504,000	5.599%[5.26%]	-	-	18,468	978,800		1,166,437	-	(51,000)	-	-	61,041		100 / 100....
Currency Swap With CITIGROUP INC - LT GTD RCV 5.96 PAY 5.55 10/07/2026 BME0TA7N5	BME0TCCV7 NUFFIELD-HEALTH.	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/26/2014....	10/07/2026....	-	2,439,000	5.958%[5.55%]	-	-	7,614	369,450		444,028	-	(19,125)	-	-	28,660		100 / 100....
Currency Swap With CITIGROUP INC - LT GTD RCV 5.96 PAY 5.55 10/07/2026 BME0TA7R6	BME0TCCV7 NUFFIELD-HEALTH.	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/26/2014....	10/07/2026....	-	3,252,000	5.958%[5.55%]	-	-	10,152	492,600		592,038	-	(25,500)	-	-	38,214		100 / 100....
Currency Swap With CITIGROUP INC - LT GTD RCV 5.96 PAY 5.55 10/07/2026 BME0TA7X3	BME0TCCV7 NUFFIELD-HEALTH.	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/26/2014....	10/07/2026....	-	3,252,000	5.958%[5.55%]	-	-	10,148	492,600		592,038	-	(25,500)	-	-	38,214		100 / 100....
Currency Swap With CITIBANK NA RCV 3.60 PAY 1.89 01/26/2022 BME0UM251	BME0UDD91 SAGE GROUP PLC..	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/28/2014....	01/26/2022....	-	19,107,594	3.602%[1.89%]	-	-	88,770	1,473,393		1,635,614	-	723,943	-	-	86,759		100 / 100....
Currency Swap With CITIBANK NA RCV 3.82 PAY 1.97 02/03/2024 BME0WOEB1	BME0W0DG1 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/04/2014....	02/03/2024....	-	7,422,600	3.815%[1.966%]	-	-	36,943	370,800		552,041	-	289,500	-	-	62,616		100 / 100....
Currency Swap With CITIBANK NA RCV 4.02 PAY 2.27 02/03/2027 BME0W0EJ4	BME0W0DJ5 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/04/2014....	02/03/2027....	-	22,638,930	4.02%[2.272%]	-	-	108,209	1,130,940		1,301,389	-	882,975	-	-	273,765		100 / 100....

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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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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%]	-	-	113,104	(2,388,840)		(2,301,643)	-	984,300	-	-	327,728		100 / 100....
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%]...	-	-	60,496	(1,020,838)		(797,984)	-	533,645	-	-	121,591		100 / 100....
Currency Swap With CITIBANK NA RCV 3.73 PAY 2.97 10/15/2035 BME12GVC6	BME12ETP5 HEATHROW AIRPORT LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/15/2015...	10/15/2035....	-	6,197,940	3.7255%[2.97%]	-	-	14,364	403,200		242,720	-	(53,550)	-	-	118,211		100 / 100....
Currency Swap With J.P. MORGAN SECURITIES INC. RCV 3.36 PAY 2.83 05/27/2027 BME1319K5	BME12S6S3 DYSON JAMES LTD..	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	04/24/2015...	05/27/2027....	-	2,648,100	3.3575%[2.83%]	-	-	5,064	233,625		245,179	-	(22,313)	-	-	32,859		100 / 100....
Currency Swap With CITIBANK NA RCV 4.27 PAY 3.68 05/15/2030 BME134820	BME13EV06 SOUTH WEST AIRPORTS LIMITED	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/24/2015...	05/15/2030....	-	7,996,439	4.2675%[3.68%]	-	-	18,368	719,901		687,849	-	(67,244)	-	-	120,802		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.94 PAY 2.35 08/27/2025 BME16RB55	BME16N8M1 COPENHAGEN AIRPORTS AS	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUQJSJ21A208..	06/09/2015...	08/27/2025....	-	6,856,540	3.9375%[2.35%]	-	-	24,808	(332,594)		(334,529)	-	288,925	-	-	72,001		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.44 PAY 2.64 07/23/2027 BME19C9R0	BME19BB81 ALIAXIS FINANCE SA	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUQJSJ21A208..	07/01/2015...	07/23/2027....	-	2,000,000	4.4375%[2.64%]	-	-	8,195	(117,509)		(150,234)	-	87,094	-	-	25,130		100 / 100....
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.84 PAY 2.04 10/01/2030 BME1AHS54	BME1AK2L0 COMPAGNIE DES LEVURES LESAFFRE A	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUQJSJ21A208..	07/22/2015...	10/01/2030....	-	6,530,400	3.835%[2.04%]	-	-	28,122	(521,400)		(619,356)	-	289,500	-	-	100,691		100 / 100....
Currency Swap With CITIBANK NA RCV 4.40 PAY 2.69 08/26/2035 BME1AUBC8	BME1AUBB0 JP MORGAN EUROPEAN INVESTMENT TRUS	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	07/29/2015...	08/26/2035....	-	9,358,500	4.404%[2.69%]	-	-	35,283	(631,550)		(1,516,233)	-	410,125	-	-	177,649		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.09 PAY 3.56 03/22/2025 BME1DZ0V4	BME1DZ358 BUNZL FINANCE PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUQJSJ21A208..	09/16/2015...	03/22/2025....	-	11,631,000	4.092%[3.56%]	-	-	25,193	1,283,250		1,527,417	-	(95,625)	-	-	115,991		100 / 100....
Currency Swap With CITIGROUP INC - LT GTD RCV 3.70 PAY 1.82 11/19/2022 BME1DZ325	BME1DZAY7 BUNZL FINANCE PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/16/2015...	11/19/2022....	-	1,695,000	3.7025%[1.82%]	-	-	7,822	(67,950)		(44,058)	-	72,375	-	-	10,848		100 / 100....
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.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/18/2015...	11/02/2030....	-	27,752,125	4.4145%[3.78%]	-	-	76,761	3,262,450		3,408,037	-	(226,313)	-	-	429,873		100 / 100....
Currency Swap With CITIGROUP INC - LT GTD RCV 5.14 PAY 5.11 12/10/2045 BME1E0H8	BME1EPDN9 TERANET HOLDINGS LP	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/02/2015...	12/10/2045....	-	11,656,070	5.14%[5.11%]	-	-	(5,090)	(596,784)		42,752	-	(164,942)	-	-	289,720		100 / 99....

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SCHEDULE DB - PART A - SECTION 1
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Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.50 PAY 1.85 11/07/2022 BME1EU713	BME1EU747 SENSIENT TECHNOLOGIES CORPORATION	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/06/2015...	11/07/2022...	-	10,000,000	3.501%[1.848%]	-	-	40,336	(436,798)		(377,709)	-	430,112	-	-	63,354		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.57 PAY 3.58 12/30/2033 BME1FE4D5	35952SAA0 FTG FRASER TRANSPORTATION GROUP PA	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/16/2015...	12/30/2033...	-	17,290,387	3.565%[3.577%]	-	-	(5,126)	(329,643)		(269,145)	-	(188,600)	-	-	308,803		100 / 99....
Currency Swap With CITIBANK NA RCV 4.17 PAY 3.37 12/15/2060 BME1HJ5T6	BME1H10L7 UNIVERSITY OF OXFORD BALLIOL COLLE	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	11/13/2015...	12/15/2060...	-	6,388,200	4.17%[3.37%]	-	-	17,696	585,690		(436,404)	-	(53,550)	-	-	201,347		100 / 100....
Currency Swap With CITIBANK NA RCV 3.81 PAY 1.92 02/10/2026 BME1HS6C2	BME1HDL12 TR PROPERTY INVESTMENT TRUST PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/19/2015...	02/10/2026...	-	9,129,850	3.81%[1.92%]	-	-	39,013	(860,200)		(822,465)	-	410,125	-	-	100,724		100 / 100....
Currency Swap With CITIBANK NA RCV 4.21 PAY 3.59 02/10/2031 BME1HS6J7	BME1HZY27 TR PROPERTY INVESTMENT TRUST PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/19/2015...	02/10/2031...	-	2,296,500	4.205%[3.59%]	-	-	5,170	226,950		217,868	-	(19,125)	-	-	36,076		100 / 100....
Currency Swap With CITIBANK NA RCV 4.20 PAY 2.25 08/15/2026 BME1JC9Y4	BME1J83M5 DENTSPLY INTERNATIONAL (SERIES J)	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/24/2015...	08/15/2026...	-	3,401,600	4.2005%[2.25%]	-	-	14,514	(357,260)		(363,376)	-	154,400	-	-	39,443		100 / 100....
Currency Swap With CITIBANK NA RCV 4.50 PAY 1.33 08/15/2031 BME1JCAN6	BME1J84L6 DENTSPLY INTERNATIONAL (SERIES M)	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/24/2015...	08/15/2031...	-	7,010,491	4.497%[1.33%]	-	-	56,025	(566,261)		(33,538)	-	491,604	-	-	112,936		100 / 100....
Currency Swap With CITIBANK NA RCV 4.21 PAY 1.01 08/15/2026 BME1JCHK5	BME1J84J1 DENTSPLY INTERNATIONAL	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/24/2015...	08/15/2026...	-	4,412,197	4.21%[1.01%]	-	-	35,546	(361,188)		(72,802)	-	309,401	-	-	51,161		100 / 100....
Currency Swap With CITIBANK NA RCV 4.39 PAY 1.17 08/15/2028 BME1JCHT6	BME1J84K8 DENTSPLY INTERNATIONAL (SERIES L)	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/24/2015...	08/15/2028...	-	12,550,250	4.3875%[1.17%]	-	-	101,769	(1,027,379)		(112,674)	-	880,075	-	-	170,481		100 / 100....
Currency Swap With CITIBANK NA RCV 4.25 PAY 3.37 12/15/2045 BME1K3K60	BME1H1LC4 UNIVERSITY OF OXFORD ST HILDAS CO	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/03/2015...	12/15/2045...	-	1,804,800	4.2475%[3.37%]	-	-	5,193	148,860		46,261	-	(15,300)	-	-	44,872		100 / 100....
Currency Swap With CITIBANK NA RCV 4.17 PAY 3.24 12/15/2055 BME1K3KF0	BME1H26X3 UNIVERSITY OF OXFORD ST HILDAS COL	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/03/2015...	12/15/2055...	-	1,804,200	4.168%[3.24%]	-	-	5,367	148,860		41,165	-	(15,300)	-	-	53,164		100 / 100....
Currency Swap With CITIGROUP INC - LT GTD RCV 3.45 PAY 1.84 03/30/2026 BME1LAX77	BME1LBHP3 CHANEL SAS.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	01/15/2016...	03/30/2026...	-	9,849,600	3.45%[1.839%]	-	-	38,529	(720,900)		(802,889)	-	434,250	-	-	110,122		100 / 100....
Currency Swap With CITIGROUP INC - LT GTD RCV 4.22 PAY 2.56 02/08/2031 BME1M6NW1	BME1M6K61 TRANSMISSION FINANCE DAC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	01/29/2016...	02/08/2031...	-	2,274,300	4.2225%[2.563%]	-	-	8,433	(195,255)		(344,619)	-	101,325	-	-	35,718		100 / 100....
Currency Swap With CITIGROUP INC - LT GTD RCV 4.45 PAY 2.82 02/08/2036 BME1M6PG4	BME1M6KB0 TRANSMISSION FINANCE DAC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	01/29/2016...	02/08/2036...	-	7,905,900	4.451%[2.823%]	-	-	28,309	(678,540)		(1,624,488)	-	352,225	-	-	152,425		100 / 100....

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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 BNP PARIBAS SA RCV 4.65 PAY 2.97 02/08/2041 BME1M6RS6	BME1M6KE4 TRANSMISSION FINANCE DAC	D 1.....	Currency	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	01/29/2016...	02/08/2041....	-	12,981,600	4.6477%[2.97%]	-	-	47,700	(1,119,900)		(3,261,530)	-	579,000	-	-	289,361		100 / 100....
Currency Swap With BNP PARIBAS SA RCV 4.54 PAY 2.90 02/08/2038 BME1M6TV7	BME1M6KC8 TRANSMISSION FINANCE DAC	D 1.....	Currency	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	01/29/2016...	02/08/2038....	-	12,981,600	4.543%[2.9%]	-	-	46,733	(1,119,900)		(2,928,382)	-	579,000	-	-	266,607		100 / 100....
Currency Swap With UBS WARBURG RCV 2.76 PAY 2.38 01/18/2022 BME1MFLA1	BRYSJ3HW1 SVENSKA HANDELSBANKEN AB	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/10/2016....	01/18/2022....	-	4,345,500	2.76%[2.375%]	-	-	6,472	206,400		217,357	-	(38,250)	-	-	19,467		100 / 100....
Currency Swap With UBS WARBURG RCV 2.77 PAY 2.38 06/02/2022 BME1MFLD5	BRSTL1HZ6 NORDEA BANK ABP.	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/10/2016....	06/02/2022....	-	1,991,688	2.765%[2.375%]	-	-	2,416	90,956		102,304	-	(17,531)	-	-	10,784		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.44 PAY 2.25 03/11/2023 BME1PNRN7	BRSZWE4R4 XYLEM INC/NY.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUQJSJ21A208...	03/04/2016....	03/11/2023....	-	6,597,000	4.435%[2.25%]	-	-	36,485	(454,800)		(324,422)	-	289,500	-	-	46,004		100 / 100....
Currency Swap With CITIBANK NA RCV 4.41 PAY 3.87 03/30/2026 BME1Q4W3	BME1Q3Y02 THAMES WATER UTILITIES LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/21/2016....	03/30/2026....	-	19,112,100	4.411%[3.867%]	-	-	36,318	790,300		922,832	-	(169,575)	-	-	213,680		100 / 100....
Currency Swap With WELLS FARGO SECURITIES LLC RCV 3.76 PAY 3.16 06/01/2031 BME1QJUZ4	BME1QKDN7 FOREIGN & COLONIAL INV TST SER B	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	04/08/2016....	06/01/2031....	-	9,872,100	3.756%[3.16%]	-	-	16,167	216,300		(52,981)	-	(89,250)	-	-	157,454		100 / 100....
Currency Swap With WELLS FARGO SECURITIES LLC RCV 3.33 PAY 2.80 06/01/2028 BME1QKK74	BME1QKDF4 FOREIGN & COLONIAL INV TST SER A	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	04/08/2016....	06/01/2028....	-	3,525,750	3.333%[2.8%]	-	-	5,159	77,250		35,356	-	(31,875)	-	-	47,222		100 / 100....
Currency Swap With CITIBANK NA RCV 4.14 PAY 2.42 05/04/2036 BME1QMN51	BME1QMD94 TRANSMISSION FINANCE DAC SER 11	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	04/13/2016....	05/04/2036....	-	13,073,200	4.135%[2.42%]	-	-	54,806	(544,620)		(1,645,907)	-	559,700	-	-	254,038		100 / 100....
Currency Swap With CITIGROUP INC - LT GTD RCV 3.66 PAY 1.93 05/04/2029 BME1QMNC6	BME1QMD37 TRANSMISSION FINANCE DAC SER 10	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/13/2016....	05/04/2029....	-	3,268,300	3.658%[1.93%]	-	-	13,871	(136,155)		(228,408)	-	139,925	-	-	46,505		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.23 PAY 1.25 03/17/2022 BME1QVY6	BRSS509E4 YORKSHIRE BUILDING SOCIETY	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUQJSJ21A208...	04/22/2016....	03/17/2022....	-	3,928,750	3.225%[1.25%]	-	-	20,005	(184,800)		(146,539)	-	168,875	-	-	19,263		100 / 100....
Currency Swap With CITIGROUP INC - LT GTD RCV 5.11 PAY 5.18 03/13/2040 BME1QZ9N9	72908P9A6 PLENARY HEALTH NORTH BAY	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/27/2016....	03/13/2040....	-	7,166,300	5.105%[5.182%]	-	-	(1,537)	2,731		130,491	-	(86,478)	-	-	156,039		100 / 100....
Currency Swap With BNP PARIBAS SA RCV 4.77 PAY 2.83 08/12/2026 BME1RC9C3	BME1R7R91 SIG PLC.....	D 1.....	Currency	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	05/13/2016....	08/12/2026....	-	6,706,478	4.771%[2.83%]	-	-	28,057	(269,219)		(248,223)	-	285,804	-	-	77,704		100 / 100....
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 G5GSEF7VJP517OUK5573....	05/26/2016....	07/20/2051....	-	8,510,340	3.85%[3.01%]	-	-	22,144	511,560		(359,699)	-	(73,950)	-	-	234,318		100 / 100....

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK NA RCV 3.75 PAY 2.97 07/20/2046 BME1RPQ19	BME1RSY30 THE UNIVERSITY COURT OF THE UNIVER	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	05/26/2016...	07/20/2046....	-	3,228,060	3.751%[2.97%]	-	-	7,902	194,040	(85,993)	-	(28,050)	-	-	-	81,217		100 / 100....
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..... E57ODZWZ7FF32WEFA76..	06/02/2016...	06/27/2023....	-	1,785,600	3.042%[1.08%]	-	-	8,511	(94,880)	(59,354)	-	77,200	-	-	-	13,365		100 / 100....
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..... E57ODZWZ7FF32WEFA76..	06/02/2016...	06/27/2026....	-	1,339,200	3.271%[1.43%]	-	-	5,918	(71,160)	(63,285)	-	57,900	-	-	-	15,333		100 / 100....
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..... E57ODZWZ7FF32WEFA76..	06/02/2016...	06/27/2023....	-	3,032,400	3.063%[2.54%]	-	-	4,815	136,395	168,525	-	(26,775)	-	-	-	22,698		100 / 100....
Currency Swap With WELLS FARGO BANK NA RCV 3.97 PAY 2.02 06/28/2023 BME1RV9W7	BME1RQLN4 TAYLOR WIMPEY PLC	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	06/03/2016...	06/28/2023....	-	5,882,760	3.966%[2.02%]	-	-	27,506	(228,800)	(116,939)	-	250,900	-	-	-	44,060		100 / 100....
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..... E57ODZWZ7FF32WEFA76..	06/03/2016...	09/01/2031....	-	5,802,000	3.3425%[2.78%]	-	-	8,871	288,200	129,321	-	(51,000)	-	-	-	93,678		100 / 100....
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..... E57ODZWZ7FF32WEFA76..	06/07/2016...	06/16/2036....	-	8,736,600	4.436%[3.68%]	-	-	20,612	455,400	162,080	-	(76,500)	-	-	-	170,430		100 / 100....
Currency Swap With WELLS FARGO BANK NA RCV 3.75 PAY 2.88 08/01/2046 BME1RYXQ0	BME1RSJN3 WADHAM COLLEGE	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	06/08/2016...	08/01/2046....	-	17,896,500	3.747%[2.88%]	-	-	45,960	928,890	(355,942)	-	(156,825)	-	-	-	450,564		100 / 100....
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....	-	43,950,397	2.69375%[2.629%]	-	-	2,283	(173,324)	37,248	-	(455,461)	-	-	-	674,630		100 / 104....
Currency Swap With CITIGROUP INC - LT GTD RCV 3.80 PAY 2.74 09/14/2036 BME1T42A0	BME1TFPU6 HOWARD DE WALDEN ESTATES SERIES B	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	07/21/2016...	09/14/2036....	-	5,604,050	3.795%[2.74%]	-	-	12,664	(259,675)	(360,874)	-	(54,188)	-	-	-	110,204		100 / 100....
Currency Swap With CITIBANK NA RCV 3.46 PAY 2.54 09/14/2031 BME1T4PV9	BME1TFPS1 HOWARD DE WALDEN ESTATES SERIES A	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	07/21/2016...	09/14/2031....	-	2,966,850	3.4625%[2.54%]	-	-	5,803	(137,475)	(159,612)	-	(28,688)	-	-	-	47,984		100 / 100....
Currency Swap With CITIBANK NA RCV 3.70 PAY 1.75 11/17/2026 BME1TH4V3	BME1TG924 SONIC HEALTHCARE LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	07/28/2016...	11/17/2026....	-	20,941,200	3.697%[1.75%]	-	-	98,317	(1,271,970)	(1,145,047)	-	911,925	-	-	-	248,566		100 / 100....
Currency Swap With CITIBANK NA RCV 3.39 PAY 2.28 11/14/2026 BME1U17A9	BME1U1T31 COVENT GARDEN GROUP HOLDINGS SER A	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	08/12/2016...	11/14/2026....	-	8,164,800	3.3925%[2.28%]	-	-	19,739	(544,320)	(337,437)	-	(80,325)	-	-	-	96,843		100 / 100....
Currency Swap With BARCLAYS BANK PLC RCV 3.52 PAY 2.37 11/14/2028 BME1U17M3	BME1U1T64 COVENT GARDEN GROUP HOLDINGS SER B	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	08/12/2016...	11/14/2028....	-	10,886,400	3.5155%[2.37%]	-	-	26,679	(725,760)	(489,698)	-	(107,100)	-	-	-	150,356		100 / 100....
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%]	-	-	(7,642)	(427,828)	(138,528)	-	(127,498)	-	-	-	247,746		100 / 99....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.35 PAY 1.57 09/23/2031 BME1UJUUQ4	BME1UUSX2 WOODWARD INTERNATIONAL BV	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	09/14/2016...	09/23/2031...	-	3,829,760	3.35%[1.57%]	-	-	16,773	(166,260)	(299,017)	(299,017)	-	164,050	-	-	62,013	-	100 / 100....
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%]	-	-	12,569	(316,910)	(347,780)	(347,780)	-	(54,825)	-	-	91,004	-	100 / 100....
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%]	-	-	8,720	(191,620)	(256,573)	(256,573)	-	(33,150)	-	-	66,863	-	100 / 100....
Currency Swap With CITIBANK NA RCV 3.44 PAY 1.65 10/27/2031 BME1VD6Q8	BME1VG4U4 SIRONA DENTAL SERVICES GMBH	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/05/2016...	10/27/2031...	-	2,573,010	3.444%[1.65%]	-	-	11,328	(130,180)	(223,390)	(223,390)	-	110,975	-	-	41,848	-	100 / 101....
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 B4TYDEB6GKMZO031MB27..	10/06/2016...	07/31/2035...	-	6,227,692	3.618%[3.571%]	-	-	(768)	(281,164)	(220,288)	(220,288)	-	(65,314)	-	-	117,926	-	100 / 100....
Currency Swap With BARCLAYSCAPITALINC RCV 3.54 PAY 2.62 01/06/2027 BME1VH7K1	BME1VGW25 FORTH PORTS LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	10/07/2016...	01/06/2027...	-	5,220,600	3.536%[2.62%]	-	-	8,866	(561,960)	(546,439)	(546,439)	-	(53,550)	-	-	62,716	-	100 / 100....
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...	-	3,264,594	3.84%[2.05%]	-	-	13,697	(213,744)	(345,112)	(345,112)	-	142,743	-	-	51,070	-	100 / 100....
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 G5GSEF7VJP57OUK5573....	10/14/2016...	12/31/2039...	-	8,780,400	3.755%[2.81%]	-	-	11,996	(1,153,440)	(1,849,742)	(1,849,742)	-	(91,800)	-	-	190,174	-	100 / 100....
Currency Swap With CITIGROUP INC - LT GTD RCV 3.09 PAY 2.30 03/31/2039 BME1VSH91	BME1VSC13 HIGH SPEED RAIL FINANCE PLC SER E	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/14/2016...	03/31/2039...	-	6,539,519	3.09%[2.3%]...	-	-	7,768	(803,132)	(1,054,328)	(1,054,328)	-	(42,907)	-	-	138,766	-	100 / 100....
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 3.47 PAY 2.70 11/23/2031 BME1VV2R0	BME1VSXT9 AMETEK INC.....	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	10/14/2016...	11/23/2031...	-	5,846,400	3.4725%[2.7%]	-	-	5,877	(776,160)	(1,009,833)	(1,009,833)	-	(61,200)	-	-	95,418	-	100 / 100....
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%]	-	-	(29,849)	121,550	(866,136)	(866,136)	-	130,000	-	-	186,261	-	100 / 100....
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%]	-	-	(10,003)	33,000	(258,629)	(258,629)	-	44,000	-	-	55,559	-	100 / 100....
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%]	-	-	17,313	(1,883,700)	(2,451,306)	(2,451,306)	-	(160,650)	-	-	252,558	-	100 / 100....
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.16 PAY 3.19 04/21/2037 BME1W5AQ9	BME1WEEH6 EVERSOLT FUNDING PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/21/2016...	04/21/2037...	-	16,084,200	4.1625%[3.19%]	-	-	21,091	(2,127,840)	(3,208,509)	(3,208,509)	-	(168,300)	-	-	322,372	-	100 / 100....

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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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Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.84 PAY 3.10 05/18/2029 BME1WZ7S3	BME1X5J5 INCHCAPE PLC.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	11/01/2016...	05/18/2029....	-5,622,120	3.8425%[3.1%]	-	-4,604(724,500)	(889,799)	-(58,650)	-	-80,187	100 / 100....
Currency Swap With BARCLAYS CAPITAL CASA DE BOLSA RCV 3.33 PAY 1.35 11/16/2024 BME1X1AM6	BME1X3LH1 KINGSPAN SECURITIES 2016	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	11/02/2016....	11/16/2024....	- .....	.....19,974,600	3.325%[1.35%]	- .....	- .....	.....96,105	.....(1,143,000)		.....(770,197)	- .....	.....868,500	- .....	- .....	.....190,359	.....	100 / 100....
Currency Swap With CITIGROUP INC - LT GTD RCV 4.61 PAY 2.73 01/31/2040 BME1X1CP7	BME1X63Q4 P/F EYSTUR-OG SANDOYARTUNLAR	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/02/2016....	01/31/2040....	- .....	.....9,887,900	4.614%[2.73%]	- .....	- .....	.....42,740	.....(572,270)		.....(1,028,422)	- .....	.....429,425	- .....	- .....	.....214,646	.....	100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.55 PAY 2.50 12/14/2033 BME1YJUL6	BME1YJNY6 ELENA FINANCE OYJ	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	11/22/2016....	12/14/2033....	- .....	.....7,301,580	4.54625%[2.5%]	- .....	- .....	.....32,695	.....(807,990)		.....(1,197,574)	- .....	.....332,925	- .....	- .....	.....130,181	.....	100 / 100....
Currency Swap With CITIGROUP INC - LT GTD RCV 4.36 PAY 3.15 01/05/2037 BME1YXGL1	BME1YJ930 LOWLAND INVESTMENT COMPANY PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/01/2016....	01/05/2037....	- .....	.....7,053,200	4.355%[3.15%]	- .....	- .....	.....16,629	.....(673,120)		.....(817,419)	- .....	.....(71,400)	- .....	- .....	.....140,082	.....	100 / 100....
Currency Swap With CITIBANK NA RCV 4.33 PAY 2.30 02/27/2032 BME1Z6BH3	BME1Z87T8 STERIS PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/06/2016....	02/27/2032....	- .....	.....5,149,440	4.334%[2.3%]	- .....	- .....	.....23,065	.....(492,000)		.....(676,492)	- .....	.....231,600	- .....	- .....	.....85,074	.....	100 / 100....
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 5.68 PAY 3.97 04/26/2037 BME2MAP5	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%]	- .....	- .....	.....21,460	.....(683,800)		.....(526,800)	- .....	.....(66,300)	- .....	- .....	.....130,146	.....	100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.55 PAY 3.90 04/26/2035 BME2PNH2	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%]	- .....	- .....	.....18,264	.....(599,840)		.....(450,243)	- .....	.....(58,650)	- .....	- .....	.....107,877	.....	100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.17 PAY 2.80 03/31/2037 BME245FK6	BME243RA0 ST JAMES ONCOLOGY FINANCING PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/28/2017....	03/31/2037....	- .....	.....8,170,654	4.165%[2.80%]	- .....	- .....	.....21,647	.....(761,728)		.....(694,106)	- .....	.....(61,831)	- .....	- .....	.....163,469	.....	100 / 100....
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%]	- .....	- .....	.....18,619	.....(678,340)		.....(463,267)	- .....	.....(66,300)	- .....	- .....	.....86,189	.....	100 / 100....
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%]	- .....	- .....	.....35,349	.....(783,130)		.....(918,801)	- .....	.....342,575	- .....	- .....	.....111,472	.....	100 / 100....
Currency Swap With BARC RCV 4.15 PAY 2.74 05/24/2037 BME253GW3	BME253G2 BLACKROCK SMALLER COMPANIES TRUST	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	04/21/2017....	05/24/2037....	-4,350,640	4.146%[2.74%]	-	-12,839(340,340)	(254,048)	-(43,350)	-	-87,444	100 / 100....

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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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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%]	-	-	35,246	(906,870)		(482,239)	-	(141,525)	-	-	181,996		100 / 99.....
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%]	-	-	(11,667)	(80,295)		(298,661)	-	53,000	-	-	57,267		100 / 100....
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%]	-	-	(12,230)	(80,295)		(319,812)	-	53,000	-	-	66,719		100 / 100....
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%]	-	-	41,425	(367,875)		(319,026)	-	361,875	-	-	105,510		100 / 100....
Currency Swap With CITIGROUP INC - LT GTD RCV 5.48 PAY 3.94 06/18/2047 BME27GBA5	BME27FYR5 ROCK RAIL SOUTH WESTERN PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/19/2017....	06/18/2047....	-	19,935,076	5.475%[3.938%]	-	-	63,226	(132,071)		(1,571,365)	-	(19,456)	-	-	510,518		100 / 100....
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%]	-	-	10,407	(306,000)		(407,682)	-	(38,250)	-	-	102,206		100 / 101....
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%]	-	-	10,020	(306,000)		(365,524)	-	(38,250)	-	-	92,828		100 / 100....
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%]	-	-	31,943	(880,000)		(893,085)	-	(140,250)	-	-	242,139		100 / 100....
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%]	-	-	102,829	(754,720)		(441,051)	-	858,850	-	-	275,792		100 / 100....
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%]	-	-	7,203	(215,875)		(131,344)	-	(31,875)	-	-	33,808		100 / 100....
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%]	-	-	(21,298)	430,000		(290,063)	-	125,000	-	-	183,062		100 / 100....
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%]	-	-	(9,896)	219,790		(94,558)	-	62,000	-	-	83,877		100 / 100....
Currency Swap With BANK OF AMERICA NA RCV 4.05 PAY 5.17 11/02/2047 BME29A3V9	BME29AY52 UNIVERSITY OF NEW SOUTH WALES	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/03/2017....	11/02/2047....	-	8,418,520	4.046%[5.17%]	-	-	(18,298)	356,690		(795,085)	-	106,000	-	-	217,127		100 / 99.....
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%]	-	-	20,110	71,178		84,811	-	171,288	-	-	55,712		100 / 100....

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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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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%]	-	-55,5197,225	331,873	-410,125	-	-95,386	100 / 100....
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%]	-	-	.....53,389	.....(933,650)		.....(1,621,248)	-	.....(181,050)	-	-	.....482,628	.....	100 / 100....
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%]	-	-	.....33,012	.....22,250		.....219,434	-	.....241,250	-	-	.....56,499	.....	100 / 100....
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%]	-	-	.....(14,582)	.....218,790		.....(138,035)	-	.....102,000	-	-	.....103,544	.....	100 / 100....
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%]	-	-	.....(4,124)	.....55,770		.....(51,950)	-	.....26,000	-	-	.....30,076	.....	100 / 100....
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%]	-	-	.....18,600	.....6,933		.....62,591	-	.....142,338	-	-	.....44,562	.....	100 / 100....
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%]	-	-	.....17,186	.....7,168		.....(111,963)	-	.....147,163	-	-	.....61,122	.....	100 / 100....
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%]	-	-	.....18,297	.....7,168		.....(3,134)	-	.....147,163	-	-	.....52,613	.....	100 / 100....
Currency Swap With CREDIT AGRICOLE NY RCV 4.28 PAY 5.05 03/15/2028 BME2D1GE8	BME2D1H64 SKYCITY AUCKLAND HOLDINGS LIMITED	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/31/2017....	03/15/2028....	-	.....1,452,550	4.275%[5.05%]	-	-	.....(3,010)	.....9,690		.....(59,236)	-	.....19,000	-	-	.....19,163	.....	100 / 100....
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%]	-	-	.....48,135	.....(61,006)		.....80,448	-	.....370,255	-	-	.....115,827	.....	100 / 100....
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%]	-	-	.....11,942	.....(195,020)		.....(164,170)	-	.....(35,700)	-	-	.....85,570	.....	100 / 100....
Currency Swap With CITIBANK NA RCV 4.29 PAY 2.83 01/19/2048 BME2DEZY5	BME2DEYW0 CANAL AND RIVER TRUST	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	11/08/2017....	01/19/2048....	-	.....9,286,800	4.292%[2.83%]	-	-	.....31,007	.....(494,515)		.....(501,562)	-	.....(90,525)	-	-	.....240,481	.....	100 / 100....
Currency Swap With BARCLAYS BANK PLC RCV 3.94 PAY 2.52 01/31/2048 BME2DF0G9	BME2DEF3 HERTFORD COLLEGE	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	11/08/2017....	01/31/2048....	-	.....11,244,500	3.939%[2.52%]	-	-	.....35,531	.....(598,990)		.....(571,974)	-	.....(109,650)	-	-	.....291,354	.....	100 / 101....
Currency Swap With J.P. MORGAN SECURITIES INC. RCV 3.71 PAY 4.52 11/30/2029 BME2DJ196	BME2DJ2B0 DEXUS FUNDS MANAGEMENT LTD	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	11/09/2017....	11/30/2029....	-5,748,750	3.707%[4.52%]	-	-(10,991)31,500	(236,440)	-75,000	-	-84,655	100 / 100....

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SCHEDULE DB - PART A - SECTION 1
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Currency Swap With JPMORGAN CHASE BANK NA RCV 3.87 PAY 4.76 11/30/2032 BME2DU1V7	BME2DJ295 DEXUS FUNDS MANAGEMENT LTD	D 1.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGGFU57RNE97.	11/09/2017....	11/30/2032....	-	11,650,800	3.866%[4.76%]	-	-	(24,559)	68,780		(571,162)	-	152,000	-	-	199,061		100 / 100....
Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6J9	BME2DHPZ6 ANNO 2017.....	D 1.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/09/2017....	05/31/2033....	-	6,578,332	4.512%[3.263%]	-	-	18,417	(194,965)		(221,205)	-	(50,553)	-	-	114,769		100 / 101....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.34 PAY 2.93 01/09/2048 BME2DL8U7	BME2DMN20 JPMORGAN GLOBAL GROWTH & INCOME PL	D 1.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	11/10/2017....	01/09/2048....	-	12,538,100	4.34125%[2.93%]	-	-	41,211	(547,675)		(688,322)	-	(121,125)	-	-	324,507		100 / 100....
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.63 PAY 4.36 02/14/2030 BME2DTKR3	BME2DVXL7 NETWORK FINANCE COMPANY PTY LTD	D 1.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGGFU57RNE97.	11/16/2017....	02/14/2030....	-	7,594,000	3.6324%[4.36%]	-	-	(12,993)	(22,000)		(344,127)	-	100,000	-	-	113,162		100 / 100....
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.74 PAY 4.54 02/14/2033 BME2DTKX0	BME2DVYT9 NETWORK FINANCE COMPANY PTY LTD	D 1.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGGFU57RNE97.	11/16/2017....	02/14/2033....	-	4,556,400	3.7385%[4.54%]	-	-	(8,617)	(13,200)		(232,053)	-	60,000	-	-	78,540		100 / 100....
Currency Swap With ROYAL BANK OF CANADA RCV 4.14 PAY 4.14 12/31/2041 BME2DTQE6	32117PAD9 FIRST NATIONS ETF LP	D 1.....	Current	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	11/16/2017....	12/31/2041....	-	9,056,489	4.1375%[4.136%]	-	-	(1,244)	(66,949)		80,627	-	(106,406)	-	-	206,356		100 / 100....
Currency Swap With CITICORP SECURITIES MARKETS RCV 3.67 PAY 1.65 02/15/2030 BME2E0ZS7	BME2EAE66 DIMENSIONAL FUND ADVISORS LP	D 1.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/21/2017....	02/15/2030....	-	8,097,150	3.669%[1.65%]	-	-	40,737	(18,975)		(4,277)	-	332,925	-	-	120,678		100 / 100....
Currency Swap With BARC RCV 5.45 PAY 3.48 11/29/2052 BME2E86V5	BME2E7V80 ALBEA SAS.....	D 1.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/27/2017....	11/29/2052....	-	14,762,200	5.447%[3.477%]	-	-	74,342	205,840		(1,740,297)	-	598,300	-	-	415,495		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.89 PAY 4.71 12/13/2042 BME2E9PW0	BME2E9Y23 MONASH UNIVERSITY	D 1.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	11/28/2017....	12/13/2042....	-	5,772,200	3.89%[4.71%]	-	-	(11,846)	(13,680)		(427,893)	-	76,000	-	-	134,499		100 / 99.....
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.15 11/30/2027 BME2EKMJ7	BME2EEMP7 ANGEL TRAINS ROLLING STOCK	D 1.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/04/2017....	11/30/2027....	-	19,655,224	4.435%[3.15%]	-	-	64,166	(402,265)		143,110	-	(78,705)	-	-	253,835		100 / 100....
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.81 PAY 4.42 01/16/2030 BME2EXH06	BME2F25K2 STOCKLAND TRUST MANAGEMENT LTD	D 1.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGGFU57RNE97.	12/07/2017....	01/16/2030....	-	13,620,250	3.809%[4.42%]	-	-	(22,388)	(166,520)		(637,278)	-	181,000	-	-	202,052		100 / 100....
Currency Swap With JPMORGAN CHASE & CO RCV 3.97 PAY 4.66 01/16/2033 BME2EXHC0	BME2F25P1 STOCKLAND TRUST MANAGEMENT LTD	D 1.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGGFU57RNE97.	12/07/2017....	01/16/2033....	-	17,984,750	3.9685%[4.66%]	-	-	(33,295)	(219,880)		(910,282)	-	239,000	-	-	308,970		100 / 100....
Currency Swap With CITIBANK NA RCV 5.11 PAY 3.66 01/31/2048 BME2F3SH2	BME2F36Q6 GREENSQUARE GROUP LIMITED	D 1.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/08/2017....	01/31/2048....	-	18,732,000	5.105%[3.663%]	-	-	65,484	(372,106)		(243,856)	-	(56,795)	-	-	485,361		100 / 100....
Currency Swap With CREDIT AGRICOLE NY RCV 6.44 PAY 3.83 12/21/2025 BME2F88J9	BME2F7LF4 ESVAGT A/S.....	D 1.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	12/13/2017....	12/21/2025....	-	3,762,240	6.4425%[3.83%]	-	-	24,584	1,440		176,885	-	154,400	-	-	40,906		100 / 100....

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SCHEDULE DB - PART A - SECTION 1

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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%]	-	-	69,287	1,440		142,005	-	154,400	-	-	48,796		100 / 100....
Currency Swap With JPMORGAN CHASE BK RCV 4.21 PAY 4.81 02/15/2028 BME2FK1H3	BME2G1077 INVOCARE LTD.....	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/20/2017....	02/15/2028....	-	8,349,400	4.2125%[4.81%]	-	-	(13,408)	53,410		(222,648)	-	109,000	-	-	109,519		100 / 100....
Currency Swap With CREDIT AGRICOLE NY RCV 3.73 PAY 3.68 04/23/2032 BME2GWPU1	BME2GX6W6 MCCAIN FINANCE (CANADA) LTD.	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	01/23/2018....	04/23/2032....	-	7,073,386	3.7275%[3.68%]	-	-	845	75,168		317,043	-	(94,253)	-	-	117,678		100 / 100....
Currency Swap With UBS RCV 4.31 PAY 2.90 03/14/2030 BME2GZSB3	BME2H1H37 SGN MIDCO LTD.....	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/25/2018....	03/14/2030....	-	857,400	4.3125%[2.9%]	-	-	3,091	30,330		74,738	-	(7,650)	-	-	12,832		100 / 100....
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%]	-	-	9,871	98,573		228,175	-	(24,863)	-	-	33,963		100 / 100....
Currency Swap With UBS RCV 4.46 PAY 3.02 03/14/2033 BME2GZX92	BME2H1HG8 SGN MIDCO LTD.....	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/25/2018....	03/14/2033....	-	4,144,100	4.461%[3.02%]	-	-	15,248	146,595		376,474	-	(36,975)	-	-	71,663		100 / 100....
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%]	-	-	18,401	171,870		441,713	-	(43,350)	-	-	99,939		100 / 100....
Currency Swap With UBS RCV 4.38 PAY 1.30 04/25/2033 BME2HTEH8	BME2HT3T4 FRANKE FINANCE INTERNATIONAL LTD	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/09/2018....	04/25/2033....	-	10,657,572	4.3825%[1.3%]	-	-	83,873	10,170		995,538	-	687,558	-	-	185,184		100 / 100....
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%]	-	-	19,659	92,720		365,934	-	(48,450)	-	-	93,074		100 / 106....
Currency Swap With UBS RCV 4.20 PAY 2.79 06/05/2030 BME2J4AD4	BME2J3LT9 GREAT PORTLAND ESTATES PLC	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/16/2018....	06/05/2030....	-	1,824,030	4.1975%[2.79%]	-	-	6,580	31,720		120,204	-	(16,575)	-	-	27,642		100 / 105....
Currency Swap With ROYAL BANK OF CANADA RCV 4.40 PAY 2.88 06/17/2033 BME2JBG26	BME2JDLP5 BRITVIC PLC.....	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	02/22/2018....	06/17/2033....	-	3,062,400	4.3975%[2.88%]	-	-	11,781	31,350		208,659	-	(28,050)	-	-	53,531		100 / 100....
Currency Swap With MSCSW RCV 4.60 PAY 4.19 04/15/2026 BME2JBQF6	BME2JDRV6 AIR CANADA.....	D 1.....	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX57XV54....	02/22/2018....	04/15/2026....	-	3,938,026	4.595%[4.19%]	-	-	3,516	16,672		48,682	-	(40,971)	-	-	44,221		100 / 100....
Currency Swap With MSCSW RCV 4.60 PAY 4.19 04/15/2026 BME2JBQX7	BME2JDRV6 AIR CANADA.....	D 1.....	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX57XV54....	02/22/2018....	04/15/2026....	-	1,596,627	4.6%[4.19%]	-	-	1,445	6,759		20,728	-	(16,611)	-	-	17,929		100 / 100....
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	-	54,646	488,300		727,569	-	361,875	-	-	180,072		100 / 102....

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SCHEDULE DB - PART A - SECTION 1

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Currency Swap With DIR RCV 4.48 PAY 2.92 05/24/2048 BME2K31H5	BME2K3MX7 FOREIGN & COLONIAL INVESTMENT TRUS	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/08/2018...	05/24/2048....	-	16,728,250	4.475%[2.92%]	-	-	64,828	39,325	707,278	-	(154,275)	-	-	435,956	100 / 99.....		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.08 PAY 2.62 03/29/2029 BME2KKY57	BME2KKVY7 WAREHOUSES DE PAUV COMM VA	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/19/2018...	03/29/2029....	-	19,699,200	5.07625%[2.62%]	-	-	144,447	923,200	1,730,710	-	772,000	-	-	278,589	100 / 100....		
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%]	-	-	(16,529)	144,793	48,919	-	188,043	-	-	272,678	100 / 100....		
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%]	-	-	(17,179)	144,793	42,713	-	188,043	-	-	282,136	100 / 100....		
Currency Swap With HSBC BANK USA NA RCV 4.07 PAY 2.64 07/11/2033 BME2LM0K6	BME2LM0N0 RICH PRODUCTS CORPORATION	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	04/11/2018...	07/11/2033....	-	8,579,064	4.0705%[2.64%]	-	-	33,035	241,059	653,387	-	(75,147)	-	-	150,364	100 / 100....		
Currency Swap With CITIBANK NA RCV 4.36 PAY 4.87 05/22/2033 BME2LYWW9	BME2M6KS1 DEXUS WHOLESALE PROPERTY FUND	D 1.....	Currency	CITIBANK NA..... E57ODZ2W7FF32TWEFA76..	04/18/2018...	05/22/2033....	-	13,835,940	4.363%[4.87%]	-	-	(13,230)	309,720	160,533	-	178,000	-	-	241,145	100 / 100....		
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%]	-	-	97,897	(865)	1,346,557	-	(220,575)	-	-	620,880	100 / 101....		
Currency Swap With BARCLAYSCAPITALINC RCV 5.23 PAY 3.49 06/28/2053 BME2MJTY1	BME2MLA18 CAIRN HOUSING ASSOCIATION LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	05/02/2018...	06/28/2053....	-	25,049,760	5.226%[3.49%]	-	-	108,745	(163,944)	569,672	-	(105,570)	-	-	711,450	100 / 101....		
Currency Swap With BARCLAYS PLC RCV 4.82 PAY 3.26 06/20/2030 BME2NCSJ9	BME2NCQF9 SAVILLS HOLDING COMPANY LIMITED	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	05/22/2018...	06/20/2030....	-	6,031,417	4.824%[3.26%]	-	-	22,194	(169,273)	156,393	-	(57,248)	-	-	91,607	100 / 100....		
Currency Swap With BARCLAYSCAPITALINC RCV 4.48 PAY 2.84 06/28/2048 BME2NQHQ4	BME2NQHY7 THE BRUNNER INVESTMENT TRUST PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	05/30/2018...	06/28/2048....	-	8,633,300	4.48%[2.84%]	-	-	33,000	(339,950)	36,090	-	(82,875)	-	-	225,390	100 / 101....		
Currency Swap With BARCLAYSCAPITALINC RCV 4.67 PAY 1.86 07/11/2025 BME2NXM00	BME2NYHB0 APPLUS SERVICES SA	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	06/04/2018...	07/11/2025....	-	21,659,800	4.671%[1.86%]	-	-	152,828	(104,525)	1,161,159	-	892,625	-	-	224,108	100 / 100....		
Currency Swap With HSBC SECURIT USA RCV 4.44 PAY 4.11 03/31/2042 BME2NYZ38	66980CAB4 NOUVELLE AUTOROUTE 30 FINANCEMENT	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	06/05/2018...	03/31/2042....	-	9,827,351	4.443%[4.11%]	-	-	4,522	(342,431)	500,710	-	(136,836)	-	-	225,246	100 / 102....		
Currency Swap With BARCLAYS PLC RCV 5.03 PAY 2.59 09/05/2030 BME2P6KE9	BME2P6C99 GRAFTON GROUP PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	06/08/2018...	09/05/2030....	-	11,162,500	5.031%[2.59%]	-	-	70,007	12,350	326,344	-	458,375	-	-	171,467	100 / 100....		
Currency Swap With BRKLN RCV 4.93 PAY 2.38 09/05/2028 BME2P8U04	BME2P6BW9 GRAFTON GROUP PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	06/08/2018...	09/05/2028....	-	11,162,500	4.926%[2.38%]	-	-	75,061	12,350	465,753	-	458,375	-	-	152,219	100 / 100....		
Currency Swap With BARCLAYS PLC RCV 5.14 PAY 3.40 06/28/2048 BME2PDHG3	BME2PDAK1 KINGDOM HOUSING ASSOCIATION	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	06/13/2018...	06/28/2048....	-	6,947,720	5.138%[3.4%]	-	-	29,071	(223,600)	85,384	-	(66,300)	-	-	181,384	100 / 101....		

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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 BARCLAYS PLC RCV 5.24 PAY 3.48 06/28/2049 BME2PDHK4	BME2PDBC8 KINGDOM HOUSING ASSOCIATION	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	06/13/2018...	06/28/2049....	-	12,292,120	5.236%[3.48%]	-	-	51,952	(395,600)	126,421	(117,300)	-	-	-	-	326,743	100 / 101....	100 / 101....
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%]	-	-	(10,261)	27,645	(79,473)	190,605	-	-	-	-	91,679	100 / 100....	100 / 100....
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.29 PAY 5.06 06/21/2030 BME2PDJCO	BME2PDF83 PORTS OF AUCKLAND LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/12/2018....	06/21/2030....	-	6,537,900	4.294%[5.06%]	-	-	(12,208)	26,505	(115,826)	182,745	-	-	-	-	99,314	100 / 100....	100 / 100....
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.36 PAY 5.32 06/21/2033 BME2PDJ5	BME2PDFD2 PORTS OF AUCKLAND LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/12/2018....	06/21/2033....	-	6,537,900	4.364%[5.32%]	-	-	(15,298)	26,505	(184,894)	182,745	-	-	-	-	114,333	100 / 100....	100 / 100....
Currency Swap With BARCLAYSCAPITALINC RCV 4.61 PAY 3.06 10/15/2028 BME2PSQR6	BME2PU5D5 SSP FINANCING LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	06/21/2018....	10/15/2028....	-	9,264,500	4.605%[3.06%]	-	-	32,198	(377,650)	52,347	(89,250)	-	-	-	-	127,264	100 / 100....	100 / 100....
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%]	-	-	(11,111)	(352,500)	(368,497)	150,000	-	-	-	-	195,576	100 / 100....	100 / 100....
Currency Swap With BARCLAYSCAPITALINC RCV 4.16 PAY 2.66 08/28/2048 BME2Q3KL9	BME2Q38N9 UNIVERSITY OF DURHAM	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	06/28/2018....	08/28/2048....	-	6,281,760	4.156%[2.66%]	-	-	19,025	(337,920)	(256,417)	(61,200)	-	-	-	-	164,500	100 / 101....	100 / 101....
Currency Swap With BARCLAYSCAPITALINC RCV 4.08 PAY 2.67 10/03/2048 BME2Q9N09	BME2Q9EJ8 THE RHODES TRUST	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	07/03/2018....	10/03/2048....	-	10,799,400	4.075%[2.67%]	-	-	33,819	(510,040)	226,701	(104,550)	-	-	-	-	283,311	100 / 101....	100 / 101....
Currency Swap With BARCLAYSCAPITALINC RCV 4.92 PAY 3.46 03/19/2038 BME2QKFK9	BME2N38X0 HEATHROW FUNDING LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	07/10/2018....	03/19/2038....	-	28,913,340	4.922%[3.46%]	-	-	90,074	(1,159,760)	(467,115)	(277,950)	-	-	-	-	595,679	100 / 100....	100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.33 PAY 2.92 06/30/2028 BME2QPVG9	BME2QMVH4 NORLAND ESTATES LTD	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	07/11/2018....	06/30/2028....	-	27,551,680	4.325%[2.92%]	-	-	89,422	(1,141,920)	(72,819)	(265,200)	-	-	-	-	371,048	100 / 100....	100 / 100....
Currency Swap With BARCLAYSCAPITALINC RCV 4.55 PAY 2.37 10/12/2033 BME2QR4H3	BME2QRFC2 SEGRO PLC.....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	07/12/2018....	10/12/2033....	-	18,321,900	4.554%[2.37%]	-	-	103,205	(107,545)	(173,108)	757,525	-	-	-	-	324,438	100 / 100....	100 / 100....
Currency Swap With CITIBANK NA RCV 4.16 PAY NZD3M 09/20/2030 BME2RFHW1	BME2REKV2 ORION NEW ZEALAND LIMITED	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/26/2018....	09/20/2030....	-	9,229,368	4.164% / (3M NZDBBRFRA +161BP)	-	-	50,949	(286,960)	634,699	267,240	-	-	-	-	142,080	100 / 100....	100 / 100....
Currency Swap With BARCLAYSCAPITALINC RCV 4.53 PAY 2.90 08/14/2048 BME2RR2B7	BME2RR136 CLEVELAND CLINIC UK FINANCING PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	08/02/2018....	08/14/2048....	-	9,121,000	4.525%[2.9%]	-	-	31,654	(535,500)	231,090	(89,250)	-	-	-	-	238,684	100 / 100....	100 / 100....
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. 7H6GLXDRUGQF57RNE97.	08/08/2018....	10/25/2038....	-	3,034,820	4.085%[4.39%]	-	-	(2,949)	(80,155)	(48,076)	41,000	-	-	-	-	63,624	100 / 100....	100 / 100....
Currency Swap With BARCLAYS PLC RCV 5.24 PAY 3.70 08/16/2030 BME2S0TY6	BME2S0BV1 WIRELESS INFRASTRUCTURE GROUP LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	08/09/2018....	08/16/2030....	-	6,823,750	5.244%[3.7%]	-	-	21,813	(492,105)	(231,167)	(67,575)	-	-	-	-	104,515	100 / 100....	100 / 100....

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 6.46 PAY 4.83 08/13/2030 BME2S31G9	BME2RXEF2 HEATHROW FINANCE PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	08/10/2018...	08/13/2030...	-	9,832,900	6.4575%[4.83%]	-	-	29,827	(157,465)		(479,075)	-	(19,635)	-	-	150,538		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.97 PAY 3.42 08/30/2033 BME2S8A60	BME2S7YC3 QUADGAS FINANCE PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	08/15/2018...	08/30/2033...	-	28,247,410	4.965%[3.42%]	-	-	87,263	(2,515,440)		(1,612,965)	-	(284,325)	-	-	497,841		100 / 100....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.80 PAY 3.29 08/30/2030 BME2S8AM5	BME2S7X91 QUADGAS FINANCE PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	08/15/2018...	08/30/2030...	-	1,646,710	4.795%[3.29%]	-	-	4,971	(146,640)		(90,740)	-	(16,575)	-	-	25,273		100 / 100....
Currency Swap With CITIGROUP INC - LT GTD RCV 4.08 PAY NZD3M 12/13/2025 BME2SB9M0	BME2SBDZ6 POWERCO LTD.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	08/16/2018...	12/13/2025...	-	3,819,880	4.083% / (3M NZDBBRFRA +158BP)	-	-	19,464	(234,900)		46,194	-	113,970	-	-	41,437		100 / 100....
Currency Swap With CITIBANK NA RCV 4.27 PAY NZD3M 12/13/2030 BME2SBAV8	BME2SBE93 POWERCO HOLDINGS LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	08/16/2018...	12/13/2030...	-	1,975,500	4.273% / (3M NZDBBRFRA +181BP)	-	-	10,126	(121,500)		49,965	-	58,950	-	-	30,779		100 / 100....
Currency Swap With CITIBANK NA RCV 3.44 PAY 1.65 10/27/2031 BME2T6QT6	BME1VG4T7 DENTSPLY SIRONA INC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	10/05/2016...	10/27/2031...	-	894,960	3.444%[1.65%]	-	-	3,940	(45,280)		(77,701)	-	38,600	-	-	14,556		100 / 101....
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%]	-	-	(10,053)	(499,200)		(455,292)	-	120,000	-	-	205,570		100 / 100....
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%]	-	-	(6,303)	(316,160)		(259,169)	-	76,000	-	-	115,074		100 / 100....
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%]	-	-	12,706	(36,670)		(16,607)	-	91,675	-	-	39,054		100 / 100....
Currency Swap With BARCLAYSCAPITALINC RCV 5.01 PAY 3.21 01/24/2049 BME2XYMU1	BME2XYL32 BIRMINGHAM AIRPORT FINANCE PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	10/24/2018...	01/24/2049...	-	18,083,800	5.013%[3.21%]	-	-	71,947	(1,239,000)		490,949	-	(178,500)	-	-	477,069		100 / 100....
Currency Swap With HSBC BANK USA NA RCV 4.87 PAY 3.20 03/31/2036 BME2YRZ72	BME2YRM01 GIP III JUPITER LIMITED	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11.....	11/15/2018...	03/31/2036...	-	16,146,542	4.873%[3.20%]	-	-	58,176	(1,262,875)		(2,044,240)	-	(157,870)	-	-	312,791		100 / 100....
Currency Swap With BARCLAYS BANK PLC RCV 4.83 PAY 3.20 01/09/2044 BME2YT803	BME2YT522 HOWARD DE WALDEN ESTATES	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	11/16/2018...	01/09/2044...	-	6,544,320	4.83%[3.2%]...	-	-	21,645	(489,090)		(339,663)	-	(65,025)	-	-	156,215		100 / 100....
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%]	-	-	31,923	(652,120)		(561,025)	-	(86,700)	-	-	230,078		100 / 100....
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%]	-	-	86,632	(1,936,100)		(2,431,364)	-	(242,250)	-	-	695,342		100 / 100....

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CREDIT AGRICOLE CIB RCV 5.02 PAY 3.52 03/21/2030 BME2ZHRH0	BME2ZH2T1 LONDONMETRIC PROPERTY PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	12/04/2018...	03/21/2030...	-	10,204,000	5.0175%[3.52%]	-	-	28,819	(855,200)		(492,530)	-	(102,000)	-	-	152,874		100 / 100....
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%]	-	-	43,761	(1,282,800)		(835,054)	-	(153,000)	-	-	275,729		100 / 100....
Currency Swap With BNP PARIBAS SA RCV 5.88 PAY 5.50 10/06/2026 BRSK9SLB8	BRS2SGFC8 BOUYGUES.....	D 1.....	Currency	BNP PARIBAS..... R0MUWSFP8MPRO8K5P83	04/25/2013...	10/06/2026...	-	3,857,750	5.88%[5.5%]...	-	-	9,518	408,500		469,304	-	(31,875)	-	-	45,321		100 / 100....
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 5.94 PAY 5.04 03/28/2027 BRSK9TD74	BRSJYU0N5 ENECO HOLDING NV	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/20/2007...	03/28/2027...	-	3,940,500	5.94%[5.041%]	-	-	15,634	414,600		321,797	-	144,750	-	-	48,239		100 / 100....
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 5.94 PAY 5.04 03/28/2027 BRSK9TD85	BRSJYU0N5 ENECO HOLDING NV	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/20/2007...	03/28/2027...	-	3,940,500	5.94%[5.041%]	-	-	15,634	414,600		321,797	-	144,750	-	-	48,239		100 / 100....
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..... E57ODZWZ7FF32TWFA76..	02/04/2010...	07/30/2022...	-	2,049,710	5.96%[5.837%]	-	-	4,318	256,100		275,152	-	(16,575)	-	-	11,826		100 / 100....
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%].	-	-	4,083	219,400		70,295	-	(12,750)	-	-	35,740		100 / 100....
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	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	03/22/2011...	07/14/2026...	-	30,000,000	5.62%[8.25%].	-	-	(51,903)	7,410,281		6,054,515	-	296,589	-	-	345,013		100 / 100....
Currency Swap With HSBC BANK USA NA RCV 6.31 PAY 7.96 07/07/2041 BRSK9U224	BRSJYTY76 WESTRAC PTY LTD..	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	03/29/2011...	07/07/2041...	-	5,000,000	6.31%[7.96%].	-	-	4,170	1,281,006		1,482,079	-	48,828	-	-	112,589		100 / 102....
Currency Swap With JPMORGAN CHASE BANK NA RCV 6.40 PAY 8.26 07/12/2041 BRSK9U2V0	BRSJYU732 ENVESTRA VICTORIA PTY LTD	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	04/01/2011...	07/12/2041...	-	3,097,500	6.4%[8.26%]...	-	-	2,176	824,850		889,127	-	30,000	-	-	69,773		100 / 102....
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%].	-	-	116,007	7,644,600		6,505,357	-	(395,250)	-	-	981,091		100 / 100....
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%].	-	-	108,523	7,153,400		6,085,576	-	(369,750)	-	-	917,795		100 / 100....
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8K8	BRSK7ZA3 ABP ACQUISITIONS UK LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	03/16/2012...	04/25/2033...	-	10,302,500	6.301% / (GBP6MLIB+3 28.1BP)	-	-	89,037	1,330,550		2,770,715	-	(82,875)	-	-	179,014		100 / 100....
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8U6	BRSK7ZA3 ABP ACQUISITIONS UK LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	03/16/2012...	04/25/2033...	-	20,605,000	6.301% / (GBP6MLIB+3 28.1BP)	-	-	178,074	2,666,800		5,535,037	-	(165,750)	-	-	358,028		100 / 100....

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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 BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8X0	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7JP517OUK5573.....	03/16/2012....	04/25/2033....	-	40,417,500	6.301% / (GBP6MLIB+3 28.1BP)	-	-	349,298	5,235,150		11,309,600	-	(325,125)	-	-	702,286		100 / 100....
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. 7H6GLXDRUGFU57RNE97.	09/20/2012....	03/30/2036....	-	15,371,000	4.745%(4.72%)	-	-	30,253	2,263,850		1,369,164	-	(121,125)	-	-	297,740		100 / 100....
Currency Swap With HSBC BANK USA NA RCV 4.57 PAY 3.79 04/15/2023 BRSK9UHL6	BRSJU9JW6 INTERSNACK KNABBER-GEBCO GMBH & CO	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	03/19/2013....	04/15/2023....	-	4,531,800	4.57%(3.79%)	-	-	14,151	418,250		437,342	-	168,875	-	-	32,372		100 / 100....
Currency Swap With CITIBANK NA RCV 5.99 PAY 5.53 07/01/2023 BRSK9UN47	BRSKGGCY6 WORKSPACE GROUP PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	06/06/2013....	07/01/2023....	-	3,877,500	5.985%(5.53%)	-	-	10,331	431,750		506,996	-	(31,875)	-	-	29,095		100 / 100....
Currency Swap With CITIBANK NA RCV 5.99 PAY 5.53 07/01/2023 BRSK9UN70	BRSKGGCY6 WORKSPACE GROUP PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	06/06/2013....	07/01/2023....	-	8,142,750	5.985%(5.53%)	-	-	21,696	906,675		1,064,691	-	(66,938)	-	-	61,099		100 / 100....
Currency Swap With CITIBANK NA RCV 4.45 PAY 3.71 05/31/2023 BRSL0EBQ4	BRSL4EFH6 SIG PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	10/22/2013....	05/31/2023....	-	4,078,560	4.452%(3.71%)	-	-	13,993	597,671		573,017	-	142,902	-	-	30,021		100 / 104....
Currency Swap With CITIBANK NA RCV 5.12 PAY 4.23 10/31/2023 BRSL0EGY2	BRSL4EFJ2 SIG PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	10/22/2013....	10/31/2023....	-	4,078,560	5.122%(4.23%)	-	-	16,423	597,671		644,523	-	142,902	-	-	32,796		100 / 103....
Currency Swap With BANK OF AMERICA NA RCV 5.32 PAY 4.05 04/02/2024 BRSMDBUF7	BRSMV8P60 FRITZ DRAXLMAIER GMBH & CO	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	02/21/2014....	04/02/2024....	-	3,292,800	5.316%(4.05%)	-	-	16,361	476,330		546,724	-	115,800	-	-	28,556		100 / 100....
Currency Swap With CITIBANK NA RCV 4.96 PAY 4.61 06/15/2029 BRSMYND4	BRSNR0H85 BROOKFIELD UTILITIES ISSUER UK PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	04/11/2014....	06/15/2029....	-	2,509,500	4.9625%(4.61%)	-	-	7,243	439,950		473,878	-	(19,125)	-	-	35,961		100 / 100....
Currency Swap With CITIBANK NA RCV 4.96 PAY 4.61 06/15/2029 BRSMVZNP7	BRSNR0H85 BROOKFIELD UTILITIES ISSUER UK PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	04/11/2014....	06/15/2029....	-	2,509,500	4.9625%(4.61%)	-	-	7,243	439,950		473,878	-	(19,125)	-	-	35,961		100 / 100....
Currency Swap With NATIONAL AUSTRALIA BANK LTD RCV 4.56 PAY 6.28 08/14/2029 BRSNBN88	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%)	-	-	(3,191)	390,060		278,151	-	22,000	-	-	29,888		100 / 100....
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..... R0MUWSPFU8MPRO8K5P83	06/25/2014....	07/24/2026....	-	8,302,497	4.74%(3.26%)	-	-	40,050	1,145,225		1,279,069	-	293,843	-	-	95,729		100 / 100....
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										1,756,404	0	7,193,665	(4,336,797)	XXX	654,781	0	27,665,449	0	0	44,277,574	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										1,756,404	0	7,193,665	(4,336,797)	XXX	654,781	0	27,665,449	0	0	44,277,574	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Interest Rate Swap With WELLS FARGO BANK NA RCV 0.22 PAY SOFR 10/07/2021 BHF2AMTK7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	10/08/2020....	10/07/2021....	-	50,000,000	0.2165%[0.25%]	-	-	2,422	31,652		31,652	20,434	-	-	-	180,373		0002.....
Interest Rate Swap With BARCLAYS BANK PLC RCV SOFR PAY 2.88 10/24/2024 BHF2CJU4	BLIC IR-SPEC-A.....	D 1.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7JP517OUK5573.....	11/18/2020....	10/24/2024....	-	10,000,000	2.875% / (SOFR+151.2 BP)	-	-	(32,325)	(315,182)		(315,182)	140,593	-	-	-	94,470		0003.....

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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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Interest Rate Swap With LCH.CLEARNET (US) LLC RCV ULB3 PAY 2.13 08/03/2041 BHF2FZWB9	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	01/27/2021....	08/03/2041....	-250,000,000	0.1955%[2.13 2%]	-(17,907,700)	-3,054,421	3,054,421	..20,962,121	-	-	-5,639,726	0002.....
Basis Swap With MSCSW RCV 3.62 PAY ULB3 06/21/2026 BME1S90T1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	06/17/2011....	06/21/2026....	- .....	..500,000,000	3.615% / (US3MLIB)	- .....	- .....	....4,226,588	.....64,606,089		....64,606,089	..(20,323,334)	- .....	- .....	- .....	.....5,715,876	.....	0002.....
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 E58DKGMJYYJLN8C3868....	06/21/2010....	09/30/2038....	- .....	..19,200,000	(US3MLIB).....	- .....	- .....	.....(9,786)	.....22,975,563		....22,975,563	..(6,786,564)	- .....	- .....	- .....	.....401,738	.....	0004.....
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. 7H6GLXDRUGQUF57RNE97.	08/27/2010....	03/31/2038....	- .....	..21,653,290	(US3MLIB).....	- .....	- .....	.....(15,062)	.....17,458,409		....17,458,409	..(6,109,942)	- .....	- .....	- .....	.....446,538	.....	0004.....
Interest Rate Swap With BARCLAYS BANK PLC RCV 0.00 PAY ULB3 09/30/2040 BME2894L4	Liability Portfolio.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	08/25/2010....	09/30/2040....	- .....	..17,345,000	(US3MLIB).....	- .....	- .....	.....(8,841)	.....12,477,466		....12,477,466	..(5,351,790)	- .....	- .....	- .....	.....383,115	.....	0004.....
Interest Rate Swap With BARCLAYS BANK PLC RCV 0.00 PAY ULB3 03/31/2040 BME289533	Liability Portfolio.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	08/25/2010....	03/31/2040....	- .....	..19,785,000	(US3MLIB).....	- .....	- .....	.....(13,763)	.....14,445,630		....14,445,630	..(5,984,305)	- .....	- .....	- .....	.....431,359	.....	0004.....
Basis Swap With CREDIT AGRICOLE CORPORATE AND RCV 2.33 PAY ULB3 10/13/2021 BRSK35F88	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208....	10/11/2011....	10/13/2021....	- .....	..50,000,000	2.33% / (US3MLIB)	- .....	- .....	.....262,796	.....569,294		....569,294	..(268,546)	- .....	- .....	- .....	.....183,198	.....	0002.....
Basis Swap With MSCSW RCV 3.13 PAY ULB3 06/21/2026 BRSK35QJ2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	11/21/2011....	06/21/2026....	- .....	..330,000,000	3.127% / (US3MLIB)	- .....	- .....	....2,387,195	.....34,393,592		....34,393,592	..(12,929,233)	- .....	- .....	- .....	.....3,772,478	.....	0002.....
Basis Swap With MSCSW RCV 3.18 PAY ULB3 10/11/2031 BRSK35QW3	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	10/06/2011....	10/11/2031....	- .....	..100,000,000	3.18% / (US3MLIB)	- .....	- .....	.....738,035	.....13,426,791		....13,426,791	..(9,514,453)	- .....	- .....	- .....	.....1,623,036	.....	0002.....
Basis Swap With MSCSW RCV 3.31 PAY ULB3 12/02/2026 BRSK35S76	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	11/30/2011....	12/02/2026....	- .....	..100,000,000	3.31% / (US3MLIB)	- .....	- .....	.....773,754	.....11,736,982		....11,736,982	..(4,501,031)	- .....	- .....	- .....	.....1,191,293	.....	0002.....
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)	- .....	- .....	.....229,453	.....7,232,235		....7,232,235	..(5,340,884)	- .....	- .....	- .....	.....650,592	.....	0003.....
Basis Swap With MSCSW RCV 4.10 PAY ULB3 10/13/2040 BRSK35YM6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	10/07/2010....	10/13/2040....	-50,000,000	4.1% / (US3MLIB)	-	-484,04616,051,677	16,051,677	..(8,942,091)	-	-	-1,105,404	0002.....

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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 MSCSW RCV 4.13 PAY ULB3 10/13/2040 BRSK35YQ7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	10/08/2010.....	10/13/2040.....	-	50,000,000	4.13% / (US3MLIB)	-	-	487,796	16,296,705	16,296,705	16,296,705	(8,964,665)	-	-	-	1,105,404	0002.....	
Basis Swap With MSCSW RCV 4.13 PAY ULB3 10/13/2040 BRSK35YX2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	10/08/2010.....	10/13/2040.....	-	50,000,000	4.13% / (US3MLIB)	-	-	487,796	16,296,705	16,296,705	16,296,705	(8,964,665)	-	-	-	1,105,404	0002.....	
Basis Swap With MSCSW RCV 4.21 PAY ULB3 10/13/2030 BRSK36090	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	10/07/2010.....	10/13/2030.....	-	50,000,000	4.21% / (US3MLIB)	-	-	497,796	11,125,604	11,125,604	11,125,604	(4,585,936)	-	-	-	772,272	0002.....	
Basis Swap With MSCSW RCV 4.30 PAY ULB3 10/15/2040 BRSK36116	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	10/13/2010.....	10/15/2040.....	-	50,000,000	4.3% / (US3MLIB)	-	-	507,435	17,685,920	17,685,920	17,685,920	(9,092,142)	-	-	-	1,105,559	0002.....	
Basis Swap With MSCSW RCV 5.09 PAY ULB3 12/15/2024 BRSK364Y1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	12/10/2009.....	12/15/2024.....	-	100,000,000	5.0925% / (US3MLIB)	-	-	1,220,450	16,120,601	16,120,601	16,120,601	(2,675,479)	-	-	-	963,370	0002.....	
Basis Swap With MSCSW RCV 5.13 PAY ULB3 12/15/2024 BRSK365U8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	12/11/2009.....	12/15/2024.....	-	50,000,000	5.13% / (US3MLIB)	-	-	614,912	8,129,163	8,129,163	8,129,163	(1,342,689)	-	-	-	481,685	0002.....	
Basis Swap With MSCSW RCV 5.23 PAY ULB3 03/09/2026 BRSK366Q6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	03/07/2011.....	03/09/2026.....	-	50,000,000	5.2275% / (US3MLIB)	-	-	626,015	10,196,144	10,196,144	10,196,144	(2,099,925)	-	-	-	555,791	0002.....	
Basis Swap With MSCSW RCV 5.23 PAY ULB3 12/16/2029 BRSK366T0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	12/11/2009.....	12/16/2029.....	-	50,000,000	5.23% / (US3MLIB)	-	-	626,964	14,800,220	14,800,220	14,800,220	(4,378,406)	-	-	-	738,148	0002.....	
Basis Swap With DEUTSCHE BANK AG RCV 2.43 PAY ULB3 08/31/2021 BRSK4VP89	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86.....	08/29/2011.....	08/31/2021.....	-	300,000,000	2.431% / (US3MLIB)	-	-	1,666,715	2,799,411	2,799,411	2,799,411	(1,682,434)	-	-	-	971,159	0002.....	
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 2.12 PAY ULB3 10/07/2021 BRSK4VPH9	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868.....	10/05/2011.....	10/07/2021.....	-	50,000,000	2.12% / (US3MLIB)	-	-	235,552	497,295	497,295	497,295	(242,001)	-	-	-	180,373	0002.....	
Basis Swap With UBS AG RCV 2.20 PAY ULB3 10/11/2021 BRSK4VPV8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	UBS AG..... BFM8T61CT2L1QCEMIK50.....	10/06/2011.....	10/11/2021.....	-	100,000,000	2.2% / (US3MLIB)	-	-	493,035	1,063,809	1,063,809	1,063,809	(503,715)	-	-	-	364,523	0002.....	
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.20 PAY ULB3 10/11/2021 BRSK4VPY2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.....	10/06/2011.....	10/11/2021.....	-	50,000,000	2.20125% / (US3MLIB)	-	-	246,674	532,236	532,236	532,236	(252,013)	-	-	-	182,261	0002.....	

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SCHEDULE DB - PART A - SECTION 1

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Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.20 PAY ULB3 10/11/2021 BRSK4VQ13	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/06/2011.....	10/11/2021.....	-	50,000,000	2.2% / (US3MLIB)	-	-	246,517	531,905		531,905	(251,858)	-	-	-	182,261		0002
1119999999. Total-Swaps-Hedging Other-Interest Rate.....										0	(17,907,700)	16,982,169	334,220,337	XXX	334,220,337	(109,964,953)	0	0	0	30,527,406	XXX	XXX

Swaps - Hedging Other - Credit Default

Credit Default Swap With BARCLAYS BANK PLC RCV 1.00 PAY 1.00 12/20/2024 BHF1W0EW3	CDS:B7R1_DV-BHF1W0EW3:CRD-PROT-HG	D 1.....	Credit	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	12/18/2019.....	12/20/2024.....	-	18,300,000	0%[1%].....	(356,090)	-	(45,750)	(472,902)		(472,902)	(29,774)	-	-	-	-	-	0008	
1129999999. Total-Swaps-Hedging Other-Credit Default.....										(356,090)	0	(45,750)	(472,902)	XXX	(472,902)	(29,774)	0	0	0	0	0	XXX	XXX

Swaps - Hedging Other - Foreign Exchange

Currency Swap With CITIBANK NA RCV ULB3 PAY AUBR3 07/12/2027 BME12GYT6	BME12EZ45 AQUASURE FINANCE PTY LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/15/2015.....	07/12/2027.....	-	24,320,000	US3MLIB+117.8BP / (AUDBBRBBS W3M+152BP)	-	-	(8,868)	(308,939)		(308,939)	466,989	-	-	-	304,848		0009
Currency Swap With CITIBANK NA RCV ULB3 PAY 3.88 06/26/2025 BME18MZP4	BME198PV2 Com - Shelbourne Hotel - MEL	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/23/2015.....	06/26/2025.....	-	25,793,600	US3MLIB+325.2BP / (3.875%)	-	-	(39,416)	(2,895,546)		(2,895,546)	1,541,865	-	-	-	265,596		0009
Currency Swap With CITIBANK EUROPE PLC/CZECH REPU RCV 6.30 PAY 4.38 12/15/2023 BME1L9N22	BRSXK3DV7 BALL CORPORATION	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	01/14/2016.....	12/15/2023.....	-	949,813	6.2975%[4.375%]	-	-	3,706	(68,658)		(68,658)	43,007	-	-	-	7,817		0009
Currency Swap With CITIBANK NA RCV 4.28 PAY 2.50 07/01/2024 BME1L9NB2	BRSNU0S71 TESCO CORPORATE TREASURY SERVICES	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	01/14/2016.....	07/01/2024.....	-	602,619	4.2835%[2.5%]	-	-	2,768	(43,959)		(43,959)	24,010	-	-	-	5,436		0009
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRH9	BME0YQU40 Com - Kennedy Wilson - Clancy Quay	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/09/2015.....	04/22/2025.....	-	17,557,320	US3MLIB+232BP / (2.57%)	-	-	(6,132)	(1,368,877)		(1,368,877)	961,401	-	-	-	176,951		0009
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRH2	BME0YQU16 Com - Kennedy Wilson - Alliance	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/09/2015.....	04/22/2025.....	-	11,879,208	US3MLIB+232BP / (2.57%)	-	-	(4,149)	(926,176)		(926,176)	650,480	-	-	-	119,724		0009
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRP4	BME0YQU24 Com - Kennedy Wilson - Sandford	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/09/2015.....	04/22/2025.....	-	7,097,640	US3MLIB+232BP / (2.57%)	-	-	(2,479)	(553,376)		(553,376)	388,651	-	-	-	71,533		0009
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%]	-	-	7,599	41,512		41,512	(138,268)	-	-	-	75,025		0009
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%]	-	-	10,536	(157,012)		(157,012)	(139,194)	-	-	-	102,930		0009
Currency Swap With CITIBANK NA RCV 4.31 PAY 3.67 04/05/2036 BME1RDNN1	BME1RD8Y4 GIBRALTAR CAPITAL ASSETS SERIES D	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/16/2016.....	04/05/2036.....	-	3,881,250	4.3095%[3.669%]	-	-	7,720	(47,942)		(47,942)	(125,473)	-	-	-	75,222		0009
Currency Swap With BNP PARIBAS SA RCV 5.49 PAY 3.25 04/03/2023 BME1YXX8	BRSMSAJK5 ANGLO AMERICAN CAPITAL PLC	D 1.....	Currency	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/10/2016.....	04/03/2023.....	-	1,117,000	5.4875%[3.25%]	-	-	7,074	(34,956)		(34,956)	47,316	-	-	-	7,915		0009

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With 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%]	-	-	6,045	(120,334)	(120,334)	(47,202)	-	-	-	-	32,103	0009	
Currency Swap With BARCLAYS BANK PLC RCV 3.54 PAY 2.62 12/15/2026 BME1VHOG7	BME1V6WS8 FORTH PORTS LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	10/07/2016...	12/15/2026...	-	3,729,000	3.535%[2.62%]	-	-	5,799	(389,216)	(389,216)	(59,910)	-	-	-	-	44,562	0009	
Currency Swap With CREDIT AGRICOLE CIB(NEW YORK) RCV 4.00 PAY 1.84 12/07/2027 BME24J923	BME24GQB0 UMICORE SA.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	04/05/2017...	12/07/2027...	-	2,556,000	4%[1.84%].....	-	-	12,727	(252,930)	(252,930)	44,784	-	-	-	-	33,057	0009	
Currency Swap With HSBC RCV 0.00 PAY 0.00 06/30/2021 BME24JT62	BME2L7813 CTL LOGISTICS SA...	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	04/06/2017...	06/30/2021....	-	1,452,940	0%[0%].....	-	-	-	(9,600)	(9,600)	63,190	-	-	-	-	3,627	0009	
Currency Swap With BARC RCV 4.88 PAY 2.82 07/19/2027 BME28B8X9	BME28AP12 BUDAPEST AIRPORT ZRT	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/11/2017....	07/19/2027....	-	2,928,660	4.883%[2.82%]	-	-	14,465	(70,405)	(70,405)	50,746	-	-	-	-	36,766	0009	
Currency Swap With BARC RCV 4.88 PAY 2.82 07/19/2027 BME28B900	BME28AQ78 AIRPORT HUNGARY KFT	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/11/2017....	07/19/2027....	-	4,481,340	4.883%[2.82%]	-	-	22,134	(107,863)	(107,863)	77,605	-	-	-	-	56,259	0009	
Currency Swap With CITICORP SECURITIES MARKETS RCV 5.19 PAY 3.31 07/19/2032 BME28BAH1	BME28AR51 BUDAPEST AIRPORT ZRT	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/11/2017....	07/19/2032....	-	2,928,660	5.186%[3.31%]	-	-	12,985	(241,415)	(241,415)	11,740	-	-	-	-	49,245	0009	
Currency Swap With CITICORP SECURITIES MARKETS RCV 5.19 PAY 3.31 07/19/2032 BME28BAL2	BME28AR69 AIRPORT HUNGARY KFT	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/11/2017....	07/19/2032....	-	4,481,340	5.186%[3.31%]	-	-	19,869	(369,405)	(369,405)	17,965	-	-	-	-	75,353	0009	
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%]	-	-	5,651	(118,733)	(118,733)	(53,324)	-	-	-	-	32,641	0009	
Currency Swap With BARC RCV 3.78 PAY 4.86 10/01/2032 BME29H7M0	BME29TXN1 AUSGRID FINANCE PTY LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	08/02/2017....	10/01/2032....	-	4,944,128	3.7775%[4.86%]	-	-	(9,896)	(94,558)	(94,558)	107,157	-	-	-	-	83,877	0009	
Currency Swap With BARCLAYS BANK PLC RCV 3.88 PAY 2.42 11/01/2057 BME2AC814	BME2ABZJ7 CHURCHILL COLLEGE	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	08/31/2017....	11/01/2057....	-	14,789,000	3.8825%[2.42%]	-	-	46,962	(1,368,119)	(1,368,119)	160,372	-	-	-	-	447,436	0009	
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.76 PAY 2.50 02/08/2030 BME2HL8H2	BHF0TCPG6 ROMANIA (REPUBLIC OF)	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/06/2018....	02/08/2030....	-	5,543,100	4.755%[2.5%]	-	-	34,880	391,675	391,675	(12,307)	-	-	-	-	82,524	0009	
Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5D4	BME2MRK55 Com - Kennedy Wilson - Alliance Up	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	04/27/2018....	04/22/2025....	-	5,429,481	US3MLIB+248.6BP / (2.542%)	-	-	3,048	22,553	22,553	273,274	-	-	-	-	54,721	0009	
Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5J1	BME2MXT61 Com - Kennedy Wilson - Sandford Lo	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	04/27/2018....	04/22/2025....	-	2,393,961	US3MLIB+248.6BP / (2.542%)	-	-	1,337	9,944	9,944	120,492	-	-	-	-	24,127	0009	
Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5Q5	BME2MRK63 Com - Kennedy Wilson -Clancy Quay	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	04/27/2018....	04/22/2025....	-	8,580,696	US3MLIB+248.6BP / (2.542%)	-	-	5,138	35,602	35,602	431,870	-	-	-	-	86,480	0009	

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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 BANK USA NA RCV 8.07 PAY 4.63 07/15/2021 BME2PUYP6	BHF10D2P8 ENERGIZER GAMMA ACQUISITION BV	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11.....	06/22/2018...	07/15/2021....	-	4,660,800	8.07%[4.625%]	-	-	41,080	(5,745)		(5,745)	168,556	-	-	-	12,558		0009.....
Currency Swap With BARCLAYS BANK PLC RCV CMS10 PAY ULB3 06/28/2022 BRK9SJA3	FA Hedge.....	Exh 7.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	06/14/2007....	06/28/2022....	-	126,426,000	CMSEUR10Y +40BP / (US3MLIB+18 BP)	-	-	887,515	(8,576,573)		(8,576,573)	(6,155,552)	-	-	-	704,998		0010.....
Currency Swap With DEUTSCHE BANK AG RCV 5.68 PAY 5.19 07/07/2038 BRK9SP65	72908LAB1 PLENARY PROPERTIES NDC GP	D 1.....	Currency	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	07/22/2008....	07/07/2038....	-	25,874,749	5.68%[5.1876 %]	-	-	101,924	8,776,518		8,776,518	(816,760)	-	-	-	537,788		0009.....
Currency Swap With CITIBANK NA RCV 5.29 PAY 4.63 11/02/2035 BRK9TE40	BRS2WTJQ0 WELLS FARGO & COMPANY	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	07/09/2007....	11/02/2035....	-	10,075,000	5.291%[4.625 %]	-	-	53,463	4,051,587		4,051,587	(680,414)	-	-	-	192,483		0009.....
Currency Swap With DEUTSCHE BANK AG RCV 6.30 PAY 5.95 04/30/2041 BRK9TGN6	667869AA9 NORTHWESTCONNECT GROUP	D 1.....	Currency	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	08/14/2008....	04/30/2041....	-	11,980,977	6.3%[5.95%]...	-	-	36,418	3,448,907		3,448,907	(318,359)	-	-	-	268,544		0009.....
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRK9UC98	BRK804T0 PEEL PORTS PP FINANCE LIMITED	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	11/20/2012....	12/10/2037....	-	8,753,800	6.475%[6.55%]	-	-	16,211	723,103		723,103	(346,922)	-	-	-	178,901		0009.....
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRK9UCH0	BRK804T0 PEEL PORTS PP FINANCE LIMITED	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	11/20/2012....	12/10/2037....	-	6,366,400	6.475%[6.55%]	-	-	11,790	525,893		525,893	(252,307)	-	-	-	130,110		0009.....
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRK9UCL1	BRK804T0 PEEL PORTS PP FINANCE LIMITED	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	11/20/2012....	12/10/2037....	-	6,366,400	6.475%[6.55%]	-	-	11,790	525,893		525,893	(252,307)	-	-	-	130,110		0009.....
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRK9UDG1	BRK7ZYB0 EVERSOLT FUNDING PLC	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27....	12/12/2012....	12/19/2036....	-	15,304,500	5.155% / (GBP6MLIB+2 33BP)	-	-	121,128	3,945,184		3,945,184	(1,748,040)	-	-	-	303,511		0009.....
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRK9UE13	BRK7ZYB0 EVERSOLT FUNDING PLC	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27....	12/12/2012....	12/19/2036....	-	13,693,500	5.155% / (GBP6MLIB+2 33BP)	-	-	108,034	3,529,901		3,529,901	(1,564,036)	-	-	-	271,562		0009.....
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRK9UE47	BRK7ZYB0 EVERSOLT FUNDING PLC	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27....	12/12/2012....	12/19/2036....	-	35,442,000	5.155% / (GBP6MLIB+2 33BP)	-	-	280,507	9,136,215		9,136,215	(4,048,094)	-	-	-	702,867		0009.....
Currency Swap With JPMORGAN CHASE BANK NA RCV 5.58 PAY BLB6 12/26/2033 BRK9UM89	BRK802L9 ABP ACQUISITIONS UK LTD	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	06/03/2013....	12/26/2033....	-	11,969,100	5.581% / (GBP6MLIB+2 20BP)	-	-	107,786	3,191,045		3,191,045	(1,495,650)	-	-	-	213,674		0009.....
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%]	-	-	273,300	13,525,840		13,525,840	(3,611,504)	-	-	-	1,303,881		0009.....
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%]	-	-	117,085	5,797,015		5,797,015	(1,547,782)	-	-	-	558,806		0009.....
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%]	-	-	39,502	1,932,263		1,932,263	(515,929)	-	-	-	186,269		0009.....

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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)
1139999999	Total-Swaps-Hedging Other-Foreign Exchange									0	0	2,367,036	41,480,313	XXX	41,480,313	(18,277,864)	0	0	0	8,051,837	XXX	XXX
Swaps - Hedging Other - Total Return																						
QE06.70	Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2024 BHF1G6AA0	Exh 5	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/11/2019	02/11/2024	-	384,284,703	SPTR / (US3MLIB+27 BP)	-	-	454,047	(6,367,679)		(6,367,679)	15,854,893	-	-	-	3,254,243		0001
	Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6AD4	Exh 5	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/11/2019	02/11/2022	-	338,439,246	SPTR / (US3MLIB+20 BP)	-	-	340,381	(5,608,010)		(5,608,010)	10,958,223	-	-	-	1,577,008		0001
	Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6EU2	Exh 5	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/11/2019	02/11/2022	-	246,485,169	Russell 2000 TR / (US3MLIB)	-	-	115,277	6,604,328		6,604,328	32,629,493	-	-	-	1,148,534		0001
	Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6F31	Exh 5	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/11/2019	02/11/2022	-	144,397,449	NASDAQ 100 Total Return / (US3MLIB+15 BP)	-	-	124,159	6,619,600		6,619,600	17,206,981	-	-	-	672,841		0001
	Total Return Swap With SOCIETE GENERALE SA RCV ULB3 P Tot Ret 03/25/2022 BHF1J4P08	Exh 5	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2019	03/25/2022	-	521,889,537	SPTR / (US3MLIB+19.5BP)	-	-	548,232	(8,561,842)		(8,561,842)	(1,417,600)	-	-	-	2,587,911		0001
	Total Return Swap With CITIBANK NA RCV ULB3 P Tot Ret 04/02/2024 BHF1JGM04	Exh 5	Equity/ Index	CITIBANK NA..... E57ODZWW27FF32TWEFA76	04/02/2019	04/02/2024	-	328,823,020	SPTR / (US3MLIB+24 BP)	-	-	389,557	(25,514,134)		(25,514,134)	11,891,577	-	-	-	2,851,589		0001
	Total Return Swap With JPMORGAN CHASE BANK NA RCV 3MLBR P Tot Ret 04/12/2024 BHF1K0A42	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/12/2019	04/12/2024	-	157,134,500	SPTR / (US3MLIB+25 BP)	-	-	189,069	(7,635,160)		(7,635,160)	2,043,120	-	-	-	1,368,879		0001
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV ULB3 P Tot Ret 03/25/2022 BHF1L5CE6	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/25/2019	03/25/2022	-	213,553,195	NASDAQ 100 Total Return / (US3MLIB+14.5BP)	-	-	205,621	(5,207,279)		(5,207,279)	(4,084,864)	-	-	-	1,058,953		0001
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 05/15/2024 BHF1LDUN9	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/14/2019	05/15/2024	-	161,468,296	MSCI Daily TR Gross EAFE USD / (FEDL01+70.5 BP)	-	-	298,228	2,429,540		2,429,540	11,165,204	-	-	-	1,427,426		0001
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/12/2022 BHF1ML9M6	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2019	06/12/2022	-	126,050,590	SPTR / (FEDL01+44B P)	-	-	152,355	(1,011,533)		(1,011,533)	2,512,299	-	-	-	690,408		0001
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/13/2022 BHF1MLAD4	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2019	06/12/2022	-	137,795,504	NASDAQ 100 Total Return / (FEDL01+40B P)	-	-	159,189	(1,669,475)		(1,669,475)	2,884,754	-	-	-	754,737		0001
	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	-	97,684,500	MSCI Daily TR Gross EAFE USD / (FEDL01+70B P)	-	-	178,614	709,650		709,650	3,077,110	-	-	-	876,704		0001

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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Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/28/2024 BHF1N8BB5	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/27/2019...	06/28/2024....	-	194,396,400	MSCI Daily TR Gross EAFE USD / (FEDL01+70B P)	-	-	361,402	446,700		446,700	1,714,140	-	-	-	1,751,342		0001.....
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 07/08/2024 BHF1NMS75	Variable Annuities.....	Exh 5.....	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	07/08/2019...	07/08/2024....	-	262,843,379	NASDAQ 100 Total Return / (FEDL01+48B P)	-	-	360,880	(135,453)		(135,453)	27,058,103	-	-	-	2,377,960		0001.....
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 07/09/2024 BHF1NPKS0	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2019...	07/09/2024....	-	78,534,470	SPTR / (FEDL01+49B P)	-	-	110,128	(3,850,360)		(3,850,360)	2,163,850	-	-	-	710,803		0001.....
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 07/10/2024 BHF1NPKV3	Variable Annuities.....	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	07/09/2019...	07/10/2024....	-	160,015,460	MSCI Daily TR Gross EAFE USD / (FEDL01+68B P)	-	-	297,523	(2,669,548)		(2,669,548)	14,360,256	-	-	-	1,448,881		0001.....
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 07/10/2024 BHF1NRF29	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/10/2019...	07/10/2024....	-	126,676,084	SPTR / (FEDL01+51B P)	-	-	184,299	(6,210,631)		(6,210,631)	1,594,915	-	-	-	1,147,005		0001.....
Total Return Swap With MSCSW RCV FEDL P Tot Ret 07/10/2024 BHF1NRF52	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	07/10/2019...	07/10/2024....	-	149,869,518	NASDAQ 100 Total Return / (FEDL01+47.5 BP)	-	-	205,336	(2,433,049)		(2,433,049)	7,088,233	-	-	-	1,357,013		0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 07/09/2024 BHF1PLTK5	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	07/08/2019...	07/09/2024....	-	386,303,418	MSCI Daily TR Gross EAFE USD / (FEDL01+68B P)	-	-	717,620	(6,444,725)		(6,444,725)	36,303,228	-	-	-	3,496,373		0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 12/30/2024 BHF1TDZL0	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	10/22/2019...	12/30/2024....	-	189,461,276	SPTR / (FEDL01+56B P)	-	-	292,643	(7,067,736)		(7,067,736)	8,394,455	-	-	-	1,835,288		0001.....
Total Return Swap With MSCSW RCV FEDL P Tot Ret 12/30/2024 BHF1TE010	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/22/2019...	12/30/2024....	-	198,594,487	SPTR / (FEDL01+55B P)	-	-	302,408	(7,408,448)		(7,408,448)	8,799,126	-	-	-	1,923,761		0001.....
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 12/30/2024 BHF1TE069	Variable Annuities.....	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	10/22/2019...	12/30/2024....	-	238,266,090	SPTR / (FEDL01+56B P)	-	-	368,027	(8,888,374)		(8,888,374)	10,556,857	-	-	-	2,308,055		0001.....
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 12/23/2024 BHF1W7SU7	Variable Annuities.....	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	12/23/2019...	12/23/2024....	-	148,719,851	SPTR / (FEDL01+52.5 BP)	-	-	211,322	(2,415,118)		(2,415,118)	129,542	-	-	-	1,436,946		0001.....

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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	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)
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 01/14/2025 BHF1X8TL3	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/14/2025....	-	106,779,095	Russell 2000 TR / (FEDL01+35B P)	-	-	85,497	(3,464,683)	(3,464,683)	46,038,541	-	-	-	1,040,003	0001.....		
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 01/18/2022 BHF1XGD16	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	01/16/2020....	01/18/2022....	-	40,377,178	Russell 2000 TR / (FEDL01+27B P)	-	-	30,730	153,655	153,655	2,664,758	-	-	-	180,881	0001.....		
Total Return Swap With MSCSW RCV FEDL P Tot Ret 01/23/2025 BHF1XVNW4	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	01/23/2020....	01/23/2025....	-	358,691,490	SPTR / (FEDL01+51B P)	-	-	510,797	(12,040,245)	(12,040,245)	16,018,965	-	-	-	3,504,903	0001.....		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/24/2025 BHF1Y1UX9	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/24/2020....	01/24/2025....	-	65,907,144	MSCI Daily TR Gross EAFE USD / (FEDL01+63.5 BP)	-	-	111,962	(1,110,854)	(1,110,854)	7,676,306	-	-	-	644,233	0001.....		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/28/2025 BHF1Y2QV6	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/28/2020....	01/28/2025....	-	41,942,338	MSCI Daily TR Gross EAFE USD / (FEDL01+62B P)	-	-	79,880	(1,252,660)	(1,252,660)	5,472,713	-	-	-	410,568	0001.....		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 01/16/2022 BHF1Y4WA1	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	01/16/2020....	01/16/2022....	-	82,806,988	SPTR / (FEDL01+43B P)	-	-	103,013	(4,059,782)	(4,059,782)	2,125,862	-	-	-	369,689	0001.....		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/04/2025 BHF1Y2G09	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/04/2020....	02/04/2025....	-	127,511,591	MSCI Daily TR Gross EAFE USD / (FEDL01+63B P)	-	-	212,130	(3,404,518)	(3,404,518)	12,789,120	-	-	-	1,251,313	0001.....		
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 02/04/2025 BHF1Y9G94	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFP8MPRO8K5P83	02/04/2020....	02/04/2025....	-	17,934,255	SPTR / (FEDL01+50B P)	-	-	24,629	(517,073)	(517,073)	976,868	-	-	-	175,995	0001.....		
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 02/04/2025 BHF1Y9G93	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFP8MPRO8K5P83	02/04/2020....	02/04/2025....	-	24,516,412	Russell 2000 TR / (FEDL01+35B P)	-	-	23,152	(248,091)	(248,091)	3,797,698	-	-	-	240,588	0001.....		
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 08/07/2021 BHF1YTCP5	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWF7FF32TWEFA76..	02/06/2020....	08/07/2021....	-	20,609,018	MSCI Daily TR Gross EAFE USD / (FEDL01+52B P)	-	-	29,601	(197,123)	(197,123)	1,507,571	-	-	-	61,260	0001.....		
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 02/04/2022 BHF1YVAV9	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	02/05/2020....	02/04/2022....	-	34,983,959	Russell 2000 TR / (FEDL01+28B P)	-	-	27,629	136,562	136,562	5,124,538	-	-	-	161,203	0001.....		

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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)
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/13/2025 BHF1Z0815	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/13/2020....	02/13/2025....	-	89,001,660	SPTR / (FEDL01+48B P)	-	-	117,745	(1,086,176)		(1,086,176)	2,945,941	-	-	-	876,193		0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 03/09/2025 BHF204QQ8	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/04/2020....	03/09/2025....	-	459,828,333	MSCI Daily TR Gross EAFE USD / (FEDL01+63.5 BP)	-	-	789,181	(4,603,619)		(4,603,619)	5,328,608	-	-	-	4,565,094		0001.....
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 03/06/2025 BHF204QU9	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/04/2020....	03/06/2025....	-	581,879,590	SPTR INDEX / (1D USOIS + 43BP)	-	-	712,293	(23,673,626)		(23,673,626)	(7,129,251)	-	-	-	5,770,772		0001.....
Total Return Swap With HSBC BANK USA NA RCV FEDL P Tot Ret 04/06/2023 BHF21DU33	Variable Annuities.....	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	04/03/2020....	04/06/2023....	-	34,431,731	SPTR / (FEDL01+50B P)	-	-	49,377	(2,196,564)		(2,196,564)	1,551,183	-	-	-	244,468		0001.....
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 04/06/2025 BHF21DU66	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/03/2020....	04/06/2025....	-	104,633,583	MSCI Daily TR Gross EAFE USD / (FEDL01+75B P)	-	-	213,798	(2,203,609)		(2,203,609)	10,476,528	-	-	-	1,048,841		0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 04/07/2023 BHF21MGL9	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/06/2020....	04/07/2023....	-	33,511,848	SPTR / (FEDL01+47B P)	-	-	45,321	(1,608,880)		(1,608,880)	1,470,882	-	-	-	238,098		0001.....
Total Return Swap With HSBC BANK USA NA RCV FEDL P Tot Ret 04/07/2023 BHF21ND55	Variable Annuities.....	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	04/07/2020....	04/07/2023....	-	102,980,420	Russell 2000 TR / (FEDL01+37B P)	-	-	112,236	(6,316,705)		(6,316,705)	11,771,312	-	-	-	731,664		0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 04/13/2025 BHF21QT28	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/08/2020....	04/13/2025....	-	110,606,928	MSCI Daily TR Gross EAFE USD / (FEDL01+71B P)	-	-	212,743	(1,360,234)		(1,360,234)	10,946,423	-	-	-	1,111,360		0001.....
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 04/16/2025 BHF21V7X3	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/15/2020....	04/16/2025....	-	54,947,786	MSCI Daily TR Gross EAFE USD / (FEDL01+63B P)	-	-	93,865	(803,070)		(803,070)	5,958,346	-	-	-	552,668		0001.....
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/27/2021 BHF22AJ31	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	04/23/2020....	04/27/2021....	-	70,026,222	MSCI Daily TR Gross EAFE USD / (FEDL01+67B P)	-	-	124,579	(1,735,225)		(1,735,225)	8,026,381	-	-	-	95,228		0001.....
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/23/2021 BHF22AJ72	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	04/23/2020....	04/23/2021....	-	232,696,700	MSCI Daily TR Gross EAFE USD / (FEDL01+67B P)	-	-	416,674	(3,921,934)		(3,921,934)	24,551,792	-	-	-	292,064		0001.....

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 04/24/2025 BHF22EJF6	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/24/2025....	-246,548,557	SPTR / (FEDL01+57B P)	-	-384,566(8,276,076)	(8,276,076)	..15,111,906	-	-	-2,486,505	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 04/28/2024 BHF22FL94	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/28/2020....	04/28/2024....	- .....	..42,640,977	SPTR / (FEDL01+53B P)	- .....	- .....	.....63,621	.....(2,219,684)		.....(2,219,684)	..3,353,797	- .....	- .....	- .....	.....374,140	.....	0001.....
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 04/28/2024 BHF22FN19	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	04/28/2020....	04/28/2024....	- .....	..38,005,136	XNDX INDEX / (1D USOIS + 48BP)	- .....	- .....	.....51,791	.....256,121		.....256,121	..5,331,930	- .....	- .....	- .....	.....333,464	.....	0001.....
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/28/2022 BHF22FNW1	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/28/2020....	04/28/2022....	- .....	..133,718,276	GDDUEAFE INDEX / (1D USOIS + 57BP)	- .....	- .....	.....210,850	.....(3,992,994)		.....(3,992,994)	..17,448,404	- .....	- .....	- .....	.....693,762	.....	0001.....
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 05/17/2021 BHF23EKY2	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/15/2020....	05/17/2021....	- .....	..254,984,163	SPTR / (FEDL01+35.5 BP)	- .....	- .....	.....(258,375)	.....3,152,225		.....3,152,225	..(6,790,120)	- .....	- .....	- .....	.....457,494	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 05/14/2021 BHF23EL62	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/15/2020....	05/14/2021....	- .....	..118,057,009	Russell 2000 TR / (FEDL01+24B P)	- .....	- .....	.....(89,790)	.....(2,542,770)		.....(2,542,770)	..(12,535,098)	- .....	- .....	- .....	.....204,947	.....	0001.....
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/04/2025 BHF244NB0	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/04/2020....	06/04/2025....	- .....	..241,260,382	MSCI Daily TR Gross EAFE USD / (FEDL01+80B P)	- .....	- .....	.....515,985	.....(6,937,049)		.....(6,937,049)	..(730,862)	- .....	- .....	- .....	.....2,466,533	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/04/2025 BHF244P28	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/04/2020....	06/04/2025....	- .....	..239,625,886	NASDAQ 100 Total Return / (FEDL01+48B P)	- .....	- .....	.....334,815	.....(12,171,892)		.....(12,171,892)	..(5,190,563)	- .....	- .....	- .....	.....2,449,822	.....	0001.....
Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV FEDL P Tot Ret 06/09/2025 BHF244PE2	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX577XV54....	06/04/2020....	06/09/2025....	- .....	..494,600,871	Russell 2000 TR / (FEDL01+43B P)	- .....	- .....	.....562,672	.....4,948,378		.....4,948,378	..21,344,878	- .....	- .....	- .....	.....5,064,844	.....	0001.....
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/04/2025 BHF244PP7	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/04/2020....	06/04/2025....	- .....	..79,415,046	SPTR / (FEDL01+54B P)	- .....	- .....	.....120,507	.....(4,395,041)		.....(4,395,041)	..(3,127,709)	- .....	- .....	- .....	.....811,902	.....	0001.....
Total Return Swap With CREDIT SUISSE INTERNATIONAL RCV FEDL P Tot Ret 06/04/2025 BHF245PF6	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868....	06/04/2020....	06/04/2025....	- .....	..42,755,943	SPTR INDEX / (1D USOIS + 59BP)	- .....	- .....	.....70,949	.....(2,366,226)		.....(2,366,226)	..(1,683,913)	- .....	- .....	- .....	.....437,117	.....	0001.....
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/10/2025 BHF244H5	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	06/10/2025....	-139,636,306	MSCI Daily TR Gross EAFE USD / (FEDL01+78B P)	-	-283,742234,959	234,959	..3,920,666	-	-	-1,430,380	0001.....

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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 CITIBANK NA R Tot Ret PAY FEDL 03/25/2022 BHF2APAC8	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	10/09/2020....	03/25/2022....	- .....	..160,953,351	Russell 2000 TR / (FEDL01+23B P)	- .....	- .....	.....(119,818)	.....10,344,498		.....10,344,498	..(15,572,900)	- .....	- .....	- .....	.....798,125	.....	0001.....
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 03/25/2022 BHF2APAJ3	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	10/09/2020....	03/25/2022....	- .....	..138,172,753	NASDAQ 100 Total Return / (FEDL01+36B P)	- .....	- .....	.....(149,222)	.....2,243,158		.....2,243,158	..(10,652,941)	- .....	- .....	- .....	.....685,162	.....	0001.....
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 12/17/2021 BHF2E0006	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGUFU57RNE97..	12/17/2020....	12/17/2021....	- .....	..535,854,410	SPTR / (FEDL01+40B P)	- .....	- .....	.....(603,534)	.....73,574		.....73,574	..(4,685,614)	- .....	- .....	- .....	.....2,265,639	.....	0001.....
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 12/20/2021 BHF2E2NP2	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGUFU57RNE97..	12/18/2020....	12/20/2021....	- .....	..15,641,883	SPTR / (FEDL01+38.5 BP)	- .....	- .....	.....(541,374)	.....235,733		.....235,733	..(6,265,194)	- .....	- .....	- .....	.....66,514	.....	0001.....
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 07/27/2021 BHF2FZXZ5	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09..	01/27/2021....	07/27/2021....	- .....	..249,997,308	SPTR / (FEDL01+38B P)	- .....	- .....	.....(192,081)	.....15,595,115		.....15,595,115	..15,595,115	- .....	- .....	- .....	.....710,722	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/27/2022 BHF2FZU4	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/25/2021....	01/27/2022....	- .....	..340,467,197	NASDAQ 100 Total Return / (FEDL01+39B P)	- .....	- .....	.....254,566	.....18,402		.....18,402	.....18,402	- .....	- .....	- .....	.....1,548,468	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/28/2022 BHF2G1SC6	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/25/2021....	01/28/2022....	- .....	..76,563,434	NASDAQ 100 Total Return / (FEDL01+39B P)	- .....	- .....	.....57,082	.....519,530		.....519,530	.....519,530	- .....	- .....	- .....	.....348,792	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/02/2022 BHF2GECF8	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/01/2021....	02/02/2022....	- .....	..77,418,704	NASDAQ 100 Total Return / (FEDL01+38B P)	- .....	- .....	.....53,526	.....1,988,282		.....1,988,282	.....1,988,282	- .....	- .....	- .....	.....355,586	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/30/2025 BHF2GWQW6	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/30/2020....	01/30/2025....	- .....	..37,368,166	MSCI Daily TR Gross EAFE USD / (FEDL01+61B P)	- .....	- .....	.....68,647	.....(1,479,959)		.....(1,479,959)	.....5,003,093	- .....	- .....	- .....	.....366,053	.....	0001.....
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 02/16/2022 BHF2H3N70	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09..	02/16/2021....	02/16/2022....	- .....	..149,596,973	XNDX INDEX / (1D USOIS + 32BP)	- .....	- .....	.....(66,612)	.....(7,233,184)		.....(7,233,184)	..(7,233,184)	- .....	- .....	- .....	.....702,545	.....	0001.....
Total Return Swap With WELLS FARGO BANK NA RCV FEDL P Tot Ret 02/18/2022 BHF2H8QY4	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09..	02/17/2021....	02/18/2022....	- .....	..250,358,020	Russell 2000 TR / (FEDL01+1BP )	- .....	- .....	.....20,585	.....(611,380)		.....(611,380)	.....(611,380)	- .....	- .....	- .....	.....1,179,390	.....	0001.....
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 02/24/2023 BHF2HMM35	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09..	02/22/2021....	02/24/2023....	-550,711,133	SPTR / (FEDL01+40B P)	-	-(237,265)7,528,475	7,528,4757,528,475	-	-	-3,799,617	0001.....

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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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QE06.77	Total Return Swap With MORGAN STANLEY CAPITAL SERVICE R Tot Ret PAY FEDL 01/23/2025 BHF2J4AX0	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFT09.	03/03/2021....	01/23/2025....	-312,258,120	SPTR INDEX / (1D USOIS + 42BP)	-	-(97,754)17,281,200	17,281,200	..17,281,200	-	-	-3,051,186	0011.....	
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 10/10/2023 BHF2KAX01	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/23/2021....	10/10/2023....	- .....	..302,692,122	NASDAQ 100 Total Return / (FEDL01+42BP)	- .....	- .....	.....24,720	.....(1,728,959)		.....(1,728,959)	...(1,728,959)	- .....	- .....	- .....	.....2,406,720	.....	0001.....
	Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 07/27/2021 BHF2KCCQ0	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	03/23/2021....	07/27/2021....	- .....	..250,367,623	NASDAQ 100 Total Return / (FEDL01+28.5BP)	- .....	- .....	.....14,813	.....(1,430,085)		.....(1,430,085)	...(1,430,085)	- .....	- .....	- .....	.....711,775	.....	0001.....
	Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 12/23/2024 BHF2KCU86	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFT09.	03/23/2021....	12/23/2024....	- .....	..513,559,764	SPTR / (FEDL01+45BP)	- .....	- .....	.....(44,509)	.....8,339,896		.....8,339,896	....8,339,896	- .....	- .....	- .....	.....4,962,065	.....	0001.....
	Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 06/04/2025 BHF2KCV33	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFT09.	03/23/2021....	06/04/2025....	- .....	..250,367,623	NASDAQ 100 Total Return / (FEDL01+49BP)	- .....	- .....	.....(23,368)	.....1,430,085		.....1,430,085	....1,430,085	- .....	- .....	- .....	.....2,559,641	.....	0011.....
	Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 03/09/2025 BHF2KCYE6	Exh 5.....	Equity/ Index	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	03/24/2021....	03/09/2025....	-207,192,398	GDDUEAFE INDEX / (1D USOIS + 60BP)	-	-(7,712)1,885,379	1,885,3791,885,379	-	-	-2,056,969	0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 11/07/2022 BHF2KCYJ5	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/24/2021....	11/07/2022....	- .....	..123,873,377	MSCI Daily TR Gross EAFE USD / (FEDL01+41.5BP)	- .....	- .....	.....3,338	.....(1,127,205)		.....(1,127,205)	...(1,127,205)	- .....	- .....	- .....	.....784,784	.....	0001.....
	Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 02/11/2025 BHF2KECM8	Exh 5.....	Equity/ Index	BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	03/24/2021....	02/11/2025....	-357,536,468	Russell 2000 TR / (FEDL01+31BP)	-	-(18,870)14,605,358	14,605,358	..14,605,358	-	-	-3,517,345	0001.....
	Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 05/14/2021 BHF2KENF1	Exh 5.....	Equity/ Index	BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	03/24/2021....	05/14/2021....	-145,515,654	Russell 2000 TR / (FEDL01+8BP)	-	-	-(5,944,514)	(5,944,514)	...(5,944,514)	-	-	-252,615	0001.....
	Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 08/07/2023 BHF2KEPE2	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQUF57RNE97.	03/24/2021....	08/07/2023....	-123,873,377	GDDUEAFE INDEX / (1D USOIS + 44BP)	-	-3,510(1,127,205)	(1,127,205)	...(1,127,205)	-	-	-950,163	0001.....
	Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 03/06/2025 BHF2KEPV4	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFT09.	03/25/2021....	03/06/2025....	- .....	..366,612,263	SPTR / (FEDL01+50BP)	- .....	- .....	.....(11,609)	.....6,014,324		.....6,014,324	....6,014,324	- .....	- .....	- .....	.....3,635,865	.....	0011.....
	Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 11/07/2022 BHF2KG1Y9	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQUF57RNE97.	03/24/2021....	11/07/2022....	-123,873,377	GDDUEAFE INDEX / (1D USOIS + 39.5BP)	-	-3,200(1,127,205)	(1,127,205)	...(1,127,205)	-	-	-784,784	0001.....

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 04/07/2024 BHF2KG3J0	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	03/25/2021....	04/07/2024....	-248,160,797	RU20INTR INDEX / (1D USOIS + 22.5BP)	-	-4,067(4,348,531)	(4,348,531)(4,348,531)	-	-	-2,156,972	0001.....
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 02/07/2023 BHF2KG8E6	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	03/24/2021....	02/07/2023....	- .....	..123,873,377	GDDUEAFE INDEX / (1D USOIS + 41BP)	- .....	- .....	.....3,303	.....(1,127,205)		....(1,127,205)	....(1,127,205)	- .....	- .....	- .....	.....844,144	.....	0001.....
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 02/11/2025 BHF2KG9L9	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	03/25/2021....	02/11/2025....	- .....	..248,149,586	RU20INTR INDEX / (1D USOIS + 30BP)	- .....	- .....	.....(5,101)	.....4,348,335		....4,348,335	....4,348,335	- .....	- .....	- .....	.....2,441,227	.....	0001.....
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 11/08/2021 BHF2KGD8A	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	03/24/2021....	11/08/2021....	- .....	..123,873,377	GDDUEAFE INDEX / (1D USOIS + 35BP)	- .....	- .....	.....2,890	.....(1,127,205)		....(1,127,205)	....(1,127,205)	- .....	- .....	- .....	.....483,034	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 05/17/2021 BHF2KGMQ3	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/25/2021....	05/17/2021....	- .....	..395,378,672	SPTR INDEX / (1D USOIS + 34BP)	- .....	- .....	.....9,006	.....(6,486,290)		....(6,486,290)	....(6,486,290)	- .....	- .....	- .....	.....709,391	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 07/27/2021 BHF2KGN7	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/25/2021....	07/27/2021....	- .....	..29,763,433	SPTR / (FEDL01+35BP)	- .....	- .....	.....694	.....(488,277)		....(488,277)	....(488,277)	- .....	- .....	- .....	.....84,615	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 11/07/2021 BHF2KGS46	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/26/2021....	11/07/2021....	- .....	..122,391,973	GDDUEAFE INDEX / (1D USOIS + 38BP)	- .....	- .....	- .....	.....281,179		....281,179	....281,179	- .....	- .....	- .....	.....476,182	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 08/07/2023 BHF2KGSB0	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/26/2021....	08/07/2023....	- .....	..122,382,254	GDDUEAFE INDEX / (1D USOIS + 49BP)	- .....	- .....	- .....	.....281,157		....281,157	....281,157	- .....	- .....	- .....	.....938,725	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 11/07/2022 BHF2KGSJ3	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/26/2021....	11/07/2022....	- .....	..122,391,973	GDDUEAFE INDEX / (1D USOIS + 43BP)	- .....	- .....	- .....	.....281,179		....281,179	....281,179	- .....	- .....	- .....	.....775,399	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/07/2023 BHF2KGSZ7	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/26/2021....	02/07/2023....	- .....	..122,382,254	GDDUEAFE INDEX / (1D USOIS + 44BP)	- .....	- .....	- .....	.....281,157		....281,157	....281,157	- .....	- .....	- .....	.....833,982	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 03/09/2025 BHF2KGT29	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/26/2021....	03/09/2025....	-489,548,454	GDDUEAFE INDEX / (1D USOIS + 64BP)	-	-	-(1,124,673)	(1,124,673)(1,124,673)	-	-	-4,860,150	0001.....

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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)
QE06.79	Total Return Swap With DIR R Tot Ret PAY FEDL 02/18/2022 BHF2KGWZ2	Exh 5.....	Equity/I ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	03/26/2021....	02/18/2022....	- .....	..252,527,590	RU20INTR INDEX / (1D USOIS + 14BP)	- .....	- .....	.....(1,473)	.....(18,151)		.....(18,151)	.....(18,151)	- .....	- .....	- .....	.....1,189,611	.....	0011.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 09/09/2021 BHF2KH0U6	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/25/2021....	09/09/2021....	- .....	..308,082,330	SPTR / (FEDL01+35B P)	- .....	- .....	.....7,189	.....(5,054,171)		.....(5,054,171)	.....(5,054,171)	- .....	- .....	- .....	.....1,026,237	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 02/07/2023 BHF2KH6R7	Exh 5.....	Equity/I ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/24/2021....	02/07/2023....	- .....	..123,873,377	MSCI Daily TR Gross EAFE USD / (FEDL01+41B P)	- .....	- .....	.....3,303	.....(1,130,508)		.....(1,130,508)	.....(1,130,508)	- .....	- .....	- .....	.....844,144	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 08/07/2023 BHF2KH8R5	Exh 5.....	Equity/I ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/24/2021....	08/07/2023....	- .....	..123,873,377	MSCI Daily TR Gross EAFE USD / (FEDL01+45B P)	- .....	- .....	.....3,579	.....(1,127,205)		.....(1,127,205)	.....(1,127,205)	- .....	- .....	- .....	.....950,163	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 04/14/2025 BHF2KH8R5	Exh 5.....	Equity/I ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/24/2021....	04/14/2025....	- .....	..495,493,508	MSCI Daily TR Gross EAFE USD / (FEDL01+65B P)	- .....	- .....	.....(19,820)	.....4,528,639		.....4,528,639	.....4,528,639	- .....	- .....	- .....	.....4,980,323	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 11/08/2021 BHF2KH8R5	Exh 5.....	Equity/I ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/24/2021....	11/08/2021....	- .....	..123,873,377	MSCI Daily TR Gross EAFE USD / (FEDL01+35B P)	- .....	- .....	.....2,890	.....(1,127,205)		.....(1,127,205)	.....(1,127,205)	- .....	- .....	- .....	.....483,034	.....	0001.....
	Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 06/27/2022 BHF2KHDW8	Exh 5.....	Equity/I ndex	BNP PARIBAS..... R0MUWSFP8MPRO8K5P83	03/24/2021....	06/27/2022....	- .....	..214,460,991	Russell 2000 TR / (FEDL01+8BP )	- .....	- .....	.....6,127	.....(6,222,578)		.....(6,222,578)	.....(6,222,578)	- .....	- .....	- .....	.....1,194,596	.....	0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 04/15/2025 BHF2KN6J2	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/25/2021....	04/15/2025....	- .....	..489,343,616	GDDUEAFE INDEX / (1D USOIS + 63BP)	- .....	- .....	.....(9,515)	.....(919,683)		.....(919,683)	.....(919,683)	- .....	- .....	- .....	.....4,920,176	.....	0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 08/07/2023 BHF2KN7A0	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/25/2021....	08/07/2023....	- .....	..122,340,724	GDDUEAFE INDEX / (1D USOIS + 49BP)	- .....	- .....	.....1,903	.....229,930		.....229,930	.....229,930	- .....	- .....	- .....	.....938,407	.....	0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/07/2023 BHF2KN7H5	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/25/2021....	02/07/2023....	-122,340,724	GDDUEAFE INDEX / (1D USOIS + 44BP)	-	-1,733229,930	229,930229,930	-	-	-833,699	0001.....

SCHEDULE DB - PART A - SECTION 1

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Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 11/07/2022 BHF2KN7M4	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/25/2021....	11/07/2022....	-122,331,008	GDDUEAFE INDEX / (1D USOIS + 43BP)	-	-1,699229,912	229,912229,912	-	-	-775,013	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 11/07/2021 BHF2KN7W2	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/25/2021....	11/07/2021....	- .....	..122,331,008	GDDUEAFE INDEX / (1D USOIS + 38BP)	- .....	- .....	.....1,529	.....229,912		.....229,912	.....229,912	- .....	- .....	- .....	.....475,944	.....	0001.....
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 09/09/2021 BHF2KNDR6	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	03/26/2021....	09/09/2021....	- .....	..252,516,182	RU20INTR INDEX / (1D USOIS + 3BP)	- .....	- .....	.....701	.....18,150		.....18,150	.....18,150	- .....	- .....	- .....	.....841,144	.....	0001.....
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 04/04/2024 BHF2KNHW1	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	03/29/2021....	04/04/2024....	- .....	..451,782,853	SPTR / (FEDL01+50.5 BP)	- .....	- .....	- .....	.....287,425		.....287,425	.....287,425	- .....	- .....	- .....	.....3,921,477	.....	0001.....
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 07/27/2021 BHF2KPPB3	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	03/29/2021....	07/27/2021....	- .....	..451,782,850	SPTR / (FEDL01+32BP)	- .....	- .....	- .....	.....(287,425)		.....(287,425)	.....(287,425)	- .....	- .....	- .....	.....1,284,382	.....	0001.....
1149999999. Total-Swaps-Hedging Other-Total Return.....										.....0	.....0	.....10,280,985	.....(141,925,048)	XXX	(141,925,048)	436,659,611	.....0	.....0	.....0	..173,928,222	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....										.....(356,090)	.....(17,907,700)	.....29,584,440	.....233,302,700	XXX	233,302,700	308,387,020	.....0	.....0	.....0	..212,507,465	XXX	XXX
Swaps - Replications - Credit Default																						
Credit Default Swap With BNP PARIBAS SA RCV 0.53 PAY 100.00 12/20/2023 BHF1HV4W3	CDT15-100_MET_2019_A.....	DB C.....	Credit.	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	03/15/2019....	12/20/2023....	- .....	...50,000,000	0.53%[0%].....	- .....	- .....	.....66,250	- .....		.....423,989	- .....	- .....	- .....	- .....	...50,000,000	.....	N/A.....
Credit Default Swap With JPMORGAN CHASE BANK NA RCV 1.00 PAY 100.00 12/20/2024 BHF1SRD34	CDX.NA.IG.33 7-15%.....	DB C.....	Credit.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/07/2019....	12/20/2024....	- .....	...50,000,000	1%[0%].....	.....600,345	- .....	.....125,000	.....451,661		.....731,638	- .....	- .....	.....(29,459)	- .....	...50,000,000	.....	N/A.....
Credit Default Swap With GOLDMAN SACHS INTERNATIONAL RCV 1.00 PAY 100.00 12/20/2024 BHF200324	CDX.NA.IG.33 7-15%.....	DB C.....	Credit.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/27/2020....	12/20/2024....	- .....	...25,000,000	1%[0%].....	.....336,111	- .....	.....62,500	.....261,599		.....365,819	- .....	- .....	.....(17,075)	- .....	...25,000,000	.....	N/A.....
Credit Default Swap With BNP PARIBAS SA RCV 0.55 PAY 100.00 12/20/2024 BHF208F24	CDT30-100_MET_2020_NEWBURGH5Y	DB C.....	Credit.	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	03/04/2020....	12/20/2024....	- .....	...40,000,000	0.545%[0%].....	- .....	- .....	.....54,500	- .....		.....331,264	- .....	- .....	- .....	- .....	...40,000,000	.....	N/A.....
Credit Default Swap With BNP PARIBAS SA RCV 1.38 PAY 100.00 12/20/2024 BHF2296K0	SUPER SENIOR 30-100 CROSSOVER BESPOKE	DB C.....	Credit.	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	04/17/2020....	12/20/2024....	- .....	...25,000,000	1.38%[0%].....	- .....	- .....	.....86,250	- .....		.....977,745	- .....	- .....	- .....	- .....	...25,000,000	.....	N/A.....
Credit Default Swap With BNP PARIBAS SA RCV 1.40 PAY 100.00 12/20/2024 BHF2296R5	SUPER SENIOR 30-100 CROSSOVER BESPOKE	DB C.....	Credit.	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	04/17/2020....	12/20/2024....	- .....	..175,000,000	1.4%[0%].....	- .....	- .....	.....612,500	- .....		.....6,973,438	- .....	- .....	- .....	- .....	..175,000,000	.....	N/A.....
Credit Default Swap With CITIBANK NA RCV 1.00 PAY 100.00 12/20/2025 BHF2J9AZ4	CDX.NA.IG.35 0-3%.....	DB C.....	Credit.	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/05/2021....	12/20/2025....	-4,300,000	1%[0%].....	-(1,495,588)2,628(1,480,722)	(1,414,794)	-	-14,866	-4,300,000	N/A.....

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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)
Credit Default Swap With CITIBANK NA RCV 1.00 PAY 100.00 12/20/2025 BHF2J9B26	CDX.NA.IG.35 3-7%.....	DB C.....	Credit.	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/05/2021....	12/20/2025....	-	.....5,700,000	1%[0%].....	-	.....(368,853)	.....3,483	.....(364,447)		.....(286,046)	-	-	.....4,406	-	.....5,700,000	.....	N/A.....
Credit Default Swap With FICC - BANK OF AMERICA N.A. - RCV 1.00 PAY 100.00 06/20/2024 BME0MGYV1	MCDX.NA.22.V1.....	DB C.....	Credit.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	06/10/2014....	06/20/2024....	-	.....6,000,000	1%[0%].....	.....(34,594)	-	.....15,000	.....(25,112)		.....57,545	-	-	.....1,882	-	.....6,000,000	.....	N/A.....
Credit Default Swap With FICC - BANK OF AMERICA N.A. - RCV 1.00 PAY 100.00 06/20/2024 BME0MGZH1	MCDX.NA.22.V1.....	DB C.....	Credit.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	06/10/2014....	06/20/2024....	-	.....3,000,000	1%[0%].....	.....(17,297)	-	.....7,500	.....(12,556)		.....28,772	-	-	.....941	-	.....3,000,000	.....	N/A.....
Credit Default Swap With CITIGROUP INC - LT GTD RCV 1.00 PAY 100.00 12/20/2021 BME1ZQG3	ITRAXX.EUR.26 12-100%.....	DB C.....	Credit.	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/15/2016....	12/20/2021....	-	.....114,565,000	1%[0%].....	.....1,452,967	-	.....326,564	.....546,787		.....965,857	-	-	.....(186,799)	-	.....114,565,000	.....	N/A.....
Credit Default Swap With J.P. MORGAN SECURITIES INC. RCV 1.00 PAY 100.00 12/20/2022 BME2KZQV4	ITRAXX.EUR.28 6-12%.....	DB C.....	Credit.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	03/27/2018....	12/20/2022....	-	.....49,580,000	1%[0%].....	.....522,922	-	.....118,750	.....304,185		.....609,628	-	-	.....(43,314)	-	.....49,580,000	.....	N/A.....
Credit Default Swap With BNPP RCV 1.00 PAY 100.00 12/20/2022 BME2NNW76	ITRAXX.EUR.28 6-12%.....	DB C.....	Credit.	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	05/25/2018....	12/20/2022....	-	.....46,618,000	1%[0%].....	.....395,894	-	.....118,750	.....230,392		.....609,628	-	-	.....(32,784)	-	.....46,618,000	.....	N/A.....
Credit Default Swap With JPMORGAN CHASE BANK NA RCV 1.00 PAY 100.00 12/20/2022 BME2P6LG3	ITRAXX.EUR.28 6-12%.....	DB C.....	Credit.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	06/08/2018....	12/20/2022....	-	.....23,532,000	1%[0%].....	.....50,658	-	.....59,375	.....29,520		.....304,814	-	-	.....(4,192)	-	.....23,532,000	.....	N/A.....
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%].....	.....(52,237)	-	.....125,000	.....(36,030)		.....833,387	-	-	.....3,215	-	.....50,000,000	.....	N/A.....
Credit Default Swap With BNP PARIBAS SA RCV 1.00 PAY 100.00 12/20/2023 BME2ZYDY1	CDX.NA.IG.31 7-15%.....	DB C.....	Credit.	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	12/14/2018....	12/20/2023....	-	.....25,000,000	1%[0%].....	.....(28,146)	-	.....62,500	.....(19,420)		.....416,694	-	-	.....1,731	-	.....25,000,000	.....	N/A.....
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2026 Z91ZCOLQ2	CDX.NA.IG.36.V1.....	DB C.....	Credit.	Ice Clear US Inc... 549300HWWR1D8OTS2G29..	03/22/2021....	06/20/2026....	-	.....612,000,000	1%[0%].....	-	.....13,168,396	.....153,000	.....13,107,429		.....14,307,336	-	-	.....(60,968)	-	.....612,000,000	.....	N/A.....
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2031 Z91ZCOLS8	CDX.NA.IG.36.V1.....	DB C.....	Credit.	Ice Clear US Inc... 549300HWWR1D8OTS2G29..	03/22/2021....	06/20/2031....	-	.....50,000,000	1%[0%].....	-	.....67,834	.....12,500	.....67,679		.....205,250	-	-	.....(155)	-	.....50,000,000	.....	N/A.....
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2026 Z91ZCOLX7	ITRAXX.EUR.35.V1.....	DB C.....	Credit.	Ice Clear US Inc... 549300HWWR1D8OTS2G29..	03/22/2021....	06/20/2026....	-418,813,200	1%[0%].....	-9,972,923102,9589,926,699	10,255,091	-	-(46,224)	-418,813,200	N/A.....

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1189999999	Total-Swaps-Replications-Credit Default.....									3,226,623	21,344,712	2,115,008	22,987,664	XXX	36,697,055	0	0	(393,929)	0	1,774,108,200	XXX	XXX
1229999999	Total-Swaps-Replications.....									3,226,623	21,344,712	2,115,008	22,987,664	XXX	36,697,055	0	0	(393,929)	0	1,774,108,200	XXX	XXX
Total - Swaps																						
1359999999	Total-Swaps-Interest Rate.....									0	(17,907,700)	16,982,169	334,220,337	XXX	334,220,337	(109,964,953)	0	0	0	30,527,406	XXX	XXX
1369999999	Total-Swaps-Credit Default.....									2,870,533	21,344,712	2,069,258	22,514,762	XXX	36,224,153	(29,774)	0	(393,929)	0	1,774,108,200	XXX	XXX
1379999999	Total-Swaps-Foreign Exchange.....									1,756,404	0	9,560,701	37,143,516	XXX	42,135,094	(18,277,864)	27,665,449	0	0	52,329,411	XXX	XXX
1389999999	Total-Swaps-Total Return.....									0	10,280,985	(141,925,048)	XXX	(141,925,048)	436,659,611	0	0	0	0	173,928,222	XXX	XXX
1409999999	Total-Swaps.....									4,626,937	3,437,012	38,893,113	251,953,567	XXX	270,654,536	308,387,020	27,665,449	(393,929)	0	2,030,893,239	XXX	XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
CALL OPTION BFWD 6/15/21 C UST30 BHF1NPFN7	Liability Portfolio.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/15/2019	06/15/2021	-	30,000,000	103.64912	-	-	-	1,715,206		1,715,206	(5,581,886)	-	-	-	68,447		100 / 100
CALL OPTION BFWD 9/15/21 C UST30 BHF1NPF2	Liability Portfolio.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/15/2019	09/15/2021	-	30,000,000	103.2156	-	-	-	1,636,100		1,636,100	(5,584,690)	-	-	-	101,765		100 / 100
CALL OPTION BFWD 12/15/21 C UST30 BHF1NPFQ0	Liability Portfolio.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/15/2019	12/15/2021	-	30,000,000	102.9317	-	-	-	1,513,572		1,513,572	(5,587,466)	-	-	-	126,356		100 / 100
CALL OPTION BFWD 3/15/22 C UST30 BHF1NPF8	Liability Portfolio.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/23/2019	03/14/2022	-	30,000,000	102.6655	-	-	-	1,389,610		1,389,610	(5,588,917)	-	-	-	146,465		100 / 100
CALL OPTION BFWD 6/15/22 C UST30 BHF1NPF6	Liability Portfolio.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/25/2019	06/15/2022	-	30,000,000	102.282	-	-	-	1,303,621		1,303,621	(5,580,089)	-	-	-	164,879		100 / 100
CALL OPTION BFWD 9/15/22 C UST30 BHF1NPFY3	Liability Portfolio.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/25/2019	09/15/2022	-	30,000,000	102.3774	-	-	-	1,080,446		1,080,446	(5,570,190)	-	-	-	181,263		100 / 100
CALL OPTION BFWD 12/15/22 C UST30 BHF1NPFZ0	Liability Portfolio.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/25/2019	12/15/2022	-	30,000,000	102.1412	-	-	-	954,556		954,556	(5,564,284)	-	-	-	196,127		100 / 100
CALL OPTION BFWD 3/15/23 C UST30 BHF1NPG06	Liability Portfolio.....	N/A.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	07/31/2019	03/15/2023	-	20,000,000	103.34087	-	-	-	265,082		265,082	(3,708,912)	-	-	-	139,863		100 / 100
CALL OPTION BFWD 6/15/23 C UST30 BHF1NPG55	Liability Portfolio.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/26/2019	06/15/2023	-	20,000,000	101.616	-	-	-	487,714		487,714	(3,696,825)	-	-	-	148,601		100 / 100
CALL OPTION BFWD 9/15/23 C UST30 BHF1NPGA4	Liability Portfolio.....	N/A.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	07/31/2019	09/15/2023	-	20,000,000	#####	-	-	-	134,472		134,472	(3,673,313)	-	-	-	156,853		100 / 100
1419999999	Total-Forwards-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....									0	0	0	10,480,379	XXX	10,480,379	(50,136,572)	0	0	0	1,430,619	XXX	XXX

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																						
UNITED STATES TREASURY BFWD 6/03/22 C UST30 BHF1M97E3	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/03/2019	06/03/2022	-	139,000,000	103.89838	-	-	-	3,913,292		3,913,292	(25,862,003)	-	-	-	753,472		0003
CALL OPTION BFWD 6/04/21 C UST30 BHF1MAN02	Macro Interest Rate Hedge	N/A	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/04/2019	06/04/2021	-	183,000,000	#####	-	-	-	9,986,137		9,986,137	(34,046,658)	-	-	-	386,128		0003
CALL OPTION BFWD 6/06/22 C UST30 BHF1MAN69	Macro Interest Rate Hedge	N/A	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86	06/04/2019	06/04/2022	-	92,500,000	102.95312	-	-	-	3,457,956		3,457,956	(17,208,837)	-	-	-	503,161		0003
UNITED STATES TREASURY BFWD 6/04/21 C UST30 BHF1MANE2	Macro Interest Rate Hedge	N/A	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86	06/04/2019	06/04/2021	-	92,500,000	#####	-	-	-	4,803,174		4,803,174	(17,209,484)	-	-	-	195,174		0003
JPMNA BFWD 6/07/22 C UST30 BHF1MDEN6	Macro Interest Rate Hedge	N/A	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/06/2019	06/07/2022	-	230,000,000	103.28723	-	-	-	7,814,582		7,814,582	(42,788,948)	-	-	-	1,252,551		0003
CALL OPTION BFWD 6/16/21 C UST30 BHF1MQF55	Macro Interest Rate Hedge	N/A	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	06/14/2019	06/16/2021	-	100,000,000	104.2415	-	-	-	5,117,372		5,117,372	(18,606,712)	-	-	-	229,651		0003
CALL OPTION BFWD 6/17/2022 C UST30 BHF1MQF63	Macro Interest Rate Hedge	N/A	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/14/2019	06/17/2022	-	200,000,000	103.26075	-	-	-	6,707,911		6,707,911	(37,199,751)	-	-	-	1,101,680		0003
CALL OPTION BFWD 06/16/21 C UST30 BHF1MQFM8	Macro Interest Rate Hedge	N/A	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	06/14/2019	06/16/2021	-	100,000,000	#####	-	-	-	5,216,742		5,216,742	(18,606,666)	-	-	-	229,651		0003
CALL OPTION BFWD 6/16/22 C UST30 BHF1MS0D0	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/17/2019	06/16/2022	-	200,000,000	103.37514	-	-	-	6,493,471		6,493,471	(37,200,641)	-	-	-	1,100,436		0003
CALL OPTION BFWD 6/18/21 C UST30 BHF1MS0R9	Macro Interest Rate Hedge	N/A	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3VO5H2G7GRS05BHJ91	06/17/2019	06/18/2021	-	175,000,000	104.5	-	-	-	8,476,346		8,476,346	(32,562,501)	-	-	-	407,076		0003
CALL OPTION BFWD 6/20/22 C UST30 BHF1MU0N3	Macro Interest Rate Hedge	N/A	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3VO5H2G7GRS05BHJ91	06/18/2019	06/20/2022	-	200,000,000	104.15625	-	-	-	4,877,324		4,877,324	(37,198,010)	-	-	-	1,105,404		0003
CALL OPTION BFWD 06/18/21 C UST30 BHF1MU0U7	Macro Interest Rate Hedge	N/A	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	06/18/2019	06/18/2021	-	200,000,000	#####	-	-	-	8,387,686		8,387,686	(37,214,887)	-	-	-	465,229		0003
CALL OPTION BFWD 6/17/22 C UST30 BHF1MW7T9	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	06/19/2019	06/17/2022	-	125,000,000	104.10938	-	-	-	3,133,113		3,133,113	(23,250,250)	-	-	-	688,550		0003
CALL OPTION BFWD 08/14/23 C UST30 BHF1QFQX4	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/13/2019	08/14/2023	-	150,000,000	99.6013	-	-	-	(11,353,052)		(11,353,052)	(25,513,451)	-	-	-	1,155,244		0002
CALL OPTION BFWD 08/14/23 C UST30 BHF1QFQX2	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/13/2019	08/14/2023	-	300,000,000	99.6133	-	-	-	(22,741,918)		(22,741,918)	(51,026,850)	-	-	-	2,310,488		0002

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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	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION BFWD 08/14/23 C UST30 BHF1QHGD3	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/14/2019	08/14/2023	-	250,000,000	101.536	-	-	-	(23,732,634)	(23,732,634)	(23,732,634)	(42,515,511)	-	-	-	1,925,407	0002	
CALL OPTION BFWD 08/18/23 C UST30 BHF1QL967	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/16/2019	08/18/2023	-	214,000,000	102.52152	-	-	-	(22,447,343)	(22,447,343)	(22,447,343)	(36,378,760)	-	-	-	1,651,950	0002	
CALL OPTION BFWD 08/18/23 C UST30 BHF1QL9V2	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/16/2019	08/18/2023	-	225,000,000	102.47808	-	-	-	(23,503,969)	(23,503,969)	(23,503,969)	(38,248,841)	-	-	-	1,736,864	0002	
CALL OPTION BFWD 08/18/22 C UST30 BHF1QQR17	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09	08/19/2019	08/18/2022	-	225,000,000	101.87323	-	-	-	(17,931,624)	(17,931,624)	(17,931,624)	(38,628,711)	-	-	-	1,323,280	0002	
CALL OPTION BFWD 10/28/2021 C UST30 BHF1TNAF8	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09	10/28/2019	10/28/2021	-	115,000,000	96.87734	-	-	-	(1,508,934)	(1,508,934)	(1,508,934)	(19,789,625)	-	-	-	437,182	0003	
CALL OPTION BFWD 10/28/2021 C UST30 BHF1TNAN1	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09	10/28/2019	10/28/2021	-	112,000,000	97.1005	-	-	-	(1,719,418)	(1,719,418)	(1,719,418)	(19,273,520)	-	-	-	425,778	0003	
CALL OPTION BFWD 11/29/2021 C UST30 BHF1TNAQ4	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09	10/28/2019	11/29/2021	-	162,000,000	96.82023	-	-	-	(2,338,048)	(2,338,048)	(2,338,048)	(27,882,593)	-	-	-	660,909	0003	
CALL OPTION BFWD 11/15/2021 C UST30 BHF1TPQC3	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09	10/29/2019	11/15/2021	-	225,000,000	97.03813	-	-	-	(3,552,095)	(3,552,095)	(3,552,095)	(38,723,008)	-	-	-	891,095	0003	
CALL OPTION BFWD 12/16/2021 C UST30 BHF1TPYL4	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09	10/29/2019	12/16/2021	-	120,000,000	#####	-	-	-	(2,132,811)	(2,132,811)	(2,132,811)	(20,656,096)	-	-	-	506,397	0002	
CALL OPTION BFWD 11/12/21 C UST30 BHF1UCNH2	Macro Interest Rate Hedge	N/A	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	11/13/2019	11/12/2021	-	173,000,000	99.10936	-	-	-	(1,804,006)	(1,804,006)	(1,804,006)	(30,364,969)	-	-	-	680,650	0003	
CALL OPTION BFWD 11/02/21 C UST30 BHF1UCNU3	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09	11/13/2019	11/02/2021	-	174,000,000	99.08733	-	-	-	(1,667,982)	(1,667,982)	(1,667,982)	(30,538,698)	-	-	-	669,267	0003	
CALL OPTION BFWD 11/09/21 C UST30 BHF1UCN22	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09	11/13/2019	11/09/2021	-	194,000,000	99.30741	-	-	-	(2,370,884)	(2,370,884)	(2,370,884)	(34,050,527)	-	-	-	758,189	0003	
CALL OPTION BFWD 01/06/22 C UST30 BHF1WTY40	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09	01/10/2020	01/06/2022	-	35,000,000	#####	-	-	-	(999,408)	(999,408)	(999,408)	(6,145,554)	-	-	-	153,548	0002	
CALL OPTION BFWD 01/09/22 C UST30 BHF1WU1E1	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	01/10/2020	01/09/2022	-	50,000,000	100.7336	-	-	-	(1,516,239)	(1,516,239)	(1,516,239)	(8,779,569)	-	-	-	220,522	0002	
CALL OPTION BFWD 01/12/22 C UST30 BHF1WU5A5	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/10/2020	01/12/2022	-	50,000,000	100.68125	-	-	-	(1,499,538)	(1,499,538)	(1,499,538)	(8,779,705)	-	-	-	221,684	0002	
CALL OPTION BFWD 1/14/22 C UST30 BHF1XG796	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	01/17/2020	01/14/2022	-	100,000,000	100.24098	-	-	-	(2,571,664)	(2,571,664)	(2,571,664)	(17,559,323)	-	-	-	444,910	0002	
UNITED STATES TREASURY BFWD 1/31/22 C UST30 BHF1Y2RW3	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/28/2020	01/31/2022	-	75,000,000	104.65333	-	-	-	(5,316,499)	(5,316,499)	(5,316,499)	(13,173,044)	-	-	-	343,357	0002	
CALL OPTION BFWD 1/31/22 C UST30 BHF1Y2UB5	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/28/2020	01/31/2022	-	50,000,000	104.59319	-	-	-	(3,514,279)	(3,514,279)	(3,514,279)	(8,782,009)	-	-	-	228,904	0002	

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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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CALL OPTION BFWD 2/8/22 C UST30 BHF1YG480	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	02/04/2020....	02/08/2022....	-60,000,000	104.99863.....	-	-	-(4,490,158)(4,490,158)	...(10,538,774)	-	-	-278,253	0002.....
CALL OPTION BFWD 2/3/22 C UST30 BHF1YG6Y1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	02/04/2020....	02/03/2022....	- .....	...60,000,000	104.97255.....	- .....	- .....	- .....	.....(4,455,833)	.....	...(4,455,833)	...(10,538,640)	- .....	- .....	- .....	.....276,029	.....	0002.....
CALL OPTION BFWD 2/13/23 C UST30 BHF1YXT03	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02..	02/12/2020....	02/13/2023....	- .....	...70,000,000	103.98453.....	- .....	- .....	- .....	.....(6,042,878)	.....	...(6,042,878)	...(12,234,975)	- .....	- .....	- .....	.....479,126	.....	0002.....
CALL OPTION BFWD 2/24/22 C UST30 BHF1ZEFB5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	02/21/2020....	02/24/2022....	- .....	...144,000,000	101.10461.....	- .....	- .....	- .....	.....(16,214,654)	.....	...(16,214,654)	...(24,029,667)	- .....	- .....	- .....	.....684,610	.....	0002.....
CALL OPTION BFWD 2/23/23 C UST30 BHF1ZL629	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	02/24/2020....	02/23/2023....	- .....	...144,000,000	101.89913.....	- .....	- .....	- .....	.....(19,884,293)	.....	...(19,884,293)	...(23,909,252)	- .....	- .....	- .....	.....992,809	.....	0002.....
CITNA_VCSA BFWD 3/09/23 C UST30 BHF1ZMUX2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	02/25/2020....	03/09/2023....	- .....	...50,000,000	101.9582.....	- .....	- .....	- .....	.....(6,967,895)	.....	...(6,967,895)	...(8,301,453)	- .....	- .....	- .....	.....348,185	.....	0002.....
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20GL29	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653..	03/10/2020....	03/18/2022....	.....5,714	...57,142,900	26.25.....	- .....	- .....	- .....	.....(827,000)	.....	.....(827,000)	.....665,000	- .....	- .....	- .....	.....280,580	.....	0001.....
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20GMX0	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653..	03/10/2020....	03/18/2022....	.....9,141	...91,407,700	27.35.....	- .....	- .....	- .....	.....(784,000)	.....	.....(784,000)	.....1,066,000	- .....	- .....	- .....	.....448,826	.....	0001.....
Total Return Swap With HSBC BANK USA NA RCV BZDIO P Tot Ret 03/18/2022 BHF20J984	Variable Annuities.....	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	03/10/2020....	03/18/2022....	.....9,346	...93,457,900	26.75.....	- .....	- .....	- .....	.....(1,105,000)	.....	.....(1,105,000)	.....1,089,000	- .....	- .....	- .....	.....458,892	.....	0001.....
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20J9C5	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653..	03/10/2020....	03/18/2022....	.....4,817	...48,169,600	25.95.....	- .....	- .....	- .....	.....(772,000)	.....	.....(772,000)	.....561,000	- .....	- .....	- .....	.....236,520	.....	0001.....
Total Return Swap With BANK OF AMERICA NA RCV BZDIO P Tot Ret 03/18/2022 BHF20J9F8	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/10/2020....	03/18/2022....	.....5,714	...57,142,900	26.25.....	- .....	- .....	- .....	.....(827,000)	.....	.....(827,000)	.....665,000	- .....	- .....	- .....	.....280,580	.....	0001.....
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20J9J0	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653..	03/10/2020....	03/18/2022....	.....7,260	...72,595,300	27.55.....	- .....	- .....	- .....	.....(543,000)	.....	.....(543,000)	.....847,000	- .....	- .....	- .....	.....356,454	.....	0001.....
Total Return Swap With BANK OF AMERICA NA RCV BZDIO P Tot Ret 03/18/2022 BHF20J9M3	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/09/2020....	03/18/2022....	.....9,074	...90,744,100	27.55.....	- .....	- .....	- .....	.....(768,000)	.....	.....(768,000)	.....1,056,000	- .....	- .....	- .....	.....445,567	.....	0001.....
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20J9Q4	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653..	03/09/2020....	03/18/2022....	.....7,313	...73,126,100	27.35.....	- .....	- .....	- .....	.....(699,000)	.....	.....(699,000)	.....851,000	- .....	- .....	- .....	.....359,060	.....	0001.....
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20NYS3	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653..	03/13/2020....	03/18/2022....4,918	...49,180,300	30.5.....	-	-	-944,000944,000576,000	-	-	-241,483	0001.....

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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

QE06.86

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 MORGANSTANLEY&COINTERNATIO RCV BZDIO P Tot Ret 03/18/2022 BHF20S1Y5	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/16/2020....	03/18/2022....	3,817	38,167,900	32.75.....	-	-	-	1,578,000		1,578,000	449,000	-	-	-	187,410		0001.....
Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV BZDIO P Tot Ret 03/18/2022 BHF20U5X8	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/17/2020....	03/18/2022....	4,348	43,478,300	34.5.....	-	-	-	2,376,000		2,376,000	513,000	-	-	-	213,485		0001.....
Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV BZDIO P Tot Ret 03/18/2022 BHF20VY55	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/18/2020....	03/18/2022....	2,439	24,390,200	41.....	-	-	-	2,559,000		2,559,000	289,000	-	-	-	119,760		0001.....
CALL OPTION BFWD 5/28/24 C UST30 BHF23WDS3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	05/28/2020....	05/28/2024....	-	44,000,000	91.06641.....	-	-	-	(8,005,837)		(8,005,837)	(6,277,716)	-	-	-	391,182		0003.....
CALL OPTION BFWD 5/31/2024 C UST30 BHF23XCJ2	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	05/29/2020....	05/31/2024....	-	46,000,000	91.70203.....	-	-	-	(8,658,459)		(8,658,459)	(6,558,234)	-	-	-	409,495		0003.....
CALL OPTION BFWD 5/31/2024 C UST30 BHF23XCL7	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02....	05/29/2020....	05/31/2024....	-	46,000,000	#####	-	-	-	(8,710,316)		(8,710,316)	(6,557,874)	-	-	-	409,495		0003.....
UNITED STATES TREASURY BFWD 5/31/24 C UST30 BHF240P00	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02....	06/01/2020....	05/31/2024....	-	85,000,000	91.31463.....	-	-	-	(15,674,509)		(15,674,509)	(12,120,736)	-	-	-	756,675		0003.....
UNITED STATES TREASURY BFWD 5/31/24 C UST30 BHF240P34	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	06/01/2020....	05/31/2024....	-	88,000,000	91.30185.....	-	-	-	(16,216,635)		(16,216,635)	(12,548,604)	-	-	-	783,381		0003.....
UNITED STATES TREASURY BFWD 6/03/24 C UST30 BHF241EV2	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	06/02/2020....	06/03/2024....	-	88,000,000	90.8963.....	-	-	-	(15,864,890)		(15,864,890)	(12,545,520)	-	-	-	784,396		0003.....
UNITED STATES TREASURY BFWD 5/30/24 C UST30 BHF243PD6	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09....	06/03/2020....	05/30/2024....	-	46,000,000	89.13698.....	-	-	-	(7,494,436)		(7,494,436)	(6,567,252)	-	-	-	409,318		0003.....
UNITED STATES TREASURY BFWD 6/06/24 C UST30 BHF24CKT6	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09....	06/09/2020....	06/06/2024....	-	46,000,000	88.65318.....	-	-	-	(7,275,572)		(7,275,572)	(6,562,216)	-	-	-	410,555		0003.....
CALL OPTION BFWD 6/13/24 C UST30 BHF24RX28	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09....	06/16/2020....	06/13/2024....	-	69,000,000	#####	-	-	-	(11,360,443)		(11,360,443)	(9,830,213)	-	-	-	617,683		0003.....
CALL OPTION BFWD 6/17/24 C UST30 BHF24UDY3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	06/17/2020....	06/17/2024....	-	46,000,000	89.51632.....	-	-	-	(7,667,942)		(7,667,942)	(6,548,996)	-	-	-	412,492		0003.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION BFWD 7/19/24 C UST30 BHF269162	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	07/16/2020....	07/19/2024....	-	45,000,000	94.96281.....	-	-	-	(9,915,836)		(9,915,836)	(6,356,958)	-	-	-	408,987		0003.....
CALL OPTION BFWD 7/19/24 C UST30 BHF2691J4	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	07/16/2020....	07/19/2024....	-	45,000,000	94.91533.....	-	-	-	(9,894,798)		(9,894,798)	(6,357,129)	-	-	-	408,987		0003.....
CALL OPTION BFWD 7/19/24 C UST30 BHF26CDS4	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	07/20/2020....	07/19/2024....	-	90,000,000	94.73963.....	-	-	-	(19,633,897)		(19,633,897)	(12,715,522)	-	-	-	817,974		0003.....
CALL OPTION BFWD 7/19/24 C UST30 BHF26ES05	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	07/20/2020....	07/19/2024....	-	45,000,000	94.77128.....	-	-	-	(9,830,976)		(9,830,976)	(6,357,647)	-	-	-	408,987		0003.....
CALL OPTION BFWD 7/23/24 C UST30 BHF26JAS2	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	07/22/2020....	07/23/2024....	-	38,000,000	95.43788.....	-	-	-	(8,550,865)		(8,550,865)	(5,363,244)	-	-	-	345,939		0003.....
CALL OPTION BFWD 8/02/24 C UST30 BHF274E50	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02....	07/31/2020....	08/02/2024....	-	38,000,000	96.77627.....	-	-	-	(9,050,632)		(9,050,632)	(5,350,457)	-	-	-	347,366		0003.....
CALL OPTION BFWD 8/09/24 C UST30 BHF27QV86	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02....	08/10/2020....	08/09/2024....	-	34,000,000	96.38543.....	-	-	-	(7,966,397)		(7,966,397)	(4,782,883)	-	-	-	311,691		0003.....
UNITED STATES TREASURY BFWD 10/12/22 C UST30 BHF2AL1E3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	10/09/2020....	10/12/2022....	-	375,000,000	92.46.....	-	-	-	(60,830,597)		(60,830,597)	(56,950,496)	-	-	-	2,322,463		0003.....
CALL OPTION BFWD 5/04/22 C UST20 BHF2BVM83	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	11/03/2020....	05/04/2022....	-	70,000,000	93.50648.....	-	-	-	(9,283,163)		(9,283,163)	(9,178,417)	-	-	-	365,938		0002.....
CALL OPTION BFWD 5/04/22 C UST20 BHF2BVMG2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	11/03/2020....	05/04/2022....	-	63,000,000	93.50648.....	-	-	-	(8,354,847)		(8,354,847)	(8,260,575)	-	-	-	329,345		0002.....
CALL OPTION BFWD 12/15/22 C UST30 BHF2DJ1R6	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30....	12/15/2020....	12/15/2022....	-	113,400,000	96.79651.....	-	-	-	(18,462,836)		(18,462,836)	(18,326,003)	-	-	-	741,360		0003.....
CALL OPTION BFWD 11/15/30 C UST10 BHF2DMZK7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	12/11/2020....	12/14/2021....	-	141,000,000	99.13999.....	-	-	-	(10,162,292)		(10,162,292)	(9,881,487)	-	-	-	592,724		0002.....
CALL OPTION BFWD 12/15/21 C UST5 BHF2DURB8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	12/14/2020....	12/15/2021....	-	126,000,000	99.93355.....	-	-	-	(2,946,134)		(2,946,134)	(2,899,439)	-	-	-	530,694		0002.....
CALL OPTION BFWD 12/16/21 C UST5 BHF2DW692	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	12/15/2020....	12/16/2021....	-	209,500,000	99.89612.....	-	-	-	(4,821,799)		(4,821,799)	(4,821,063)	-	-	-	884,086		0002.....
CALL OPTION BFWD 12/15/21 C UST20 BHF2DW6D3	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	12/15/2020....	12/15/2021....	-	83,000,000	#####	-	-	-	(11,329,997)		(11,329,997)	(11,202,143)	-	-	-	349,584		0002.....

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION BFWD 01/07/22 C UST30 BHF2EKK26	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	01/06/2021....	01/07/2022....	-	215,000,000	94.10733.....	-	-	-	(26,389,252)		(26,389,252)	(26,389,252)	-	-	-	944,902		0002.....
CALL OPTION BFWD 01/11/22 C UST30 BHF2EKK42	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30...	01/08/2021....	01/11/2022....	-	161,000,000	92.70152.....	-	-	-	(17,526,498)		(17,526,498)	(17,526,498)	-	-	-	712,578		0002.....
CALL OPTION BFWD 1/26/23 C UST20 BHF2FZVD6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	01/27/2021....	01/26/2023....	-	59,000,000	94.04753.....	-	-	-	(6,573,271)		(6,573,271)	(6,573,271)	-	-	-	398,486		0002.....
CALL OPTION BFWD 2/08/23 C UST20 BHF2GTQ52	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/10/2021....	02/08/2023....	-	59,000,000	91.47103.....	-	-	-	(5,082,675)		(5,082,675)	(5,082,675)	-	-	-	402,356		0002.....
CALL OPTION BFWD 2/10/23 C UST20 BHF2GWNT6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	02/12/2021....	02/10/2023....	-	58,000,000	90.431.....	-	-	-	(4,398,884)		(4,398,884)	(4,398,884)	-	-	-	396,118		0002.....
CALL OPTION BFWD 2/16/23 C UST20 BHF2H4KG8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	02/17/2021....	02/16/2023....	-	58,000,000	88.81849.....	-	-	-	(3,477,863)		(3,477,863)	(3,477,863)	-	-	-	397,860		0002.....
CALL OPTION BFWD 2/01/23 C UST20 BHF2H6G94	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	02/18/2021....	02/01/2023....	-	55,000,000	95.78366.....	-	-	-	(3,195,671)		(3,195,671)	(3,195,671)	-	-	-	373,139		0002.....
CALL OPTION BFWD 2/23/23 C UST20 BHF2HJDD0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	02/23/2021....	02/23/2023....	-	170,000,000	94.56052.....	-	-	-	(7,976,208)		(7,976,208)	(7,976,208)	-	-	-	1,172,066		0002.....
CALL OPTION BFWD 3/2/23 C UST20 BHF2HL2S4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	02/24/2021....	03/02/2023....	-	130,000,000	93.78251.....	-	-	-	(5,133,171)		(5,133,171)	(5,133,171)	-	-	-	900,795		0002.....
CALL OPTION BFWD 3/16/23 C UST20 BHF2HMMN1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/25/2021....	03/16/2023....	-	138,000,000	92.33091.....	-	-	-	(3,539,926)		(3,539,926)	(3,539,926)	-	-	-	965,730		0002.....
CALL OPTION BFWD 3/6/23 C UST20 BHF2HQ5N1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	02/26/2021....	03/06/2023....	-	110,000,000	92.60074.....	-	-	-	(3,067,463)		(3,067,463)	(3,067,463)	-	-	-	764,383		0002.....
CALL OPTION BFWD 3/13/23 C UST20 BHF2HQB61	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	02/26/2021....	03/13/2023....	-	68,000,000	93.18091.....	-	-	-	(2,311,235)		(2,311,235)	(2,311,235)	-	-	-	474,868		0002.....
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 04/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/23/2021....	04/28/2021....	-	35,283,977	1.....	-	-	-	324,877		324,877	-	324,877	-	-	48,863		0009.....
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 04/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/23/2021....	04/28/2021....	-	25,281	1.....	-	-	-	233		233	-	233	-	-	35		0009.....
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 04/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/23/2021....	04/28/2021....	-	17,089,139	1.....	-	-	-	157,348		157,348	-	157,348	-	-	23,666		0009.....
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 04/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/23/2021....	04/28/2021....	-	54,166,390	1.....	-	-	-	498,737		498,737	-	498,737	-	-	75,012		0009.....
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 04/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/23/2021....	04/28/2021....	-	31,806,294	1.....	-	-	-	292,856		292,856	-	292,856	-	-	44,047		0009.....

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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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Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 04/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/23/2021....	04/28/2021....	-	16,303,802	1.....	-	-	-	150,117		150,117	-	150,117	-	-	22,578		0009.....
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 04/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/23/2021....	04/28/2021....	-	5,449,019	1.....	-	-	-	(6,645)		(6,645)	-	(6,645)	-	-	7,546		0009.....
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 04/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/23/2021....	04/28/2021....	-	17,277,917	1.....	-	-	-	(21,071)		(21,071)	-	(21,071)	-	-	23,927		0009.....
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 04/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/23/2021....	04/28/2021....	-	8,341,182	1.....	-	-	-	(10,172)		(10,172)	-	(10,172)	-	-	11,551		0009.....
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 04/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/23/2021....	04/28/2021....	-	30,295,436	1.....	-	-	-	(36,946)		(36,946)	-	(36,946)	-	-	41,955		0009.....
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 04/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/23/2021....	04/28/2021....	-	4,005,721	1.....	-	-	-	(4,885)		(4,885)	-	(4,885)	-	-	5,547		0009.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY SPTR 12/16/2022 BRTA61AA5	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/11/2013....	12/16/2022....	9,074	90,744,100	27.55.....	-	-	-	3,474,000		3,474,000	191,000	-	-	-	593,720		0001.....
Total Return Swap With PARSW RCV SPTR P Tot Ret 12/15/2023 BRTA61AT4	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	01/22/2014....	12/15/2023....	2,976	29,761,900	25.2.....	-	-	-	(615,000)		(615,000)	(74,000)	-	-	-	244,953		0001.....
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.....	-	-	-	(699,000)		(699,000)	(38,000)	-	-	-	118,529		0001.....
Total Return Swap With PARSW RCV SPTR P Tot Ret 12/17/2021 BRTA6Y5Q4	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	08/28/2012....	12/17/2021....	7,764	77,639,800	32.2.....	-	-	-	(5,605,000)		(5,605,000)	(198,000)	-	-	-	328,268		0001.....
Total Return Swap With JPMORGAN CHASE BK R Tot Ret PAY SPTR 12/16/2022 BRTA6Y998	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/12/2013....	12/16/2022....	14,231	142,310,000	26.35.....	-	-	-	4,640,000		4,640,000	290,000	-	-	-	931,106		0001.....
1429999999. Total-Forwards-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108.....										0	0	0	(526,857,723)	XXX	(526,857,723)	#####	1,344,449	0	0	56,826,798	XXX	XXX
1479999999. Total-Forwards.....										0	0	0	(516,377,344)	XXX	(516,377,344)	#####	1,344,449	0	0	58,257,417	XXX	XXX
Totals																						

QE06.89

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open as of the Current Statement Date

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

NONE

QE07

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure	
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts with Book/Adjusted Carrying Value > 0	7 Contracts with Book/Adjusted Carrying Value < 0	8 Exposure Net of Collateral	9 Contracts with Fair Value > 0	10 Contracts with Fair Value < 0	11 Exposure Net of Collateral			
NAIC 1 Designation													
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	.....21,320,701	- .....	.....62,490,014	.....(95,120,823)	.....0	.....62,021,687	.....(95,770,224)	.....0	.....26,773,956	.....0
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	.....101,148,000	.....9,838,245	.....211,123,532	.....(111,744,986)	.....0	.....226,383,140	.....(113,414,777)	.....11,820,363	.....18,333,238	.....6,725,539
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	.....74,999,930	.....32,178,242	.....74,999,930	.....(150,341,302)	.....0	.....84,973,782	.....(154,992,352)	.....0	.....419,558,765	.....312,039,151
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	.....44,416,727	.....44,416,727	.....119,800,824	.....(140,725,810)	.....0	.....120,625,998	.....(141,096,330)	.....0	.....155,107,686	.....89,765,973
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208.	Y.....	Y.....	.....8,056,461	.....8,056,461	.....8,056,461	.....(29,113,701)	.....0	.....12,048,332	.....(29,376,893)	.....0	.....10,177,474	.....0
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	.....15,098,000	.....11,468,267	.....29,240,488	.....(2,564,066)	.....110,155	.....29,240,488	.....(2,564,066)	.....11,578,422	.....1,019,228	.....1,019,228
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	Y.....	Y.....	.....34,232,137	.....44,898,608	.....99,572,617	.....(25,776,253)	.....0	.....99,572,617	.....(25,776,253)	.....39,564,227	.....2,475,826	.....0
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02.	Y.....	Y.....	.....7,710,000	.....7,710,000	.....72,016,747	.....(73,873,279)	.....0	.....72,016,747	.....(73,873,279)	.....0	.....3,899,847	.....0
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528.	Y.....	Y.....	.....299,062,000	.....69,972,449	.....390,699,496	.....(70,140,310)	.....0	.....390,803,716	.....(70,140,310)	.....21,601,406	.....88,255,510	.....39,780,247
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	.....10,938,746	.....10,938,746	.....109,009	.....(9,618,269)	.....0	.....109,009	.....(9,618,269)	.....0	.....1,435,024	.....0
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	.....(12,087,949)	.....(12,087,949)	.....229,064,811	.....(340,067,044)	.....0	.....226,411,202	.....(343,001,028)	.....0	.....155,256,981	.....56,342,697
MIZUHO CAPITAL MARKETS LLC.....	OV6W8S6QX2D1J857QP30.	Y.....	Y.....	.....19,100,000	.....19,100,000	.....19,100,000	.....(37,793,340)	.....0	.....19,100,000	.....(37,793,340)	.....0	.....3,059,119	.....0
MORGAN STANLEY & CO INTL. PLC.....	4PQUHN3JPFQFN3BB653.	Y.....	Y.....	.....3,853,951	.....111,357,576	.....30,527,604	.....(3,846,002)	.....0	.....30,527,604	.....(3,846,002)	.....22,827,651	.....3,311,111	.....0
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	Y.....	Y.....	.....274,270,000	.....274,270,000	.....318,597,920	.....(186,703,752)	.....0	.....319,060,593	.....(186,684,332)	.....0	.....68,975,544	.....0
NOMURA GLOBAL FINANCIAL PRODUCTS IN.....	0Z3VO5H2G7GRS05BHJ91...	Y.....	Y.....	.....13,788,000	.....13,788,000	.....13,353,670	.....13,353,670	.....0	.....13,353,670	.....13,353,670	.....0	.....1,512,480	.....1,078,150
ROYAL BANK OF CANADA.....	ES7IP3U3RHIGC71XBU11...	Y.....	Y.....	.....10,270,000	.....10,270,000	.....9,450,045	.....(1,917,172)	.....0	.....9,830,390	.....(2,059,585)	.....0	.....1,771,845	.....0
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.	Y.....	Y.....	.....185,661,114	.....185,661,114	.....68,760,419	.....(47,926,534)	.....0	.....68,760,419	.....(47,926,534)	.....20,833,885	.....27,186,750	.....0
UBS AG.....	BFM8T61CT2L1QCEMIK50...	Y.....	Y.....	.....24,740,000	.....24,740,000	.....30,123,986	.....30,123,986	.....0	.....32,323,688	.....7,583,688	.....0	.....3,092,810	.....0
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	.....127,741,923	.....127,741,923	.....127,741,923	.....(213,831,397)	.....0	.....126,548,242	.....(215,055,105)	.....0	.....39,360,138	.....0
0299999999. Total NAIC 1 Designation.....				.....805,492,789	.....518,101,937	.....1,914,829,496	.....(1,541,104,040)	.....110,155	.....1,943,711,324	.....(1,552,988,679)	.....135,809,642	.....1,030,563,332	.....506,750,985
0899999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	.....25,263,195	.....25,263,195	.....26,156,228	.....26,156,228	.....893,033	.....27,822,098	.....2,558,903	.....0	.....1,086,452,926	.....1,086,452,926
0999999999. Gross Totals.....				.....830,755,983	.....518,101,937	.....1,940,985,724	.....(1,541,104,040)	.....1,003,188	.....1,971,533,422	.....(1,552,988,679)	.....138,368,546	.....2,117,016,258	.....1,593,203,911
1. Offset per SSAP No. 64.....													
2. Net after right of offset per SSAP No. 64.....						.....1,940,985,724	.....(1,541,104,040)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	718172 BM 0 PHILIP MORRIS INTERNATIONAL INC.....	139,647	129,000	133,244	11/10/2024.	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CORPORATE.....	718172 CE 7 PHILIP MORRIS INTERNATIONAL INC.....	21,213	20,000	19,706	03/02/2028.	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CORPORATE.....	718172 CE 7 PHILIP MORRIS INTERNATIONAL INC.....	380,766	359,000	353,721	03/02/2028.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	009158 BA 3 AIR PRODUCTS AND CHEMICALS INC.....	5,992,956	6,498,000	6,621,855	05/15/2050.	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CORPORATE.....	71713U AW 2 PHARMACIA LLC.....	1,599,156	1,217,000	1,201,111	12/01/2028.	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CORPORATE.....	718172 BM 0 PHILIP MORRIS INTERNATIONAL INC.....	4,343,142	4,012,000	4,143,994	11/10/2024.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09..	CORPORATE.....	717081 EK 5 PFIZER INC.....	621,383	536,000	534,787	09/15/2048.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09..	CORPORATE.....	717081 EK 5 PFIZER INC.....	7,082,145	6,109,000	6,095,177	09/15/2048.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	717081 EK 5 PFIZER INC.....	2,785,791	2,403,000	2,354,252	09/15/2048.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	717081 EK 5 PFIZER INC.....	4,016,964	3,465,000	3,457,160	09/15/2048.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	717081 EK 5 PFIZER INC.....	4,835,428	4,171,000	4,161,562	09/15/2048.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	744320 AY 8 PRUDENTIAL FINANCIAL INC.....	9,602,882	8,995,000	8,753,689	12/07/2047.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54..	CORPORATE.....	114259 AQ 7 BROOKLYN UNION GAS CO.....	4,669,186	4,193,000	4,616,521	03/15/2048.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	009158 AR 7 AIR PRODUCTS AND CHEMICALS INC.....	323,240	318,000	320,445	11/03/2021.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	872540 AU 3 TJX COMPANIES INC.....	601,527	488,000	518,650	04/15/2050.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	86944B AH 6 SUTTER HEALTH.....	4,344,668	4,376,000	4,515,329	08/15/2040.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54..	CORPORATE.....	843646 AH 3 SOUTHERN POWER COMPANY.....	2,309,254	2,000,000	1,934,815	09/15/2041.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09..	CORPORATE.....	837004 CB 4 DOMINION ENERGY SOUTH CAROLINA INC.....	7,854,967	5,774,000	5,755,927	01/15/2038.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	828807 DH 7 SIMON PROPERTY GROUP LP.....	330,222	357,000	355,620	09/13/2049.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	007589 AB 0 ADVOCATE HEALTH AND HOSPITALS CORP.....	90,058	75,000	75,000	08/15/2048.	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CORPORATE.....	009158 AR 7 AIR PRODUCTS AND CHEMICALS INC.....	520,437	512,000	515,936	11/03/2021.	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CORPORATE.....	009158 AR 7 AIR PRODUCTS AND CHEMICALS INC.....	2,896,962	2,850,000	2,871,911	11/03/2021.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	756109 AG 9 REALTY INCOME CORPORATION.....	11,345,081	8,762,000	8,405,569	03/15/2035.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	009158 AR 7 AIR PRODUCTS AND CHEMICALS INC.....	2,343,998	2,306,000	2,323,729	11/03/2021.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	74949L AD 4 RELX CAPITAL INC.....	5,799,361	5,604,000	6,162,175	05/22/2030.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	745332 BU 9 PUGET SOUND ENERGY INC.....	4,182,285	3,326,000	3,178,915	06/01/2035.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97..	CORPORATE.....	74432Q CE 3 PRUDENTIAL FINANCIAL INC.....	11,365,650	10,000,000	9,977,099	02/25/2050.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	744320 AY 8 PRUDENTIAL FINANCIAL INC.....	2,987,089	2,798,000	2,722,937	12/07/2047.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	744320 AY 8 PRUDENTIAL FINANCIAL INC.....	1,740,155	1,630,000	1,834,343	12/07/2047.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54..	CORPORATE.....	70450Y AJ 2 PAYPAL HOLDINGS INC.....	277,522	280,000	314,576	06/01/2050.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	713448 DD 7 PEPSICO INC.....	8,473,197	7,075,000	7,058,049	04/14/2046.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09..	CORPORATE.....	654106 AM 5 NIKE INC.....	10,848,753	10,353,000	12,140,740	03/27/2050.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	654106 AM 5 NIKE INC.....	1,737,393	1,658,000	1,944,301	03/27/2050.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54..	CORPORATE.....	65339K BR 0 NEXTERA ENERGY CAPITAL HOLDINGS INC.....	1,460,346	1,500,000	1,499,499	06/01/2030.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	65339K AT 7 NEXTERA ENERGY CAPITAL HOLDINGS INC.....	2,465,134	2,250,000	2,212,261	05/01/2027.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09..	CORPORATE.....	641062 AN 4 NESTLE HOLDINGS INC.....	1,106,559	956,000	943,578	09/24/2048.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09..	CORPORATE.....	641062 AN 4 NESTLE HOLDINGS INC.....	619,256	535,000	516,001	09/24/2048.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	641062 AN 4 NESTLE HOLDINGS INC.....	54,402	47,000	46,389	09/24/2048.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	641062 AN 4 NESTLE HOLDINGS INC.....	1,390,143	1,201,000	1,158,350	09/24/2048.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	023135 BJ 4 AMAZON.COM INC.....	3,718,530	3,220,000	3,376,426	08/22/2047.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	641062 AN 4 NESTLE HOLDINGS INC.....	1,620,483	1,400,000	1,350,283	09/24/2048.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97..	CORPORATE.....	641062 AN 4 NESTLE HOLDINGS INC.....	3,570,850	3,085,000	3,044,916	09/24/2048.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804..	CORPORATE.....	641062 AN 4 NESTLE HOLDINGS INC.....	2,496,702	2,157,000	2,060,970	09/24/2048.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09..	CORPORATE.....	641062 AN 4 NESTLE HOLDINGS INC.....	12,574,950	10,864,000	10,478,193	09/24/2048.	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	CORPORATE.....	71427Q AC 2 PERNOD RICARD INTERNATIONAL FINANCE LLC.....	3,572,177	4,050,000	3,995,306	10/01/2050.	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)
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653..	CORPORATE.....	664675 AT 2 NORTHEASTERN UNIVERSITY.....	1,119,209	1,212,000	1,234,376	10/01/2050.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	023135 BJ 4 AMAZON.COM INC.....	7,760,411	6,720,000	7,046,455	08/22/2047.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09.	CORPORATE.....	713448 BZ 0 PEPSICO INC.....	7,533,044	6,678,000	6,661,105	03/05/2042.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653..	CORPORATE.....	713448 BZ 0 PEPSICO INC.....	2,400,467	2,128,000	2,122,616	03/05/2042.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54..	CORPORATE.....	70109H AN 5 PARKER HANNIFIN CORPORATION.....	2,026,812	1,750,000	2,185,767	11/21/2044.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	695114 BT 4 PACIFICORP.....	1,430,498	1,000,000	1,121,766	11/15/2031.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653..	CORPORATE.....	023135 BJ 4 AMAZON.COM INC.....	2,277,311	1,972,000	1,881,765	08/22/2047.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	66988A AE 4 NOVANT HEALTH INC.....	942,003	795,000	731,150	11/01/2043.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	667274 AD 6 NORTHWELL HEALTHCARE INC.....	2,893,171	2,792,000	2,913,989	11/01/2049.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653..	CORPORATE.....	023135 BJ 4 AMAZON.COM INC.....	2,283,085	1,977,000	1,886,536	08/22/2047.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653..	CORPORATE.....	023135 BJ 4 AMAZON.COM INC.....	3,405,573	2,949,000	3,092,261	08/22/2047.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09.	CORPORATE.....	664675 AT 2 NORTHEASTERN UNIVERSITY.....	4,171,178	4,517,000	4,600,394	10/01/2050.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09.	CORPORATE.....	664675 AT 2 NORTHEASTERN UNIVERSITY.....	828,326	897,000	913,561	10/01/2050.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	664675 AT 2 NORTHEASTERN UNIVERSITY.....	8,553,825	9,263,000	9,434,016	10/01/2050.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	878091 BG 1 TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA.....	1,683,973	1,755,000	1,885,160	05/15/2050.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	89838Q AA 1 TRUSTEES OF BOSTON UNIVERSITY.....	2,594,010	2,196,000	2,203,802	10/01/2048.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653..	CORPORATE.....	00115A AJ 8 AEP TRANSMISSION COMPANY LLC.....	2,181,731	1,915,000	1,915,854	09/15/2048.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653..	CORPORATE.....	931142 EB 5 WALMART INC.....	925,004	805,000	822,663	06/28/2038.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQU57RNE97.	CORPORATE.....	931142 EB 5 WALMART INC.....	889,383	774,000	790,983	06/28/2038.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	00115A AJ 8 AEP TRANSMISSION COMPANY LLC.....	241,528	212,000	212,095	09/15/2048.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	931142 CB 7 WALMART INC.....	4,205,362	3,217,000	3,207,978	09/01/2035.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653..	CORPORATE.....	976843 BM 3 WISCONSIN PUBLIC SERVICE CORPORATION.....	700,232	711,000	710,219	09/01/2049.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653..	CORPORATE.....	931142 CB 7 WALMART INC.....	5,428,930	4,153,000	4,141,353	09/01/2035.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653..	CORPORATE.....	92826C AJ 1 VISA INC.....	9,234,931	8,474,000	8,133,952	09/15/2047.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	92344G AX 4 VERIZON COMMUNICATIONS INC.....	5,163,284	3,952,000	3,896,301	09/15/2035.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	92344G AX 4 VERIZON COMMUNICATIONS INC.....	676,766	518,000	501,720	09/15/2035.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54..	CORPORATE.....	92344G AX 4 VERIZON COMMUNICATIONS INC.....	5,743,370	4,396,000	4,257,842	09/15/2035.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQU57RNE97.	CORPORATE.....	931142 CB 7 WALMART INC.....	7,171,469	5,486,000	5,470,614	09/01/2035.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653..	CORPORATE.....	976843 BM 3 WISCONSIN PUBLIC SERVICE CORPORATION.....	813,490	826,000	825,092	09/01/2049.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09.	CORPORATE.....	976843 BM 3 WISCONSIN PUBLIC SERVICE CORPORATION.....	3,006,762	3,053,000	3,049,645	09/01/2049.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804..	CORPORATE.....	00115A AJ 8 AEP TRANSMISSION COMPANY LLC.....	876,110	769,000	769,343	09/15/2048.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	92343V FD 1 VERIZON COMMUNICATIONS INC.....	2,193,752	2,052,000	2,556,498	03/22/2050.	IV.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219	TREASURY.....	912810 RT 7 United States Treasury.....	5,997,531	6,200,000	6,468,184	08/15/2046.	I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29..	TREASURY.....	912810 RT 7 United States Treasury.....	20,797,891	21,500,000	22,429,993	08/15/2046.	I.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	001306 AB 5 AHS HOSPITAL CORP.....	75,246	59,000	61,749	07/01/2045.	IV.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219	TREASURY.....	912810 QZ 4 United States Treasury.....	27,225,000	24,000,000	23,766,640	02/15/2043.	I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29..	TREASURY.....	912810 QL 5 United States Treasury.....	5,915,995	4,485,000	4,341,823	11/15/2040.	I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29..	TREASURY.....	912810 QB 7 United States Treasury.....	2,359,125	1,800,000	1,799,628	05/15/2039.	I.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219	TREASURY.....	912803 BM 4 United States Treasury.....	46,198,646	50,594,000	37,353,773	11/15/2027.	I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29..	TREASURY.....	912803 BM 4 United States Treasury.....	4,930,875	5,400,000	3,986,844	11/15/2027.	I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29..	TREASURY.....	912810 SS 8 United States Treasury.....	10,818,972	13,030,000	13,049,799	11/15/2050.	I.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	CORPORATE.....	89838Q AA 1 TRUSTEES OF BOSTON UNIVERSITY.....	725,283	614,000	616,181	10/01/2048.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804..	CORPORATE.....	89838Q AA 1 TRUSTEES OF BOSTON UNIVERSITY.....	2,393,198	2,026,000	2,033,198	10/01/2048.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653..	CORPORATE.....	89417E AH 2 TRAVELERS COMPANIES INC.....	2,400,574	1,819,000	1,818,620	11/01/2040.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09.	CORPORATE.....	88579Y BK 6 3M CO.....	10,113,260	10,000,000	10,062,317	08/26/2049.	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CORPORATE.....	002824 BB 5 ABBOTT LABORATORIES.....	4,487,559	4,201,000	4,053,845	03/15/2025.	IV.....

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	002824 BB 5 ABBOTT LABORATORIES.....	515,946	483,000	466,081	03/15/2025.	.....IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	89838Q AA 1 TRUSTEES OF BOSTON UNIVERSITY.....	1,471,829	1,246,000	1,250,427	10/01/2048.	.....IV.....
LCH Cleamnet LLC.....	WAM6YERMS7OXFZUOY219	TREASURY.....	912810 SS 8 United States Treasury.....	98,059,906	118,100,000	118,279,455	11/15/2050.	.....I.....
MIZUHO CAPITAL MARKETS LLC.....	OV6W8S6QX2D1J857QP30...	CORPORATE.....	92343V FD 1 VERIZON COMMUNICATIONS INC.....	6,290,467	5,884,000	7,330,620	03/22/2050.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	92343V CX 0 VERIZON COMMUNICATIONS INC.....	4,258,980	3,690,000	3,940,718	09/15/2048.	.....IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	CORPORATE.....	92343V BT 0 VERIZON COMMUNICATIONS INC.....	29,746,720	20,000,000	19,978,923	09/15/2043.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	92343V AF 1 VERIZON COMMUNICATIONS INC.....	1,163,614	920,000	900,046	04/01/2037.	.....IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	CORPORATE.....	92343V AF 1 VERIZON COMMUNICATIONS INC.....	104,978	83,000	79,121	04/01/2037.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	913017 CX 5 RAYTHEON TECHNOLOGIES CORPORATION.....	4,580,291	3,836,000	3,878,475	11/16/2048.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	913017 CX 5 RAYTHEON TECHNOLOGIES CORPORATION.....	6,899,094	5,778,000	5,841,978	11/16/2048.	.....IV.....
MIZUHO CAPITAL MARKETS LLC.....	OV6W8S6QX2D1J857QP30...	CORPORATE.....	913017 CX 5 RAYTHEON TECHNOLOGIES CORPORATION.....	1,194	1,000	1,011	11/16/2048.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	001192 AK 9 SOUTHERN COMPANY GAS CAPITAL CORPORATION.....	5,931,117	5,424,000	5,430,512	06/01/2043.	.....IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	CORPORATE.....	92344G AX 4 VERIZON COMMUNICATIONS INC.....	3,781,000	2,894,000	2,803,047	09/15/2035.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	641062 AL 8 NESTLE HOLDINGS INC.....	2,745,710	2,398,000	2,374,599	09/24/2038.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	638671 AE 7 NATIONWIDE MUTUAL INSURANCE COMPANY.....	5,217,843	3,851,000	4,073,486	04/01/2033.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	219350 AW 5 CORNING INC.....	2,646,090	2,281,000	2,218,921	03/15/2042.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	219350 AW 5 CORNING INC.....	1,496,474	1,290,000	1,254,892	03/15/2042.	.....IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	CORPORATE.....	219350 AW 5 CORNING INC.....	3,985,956	3,436,000	3,290,680	03/15/2042.	.....IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	CORPORATE.....	219350 AR 6 CORNING INC.....	6,785,471	5,500,000	5,615,989	08/15/2036.	.....IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CORPORATE.....	244199 AZ 8 DEERE & CO.....	2,333,939	1,612,000	1,686,752	05/15/2030.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	20268J AC 7 COMMONSPIRIT HEALTH.....	1,734,885	1,613,000	1,613,000	10/01/2049.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	20030N CJ 8 COMCAST CORPORATION.....	3,541,915	3,221,000	3,207,176	03/01/2038.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	20030N AK 7 COMCAST CORPORATION.....	924,737	657,000	659,930	11/15/2035.	.....IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	20030N AK 7 COMCAST CORPORATION.....	3,302,030	2,346,000	2,348,232	11/15/2035.	.....IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	244199 AZ 8 DEERE & CO.....	919,387	635,000	664,446	05/15/2030.	.....IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	039483 BQ 4 ARCHER DANIELS MIDLAND CO.....	1,287,184	1,018,000	1,007,607	03/15/2049.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	039483 BQ 4 ARCHER DANIELS MIDLAND CO.....	1,883,992	1,490,000	1,474,789	03/15/2049.	.....IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	US AGENCY - LOAN BACKED.....	3128MJ Z2 2 FGOLD 30YR GIANT.....	5,746,185	5,482,977	5,439,430	12/01/2047.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	040555 DC 5 ARIZONA PUBLIC SERVICE COMPANY.....	7,277,653	8,358,000	8,325,737	09/15/2050.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	30040W AH 1 EVERSOURCE ENERGY.....	1,765,415	1,776,000	1,879,644	01/15/2050.	.....IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528...	CORPORATE.....	30040W AH 1 EVERSOURCE ENERGY.....	7,037,803	7,080,000	7,493,176	01/15/2050.	.....IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	CORPORATE.....	30040W AH 1 EVERSOURCE ENERGY.....	1,137,182	1,144,000	1,210,762	01/15/2050.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	244199 AZ 8 DEERE & CO.....	3,831,019	2,646,000	2,768,701	05/15/2030.	.....IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	CORPORATE.....	29379V AV 5 ENTERPRISE PRODUCTS OPERATING LLC.....	9,897,548	7,756,000	7,418,205	02/15/2042.	.....IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CORPORATE.....	29364W AM 0 ENTERGY LOUISIANA LLC.....	3,925,084	3,508,000	3,506,508	01/15/2026.	.....IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CORPORATE.....	04352E AA 3 ASCENSION HEALTH.....	5,124,030	5,000,000	5,000,000	11/15/2029.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	049560 AP 0 ATMOS ENERGY CORPORATION.....	1,346,191	1,181,000	1,258,209	10/01/2048.	.....IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	244199 BG 9 DEERE & CO.....	1,573,227	1,640,000	1,642,898	09/07/2049.	.....IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	CORPORATE.....	299808 AH 8 EVEREST REINSURANCE HOLDINGS INC.....	2,951,084	3,034,000	3,146,011	10/15/2050.	.....IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQU57RNE97....	CORPORATE.....	039483 BQ 4 ARCHER DANIELS MIDLAND CO.....	14,332,246	11,335,000	11,219,281	03/15/2049.	.....IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQU57RNE97....	CORPORATE.....	20030N AK 7 COMCAST CORPORATION.....	1,998,671	1,420,000	1,426,332	11/15/2035.	.....IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUQQSJ21A208...	CORPORATE.....	20030N AK 7 COMCAST CORPORATION.....	5,514,644	3,918,000	3,935,470	11/15/2035.	.....IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27...	CORPORATE.....	110122 DJ 4 BRISTOL-MYERS SQUIBB CO.....	1,078,241	851,000	1,216,811	08/15/2045.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	141781 BJ 2 CARGILL INC.....	7,176,793	6,678,000	6,589,162	05/23/2049.	.....IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	141781 BJ 2 CARGILL INC.....	721,118	671,000	662,074	05/23/2049.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 CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	126408 HS 5 CSX CORP.....	423,865	400,000	404,499	04/15/2050.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	126408 HN 6 CSX CORP.....	1,805,491	1,506,000	1,492,496	11/15/2048.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	126408 HN 6 CSX CORP.....	829,615	692,000	685,795	11/15/2048.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	126408 HN 6 CSX CORP.....	5,404,483	4,508,000	4,467,577	11/15/2048.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09.....	CORPORATE.....	149123 CF 6 CATERPILLAR INC.....	10,208,540	10,000,000	9,911,810	09/19/2049.	IV.....
MIZUHO CAPITAL MARKETS LLC.....	OV6W8S6QX2D1J857QP30.....	CORPORATE.....	126408 HN 6 CSX CORP.....	9,051,431	7,550,000	7,482,299	11/15/2048.	IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208.....	CORPORATE.....	126408 HN 6 CSX CORP.....	6,150,177	5,130,000	5,084,000	11/15/2048.	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83.....	CORPORATE.....	126408 HN 6 CSX CORP.....	43,159	36,000	35,677	11/15/2048.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	126408 GK 3 CSX CORP.....	17,077,651	12,524,000	12,515,116	05/01/2037.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	12189T AZ 7 BURLINGTON NORTHERN SANTA FE LLC.....	2,669,890	1,938,000	1,940,753	05/01/2037.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	114259 AU 8 BROOKLYN UNION GAS CO.....	957,540	846,000	910,397	03/04/2049.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97.....	CORPORATE.....	20030N AK 7 COMCAST CORPORATION.....	2,047,934	1,455,000	1,456,384	11/15/2035.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97.....	CORPORATE.....	166756 AU 0 CHEVRON USA INC.....	12,605,863	9,780,000	13,650,275	11/15/2043.	IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208.....	CORPORATE.....	20030N AK 7 COMCAST CORPORATION.....	6,095,947	4,331,000	4,335,121	11/15/2035.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	18013R AA 5 CLAREMONT MCKENNA COLLEGE.....	8,904,994	8,560,000	8,557,470	01/01/2050.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	18013R AA 5 CLAREMONT MCKENNA COLLEGE.....	1,442,900	1,387,000	1,386,590	01/01/2050.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97.....	CORPORATE.....	18013R AA 5 CLAREMONT MCKENNA COLLEGE.....	12,187,150	11,715,000	11,711,538	01/01/2050.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09.....	CORPORATE.....	17275R AF 9 CISCO SYSTEMS INC.....	460,252	343,000	335,965	01/15/2040.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	17275R AF 9 CISCO SYSTEMS INC.....	830,600	619,000	606,305	01/15/2040.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97.....	CORPORATE.....	17275R AF 9 CISCO SYSTEMS INC.....	37,554,132	27,987,000	27,413,002	01/15/2040.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	17275R AF 9 CISCO SYSTEMS INC.....	1,490,786	1,111,000	1,088,214	01/15/2040.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	084664 CV 1 BERKSHIRE HATHAWAY FINANCE CORP.....	2,920,664	3,197,000	3,432,482	10/15/2050.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09.....	CORPORATE.....	166756 AU 0 CHEVRON USA INC.....	2,061,020	1,599,000	2,231,778	11/15/2043.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	166756 AU 0 CHEVRON USA INC.....	1,232,230	956,000	1,334,321	11/15/2043.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	166756 AU 0 CHEVRON USA INC.....	358,326	278,000	388,014	11/15/2043.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	17275R AF 9 CISCO SYSTEMS INC.....	2,639,403	1,967,000	1,926,658	01/15/2040.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97.....	CORPORATE.....	039483 BQ 4 ARCHER DANIELS MIDLAND CO.....	26,553	21,000	20,786	03/15/2049.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27.....	CORPORATE.....	039483 BQ 4 ARCHER DANIELS MIDLAND CO.....	1,210,054	957,000	947,230	03/15/2049.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	548661 DW 4 LOWES COMPANIES INC.....	2,728,665	2,120,000	2,116,192	04/15/2050.	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83.....	CORPORATE.....	548661 DQ 7 LOWES COMPANIES INC.....	2,202,905	2,023,000	2,480,254	05/03/2047.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	548661 DJ 3 LOWES COMPANIES INC.....	4,537,350	4,024,000	4,115,003	09/15/2045.	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83.....	CORPORATE.....	548661 CX 3 LOWES COMPANIES INC.....	6,781,613	5,750,000	6,406,662	04/15/2042.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	548661 DW 4 LOWES COMPANIES INC.....	2,767,278	2,150,000	2,146,138	04/15/2050.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	539830 BL 2 LOCKHEED MARTIN CORPORATION.....	838,007	671,000	731,178	05/15/2046.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	539830 AW 9 LOCKHEED MARTIN CORPORATION.....	384,164	288,000	279,729	06/01/2040.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	532457 BV 9 ELI LILLY AND COMPANY.....	5,986,327	5,454,000	5,447,224	03/15/2029.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	035240 AT 7 ANHEUSER-BUSCH INBEV WORLDWIDE INC.....	2,007,575	1,778,000	2,007,540	06/01/2050.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	532457 BT 4 ELI LILLY AND COMPANY.....	5,525,550	4,922,000	4,895,573	03/15/2049.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	035240 AT 7 ANHEUSER-BUSCH INBEV WORLDWIDE INC.....	433,582	384,000	433,574	06/01/2050.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	512807 AW 8 LAM RESEARCH CORPORATION.....	4,993,364	5,366,000	5,898,689	06/15/2050.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	512807 AW 8 LAM RESEARCH CORPORATION.....	1,777,362	1,910,000	2,099,608	06/15/2050.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	037833 AK 6 APPLE INC.....	1,459,315	1,397,000	1,418,987	05/03/2023.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	539830 BD 0 LOCKHEED MARTIN CORPORATION.....	2,609,042	2,380,000	2,357,465	03/01/2045.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09.....	CORPORATE.....	512807 AU 2 LAM RESEARCH CORPORATION.....	492,949	436,000	435,354	03/15/2029.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	571676 AF 2 MARS INC.....	6,976,474	6,212,000	6,187,281	04/01/2049.	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83.....	CORPORATE.....	114259 AQ 7 BROOKLYN UNION GAS CO.....	2,799,507	2,514,000	2,767,931	03/15/2048.	IV.....

QE09.3

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
WELLS FARGO BANK NA.....	KB1H1DSRPFMYMCUFXT09.....	CORPORATE.....	62548L AA 0 MULTICARE HEALTH SYSTEM.....	10,714,628	11,764,000	11,849,987	08/15/2050.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	62548L AA 0 MULTICARE HEALTH SYSTEM.....	647,577	711,000	716,197	08/15/2050.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	615369 AT 2 MOODYS CORPORATION.....	226,525	234,000	230,828	05/20/2050.	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83.....	CORPORATE.....	615369 AT 2 MOODYS CORPORATION.....	1,709,589	1,766,000	1,742,064	05/20/2050.	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83.....	CORPORATE.....	58013M FK 5 MCDONALDS CORPORATION.....	2,073,684	2,000,000	2,292,807	09/01/2049.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	58013M FH 2 MCDONALDS CORPORATION.....	10,801,519	9,285,000	9,242,706	09/01/2048.	IV.....
MIZUHO CAPITAL MARKETS LLC.....	OV6W8S6QX2D1J857QP30.....	CORPORATE.....	58013M FH 2 MCDONALDS CORPORATION.....	1,986,968	1,708,000	1,700,220	09/01/2048.	IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528.....	CORPORATE.....	58013M FH 2 MCDONALDS CORPORATION.....	5,200,085	4,470,000	4,449,639	09/01/2048.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	58013M FC 3 MCDONALDS CORPORATION.....	2,445,199	2,111,000	2,009,305	03/01/2047.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	58013M FC 3 MCDONALDS CORPORATION.....	83,399	72,000	68,531	03/01/2047.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	58013M FC 3 MCDONALDS CORPORATION.....	3,346,366	2,889,000	2,749,826	03/01/2047.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	58013M FC 3 MCDONALDS CORPORATION.....	3,207,369	2,769,000	2,635,607	03/01/2047.	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83.....	CORPORATE.....	58013M FC 3 MCDONALDS CORPORATION.....	2,500,798	2,159,000	2,054,993	03/01/2047.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	58013M EM 2 MCDONALDS CORPORATION.....	2,035,892	2,000,000	2,004,463	01/15/2022.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	571676 AF 2 MARS INC.....	3,552,251	3,163,000	3,150,414	04/01/2049.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	512807 AU 2 LAM RESEARCH CORPORATION.....	2,039,631	1,804,000	1,801,327	03/15/2029.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653.....	CORPORATE.....	512807 AU 2 LAM RESEARCH CORPORATION.....	1,906,219	1,686,000	1,683,502	03/15/2029.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	512807 AU 2 LAM RESEARCH CORPORATION.....	1,066,171	943,000	941,603	03/15/2029.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	406216 BG 5 HALLIBURTON COMPANY.....	19,109,200	17,372,000	17,347,165	11/15/2025.	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83.....	CORPORATE.....	406216 BG 5 HALLIBURTON COMPANY.....	9,490,800	8,628,000	8,615,665	11/15/2025.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	404530 AB 3 HACKENSACK MERIDIAN HEALTH.....	2,785,145	2,378,000	2,378,000	07/01/2048.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653.....	CORPORATE.....	037833 BX 7 APPLE INC.....	254,068	205,000	225,599	02/23/2046.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	40139L BC 6 GUARDIAN LIFE GLOBAL FUNDING.....	3,221,866	3,300,000	3,297,891	12/10/2025.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	378272 AY 4 GLENCORE FUNDING LLC.....	254,622	266,000	264,064	09/01/2030.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	378272 AY 4 GLENCORE FUNDING LLC.....	1,879,992	1,964,000	1,949,706	09/01/2030.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	037833 BX 7 APPLE INC.....	1,985,448	1,602,000	1,762,971	02/23/2046.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	341081 FX 0 FLORIDA POWER & LIGHT CO.....	16,079,219	15,999,000	15,900,525	10/01/2049.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97.....	CORPORATE.....	341081 FX 0 FLORIDA POWER & LIGHT CO.....	1,929,627	1,920,000	1,965,600	10/01/2049.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27.....	CORPORATE.....	038222 AP 0 APPLIED MATERIALS INC.....	7,049,694	7,658,000	8,416,051	06/01/2050.	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83.....	US AGENCY - LOAN BACKED.....	31418C YL 2 FNMA 30YR.....	8,495,838	8,025,162	8,117,080	07/01/2048.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	038222 AP 0 APPLIED MATERIALS INC.....	1,057,730	1,149,000	1,262,737	06/01/2050.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653.....	CORPORATE.....	391382 AB 4 GREAT-WEST LIFE CO FINANCE DELAWARE LP.....	1,012,323	914,000	967,458	06/03/2047.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	416515 BF 0 HARTFORD FINANCIAL SERVICES GROUP INC.....	1,925,666	1,874,000	1,853,599	08/19/2049.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	416515 BF 0 HARTFORD FINANCIAL SERVICES GROUP INC.....	1,901,005	1,850,000	1,829,861	08/19/2049.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CORPORATE.....	416515 BF 0 HARTFORD FINANCIAL SERVICES GROUP INC.....	2,014,037	1,960,000	1,938,663	08/19/2049.	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76.....	CORPORATE.....	512807 AU 2 LAM RESEARCH CORPORATION.....	3,329,664	2,945,000	2,940,637	03/15/2029.	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76.....	CORPORATE.....	494368 BY 8 KIMBERLY-CLARK CORPORATION.....	2,443,415	2,172,000	2,172,399	11/01/2028.	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76.....	CORPORATE.....	494368 BY 8 KIMBERLY-CLARK CORPORATION.....	69,748	62,000	62,011	11/01/2028.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653.....	CORPORATE.....	494368 BC 6 KIMBERLY-CLARK CORPORATION.....	239,086	161,000	168,152	08/01/2037.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	491674 BG 1 KENTUCKY UTILITIES COMPANY.....	9,188,198	7,500,000	7,434,446	11/01/2040.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27.....	CORPORATE.....	48305Q AB 9 KAISER FOUNDATION HOSPITALS.....	9,790,174	7,721,000	7,148,352	04/01/2042.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97.....	CORPORATE.....	037833 BA 7 APPLE INC.....	54,457	52,000	54,130	02/09/2045.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	46644Y AU 4 JPMBB_15-C31.....	2,641,557	2,419,000	2,446,698	08/15/2048.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	46644R AZ 8 JPMBB_15-C29.....	3,806,183	3,500,000	3,532,032	05/15/2048.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97.....	CORPORATE.....	037833 BA 7 APPLE INC.....	10,399,242	9,930,000	10,336,814	02/09/2045.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	037833 BA 7 APPLE INC.....	882,836	843,000	877,536	02/09/2045.	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)
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09.....	CORPORATE.....	APPLE INC.....	521,533	498,000	518,402	02/09/2045.....	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09.....	CORPORATE.....	APPLE INC.....	3,850,757	3,677,000	3,827,640	02/09/2045.....	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09.....	CORPORATE.....	INDIANA MICHIGAN POWER CO.....	11,480,865	8,722,000	8,708,462	03/15/2037.....	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	INDIANA MICHIGAN POWER CO.....	1,724,367	1,310,000	1,307,967	03/15/2037.....	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	HOME DEPOT INC.....	1,264,820	1,043,000	1,149,908	12/06/2048.....	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPGFNF3BB653.....	CORPORATE.....	NESTLE HOLDINGS INC.....	8,102,020	7,076,000	7,006,949	09/24/2038.....	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27.....	CORPORATE.....	LAM RESEARCH CORPORATION.....	4,732,808	5,086,000	5,590,893	06/15/2050.....	IV.....
0199999999. Totals.....				1,105,454,615	1,017,209,139	1,017,560,822	XXX	XXX
Collateral Pledged to Reporting Entity								
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573.....	CASH.....	Cash.....	101,148,000	101,148,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86.....	CORPORATE.....	JPMORGAN CHASE & CO.....	7,823,117	5,459,000	XXX	05/15/2038.....	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27.....	US AGENCY - LOAN BACKED.....	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....	18,308,148	62,769,000	XXX	07/01/2048.....	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86.....	CORPORATE.....	ELI LILLY AND COMPANY.....	1,416,651	1,250,000	XXX	05/15/2047.....	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86.....	CORPORATE.....	COMCAST CORPORATION.....	13,861,701	12,297,000	XXX	11/01/2049.....	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27.....	US AGENCY - LOAN BACKED.....	FNMA 30YR.....	54,546	140,000	XXX	11/01/2047.....	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27.....	US AGENCY - LOAN BACKED.....	FHLS_27-7.....	1,327,793	5,375,000	XXX	09/15/2042.....	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27.....	US AGENCY - LOAN BACKED.....	FHLMC_46-31.....	1,026,923	2,734,000	XXX	05/15/2044.....	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86.....	CORPORATE.....	DUKE ENERGY CAROLINAS LLC.....	9,039,356	6,509,000	XXX	04/15/2038.....	IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86.....	CORPORATE.....	REALTY INCOME CORPORATION.....	2,091,313	1,619,000	XXX	03/15/2035.....	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27.....	TREASURY.....	United States Treasury.....	603,291	570,000	XXX	01/31/2024.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54.....	CASH.....	Cash.....	274,270,000	274,270,000	XXX		IV.....
UBS AG.....	BFM8T61CT2L1QCEMIK50.....	CASH.....	Cash.....	24,740,000	24,740,000	XXX		IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPGFNF3BB653.....	CASH.....	Cash.....	3,853,951	3,853,951	XXX		IV.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29.....	CASH.....	Cash.....	23,833,246	23,833,246	XXX		V.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528.....	CASH.....	Cash.....	299,062,000	299,062,000	XXX		IV.....
LCH Cleamnet LLC.....	WAM6YERMS7OXFZUOY219.....	CASH.....	Cash.....	1,429,949	1,429,949	XXX		V.....
NOMURA GLOBAL FINANCIAL PRODUCTS INC.....	OZ3VO5H2G7GRS05BHJ91.....	CASH.....	Cash.....	13,788,000	13,788,000	XXX		IV.....
ROYAL BANK OF CANADA.....	ES7IP3U3RHIGC71XBU11.....	CASH.....	Cash.....	10,270,000	10,270,000	XXX		IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02.....	CASH.....	Cash.....	7,710,000	7,710,000	XXX		IV.....
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868.....	CASH.....	Cash.....	12,468,000	12,468,000	XXX		IV.....
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868.....	CASH.....	Cash.....	2,630,000	2,630,000	XXX		IV.....
0299999999. Totals.....				830,755,983	873,925,146	XXX	XXX	XXX

QE09.5

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flow Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flow Attributed to Interest Rates	Fair Value Gain (Loss) in Hedged Item Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)
NONE																		

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

Reinvested Collateral Assets Owned as of Current Quarter

(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, NAIC Designation Modifier and SVO Administrative Symbol	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 as of Current Quarter

(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, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
912828	4L 1 UNITED STATES TREASURY SENIORGOVTBND.....		1.A	21,062,500	19,929,014	04/30/2023.....
912828	5A 4 UNITED STATES TREASURY SENIORGOVTBND.....		1.A	101,218,750	99,946,320	09/15/2021.....
91282C	BH 3 UNITED STATES TREASURY SENIOR GOVT BND.....		1.A	194,937,500	198,515,861	01/31/2026.....
91282C	BJ 9 UNITED STATES TREASURY SENIOR GOVT BND.....		1.A	95,828,125	99,291,382	01/31/2028.....
91282C	BL 4 UNITED STATES TREASURY SENIOR GOVT BND.....		1.A	94,390,625	98,202,255	02/15/2031.....
0199999	U.S. Government - Issuer Obligations.....			507,437,500	515,884,832	XXX
U.S. Government - Residential Mortgage-Backed Securities						
36202E	6E 4 GNMA2 GNMA2 30YR.....		1.A	3,031,907	2,696,535	06/20/2039.....
36225B	ND 6 GNMA POOL # 781288.....		1.A	803,916	692,128	05/15/2031.....
36241K	LQ 9 GNMA POOL # 782135.....		1.A	323,616	276,254	01/15/2037.....
36292C	BU 7 GNMA GNMA 30YR.....		1.A	876,934	729,497	07/15/2035.....
0299999	U.S. Government - Residential Mortgage-Backed Securities.....			5,036,373	4,394,414	XXX
0599999	Total - U.S. Government.....			512,473,873	520,279,246	XXX
All Other Governments - Issuer Obligations						
857006	AE 0 STATE GRID OVERSEAS INVESTMENT SENIOR CO.....		1.E FE.....	2,041,886	1,999,679	05/04/2022.....
0699999	All Other Governments - Issuer Obligations.....			2,041,886	1,999,679	XXX
1099999	Total - All Other Governments.....			2,041,886	1,999,679	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities						
30711X	AF 1 CAS_14-C02 CAS_14-C02.....		1.D	879,919	878,385	05/25/2024.....
30711X	HT 4 FANNIEMAEFNMA_17-C02 WHOLE CMO -2ED3 144.....		1.D	4,972,057	4,972,046	09/25/2029.....
3128LB	2V 9 FHLMC FGOLD 30YR.....		1.A	82,659	73,095	06/01/2038.....
3128M7	QY 5 FHLMC FGOLD 30YR GIANT.....		1.A	363,189	327,781	06/01/2039.....
3128M8	B6 0 FHLMC FGOLD 30YR GIANT.....		1.A	1,364,580	1,284,092	10/01/2040.....
3128M9	U2 6 FHLMC POOL # G07501.....		1.A	1,092,107	1,054,082	10/01/2043.....
3128NG	ER 2 FEDERAL HOME LOAN MORTGAGE COR FH 5/1 1Y.....		1.A	506,043	479,312	09/01/2036.....
31292H	4K 7 FHLMC FGOLD 30YR.....		1.A	273,692	230,122	12/01/2033.....
31292S	CF 5 FHLMC POOL # C09070.....		1.A	177,231	170,555	12/01/2044.....
3131WQ	NR 4 FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04.....		1.A	3,382,459	3,136,651	09/01/2040.....
3131WQ	NU 7 FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04.....		1.A	8,937,790	8,252,643	09/01/2040.....
3131WQ	PX 9 FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04.....		1.A	7,086,882	6,538,478	09/01/2040.....
3131WQ	QQ 3 FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04.....		1.A	5,006,030	4,640,181	09/01/2040.....
3131WR	AS 4 FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ09.....		1.A	4,665,741	4,444,564	12/01/2040.....
3131WR	FX 8 FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10.....		1.A	16,406,920	14,736,358	01/01/2041.....
3131WR	GC 3 FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10.....		1.A	3,503,703	3,203,330	01/01/2041.....
3131X5	YM 8 FEDERAL HOME LOAN MORTGAGE COR POOL#ZK25.....		1.A	3,802,701	3,610,078	09/01/2025.....
3131XP	QJ 0 FEDERAL HOME LOAN MORTGAGE COR POOL#ZL76.....		1.A	4,032,475	3,833,419	01/01/2044.....
3131XR	NV 2 FEDERAL HOME LOAN MORTGAGE COR POOL#ZL94.....		1.A	2,809,988	2,702,349	04/01/2045.....
3131XT	6S 4 FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08.....		1.A	2,945,047	2,875,920	03/01/2046.....
3131XT	7C 8 FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08.....		1.A	5,165,872	5,039,779	03/01/2046.....
3131XX	QU 8 FEDERAL HOME LOAN MORTGAGE COR POOL#ZM40.....		1.A	18,977,970	18,289,070	09/01/2047.....
3131XY	GY 9 FEDERAL HOME LOAN MORTGAGE COR POOL#ZM47.....		1.A	14,707,415	14,244,782	11/01/2047.....
31329J	FD 4 FEDERAL HOME LOAN MORTGAGE COR POOL#ZA10.....		1.A	8,990,095	8,371,973	09/01/2040.....
31329J	HT 7 FEDERAL HOME LOAN MORTGAGE COR POOL#ZA11.....		1.A	7,696,515	7,281,283	03/01/2042.....
31329K	NJ 9 FEDERAL HOME LOAN MORTGAGE COR POOL#ZA21.....		1.A	4,910,233	4,540,380	01/01/2031.....
31329N	CC 0 FEDERAL HOME LOAN MORTGAGE COR POOL#ZA45.....		1.A	17,432,246	16,692,538	09/01/2045.....
3132A5	HQ 1 FEDERAL HOME LOAN MORTGAGE COR POOL#ZS47.....		1.A	15,753,785	15,276,987	10/01/2047.....
3132A9	Q7 5 FEDERAL HOME LOAN MORTGAGE COR POOL#ZS85.....		1.A	1,792,954	1,745,018	08/01/2030.....
3132AA	NA 8 FEDERAL HOME LOAN MORTGAGE COR POOL#ZS93.....		1.A	7,394,938	7,061,819	01/01/2044.....
3132AA	R7 1 FEDERAL HOME LOAN MORTGAGE COR POOL#ZS95.....		1.A	10,775,389	10,283,950	01/01/2045.....
3132AA	RQ 9 FEDERAL HOME LOAN MORTGAGE COR POOL#ZS94.....		1.A	3,630,705	3,405,613	10/01/2045.....
3132AC	EP 1 FEDERAL HOME LOAN MORTGAGE COR POOL#ZT01.....		1.A	32,629,897	31,425,312	09/01/2047.....
3132QT	HS 8 FHLMC FGOLD 30YR.....		1.A	421,686	410,088	10/01/2045.....
3133A7	NR 6 FEDERAL HOME LOAN MORTGAGE COR POOL#QB13.....		1.A	23,006,333	23,512,814	07/01/2050.....
3133KJ	GE 6 FEDERAL HOME LOAN MORTGAGE COR POOL#RA28.....		1.A	22,798,948	22,929,499	06/01/2050.....
3133KK	FL 8 FEDERAL HOME LOAN MORTGAGE COR POOL#RA37.....		1.A	15,127,431	15,670,191	10/01/2050.....
3138A4	X7 5 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....		1.A	5,831,193	5,305,547	01/01/2041.....
3138A4	Y3 3 FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y.....		1.A	2,161,602	2,083,599	01/01/2026.....
3138E0	RK 7 FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ.....		1.A	8,625,611	8,117,730	12/01/2041.....
3138EK	AQ 8 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	4,738,198	4,512,949	11/01/2042.....
3138EK	H6 5 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	4,751,143	4,552,959	12/01/2042.....
3138EL	JN 4 FEDERAL NATIONAL MORTGAGE ASSO POOL # AL.....		1.A	6,932,807	6,437,356	06/01/2042.....
3138EQ	RZ 7 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	33,398,854	31,776,513	11/01/2045.....
3138ER	JQ 4 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	3,537,523	3,386,242	10/01/2046.....
3138ER	P8 7 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	7,544,498	7,087,174	10/01/2046.....
3138LT	L6 3 FEDERAL NATIONAL MORTGAGE ASSO POOL # AO.....		1.A	2,886,555	2,766,100	06/01/2042.....
3138LU	S2 2 FEDERAL NATIONAL MORTGAGE ASSO POOL # AO.....		1.A	1,326,327	1,268,614	06/01/2042.....
3138M6	A4 9 FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR.....		1.A	1,471,220	1,415,952	10/01/2027.....
3138NX	RW 9 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	5,548,612	5,350,230	01/01/2043.....
3138WC	CL 5 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	1,066,243	1,021,551	07/01/2044.....
3138WD	3S 8 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	4,570,370	4,419,882	02/01/2045.....
3138WE	KK 4 FEDERAL NATIONAL MORTGAGE ASSO POOL # AS.....		1.A	2,360,448	2,277,104	04/01/2045.....
3138WE	KT 5 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	2,232,693	2,151,252	04/01/2045.....
3138WE	QJ 1 FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR.....		1.A	3,588,703	3,495,233	05/01/2030.....
3138WE	XE 4 FEDERAL NATIONAL MORTGAGE ASSO POOL # AS.....		1.A	2,834,115	2,716,778	06/01/2045.....
3138WF	ZZ 8 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	15,177,840	14,693,582	11/01/2045.....
3138WF	BX 3 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	4,726,756	4,472,400	07/01/2045.....

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

Reinvested Collateral Assets Owned as of Current Quarter

(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, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	20,433,135	19,913,261	05/01/2046.....
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	9,831,211	9,659,680	05/01/2046.....
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	16,922,024	16,501,288	02/01/2046.....
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	11,882,589	11,473,057	06/01/2046.....
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS98.....	.....	1.A	8,918,945	8,492,926	06/01/2032.....
3138WK QV 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS94.....	.....	1.A	9,987,517	9,412,219	04/01/2047.....
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	1,716,600	1,608,902	06/01/2043.....
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	1,978,484	1,879,287	08/01/2043.....
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR.....	.....	1.A	905,059	878,765	05/01/2029.....
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	38,713,134	37,106,412	02/01/2042.....
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	1,177,590	1,122,991	05/01/2045.....
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	4,784,232	4,535,948	06/01/2045.....
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	2,644,201	2,520,863	08/01/2045.....
31392R E3 1	FHLMC FHLMC_2469.....	.....	1.A	384,373	316,525	07/15/2032.....
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y.....	.....	1.A	589,299	554,699	12/01/2036.....
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y.....	.....	1.A	178,348	168,692	11/01/2036.....
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	5,058,805	4,914,741	09/01/2045.....
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	7,847,541	7,590,578	11/01/2045.....
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	2,441,189	2,352,050	11/01/2045.....
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	7,869,093	7,665,835	02/01/2046.....
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	5,660,622	5,487,235	10/01/2046.....
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD.....	.....	1.A	23,977,999	23,312,587	04/01/2047.....
3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH.....	.....	1.A	13,548,754	13,016,309	09/01/2032.....
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ49.....	.....	1.A	4,746,112	4,520,339	02/01/2048.....
3140HB JA 7	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS.....	.....	1.A	7,855,822	7,357,947	06/01/2048.....
3140HN AX 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#BK81.....	.....	1.A	13,181,674	13,694,811	10/01/2050.....
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM.....	.....	1.A	10,234,978	9,819,256	10/01/2047.....
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM30.....	.....	1.A	5,769,748	5,539,355	10/01/2047.....
3140KC NY 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BP49.....	.....	1.A	10,514,822	10,640,535	04/01/2050.....
3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # CA.....	.....	1.A	13,065,315	12,559,666	10/01/2032.....
3140Q9 C2 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA18.....	.....	1.A	7,321,603	6,887,301	06/01/2048.....
3140QC 5Q 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA53.....	.....	1.A	9,479,013	9,511,751	03/01/2050.....
3140QD L4 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA57.....	.....	1.A	14,266,944	14,274,939	05/01/2050.....
3140QE A5 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA63.....	.....	1.A	45,358,977	46,615,582	07/01/2050.....
3140QE DP 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA64.....	.....	1.A	64,703,790	66,877,651	07/01/2050.....
3140QE J9 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA65.....	.....	1.A	33,733,450	34,945,385	08/01/2050.....
3140QE ZE 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA70.....	.....	1.A	25,033,888	25,907,010	09/01/2050.....
3140QE ZS 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA70.....	.....	1.A	24,952,175	25,361,056	09/01/2050.....
3140QF BS 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA72.....	.....	1.A	50,193,710	51,373,757	10/01/2050.....
3140QF F4 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA73.....	.....	1.A	10,500,092	10,724,573	10/01/2050.....
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y.....	.....	1.A	97,637	94,582	09/01/2035.....
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	943,094	886,260	12/01/2042.....
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y.....	.....	1.A	371,876	354,181	11/01/2035.....
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....	.....	1.A	7,028,489	6,510,868	09/01/2040.....
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y.....	.....	1.A	3,556,153	3,292,356	02/01/2031.....
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....	.....	1.A	2,302,717	2,138,685	11/01/2041.....
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	3,692,872	3,517,159	04/01/2043.....
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	13,286,531	12,737,895	05/01/2043.....
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	.....	1.A	516,600	499,531	06/01/2043.....
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y.....	.....	1.A	4,736,470	4,425,920	12/01/2030.....
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA.....	.....	1.A	6,577,381	6,065,145	01/01/2031.....
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y.....	.....	1.A	4,641,483	4,298,277	02/01/2031.....
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA.....	.....	1.A	463,279	444,718	10/01/2042.....
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA.....	.....	1.A	184,767	179,503	08/01/2045.....
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32.....	.....	1.A	3,344,410	3,242,058	01/01/2048.....
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA33.....	.....	1.A	2,843,236	2,668,450	06/01/2048.....
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....	.....	1.A	270,850	243,701	09/01/2036.....
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD.....	.....	1.A	5,872,480	5,446,543	09/01/2040.....
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y.....	.....	1.A	5,027,118	4,784,546	09/01/2025.....
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AE.....	.....	1.A	146,761	139,666	09/01/2025.....
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....	.....	.....	1,023,081,997	1,001,999,081	XXX
U.S. Spec. Rev. & Spec. Assess. Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						
3137G0 AD 1	STRUCTURED AGENCY CREDIT RISK STACR_13-D.....	.....	1.D	841,935	848,580	11/25/2023.....
3137G0 KX 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA3.....	.....	1.D	644,982	643,947	03/25/2029.....
3137G0 MD 8	STRUCTURED AGENCY CREDIT RISK MEZZANIN W.....	.....	1.D	1,956,142	1,919,751	07/25/2029.....
3137G0 NL 9	STRUCTURED AGENCY CREDIT RISK RMBS HQA1.....	.....	1.D	9,591,020	9,609,800	08/25/2029.....
3137G0 NW 5	FREDDIE MAC - STACR WHOLE CMO DNA2-M1.....	.....	1.D	850,892	849,884	10/25/2029.....
3137G0 PE 3	FREDDIEMACFHLMC_17-DNA2 RMBS DNA2-M2.....	.....	1.D	7,499,999	7,471,826	10/25/2029.....
3137G0 QC 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA2.....	.....	1.D	11,846,863	11,729,095	12/25/2029.....
35563T AH 4	STACR_2018-DNA2 WHOLE CMO DNA2-M2 144A.....	.....	2.B FE.....	3,033,388	3,029,225	12/25/2030.....
35563T AL 5	STRUCTURED AGENCY CREDIT RISK WHOLE CMO DNA.....	.....	1.D FM.....	4,272,322	4,272,322	12/25/2030.....
35563W AB 0	STRUCTURED AGENCY CREDIT RISK WHOLE CMO.....	.....	2.C FE.....	2,005,044	2,015,784	09/25/2048.....
35564C AN 7	FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8.....	.....	1.A	9,701,411	9,136,289	11/25/2028.....
57563N AB 4	MASSACHUSETTS EDL FING AUTH ED MUNIBNDRE.....	.....	1.C FE.....	2,591,439	2,468,877	05/25/2033.....
63939F AC 4	NAVIENT STUDENT LOAN TRUST NAV NAVSLT_15.....	.....	1.C FE.....	11,760,299	11,678,653	07/25/2052.....
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....	.....	.....	66,595,736	65,674,033	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....	.....	.....	1,089,677,733	1,067,673,114	XXX

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

Reinvested Collateral Assets Owned as of Current Quarter

(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, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
05964H	AD 7 BANCO SANTANDER SA SRBNCORPND.....		1.G FE.....	10,115,810	10,000,000	02/23/2023.....
17401Q	AR 2 CITIZENS BANK NA SENIOR CORP BND.....		2.A FE.....	5,064,235	5,000,000	03/29/2023.....
20030N	CX 7 COMCAST CORPORATION SENIOR CORP BND.....		1.G FE.....	3,028,767	2,978,822	04/15/2024.....
225433	AT 8 CREDIT SUISSE GROUP FUNDING GU SENIOR CO.....		2.A FE.....	3,177,996	2,997,100	06/09/2023.....
23341C	AB 9 DNB BANK ASA DNB BANK ASA.....		1.D FE.....	21,034,293	21,001,464	06/02/2021.....
257469	AJ 5 DOMINION ENERGY INC CORP BND.....		2.B FE.....	4,006,888	3,414,008	08/01/2033.....
36962G	X7 4 GENERAL ELECTRIC CO GENERAL ELECTRIC CO.....		2.B FE.....	13,701,728	16,022,098	08/15/2036.....
404280	AZ 2 HSBC HOLDINGS PLC HSBC HOLDINGS PLC.....		1.F FE.....	10,020,720	10,000,000	05/25/2021.....
66765R	AZ 9 NORTHWEST NATURAL GAS CO PUT 11/10/09 @.....		1.F FE.....	15,742,866	13,225,043	11/10/2027.....
751277	AQ 7 RALSTON PURINA COMPANY RALSTON PURINA CO.....		1.E FE.....	10,598,540	10,493,725	02/15/2022.....
90331H	PD 9 US BANK NATIONAL ASSOCIATION SENIOR CORP.....		1.D FE.....	2,509,735	2,490,472	05/23/2022.....
00912X	B@ 2 AIR LEASE CORPORATION SENIOR CORP BND.....		1.G PL.....	29,985,209	30,000,000	11/06/2022.....
04317@	BC 1 ARTHUR J GALLAGHER & CO BND CORP.....		2.B PL.....	14,700,000	14,700,000	06/13/2024.....
04317@	BH 0 ARTHUR J GALLAGHER & CO SENIOR CORP BND.....		2.B PL.....	5,478,168	5,000,000	02/13/2024.....
375916	B* 3 GILDAN ACTIVEWEAR INC. SENIOR CORP BND.....		2.C.....	25,000,000	25,000,000	08/25/2023.....
42241@	AG 4 HEARST CORP SENIOR CORP BND.....		1.G.....	32,000,000	31,327,548	04/30/2025.....
48121@	AE 1 JRD HOLDINGS INC SENIOR CORP BND.....		2.B PL.....	4,800,000	4,800,000	04/25/2025.....
58174#	AD 6 MCKINSEY AND COMPANY INC SENIOR CORP BND.....		1.E PL.....	10,088,350	9,700,000	06/11/2023.....
62927#	AD 8 NFL VENTURES LP SENIOR CORP BND.....		1.E FE.....	2,856,718	2,766,621	03/31/2024.....
63486*	AA 9 NATIONAL BASKETBALL ASSOCIATIO SECURED C.....		1.G FE.....	2,570,569	2,500,000	12/16/2023.....
838518	E* 5 SOUTH JERSEY INDUSTRIES INC. SENIOR CORP.....		2.C.....	25,430,180	25,400,000	04/25/2021.....
G0369@	AK 2 ANGLIAN WATER SERVICES FINANCI CORP BOND.....		2.B FE.....	2,975,080	2,905,480	12/05/2021.....
Q0458*	AE 9 AQUASURE FINANCE PTY LTD SECURED CORP BN.....		1.G FE.....	24,372,800	24,372,800	07/12/2027.....
Q9194#	AK 1 TRANSURBAN FINANCE COMPANY PTY SENIORCOR.....		2.A.....	5,161,374	5,078,063	11/14/2021.....
05537G	AA 3 BANCO CONTINENTAL SA CORP BND 144A.....		2.A FE.....	4,749,431	4,567,119	08/26/2022.....
05971U	2A 4 BANCO DE CREDITO DEL PERU SENIOR CORP BN.....		2.A FE.....	5,140,490	5,060,182	01/11/2025.....
22530E	AA 0 CREDITCORP LTD SENIOR CORP BND 144A.....		2.B FE.....	1,022,500	995,394	06/17/2025.....
62877P	AA 2 NBK SPC LTD SENIOR CORP BND 144A.....		1.E FE.....	3,063,639	2,996,255	05/30/2022.....
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....			298,396,086	294,792,194	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
004375	BP 5 ACCREDITED MORTGAGE LOAN TRUST ABS 04-3.....		1.D FM.....	6,880,348	7,139,883	10/25/2034.....
00968F	AA 4 AJAX MORTGAGE LOAN TRUST AJAXM ABS 19-D.....		1.A FE.....	6,835,680	6,757,017	09/25/2065.....
00969P	AA 1 AJAX MORTGAGE LOAN TRUST AJAXM RMBS 19-F.....		1.A FE.....	2,615,855	2,570,100	07/25/2059.....
00971A	AA 0 AJAXMORTGAGELOANTRUSTAJAXM RMBS 21-A-A1.....		1.A FE.....	3,444,248	3,473,841	09/25/2065.....
02151D	AC 8 CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A.....		1.D FM.....	9,713,639	9,074,443	09/25/2047.....
03463U	AA 5 ANGELOK MORTGAGETRUSTAOMT_ WHOLECMO19-41.....		1.D FM.....	1,476,654	1,461,997	07/26/2049.....
04542B	KB 7 ABFCN ABS PT5-A4.....		1.D FM.....	2,067,695	2,325,041	06/25/2034.....
05545J	AN 9 BCAP LLC TRUST BCAP_15-RR3 BCAP_15-RR3.....		1.A FE.....	274,669	273,922	02/27/2046.....
05990T	AJ 6 BAF_15-R2 BAF_15-R2.....		1.D FM.....	2,974,343	2,959,045	09/29/2036.....
05991B	AD 7 BAF_15-R8 BAF_15-R8.....		1.D FM.....	352,161	345,713	06/26/2046.....
07325N	DV 1 BAYVIEW FINANCIAL ACQUISITION ABS_06-B.....		1.D FM.....	4,224,214	4,043,803	04/28/2036.....
07331Q	AA 5 BAYVIEW OPPORTUNITY MASTER FUN ABS16-SPL.....		1.D FM.....	2,920,826	2,882,972	06/28/2053.....
07332G	AA 6 BOMFT_17-RT6 ABS17-RT6144A.....		1.D FM.....	500,172	495,292	10/28/2057.....
07333B	AA 6 BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP.....		1.D FM.....	409,096	400,181	06/28/2054.....
10569B	AA 5 BRAVO RESIDENTIAL FUNDING TRUS RMBS RPL2.....		1.D FM.....	1,424,725	1,435,740	05/25/2059.....
12553H	AA 6 CIM_17-7 RMBS 7-7-A 144A.....		1.D FM.....	821,525	819,481	04/25/2057.....
12557L	AC 9 CIM_19-INV3 RMBS V3-A3 144A.....		1.D FM.....	474,536	471,468	08/25/2049.....
126671	PV 2 COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1.....		1.D FM.....	2,027	2,031	05/25/2032.....
126673	BB 7 COUNTRYWIDE ASSET-BACKED CTFW CWL_04-6.....		1.D FM.....	905,269	921,450	11/25/2034.....
161546	GC 4 CHASE FUNDING MORTGAGE LOAN AS CFAB_03-4.....		1.D FM.....	162,241	153,832	03/25/2033.....
162765	AC 5 CHEC_04-1 CHEC_04-1.....		1.D FM.....	1,474,843	1,424,691	07/25/2034.....
172987	BA 6 CITIGROUP MORTGAGE LOAN TRUST CMLUTI_06.....		1.D FM.....	2,646,187	2,154,189	11/25/2036.....
17321L	AA 7 CMLTI_13-J1 RMBS 3-J1-A1 144A.....		1.D FM.....	717,155	722,814	10/25/2043.....
19687Y	AA 3 COLTFUNDINGLLCCOLT_20-RPL1 RMBS PL1-A1 1.....		1.A FE.....	10,385,659	10,479,814	01/25/2065.....
225470	UB 7 ARMT_2006-1A ABS_06-CF1 B1.....		1.D FM.....	4,394,416	4,290,108	11/25/2035.....
302985	AA 4 FWD_20-INV1 ABS V1-A1 144A.....		1.A FE.....	1,462,887	1,436,807	01/25/2050.....
31574P	AA 3 ELLINGTON FINANCIAL MORTGAGE T RMBS 0-1.....		1.D FM.....	2,165,882	2,134,400	05/25/2065.....
33767C	AG 2 FIRSTKEYMORTGAGETRUSTFKMT_1 RMBS 5-1-A5.....		1.D FM.....	328,278	329,089	03/25/2045.....
33851H	AD 5 FSMT_18-2 WHOLECMO18-2.....		1.D FM.....	1,274,932	1,286,382	04/25/2048.....
33851Y	AC 0 FLAGSTARMORTGAGETRUSTFSMT_2 RMBS INV-A3.....		1.D FM.....	1,360,960	1,347,812	03/25/2050.....
36167C	AA 4 ANGELO GORDON MORTGAGE TRUST G RMBS PL1.....		1.D FM.....	2,758,215	2,675,681	10/25/2068.....
36167F	AA 7 GCATGCAT_20-NQM1 RMBS QM1-A1 144A.....		1.D FM.....	2,016,348	1,977,372	01/25/2060.....
36167V	AA 2 GCAT_19-NQM3 RMBS QM3-A1 144A.....		1.D FM.....	960,575	936,674	11/25/2059.....
36228F	6M 3 GSAMP_04-AR1 GSAMP_04-AR1.....		1.D FM.....	116,381	114,681	06/25/2034.....
362341	DJ 5 GSR_05-6F RMBS 5-8-A5.....		1.D FM.....	552,661	543,710	06/25/2035.....
36254W	AA 4 GSMT_15-8R RMBS 5-8R-A.....		1.D FM.....	2,345,498	2,340,237	04/26/2037.....
39539M	AA 7 GPMF_07-AR3 GPMF_07-AR3.....		1.D FM.....	4,311,752	3,858,823	06/25/2037.....
43789X	AA 2 HOF_20-2 RMBS -2-A1 144A.....		1.A FE.....	6,534,784	6,493,055	05/25/2065.....
46591H	BL 3 JPMORGANWEALTHMANAGEMENTJP WHOLE CMO -CL.....		1.F FE.....	2,044,536	2,044,536	11/25/2036.....
46591H	BM 1 JPMORGANWEALTHMANAGEMENTJP WHOLE CMO -CL.....		2.B FE.....	973,588	973,589	11/25/2036.....
46591K	AF 0 JPMMT_19-8 RMBS 19-8-A4 144A.....		1.D FM.....	550,162	550,794	03/25/2050.....
465964	AD 6 JPMMT_18-LTV1 RMBS LTV1-A4 144A.....		1.D FM.....	1,535,561	1,544,471	04/25/2049.....
46644B	AM 2 JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1.....		1.D FM.....	182,904	183,188	07/27/2036.....
46647J	AE 0 JP MORGAN MORTGAGE TRUST JPMMT RMBS 16-4.....		1.D FM.....	124,062	124,852	10/25/2046.....
46648U	AE 4 JP MORGAN MORTGAGE TRUST JPMMT RMBS 17-4.....		1.D FM.....	13,958	13,977	11/25/2048.....
46650H	AL 2 JPMMT_2019-1 WHOLE CMO 9-1-A11 144A.....		1.D FM.....	903,955	898,927	05/25/2049.....

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

Reinvested Collateral Assets Owned as of Current Quarter

(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, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
46651D AC 0	JP MORGAN MORTGAGE TRUST JPMMT RMBS INV2.....		1.D FM.....	4,763,092	4,669,704	02/25/2050.....
46651X AG 7	JP MORGAN MORTGAGE TRUST JPMMT RMBS 0-1.....		1.D FM.....	520,309	521,183	06/25/2050.....
512368 AA 9	BVRTFINANCINGTRUSTBVRT_20-C RMBS RT1-M1.....		1.G PL.....	2,925,810	2,925,810	07/10/2032.....
52524G AA 0	LXS_07-7N CMO 07-7N 1A1A.....		1.D FM.....	4,007,418	3,731,303	06/25/2047.....
52525B AD 4	LXS_07-16N LXS_07-16N 2A2.....		1.D FM.....	15,300,343	13,958,304	09/25/2047.....
57643L CJ 3	MAST_04-OPT1 MABS_04-OPT1.....		1.D FM.....	299,555	280,098	02/25/2034.....
57643L EZ 5	MAST_04-OPT2 MABS_04-OPT2.....		1.D FM.....	374,019	319,065	09/25/2034.....
585498 AJ 7	MELLO_18-MTG1 RMBS MTG1-A9 144A.....		1.D FM.....	12,048,024	12,279,426	03/25/2048.....
585505 AA 8	MELLO WAREHOUSE SECURITIZATION RMBS 20-1.....		1.A FE.....	3,500,678	3,500,000	10/25/2053.....
585505 AB 6	MELLO WAREHOUSE SECURITIZATION RMBS 20-1.....		1.C FE.....	4,501,581	4,500,404	10/25/2053.....
58550L AA 3	MELLOWAREHOUSESECURITIZATION RMBS 21-1-A.....		1.A FE.....	2,379,812	2,380,000	02/25/2055.....
58550L AB 1	MELLOWAREHOUSESECURITIZATION RMBS 21-1-B.....		1.C FE.....	2,669,624	2,670,000	02/25/2055.....
58550L AC 9	MELLOWAREHOUSESECURITIZATION RMBS 21-1-C.....		1.F FE.....	2,669,205	2,669,577	02/25/2055.....
58551V AC 6	SECURITIZATION TRUST MWST_20-2 RMBS 20-2.....		1.F FE.....	2,003,173	2,000,000	11/25/2053.....
58551V AD 4	SECURITIZATION TRUST MWST_20-2 RMBS 20-2.....		2.B FE.....	2,003,170	2,000,000	11/25/2053.....
58551V AE 2	SECURITIZATION TRUST MWST_20-2 RMBS 20-2.....		2.C FE.....	1,002,327	1,000,000	11/25/2053.....
59980T AA 4	MILL CITY MORTGAGE LOAN TRUST RMBS 16-1.....		1.D FM.....	332,427	331,611	04/25/2057.....
61744C NT 9	MORGAN STANLEY ABS CAPITAL I MSAB_05-W2.....		1.D FM.....	3,439,720	3,374,241	02/25/2035.....
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M ABS05-NC2.....		1.D FM.....	747,378	747,040	03/25/2035.....
61915R AU 0	MORTGAGEIT TRUST MHL_05-5 RMBS -5-A1.....		1.D FM.....	1,311,499	1,297,568	12/25/2035.....
61916B BC 3	MORTGAGEREPURCHASEAGREEMENT WHOLE CMO 21.....		1.D FE.....	2,500,000	2,500,000	03/10/2022.....
64352V LM 1	NCHET_05-3 ABS 2005-3 M4.....		1.D FM.....	1,149,848	1,092,858	07/25/2035.....
64352V NY 3	NEW CENTURY HOME EQUITY LOAN T ABS 5-C-A.....		1.D FM.....	366,589	366,149	12/25/2035.....
64830H AA 2	NEW RESIDENTIAL MORTGAGE LOAN RMBS PL2-A.....		1.D FM.....	4,883,993	4,685,312	02/25/2059.....
67112V AL 9	OBX_19-INV2 RMBS 2-A11 144A.....		1.D FM.....	3,211,617	3,211,722	05/25/2049.....
67113A AZ 3	ONSLWBAYFINANCIALLLCOBX_1 RMBS -2A1A 14.....		1.D FM.....	886,996	886,166	10/25/2059.....
67113C AE 6	OBX_20-INV1 RMBS -INV1 144A.....		1.D FM.....	788,822	791,030	05/25/2049.....
67113K AJ 7	ONSLWBAYFINANCIALLLCOBX_1 RMBS -2A1A 14.....		1.D FM.....	3,491,705	3,478,302	06/25/2059.....
67448W BB 3	ONSLWBAYFINANCIALLLCOBX_2 RMBS -2A1A 14.....		1.D FM.....	3,633,865	3,623,754	01/25/2060.....
676477 AA 0	OCEANVIEW MORTGAGE LOAN TRUST RMBS 20-1.....		1.D FM.....	1,140,033	1,131,453	05/28/2050.....
68389F GL 2	OOMLT_05-1 OOMLT_05-1.....		1.D FM.....	1,092,996	417,371	02/25/2035.....
71336W AA 3	PEPAU_21 SENIORWHOLECMO21144A.....		1.A FE.....	587,785	586,703	01/16/2060.....
71337H AB 3	PEPPER RESIDENTIAL SECURITIES PEPR_17.....		1.A FE.....	8,930,493	8,882,060	03/10/2058.....
76110W G3 4	RASC_04-KS10 ABS S10-M1.....		1.D FM.....	835,102	833,275	11/25/2034.....
76110W YM 2	RESIDENTIAL ASSET SECURITIES C RASC_04-K.....		1.D FM.....	1,758,284	1,621,462	06/25/2034.....
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO RAMP_04-R.....		1.D FM.....	674,694	674,432	08/25/2034.....
76112B TV 2	RAMP 2006-RS1 A13 ABS -RS6-M4.....		1.D FM.....	1,566,126	1,563,060	06/25/2035.....
76119C AA 9	RMLT_20-1 RMBS 0-1-A1 144A.....		1.D FM.....	1,469,271	1,452,213	02/25/2024.....
76119H AA 8	RESI_18-1A ABS18-1A144A.....		1.A FE.....	656,052	658,050	11/10/2049.....
76119U AA 9	RESIMAC BASTILLE TRUST IN RESP RMBS NCA.....		1.A FE.....	2,714,566	2,751,546	09/05/2057.....
76120G AA 7	RESIMACRESI_20-1A RMBS 1A-A1A 144A.....		1.A FE.....	2,675,560	2,671,620	02/07/2052.....
76120L AA 6	RESIMACPREMIERSERIESRESI_19 RMBS -2A-A1.....		1.A FE.....	5,121,691	5,160,015	02/10/2051.....
76120L AB 4	RESIMACPREMIERSERIESRESI_19 RMBS 2A-A3U.....		1.A FE.....	2,528,188	2,500,000	02/10/2051.....
81744Y AA 4	SEMT_13-4 RMBS 3-4-A1.....		1.D FM.....	962,670	967,503	04/25/2043.....
81745D AE 1	SEQUIAMORTGAGETRUSTSEMT_13 WHOLE CMO 3.....		1.D FM.....	787,131	793,409	07/25/2043.....
81747D AK 5	SEQUIAMORTGAGETRUSTSEMT_18 RMBS H1-A10.....		1.D FM.....	198,240	197,977	02/25/2048.....
81747J AA 4	SEQUIAMORTGAGETRUSTSEMT_18 RMBS 8-6-A1.....		1.D FM.....	252,866	252,663	07/25/2048.....
85573A AA 3	STARLI_20-1 RMBS_20-1-A1 144A.....		1.D FM.....	1,148,487	1,127,721	02/25/2050.....
85771K AB 9	STATION PLACE SECURITIZATION T RMBS -WL1.....		1.C FE.....	2,499,529	2,499,914	06/25/2051.....
85771K AC 7	STATION PLACE SECURITIZATION T RMBS 20-W.....		1.E FE.....	2,499,523	2,499,926	06/25/2051.....
857740 AB 0	STATIONPLACESECURITIZATIONT RMBS -WL1-B.....		1.C FE.....	2,799,108	2,800,000	01/24/2054.....
857740 AC 8	STATIONPLACESECURITIZATIONT RMBS -WL1-C.....		1.E FE.....	2,789,113	2,790,000	01/24/2054.....
86360L AE 6	STRUCTURED ASSET SECURITIES CO SASC_06-W.....		1.D FM.....	3,251,373	3,169,399	07/25/2036.....
88156P AA 9	TMTS_06-7 TMTS_06-7.....		1.D FM.....	2,207,686	2,203,239	07/25/2037.....
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06- TMTS_06-9.....		1.D FM.....	945,871	934,910	10/25/2037.....
89172R AA 3	TPMT_15-6 RMBS 156-A1 144A.....		1.D FM.....	220,140	219,059	04/26/2055.....
89172R AR 6	TPMT_15-6 ABS -6-A1B 144A.....		1.D FM.....	218,013	217,090	04/25/2055.....
89173F AA 8	TOWD POINT MORTGAGE TRUST TPMT ABS 7-1-A.....		1.D FM.....	305,097	303,488	10/25/2056.....
89173U AA 5	TWPT_17-4 ABS 7-4-A1 144A.....		1.D FM.....	3,173,662	3,020,044	06/25/2057.....
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT ABS18-314.....		1.D FM.....	10,665,756	10,130,802	05/25/2058.....
89177E AA 7	TOWD POINT MORTGAGE TRUST TPMT ABS HY1-A.....		1.D FM.....	3,446,743	3,423,182	10/25/2048.....
89177E AD 1	TPMT_2019-HY1 ABS HY1-M2 144A.....		2.B FM.....	2,638,106	2,677,609	10/25/2048.....
89177H AA 0	TOWD POINT MORTGAGE TRUST TPMT ABS HY2-A.....		1.D FM.....	5,306,699	5,272,988	05/25/2058.....
89177X AA 5	TOWD POINT MORTGAGE TRUST TPMT ABS Y3-A1.....		1.D FM.....	2,562,836	2,554,584	10/25/2059.....
89178B AA 2	TOWD POINT MORTGAGE TRUST TPMT WHOLECMO1.....		1.D FM.....	1,584,056	1,527,846	10/25/2059.....
92536P AA 2	VERUS SECURITIZATION TRUST VER RMBS 20-1.....		1.D FM.....	1,242,907	1,229,775	01/25/2060.....
92537H AA 9	VERUS SECURITIZATION TRUST VER RMBS INV2.....		1.A FE.....	1,292,019	1,268,087	07/25/2059.....
92537M AA 8	VERUS_19-INV3 RMBS INV3-A1 144A.....		1.A FE.....	2,643,680	2,596,595	11/25/2059.....
92537Q AF 8	VERUSSECURITIZATIONTRUSTVER WHOLE CMO 21.....		1.F FE.....	1,925,156	1,935,103	01/25/2066.....
92537T AA 3	VERUS SECURITIZATION TRUST VER RMBS INV1.....		1.A FE.....	6,168,357	6,078,655	03/25/2060.....
92537U AA 0	VERUS SECURITIZATION TRUST VER RMBS 20-2.....		1.D FM.....	5,848,644	5,789,081	05/25/2060.....
92538B AB 9	VERUSSECURITIZATIONTRUSTVER RMBS 1-R1-A2.....		1.C FE.....	846,423	846,680	10/25/2063.....
92538B AC 7	VERUSSECURITIZATIONTRUSTVER RMBS 1-R1-A3.....		1.G FE.....	1,504,718	1,505,061	10/25/2063.....
92538D AC 3	VERUSSECURITIZATIONTRUSTVER WHOLE CMO 1.....		1.C FE.....	2,628,357	2,626,979	02/25/2064.....
92538D AD 1	VERUSSECURITIZATIONTRUSTVER WHOLE CMO 1.....		1.F FE.....	3,001,492	2,999,988	02/25/2064.....
929227 4D 5	WAMU_03-AR6 CMO-03-AR6-A1.....		1.D FM.....	107,280	104,321	06/25/2033.....
94980G BF 7	WFHE_04-2 WFHE_04-2.....		1.D FM.....	4,084,303	4,006,802	10/25/2034.....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

(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, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
95002F AA 2	WELLS FARGO MORTGAGE BACKED SE RMBS BS 1.....		1.D FM.....	582,173	579,517	09/25/2049.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			302,417,716	296,733,809	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
00217L AA 0	AREIT_19-CRE3 SENIOR CMBS -CRE3-A 144A.....		1.A FE.....	1,500,000	1,501,406	09/14/2036.....
04410R AA 4	AHT_18-ASHF SENIOR CMBS SHF-A 144A.....		1.D FM.....	703,558	704,836	04/15/2035.....
04410R AG 1	ASHFORD HOSPITALITY TRUST INC SENIORCMBS.....		1.D FM.....	4,479,073	4,500,000	04/15/2035.....
04410R AJ 5	AHT_18-ASHF SENIORCMBS18-ASHF144A.....		1.D FM.....	6,682,874	6,743,335	04/15/2035.....
054970 AA 6	BFLDT_19-DPLO LCFSENIORCMBS19-DPLO144A.....		1.D FM.....	999,399	997,188	10/15/2034.....
054970 AG 3	BFLDT_19-DPLO SUBCMBS19-DPLO144A.....		1.D FM.....	1,996,240	1,994,412	10/15/2034.....
05552E AA 8	BARCLAYS COMMERCIAL MORTGAGE S SENIOR CM.....		1.D FM.....	3,997,529	3,824,057	08/15/2036.....
056054 AA 7	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM.....		1.D FM.....	10,011,436	9,934,311	10/15/2036.....
056054 AE 9	BX COMMERCIAL MORTGAGE TRUST B SUB CMBS.....		1.D FM.....	1,881,679	1,881,022	10/15/2036.....
056059 AA 6	BX TRUST BX_18-IND SENIOR CMBS ND-A 144A.....		1.D FM.....	4,092,111	4,093,124	11/15/2035.....
05607K AA 9	BXMT_17-FL1 SENIOR CMBS FL1-A 144A.....		1.A FE.....	2,280,418	2,280,834	06/15/2035.....
05608V AE 6	BXT_21-MFM1 SUB CMBS FM1-B.....		1.D FE.....	1,498,646	1,500,000	01/15/2034.....
05608V AG 1	BXT_21-MFM1 SUB CMBS FM1-C.....		1.G FE.....	1,897,713	1,900,000	01/15/2034.....
10482T AG 7	BRAEMAR HOTELS & RESORTS TRUST SUBCMBS18.....		1.D FM.....	4,944,917	4,991,706	06/15/2035.....
12433Y AA 5	BX_20-VKNG SENIOR CMBS NG-A 144A.....		1.D FM.....	1,752,741	1,750,000	10/15/2037.....
12434L AA 2	BXMTLTDDBXMT_20-FL2 SENIOR CMBS -FL2-A 14.....		1.A FE.....	9,998,280	9,771,328	02/16/2037.....
12565D AA 1	CLNC_19-F1 SENIOR CMBS -FL1-A 144A.....		1.A FE.....	5,040,820	4,982,397	08/20/2035.....
12598G AC 1	COMMORTGAGETRUSTCOMM_21-LB SUB CMBS -LB.....		1.D FE.....	3,000,941	3,000,000	03/15/2038.....
21871F AA 6	BCORE_19-CORE SENIOR CMBS -CORE-A 144A.....		1.D FM.....	3,999,095	4,003,340	12/15/2031.....
23306G AA 5	DBGS_2018-BIOD SENIOR CMBS BIOD-A 144A.....		1.D FM.....	1,856,824	1,856,278	05/15/2035.....
23306G AC 1	DBGSMORTGAGETRUSTDBGS_18-BI SUBSUBCMBS18.....		1.D FM.....	1,856,822	1,853,406	05/15/2035.....
23306G AE 7	DBGSMORTGAGETRUSTDBGS_18-BI SUBSUBCMBS18.....		1.D FM.....	1,856,244	1,847,763	05/15/2035.....
33830C AC 4	DBGS MORTGAGE TRUST DBGS_18-5B SUBCMBS18.....		1.D FE.....	4,922,962	4,916,970	06/15/2033.....
36255C AA 7	GPMT2018-FL1LTDGPMT_18-FL1 LCFSENIORCMBS.....		1.A FE.....	1,026,704	1,027,448	11/21/2035.....
368306 AA 4	GBT_20-FLX SENIOR CMBS FLX-A.....		1.D FM.....	3,007,455	3,000,000	08/15/2037.....
42704R AA 9	HERA_21-FL1 SENIOR CMBS -FL1-A 144A.....		1.A FE.....	3,999,999	4,000,000	02/18/2038.....
432885 AA 9	HILTON USA TRUST HILT_18-ORL LCFSENIORCM.....		1.D FM.....	6,203,081	6,204,856	12/15/2034.....
43730T AA 1	HOME PARTNERS OF AMERICA TRUST SENIOR CM.....		1.A FE.....	3,485,873	3,468,814	07/17/2034.....
43733R AA 2	HOME PARTNERS OF AMERICA TRUST ABS 0-1-A.....		1.A FE.....	12,525,505	12,231,453	07/17/2037.....
44974A AA 5	IMT_17-APTS SENIOR CMBS TS-AF 144A.....		1.D FM.....	4,293,849	4,292,468	06/15/2034.....
46641J AW 6	JPMBB COMMERCIAL MORTGAGE SECU SENIOR CM.....		1.D FM.....	3,784,293	3,685,239	02/15/2047.....
50185V AA 1	LCCM_14-909 SENIOR CMBS -909-A 144A.....		1.D FM.....	7,993,782	8,000,580	05/15/2031.....
53218C AC 4	LIFE_21-BMR SENIOR CMBS -BMR-B 144A.....		1.D FE.....	2,001,199	2,000,000	03/15/2038.....
55352N AA 5	MSCCG_15-ALDR SENIOR CMBS ALDR-A1 144A.....		1.D FM.....	1,841,123	1,852,220	06/07/2035.....
59319W AA 9	MF1 MULTIFAMILY HOUSING MORTGA SENIOR CM.....		1.A FE.....	2,273,450	2,250,000	07/15/2035.....
68249D AA 7	ONYP_20-1NYP SENIOR CMBS 1NYP-A 144A.....		1.D FM.....	4,316,589	4,290,000	01/15/2036.....
69290L AE 7	PFP_21-7LTD SUB CMBS_21-7 144A.....		1.D FE.....	4,992,979	5,000,000	04/14/2038.....
69346T AA 2	PFHILTDPPF_19-5 SENIOR CMBS 9-5-A 144A.....		1.A FE.....	980,612	957,339	04/14/2036.....
74331C AA 6	PROGRESS RESIDENTIAL TRUST PRO ABS SFR1.....		1.A FE.....	3,545,582	3,499,884	04/17/2037.....
78485W AA 7	STARWOOD COMMERCIAL MORTGAGE T ABS19-FL1.....		1.A FE.....	13,391,649	13,323,022	07/15/2038.....
90205F AA 8	280 PARK AVENUE MORTGAGE TRUST SENIOR CM.....		1.D FM.....	6,501,964	6,503,047	09/15/2034.....
92257C AA 8	VCC_19-1 SENIOR CMBS 9-1-A 144A.....		1.A FE.....	688,675	678,235	03/25/2049.....
92257H AA 7	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM.....		1.A FE.....	4,679,894	4,555,975	10/25/2049.....
92257H AB 5	VELOCITY COMMERCIAL CAPITAL LO SUB CMBS.....		1.C FE.....	3,202,671	3,147,058	10/25/2049.....
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO VCC_19-2.....		1.A FE.....	2,517,294	2,483,318	07/25/2049.....
92258V AA 5	VCC_17-2-AFL VCC_17-2.....		1.A FE.....	415,482	420,683	11/25/2047.....
92259B AA 8	VELOCITY COMMERCIAL CAPITAL VCC_18-2.....		1.A FE.....	4,063,695	3,882,818	10/26/2048.....
92259L AB 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM.....		1.A FE.....	5,261,089	5,201,880	02/25/2050.....
95001C AA 0	WELLS FARGO COMMERCIAL MORTGAG SENIOR CM.....		1.A FE.....	1,992,608	1,960,636	12/15/2034.....
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....			190,237,418	188,744,686	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
000848 AA 9	DING FUND CLO LTD ABPCL_20-10A ABS 10A-A.....		1.A FE.....	4,998,993	5,000,000	01/20/2032.....
001746 AN 6	AMERICAN MONEY MANAGEMENT CORP ABS16-18A.....		1.A FE.....	5,467,454	5,473,235	05/26/2031.....
001746 AQ 9	AMERICAN MONEY MANAGEMENT CORP MEZZANINA.....		1.C FE.....	1,996,774	2,000,000	05/26/2031.....
00175L AQ 5	AMMC_14-14A ABS A-A1R2 144A.....		1.A FE.....	4,485,465	4,500,000	07/25/2029.....
00832P AA 6	AFFIRM ASSET SECURITIZATION TR ABS 20-Z1.....		1.F FE.....	3,708,612	3,659,377	10/15/2024.....
008511 AA 5	AGLCLO7LTDAGL_20-7A ABS 7A-A1 144A.....		1.A FE.....	2,009,482	2,000,000	07/15/2031.....
03329F AA 2	ANCHORAGE CREDIT FUNDING LTD A ABS 0-15A.....		1.A FE.....	8,006,568	8,000,000	07/20/2031.....
03666L AA 0	ANTARESCLOANTR_20-1A ABS -1A-A1 144A.....		1.A FE.....	6,001,673	6,000,000	10/23/2031.....
03765P AL 7	APIDOS CLO APID_15-21A ABS15-21A144A.....		1.B FE.....	13,273,846	13,300,000	07/18/2027.....
04016D AS 4	ARES CLO LTD ARES_16-41A ABS 1A-AR2 144A.....		1.A FE.....	10,010,210	10,000,000	04/15/2034.....
04016V AA 3	ARESCLOLTDARES_18-47A ABS18-47A144A.....		1.A FE.....	4,965,349	5,000,000	04/15/2030.....
05377R DG 6	AESOP ABS 19-1A-A 144A.....		1.A FE.....	8,178,128	7,998,882	03/20/2023.....
055328 AJ 7	BCC MIDDLE MARKET CLO 2018-1 L ABS 1A-A1.....		1.A FE.....	2,990,681	2,989,500	10/20/2030.....
05601D AA 1	BREXINCBREX_21-1 ABS 21-1-A 144A.....		1.F FE.....	10,004,400	9,999,261	07/15/2024.....
056162 AQ 3	BABSN_15-1A SUBABS15-1A144A.....		1.C FE.....	7,017,534	7,000,000	01/20/2031.....
05682V AA 3	BAIN CAPITAL CREDIT CLO LTD BC SENIORABS.....		1.A FE.....	2,493,598	2,500,000	07/19/2031.....
06616P AA 5	BANKERS HEALTHCARE GROUP SECUR ABS 0-A-A.....		1.C FE.....	761,690	760,018	09/17/2031.....
07134Q AA 4	BATTALIONCLOLTDATLN_20-18A ABS -18A-A1.....		1.A FE.....	2,009,859	2,000,000	10/15/2032.....
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL5.....		1.D FM.....	713,564	705,936	06/28/2057.....
07333N AA 0	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL1.....		1.D FM.....	3,299,298	3,219,646	10/28/2064.....
12510F AD 6	CCGRECEIVABLESTRUSTCCG_19-2 ABS 9-2-C 14.....		2.A FE.....	2,461,252	2,399,567	03/15/2027.....
12547U AN 8	CIFC FUNDING LTD CIFC_15-5A SUB ABS_15-5.....		1.B FE.....	7,953,686	8,000,000	10/25/2027.....
12550M AJ 9	CIFC FUNDING LTD CIFC_15-3A ABS15-3A144A.....		1.A FE.....	3,996,403	4,000,000	04/19/2029.....

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

Reinvested Collateral Assets Owned as of Current Quarter

(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, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
12550M AN 0	CIFC FUNDING LTD CIFC_15-3A MEZZANINABS1.....		1.F FE.....	4,003,606	4,000,000	04/19/2029.....
12550T AW 5	CIFC FUNDING LTD CIFC_15-4A ABS_15-4A 1.....		1.A FE.....	1,498,359	1,500,000	04/20/2034.....
14311N AL 8	CARLYLE GLOBAL MARKET STRATEGI ABS 4A-A1.....		1.A FE.....	5,004,366	5,000,000	07/20/2032.....
14315N AF 7	CARMAXAUTOOWNERTRUSTCARMX_ABS_19-1-C.....		1.F FE.....	1,143,001	1,075,634	01/15/2025.....
15032E AA 7	CEDARFUNDINGLLCCEDF_17-8A SENIOR ABS 17.....		1.A FE.....	8,003,098	7,994,571	10/17/2030.....
15033E AA 6	CEDARFUNDINGLTDCEDF_18-9A SENIORABS18-9A.....		1.A FE.....	2,981,957	3,000,000	04/20/2031.....
17181T AG 6	CIFCFUNDINGLTDCCIFC_18-4A ABS18-4A144A.....		2.C FE.....	1,500,080	1,500,000	10/17/2031.....
20267U AB 5	CBSLT_16-B CBSLT_16-B.....		1.A FE.....	1,020,897	1,014,832	10/25/2040.....
23802W AA 9	DATABANKISSUERLLCCOLO_21-1A ABS -1A-A2 1.....		1.G FE.....	9,913,170	9,998,076	02/27/2051.....
23802W AC 5	DATABANKISSUERLLCCOLO_21-1A ABS 1-1A-B 1.....		2.B FE.....	805,147	811,691	02/25/2051.....
254683 CE 3	DISCOVER CARD EXECUTION NOTE T ABS 8-A2.....		1.A FE.....	3,013,007	2,974,841	08/15/2025.....
25755T AG 5	DPABS_12-1A SENIOR ABS_17-1A-A2II 144A.....		2.A FE.....	971,542	984,202	07/25/2047.....
26244G AG 0	DRYDEN SENIOR LOAN FUND DRSLF_ABS_15-40.....		1.C FE.....	13,905,525	14,000,000	08/15/2031.....
26244K AS 5	DRYDEN SENIOR LOAN FUND DRSLF_MEZZANINA.....		1.F FE.....	2,923,889	3,000,000	04/15/2031.....
26245M AG 6	DRSLF_18-55A ABS F_55A-B 144A.....		1.C FE.....	994,399	1,000,973	04/15/2031.....
26249M AN 7	DRYDENSENIORLOANFUNDDRSLF_DRSLF_15-37A.....		1.A FE.....	1,000,038	995,800	01/15/2031.....
26249M AQ 0	DRYDENSENIORLOANFUNDDRSLF_MEZZANINABS15.....		1.C FE.....	9,002,736	9,000,000	01/15/2031.....
26251L AC 8	DRYDENSENIORLOANFUNDDRSLF_SENIOR ABS_18.....		1.A FE.....	999,112	1,000,000	04/18/2031.....
26829H AA 4	ECMC GROUP STUDENT LOAN TRUST ABS 0-2A-A.....		1.A FE.....	3,782,943	3,744,705	11/25/2069.....
289338 AB 1	ELMTRUSTMDCP_20-3A ABS -3A-A2 144A.....		1.F FE.....	4,159,708	4,161,081	08/20/2029.....
29003E AC 9	ELMWOODCLOVIIIITDELMMW8_21- ABS 21-1A-B 1.....		1.C FE.....	997,714	1,000,000	01/20/2034.....
29003E AE 5	ELMWOODCLOVIIIITDELMMW8_21- ABS 21-1A-C 1.....		1.F FE.....	995,138	1,000,000	01/20/2034.....
36320M AL 2	GALAXYCLOLTDGALXY_15-20A ABS15-20A144A.....		1.A FE.....	1,999,346	2,000,000	04/20/2031.....
36320U AC 4	GALAXYCLOLTDGALXY_18-27A SENIORABS18-271.....		1.A FE.....	998,004	1,000,000	05/16/2031.....
36320W AL 0	GALAXYCLOLTDGALXY_15-21A SENIORABS15-21A.....		1.A FE.....	5,999,866	6,000,000	04/20/2031.....
36320W AN 6	GALAXYCLOLTDGALXY_15-21A ABS_15-21A BR 1.....		1.C FE.....	3,912,922	4,000,000	04/20/2031.....
37959P AA 5	GLOBALSCFINANCESRLSEACO_20 ABS 20-1A-A 1.....		1.F FE.....	8,597,166	8,581,880	10/17/2040.....
37959P AB 3	GLOBALSCFINANCESRLSEACO_20 ABS 20-1A-B 1.....		2.A FE.....	1,038,575	1,042,346	10/17/2040.....
37959P AC 1	GLOBALSCFINANCESRLSEACO_20 ABS_20-2-A 1.....		1.F FE.....	3,819,720	3,825,429	11/19/2040.....
38172H AA 2	GOLUB CAPITAL PARTNERS CLO LTD ABS 9-45A.....		1.A FE.....	4,714,531	4,700,000	10/20/2031.....
38172H AC 8	GOLUB CAPITAL PARTNERS CLO LTD ABS -45A.....		1.C FE.....	3,739,343	3,750,000	10/20/2031.....
38172H AE 4	GOLUB CAPITAL PARTNERS CLO LTD ABS 9-45A.....		1.F FE.....	1,697,279	1,700,000	10/20/2031.....
381740 AA 7	GOCAP_21-51A ABS21-51A144A.....		1.A FE.....	4,000,428	4,000,000	05/05/2034.....
38177X AA 2	GOLUBCAPITALBDC3CLOGBDC3_ABS 21-1A-A 14.....		1.A FE.....	997,017	1,000,000	04/15/2033.....
38522H AA 9	GRAND AVENUE CRE GACM_20-FL2 ABS -FL2-A.....		1.A FE.....	1,703,861	1,691,195	03/15/2035.....
40436T AL 0	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 6-A1R.....		1.A FE.....	8,938,965	8,934,241	01/20/2028.....
40436V AE 1	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 17-AR.....		1.A FE.....	4,001,085	4,000,000	05/06/2030.....
40436V AG 6	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 17-BR.....		1.C FE.....	3,142,570	3,175,000	05/06/2030.....
40439H AA 7	HINTT_20-A ABS_20-A-A 144A.....		1.A FE.....	858,998	851,224	10/09/2039.....
428041 AX 5	HERTZ FLEET LEASE FUNDING LP ABS 7-1-A2.....		1.A FE.....	118,081	117,553	04/10/2031.....
43285H AA 6	HILTON GRAND VACATIONS TRUST H ABS 20-A.....		1.A FE.....	1,576,391	1,516,614	02/25/2039.....
43285H AB 4	HILTON GRAND VACATIONS TRUST H ABS 20-A.....		1.F FE.....	1,213,526	1,137,508	02/25/2039.....
43285H AC 2	HILTON GRAND VACATIONS TRUST H ABS 20-A.....		2.B FE.....	1,264,848	1,137,485	02/25/2039.....
449303 AA 4	ICGUSCLOLTDICG_21-1A ABS 1A-A1 144A.....		1.A FE.....	996,002	1,000,000	04/17/2034.....
449303 AE 6	ICGUSCLOLTDICG_21-1A ABS -1A-B 144A.....		1.C FE.....	1,995,196	2,000,000	04/17/2034.....
46591H AP 5	CHASE AUTO CREDIT LINKED NOTES ABS_20-1.....		1.F FE.....	1,657,858	1,649,195	01/25/2028.....
466365 AA 1	JACK IN THE BOX FUNDING LLC JA ABS 1A-A2.....		2.B FE.....	3,460,921	3,416,218	08/25/2049.....
466365 AB 9	JACK IN THE BOX FUNDING LLC JA ABS A-A2I.....		2.B FE.....	1,884,990	1,786,500	08/25/2049.....
50188Y AE 4	LCMLTDPARTNERSHIPCLM_24A ABS 4A-AR 144A.....		1.A FE.....	998,572	1,000,000	03/20/2030.....
50189P AC 6	LCMLTDPARTNERSHIPCLM_25A ABS 25A-A 144A.....		1.A FE.....	1,999,998	1,994,000	07/20/2030.....
50190A AK 8	LCM_17A ABS -A1AR 144A.....		1.A FE.....	1,997,860	1,987,600	10/15/2031.....
50200J AJ 0	LCM_27-A ABS 27A-C 144A.....		1.F FE.....	1,981,785	1,967,954	07/16/2031.....
52603J AA 8	LENDMARKFUNDINGTRUSTLFT_18- SENIORABS18.....		1.F FE.....	9,175,157	8,999,663	04/20/2027.....
55400E AA 7	MVW_20-1A ABS -1A-A 144A.....		1.A FE.....	1,708,812	1,680,557	10/20/2037.....
55400E AB 5	MVW_20-1A ABS -1A-B 144A.....		1.F FE.....	826,549	804,708	10/20/2037.....
55400E AC 3	MVW_20-1A ABS -1A-C 144A.....		2.B FE.....	444,010	420,154	10/20/2037.....
55818Y BW 0	MADISON PARK FUNDING LTD MDPK_ABS 7A-CR.....		1.F FE.....	998,469	1,000,000	07/21/2030.....
55955L AA 0	MAGNETITECLOLDMAGNE_20-28A ABS 0-28A-A.....		1.A FE.....	1,001,546	1,000,000	10/25/2031.....
63935B AA 1	NAVIENT STUDENT LOAN TRUST NAV ABS 20-HA.....		1.A FE.....	4,738,481	4,708,719	01/15/2069.....
63941C AC 7	NAVIENT STUDENT LOAN TRUST NAV ABS 9-D-A.....		1.A FE.....	3,152,236	3,159,682	12/15/2059.....
63941H AA 0	NAVIENT PRIVATE EDUCATION LOAN ABS 20-DA.....		1.A FE.....	5,148,228	5,096,975	05/15/2069.....
64031M AB 6	NSLT_15-1A NSLT_15-1A.....		1.C FE.....	6,016,483	5,761,191	06/25/2051.....
64033D AB 4	NSLT_13-3A NSLT_13-3A.....		1.C FE.....	4,951,384	4,877,377	07/25/2047.....
64033F AB 9	NSLT_13-4A NSLT_13-4A.....		1.C FE.....	12,817,580	12,507,498	01/25/2047.....
64033N AB 2	NELS_14-5A NELS_14-5A.....		1.C FE.....	6,017,048	5,752,165	05/25/2049.....
64033Q AC 3	NELS_15-2A NELS_15-2A.....		1.C FE.....	10,678,417	10,354,317	05/25/2054.....
64132D AJ 7	NEUB_19-32A ABS 32A AR 144A.....		1.A FE.....	5,486,820	5,500,000	01/19/2032.....
67590B AQ 3	OCT16_13-1A SENIORABS13-1AR144A.....		1.A FE.....	997,716	1,000,000	07/17/2030.....
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT_15.....		1.A FE.....	4,706,226	4,699,966	11/20/2028.....
68269L AA 4	ONEMAIN FINANCIAL ISSUANCE TRU ABS_20-1.....		1.A FE.....	6,923,622	6,599,536	05/14/2032.....
68269L AC 0	OMFIT_20-1 ABS_20-1-C 144A.....		1.F FE.....	1,636,830	1,531,543	05/14/2032.....
68377B AA 5	OPORTUNFUNDINGLLCOPTN_21-A ABS 21-A-A 14.....		1.F FE.....	1,514,317	1,514,767	03/08/2028.....
68377B AB 3	OPORTUNFUNDINGLLCOPTN_21-A ABS 21-A-B 14.....		2.B FE.....	729,571	729,936	03/08/2028.....
69145A AB 4	OXFORDFINANCEFUNDINGTRUSTO ABS 19-1A-A 1.....		1.F FE.....	1,776,069	1,776,514	02/15/2027.....
70015Q AC 2	TIONAL ADVISERS CLO PAIA_21-1A ABS -1A-A.....		1.C FE.....	4,005,160	4,000,000	01/20/2034.....
70015Q AE 8	TIONAL ADVISERS CLO PAIA_21-1A ABS 1-1A.....		1.F FE.....	1,508,113	1,500,000	01/20/2034.....
70018A AA 8	PARK AVENUE INSTITUTIONAL ADVI ABS -2A-A.....		1.A FE.....	2,505,416	2,500,000	10/15/2032.....

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

Reinvested Collateral Assets Owned as of Current Quarter

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CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
70018A AC 4	PARK AVENUE INSTITUTIONAL ADVI ABS -2A-A		1.C FE	2,496,113	2,500,000	10/15/2032
78442G RA 6	SLMA ABS -9-A7A		1.A FE	6,485,065	6,418,949	01/25/2041
78447Y AD 4	SLMA_13-3 SLMA_13-3		1.C FE	965,015	1,012,138	09/25/2043
78471W AD 7	SOFI CONSUMER LOAN PROGRAM TRU ABS 18-2		2.B FE	573,009	575,775	04/26/2027
78472J AA 1	SPS SERVICER ADVANCE RECEIVABL ABS -T1-A		1.A FE	8,030,334	8,000,000	11/15/2052
78472J AB 9	SPS SERVICER ADVANCE RECEIVABL ABS -T1-B		1.C FE	691,800	689,200	11/15/2052
78472J AC 7	SPS SERVICER ADVANCE RECEIVABL ABS -T1-C		1.F FE	602,257	600,000	11/15/2052
78472J AD 5	SPS SERVICER ADVANCE RECEIVABL ABS -T1-D		2.B FE	1,185,427	1,181,000	11/15/2052
78486A AA 4	STARWOODPROPERTYMORTGAGETRU ABS SIF1-A 1		1.A FE	7,500,000	7,500,000	04/15/2032
78486A AC 0	STARWOODPROPERTYMORTGAGETRU ABS SIF1-B 1		1.D FE	1,000,000	1,000,000	04/15/2032
81742L AA 4	SEQUIOIAINFRASTRUCTUREFUNDING ABS 1-1A-A		1.A FE	2,000,200	2,000,000	04/15/2031
826525 AB 3	SIERRA TIMESHARE RECEIVABLES F ABS 0-2A		1.F FE	2,598,955	2,565,651	07/20/2037
826525 AC 1	SIERRA TIMESHARE RECEIVABLES F ABS 0-2A		2.B FE	908,790	882,753	07/20/2037
82652M AB 6	SRFC_19-2 ABS 19-2-B 144A		1.F FE	1,022,375	1,016,846	05/20/2036
82653D AC 3	SRFC_18-2A ABS 8-2A-C 144A		2.B FE	683,945	678,850	06/20/2035
82653G AB 8	Sierra Receivables Funding Com SRFC_18-3		1.F FE	438,703	434,836	09/20/2035
83406C AC 3	SCLP_19-2 ABS 19-2-C 144A		1.E FE	482,426	483,188	04/25/2028
83608G AN 6	SOUND POINT CLO LTD SNDPT_13-1 SENIORABS		1.A FE	2,000,525	2,000,000	01/26/2031
83608G AQ 9	SOUND POINT CLO LTD SNDPT_13-1 ABS_13-1A		1.C FE	2,000,599	2,000,000	01/26/2031
83610J AA 4	SOUND POINT CLO LTD SNDPT_18-1 SNDPT_18		1.A FE	1,996,665	2,000,000	04/15/2031
85172M AA 2	SLFT_15-BA SLFT_15-BA		1.A FE	8,124,511	8,108,982	05/15/2028
85236K AD 4	STACK INFRASTRUCTURE ISSUER LL ABS -1A-A		1.G FE	6,889,986	6,875,000	08/25/2045
85521D AC 6	STARTRUSTSTAR_21-SFR1 ABS SFR1-B 144A		1.D FE	1,121,542	1,125,000	04/17/2038
85521D AE 2	STARTRUSTSTAR_21-SFR1 ABS SFR1-C 144A		1.C FE	625,896	625,000	04/17/2038
860444 AS 7	STEWART PARK CLO LTD STWRT_15- MEZZANINA		1.F FE	11,453,172	11,500,000	01/15/2030
86268H AA 6	STRTA_18-1A ABS 18-1A-A 144A		1.A FE	4,995,557	5,000,000	01/15/2031
87154E BE 9	SYMPHONY CLO LTD SYMP_14-15A ABS 5A-AR3		1.A FE	999,001	1,000,000	01/17/2032
87154E BL 3	SYMPHONY CLO LTD SYMP_14-15A ABS 15A-CR		1.F FE	1,995,068	2,000,000	01/17/2032
87190G AJ 0	SYMPHONYCLOLTD SYMP_21-26A ABS 26A-CR 144		1.F FE	995,414	1,000,000	04/20/2033
87276V AA 3	TPG REAL ESTATE FINANCE ISSUER ABS -FL3		1.A FE	9,258,509	9,249,231	10/15/2034
87407R AA 4	TALADVANTAGELECTAL_20-1A ABS -1A-A 144A		1.F FE	1,290,406	1,292,851	09/20/2045
88165G AG 5	TESLAAUTOLEASETRUSTTESLA_1 ABS_19-A-D 1		8.B FE	1,136,000	1,094,853	01/20/2023
88315L AG 3	TEXTAINER MARINE CONTAINERS LI ABS 0-2A		1.F FE	1,198,578	1,195,944	09/20/2045
88315L AH 1	TEXTAINER MARINE CONTAINERS LI ABS 0-2A		2.B FE	416,383	419,479	09/20/2045
883310 AJ 3	THAYERPARKCLOLTDTHAYR_17-1 ABS 7-1A-XR 1		1.A FE	1,000,000	1,000,000	04/20/2034
88432G AL 1	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A		1.A FE	3,940,616	3,944,068	10/15/2027
88432G AQ 0	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A		1.A FE	4,936,260	5,000,000	10/15/2027
89173H AA 4	TOWD POINT MORTGAGE TRUST TPMT ABS 7-2-A		1.D FM	2,944,007	2,943,369	04/25/2057
89179J AA 4	TOWD POINT MORTGAGE TRUST TPMT ABS 0-4-A		1.D FM	3,885,491	3,892,988	10/25/2060
89289E AA 2	TRALEECDOLDTRAL_19-6A ABS -6A-A1 144A		1.A FE	8,997,804	9,000,000	10/25/2032
89289E AC 8	TRAL2019-6A ABS TRAL-19-6A-AS_144A		1.A FE	999,462	1,000,000	10/25/2032
89680H AF 9	TRITONCONTAINERFINANCELLCT ABS -1A-B 144		2.B FE	510,712	519,740	03/20/2046
92259B AD 2	VELOCITY COMMERCIAL CAPITAL CMBS_18-2-M1		1.C FE	649,995	616,558	10/26/2048
92331M AG 3	VENTURE CDO LTD VENTR_17-26A ABS -26A-BR		1.B FE	3,011,697	3,000,000	01/20/2029
92912Q AB 2	VOYACLOLTDVOYA_14-3A VOYA_14-3A		1.A FE	846,474	845,076	07/25/2026
92913U AS 5	VOYA CLO LTD VOYA_15-3A MEZZANINABS14-1A		1.C FE	10,028,857	10,000,000	10/20/2031
92914X AN 9	VOYA CLO LTD VOYA_15-2A ABS_02-1 B1 144A		1.B FE	9,905,964	9,971,492	07/23/2027
92915Q AY 9	VOYA CLO LTD VOYA_17-3A ABS_17-3A 144A		1.F FE	4,000,000	4,000,000	04/20/2034
92916W AA 7	ING INVESTMENT MANAGEMENT CLO SENIORABS1		1.A FE	16,994,111	17,000,000	04/25/2031
92916W AC 3	ING INVESTMENT MANAGEMENT CLO ABS13-2A14		1.C FE	10,802,838	11,000,000	04/25/2031
92917A AA 4	VOYACLOLTDVOYA_18-1A ABS18-1A144A		1.A FE	3,000,002	3,000,000	04/19/2031
98875J AC 8	ZAISMATRIXCDOZAIS_20-16A ABS 16A-A2 144		1.A FE	2,000,287	2,000,000	10/20/2031
84858@ AA 3	SPIRIT AIRLINES 2015-1 SECURED CORP BND		3.A PL	6,694,672	6,616,296	04/01/2023
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities			565,505,390	563,074,151	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)			1,356,556,610	1,343,344,840	XXX
Hybrid Securities - Issuer Obligations						
R57779 BC 4	DNB BANK ASA DNB NOR BANK ASA		2.B FE	10,795,200	10,956,550	01/01/9999
4299999	Hybrid Securities - Issuer Obligations			10,795,200	10,956,550	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities						
857477 AX 1	STATE STREET CORP STATE STREET CORP		2.A FE	4,349,748	4,658,000	05/15/2028
86788L AA 8	SUNTRUST CAP III SUNTRUST CAPITAL III		2.B FE	23,390,427	24,075,000	03/15/2028
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities			27,740,175	28,733,000	XXX
4899999	Total - Hybrid Securities			38,535,375	39,689,550	XXX
Unaffiliated Bank Loans - Acquired						
85236H AB 5	STADCO LA LLC SECUREDREVOLVELOAN		2.A Z	8,186,606	8,186,606	06/29/2023
000000 00 0	CTL LOGISTICS SA SENIOR SECURED TERM NOT		6. *	850,537	850,537	06/30/2021
08579J BG 6	BERRY GLOBAL INC SECURED TERM LOAN		3.B FE	987,836	997,500	07/01/2026
16384Y AF 4	CHEMOURS COMPANY LLC SECUREDTERMLOAN		3.B FE	3,020,056	3,073,620	04/03/2025
24702N BF 6	DELL INTERNATIONAL LLC SECURED TERM LOAN		2.C FE	2,326,951	2,311,501	09/19/2025
24736C BS 2	DELTA AIR LINES INC SECURED TERM LOAN		2.B FE	2,622,188	2,498,418	10/20/2027
28414B AF 3	ELANCO ANIMAL HEALTH INC SECURED TERM LO		2.C FE	3,434,227	3,431,949	08/01/2027
29362L AH 7	ENTEGRIS INC SECURED TERM LOAN		2.C FE	3,347,887	3,342,499	11/06/2025
43289D AH 6	HILTON WORLDWIDE FINANCE LLC SECURED TER		2.C FE	5,072,038	5,120,831	06/22/2026
52729K AP 1	LEVEL 3 FINANCING INC SECURED TERM LOAN		3.A FE	7,985,999	8,092,512	03/01/2027
62675K AB 5	MURPHY OIL USA INC SECURED TERM LOAN		2.C FE	1,505,625	1,496,328	01/31/2028
68371Y AJ 2	OPEN TEXT CORP SECUREDTERMLOAN		2.C FE	7,201,729	7,197,106	05/30/2025
81683U AN 7	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED		2.B FE	4,185,215	4,176,969	07/08/2024

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

Reinvested Collateral Assets Owned as of Current Quarter

(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, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
87823Q AR 5	TECH DATA CORP SECURED TERM LOAN.....			3.A FE.....	249,294	248,750	06/30/2025.....
88233F AK 6	VISTRA OPERATIONS COMPANY LLC SECUREDTER.....			2.C FE.....	984,204	984,347	12/31/2025.....
91136E AJ 4	UNITED RENTALS INC. SECUREDTERMLOAN.....			2.C FE.....	10,605,073	10,521,559	10/31/2025.....
91359H AP 3	UNIVERSAL HEALTH SERVICES INC SECUREDTER.....			2.C FE.....	4,875,281	4,877,386	10/31/2025.....
98310C AC 6	WYNDHAM HOTELS & RESORTS INC SENIOR SECU.....			3.A FE.....	4,048,639	4,062,664	05/30/2025.....
98379E AE 6	XPO LOGISTICS INC SECUREDTERMLOAN.....			2.C FE.....	5,957,502	5,993,315	02/24/2025.....
6199999	Unaffiliated Bank Loans - Acquired.....				77,446,887	77,464,397	XXX
6299999	Total - Unaffiliated Bank Loans.....				77,446,887	77,464,397	XXX
Totals							
6399999	Total - Issuer Obligations.....				818,670,672	823,633,255	XXX
6499999	Total - Residential Mortgage-Backed Securities.....				1,330,536,086	1,303,127,304	XXX
6599999	Total - Commercial Mortgage-Backed Securities.....				190,237,418	188,744,686	XXX
6599999	Total - Other Loan-Backed and Structured Securities.....				659,841,301	657,481,184	XXX
6999999	Total - Unaffiliated Bank Loans.....				77,446,887	77,464,397	XXX
7099999	Subtotal - Bonds.....				3,076,732,363	3,050,450,826	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred							
26433C 3# 0	DUFF & PHELPS UTILITIES INCOME DUFF & PH.....			1.C FE.....	6,000,000	6,000,000	
26433C 4# 9	DUFF & PHELPS UTILITIES INCOME DUFF & PH.....			1.C FE.....	6,000,000	6,000,000	
7199999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred.....				12,000,000	12,000,000	XXX
7399999	Total - Preferred Stocks.....				12,000,000	12,000,000	XXX
8099999	Total - Preferred and Common Stock.....				12,000,000	12,000,000	XXX
Cash (Schedule E Part 1 Type)							
000000 00 0	JP MORGAN.....				48,665,467	48,665,467	XXX
9099999	Total - Cash (Schedule E Part 1 Type).....				48,665,467	48,665,467	XXX
Cash Equivalents (Schedule E Part 2 Type)							
313385 EA 0	FHLB INDIANAPOLIS PP AGENCY CASH.....			1.A.....	10,999,981	10,999,982	04/07/2021.....
313385 EZ 5	FHLB INDIANAPOLIS PP AGENCYCASH.....			1.A.....	49,997,785	49,997,785	04/30/2021.....
313385 HA 7	FHLB INDIANAPOLIS PP AGENCYCASH.....			1.A.....	79,797,838	79,797,838	06/18/2021.....
313385 HD 1	FHLB INDIANAPOLIS PP FHLB.....			1.A.....	66,898,495	66,898,495	06/21/2021.....
912796 5A 3	UNITED STATES TREASURY TBILLCASH.....			1.A.....	177,895,385	177,895,385	05/06/2021.....
912796 D7 1	UNITED STATES TREASURY TBILLCASH.....			1.A.....	3,999,985	3,999,985	04/06/2021.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....				389,589,469	389,589,469	XXX
Other Assets							
000000 00 0	Derivatives.....				3,606,674	3,606,674	XXX
9299999	Total - Other Assets.....				3,606,674	3,606,674	XXX
9999999	Totals.....				3,530,593,972	3,504,312,436	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(334,180,160) Book/Adjusted Carrying Value \$.....(307,930,178)
- Average balance for the year: Fair Value \$.....3,606,184,255 Book/Adjusted Carrying Value \$.....3,563,608,285

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *	
					6 First Month	7 Second Month	8 Third Month		
Open Depositories									
Bank of America, NA.....	Charlotte, NC.....				(133,475,269)	(243,475,102)	(125,806,138)	XXX	
Bank of New York Mellon, NA.....	New York, NY.....				(745,222)	(544,944)	342,635	XXX	
Citibank Bahamas.....	Nassau, Bahamas.....			58,939	39,037,006	39,073,972	38,989,453	XXX	
Citibank NA.....	New York, NY.....				(32,751,868)	(25,803,600)	(4,873,150)	XXX	
Credit Suisse AG.....	Chicago, IL.....			7,480	6,000,000	6,000,000	6,000,000	XXX	
Federal Home Loan Bank.....	Atlanta, GA.....				2,786,369	3,187,983	107,986	XXX	
Federal Home Loan Bank.....	Boston, MA.....				458,073	457,990	277,673	XXX	
Federal Home Loan Bank.....	Pittsburgh, PA.....				4,175,071	11,021,815	207,669	XXX	
Fifth Third Bank.....	Cincinnati, OH.....				32,963,801	72,972,396	86,986,562	XXX	
HSBC Bank USA NA.....	New York, NY.....			6,899	8,000,000	8,000,000	8,000,000	XXX	
JPMorgan Chase Bank, NA.....	London, UK.....				10,118,982	16,648,991	14,490,847	XXX	
JPMorgan Chase Bank, NA.....	New York, NY.....				1,763,564,889	1,192,061,515	1,321,406,804	XXX	
Lloyds Bank Corporate Markets PLC.....	New York, NY.....			289	136	1,750,000	1,750,000	XXX	
PNC Bank.....	Pittsburgh, PA.....				19,503,106	64,712,031	78,912,539	XXX	
Standard Chartered Bank.....	New York, NY.....			3,860	4,342	5,000,061	5,000,039	5,000,016	XXX
The Northern Trust Company.....	Chicago, IL.....				29,725,618	39,641,801	25,513,691	XXX	
US Bank.....	Minneapolis, MN.....				50,043,436	58,836,882	13,709,195	XXX	
Wells Fargo Bank.....	Raleigh, NC.....				1,623,032	265,839	780,588	XXX	
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			(1,878)			XXX	
0199999. Total Open Depositories.....	XXX	XXX	4,149	77,796	1,806,025,207	1,249,807,608	1,471,796,370	XXX	
0399999. Total Cash on Deposit.....	XXX	XXX	4,149	77,796	1,806,025,207	1,249,807,608	1,471,796,370	XXX	
0599999. Total Cash.....	XXX	XXX	4,149	77,796	1,806,025,207	1,249,807,608	1,471,796,370	XXX	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY TBILLCASH.....		03/31/2021.....	.....0.047	05/06/2021.....	.....177,895,385	.....	.....3,547
	UNITED STATES TREASURY TBILLCASH.....		03/11/2021.....	.....0.095	04/06/2021.....	.....3,999,985	.....	.....15,796
0199999.	U.S. Government Bonds - Issuer Obligations.....					.....181,895,370	.....0	.....19,343
0599999.	Total - U.S. Government Bonds.....					.....181,895,370	.....0	.....19,343
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 AGENCY CASH.....		03/16/2021.....	.....0.010	04/07/2021.....	.....10,999,982	.....	.....49
	FHLB INDIANAPOLIS PP AGENCYCASH.....		02/03/2021.....	.....0.055	04/30/2021.....	.....49,997,785	.....	.....4,354
	FHLB INDIANAPOLIS PP AGENCYCASH.....		03/25/2021.....	.....0.013	06/18/2021.....	.....79,797,838	.....	.....211
	FHLB INDIANAPOLIS PP FHLB.....		03/23/2021.....	.....0.010	06/21/2021.....	.....66,898,495	.....	.....167
2599999.	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					.....207,694,100	.....0	.....4,781
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					.....207,694,100	.....0	.....4,781
Total Bonds								
7699999.	Subtotals - Issuer Obligations.....					.....389,589,471	.....0	.....24,124
8399999.	Subtotals - Bonds.....					.....389,589,471	.....0	.....24,124
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 54 2	FIRST AMERICAN TREASURY OBLIG CLASS Z.....		03/29/2021.....			.....4,796,566	.....	.....691
4812C2 23 9	JPMORGAN US TREASURY PLUS STIFFUND.....		03/31/2021.....			.....574,865,653	.....	.....
665279 87 3	NORTHERN INSTITUTIONAL TREASUR.....		03/31/2021.....			.....32,489,678	.....	.....983
8599999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					.....612,151,897	.....0	.....1,674
All Other Money Market Mutual Funds								
4812C0 66 2	JPMORGAN CHASE BANK NA STIFFUND.....					.....	.....	.....5,591
000000 00 0	FEDERATED GOVT FEDERATED GOVERNMENT OBLI.....		03/31/2021.....			.....1,357,156	.....	.....33
000000 00 0	US BANK MONEY MARKET IT C 2 STIFFUND.....		03/31/2021.....			.....7,417,912	.....	.....119
8699999.	Total - All Other Money Market Mutual Funds.....					.....8,775,068	.....0	.....5,743
9999999.	Total - Cash Equivalents.....					.....1,010,516,437	.....0	.....31,541

QE14