

QUARTERLY STATEMENT

OF THE

**BRIGHTHOUSE LIFE INSURANCE
COMPANY**

OF THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

**FOR THE QUARTER
ENDED JUNE 30, 2021**

LIFE AND ACCIDENT AND HEALTH

2021



LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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
(City or Town, State and Zip Code) 980-365-7414
(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
(City or Town, State and Zip Code) 980-949-4100
(Area Code) (Telephone Number)

Internet Web Site Address www.brighthousefinancial.com

Statutory Statement Contact Timothy Lashoan Shaw 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 TYLER SCOTT GATES #
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
JANET MARIE MORGAN
Vice President and Treasurer

Subscribed and sworn to before me this
16th day of July, 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.....	48,476,442,385		48,476,442,385	47,218,662,669
2. Stocks:				
2.1 Preferred stocks.....	56,829,076		56,829,076	72,087,610
2.2 Common stocks.....	434,242,652	3,364,482	430,878,170	444,385,718
3. Mortgage loans on real estate:				
3.1 First liens.....	10,888,327,249		10,888,327,249	10,772,781,613
3.2 Other than first liens.....	41,325,793		41,325,793	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).....	1,770,313		1,770,313	1,612,758
5. Cash (\$.....2,179,227,199), cash equivalents (\$.....824,753,564) and short-term investments (\$.....154,108,995).....	3,158,089,758		3,158,089,758	4,288,590,760
6. Contract loans (including \$.....0 premium notes).....	855,796,391		855,796,391	883,746,942
7. Derivatives.....	2,345,395,981		2,345,395,981	3,238,651,548
8. Other invested assets.....	3,773,779,934	1,326,618	3,772,453,316	3,050,801,737
9. Receivables for securities.....	237,337,676		237,337,676	31,926,151
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	13,005,958	0	13,005,958	59,450,314
12. Subtotals, cash and invested assets (Lines 1 to 11).....	70,282,343,166	4,691,100	70,277,652,066	70,104,021,474
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	539,502,816	66,442	539,436,374	473,180,584
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	79,397,506	7,936,148	71,461,358	63,640,861
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	51,782,044		51,782,044	55,203,293
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	356,321,251		356,321,251	374,558,537
16.2 Funds held by or deposited with reinsured companies.....	135,338		135,338	1,037,870
16.3 Other amounts receivable under reinsurance contracts.....	498,807,753		498,807,753	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.....	1,758,350,522	1,235,082,603	523,267,919	420,699,889
19. Guaranty funds receivable or on deposit.....	14,182,438		14,182,438	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.....	55,083,198		55,083,198	53,062,079
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	53,694,401	52,463	53,641,938	68,969,374
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	73,689,600,433	1,247,828,756	72,441,771,677	72,228,238,254
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	122,598,260,219		122,598,260,219	115,969,277,551
28. Total (Lines 26 and 27).....	196,287,860,652	1,247,828,756	195,040,031,896	188,197,515,805

DETAILS OF WRITE-INS

1101. Deposits in connection with investments.....	13,005,958		13,005,958	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).....	13,005,958	0	13,005,958	59,450,314
2501. Miscellaneous.....	36,337,952	52,463	36,285,489	48,676,560
2502. Receivable from third party administrator.....	17,356,449		17,356,449	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).....	53,694,401	52,463	53,641,938	68,969,374

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....42,103,607,805 less \$.....0 included in Line 6.3 (including \$.....16,838,294 Modco Reserve).....	42,103,607,805	44,344,056,744
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	57,640,192	60,699,804
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	4,998,344,113	2,415,744,345
4. Contract claims:		
4.1 Life.....	302,514,299	275,549,656
4.2 Accident and health.....	656,362	619,304
5. Policyholders' dividends/refunds to members \$.....(12,363,500) and coupons \$.....0 due and unpaid.....	(12,363,500)	(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).....	5,634,160	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 \$.....116,123 accident and health premiums.....	2,027,237	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 \$.....11,856,420 assumed and \$.....1,127,893,121 ceded.....	1,139,749,541	1,149,503,133
9.4 Interest Maintenance Reserve.....	644,321,084	618,586,878
10. Commissions to agents due or accrued - life and annuity contracts \$.....43,182,809, accident and health \$.....0 and deposit-type contract funds \$.....0.....	43,182,809	41,296,922
11. Commissions and expense allowances payable on reinsurance assumed.....	29,244,434	28,601,692
12. General expenses due or accrued.....	19,389,364	19,759,094
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(465,343,652) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	17,257,302	318,003,812
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	17,985,729	23,777,856
15.1 Current federal and foreign income taxes, including \$.....20,059,615 on realized capital gains (losses).....	171,268,903	121,730,472
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	2,706,587	3,051,200
17. Amounts withheld or retained by reporting entity as agent or trustee.....	1,997,461	8,107,632
18. Amounts held for agents' account, including \$.....264,039 agents' credit balances.....	264,039	282,058
19. Remittances and items not allocated.....	72,472,318	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.....	1,332,977,811	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.....	133,653,721	69,244,649
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	6,647,418,594	7,103,021,674
24.08 Derivatives.....	1,368,638,111	1,909,874,814
24.09 Payable for securities.....	768,845,358	45,086,512
24.10 Payable for securities lending.....	4,025,133,830	3,674,578,044
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	1,010,893,963	1,548,798,797
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	64,905,461,627	65,159,906,688
27. From Separate Accounts statement.....	122,238,713,110	115,627,850,290
28. Total liabilities (Lines 26 and 27).....	187,144,174,737	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).....	2,073,907,632	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 \$.....359,547,109 in Separate Accounts Statement).....	7,820,857,159	7,334,758,827
38. Totals of Lines 29, 30 and 37.....	7,895,857,159	7,409,758,827
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	195,040,031,896	188,197,515,805

DETAILS OF WRITE-INS

2501. Cash collateral received on derivatives.....	877,796,508	1,426,304,865
2502. Miscellaneous.....	106,365,903	115,650,897
2503. Derivative instruments expense payable.....	26,731,552	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).....	1,010,893,963	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.....	4,380,278,042	3,497,948,708	8,037,777,711
2. Considerations for supplementary contracts with life contingencies.....	105,713,002	107,772,153	218,683,137
3. Net investment income.....	1,395,383,500	1,352,989,885	2,684,295,460
4. Amortization of Interest Maintenance Reserve (IMR).....	16,201,061	11,890,296	27,998,177
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(707,915,648)	685,321,804	(759,218,032)
6. Commissions and expense allowances on reinsurance ceded.....	355,073,486	96,340,130	199,271,999
7. Reserve adjustments on reinsurance ceded.....	(117,387,825)	(83,299,685)	(201,642,289)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,172,897,251	1,089,705,987	2,262,443,885
8.2 Charges and fees for deposit-type contracts.....	2,748	19,375	24,079
8.3 Aggregate write-ins for miscellaneous income.....	299,777,058	284,567,943	578,489,346
9. Totals (Lines 1 to 8.3).....	6,900,022,675	7,043,256,596	13,048,123,473
10. Death benefits.....	597,811,951	458,792,803	960,990,772
11. Matured endowments (excluding guaranteed annual pure endowments).....	730,102	266,892	586,274
12. Annuity benefits.....	1,629,879,865	1,292,158,469	2,611,832,914
13. Disability benefits and benefits under accident and health contracts.....	4,368,689	5,039,187	8,320,060
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	5,358,569,532	4,249,428,902	8,747,539,247
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	48,371,411	65,599,315	122,827,189
18. Payments on supplementary contracts with life contingencies.....	71,851,327	63,386,218	130,594,929
19. Increase in aggregate reserves for life and accident and health contracts.....	(2,243,508,551)	6,229,970,501	2,342,505,283
20. Totals (Lines 10 to 19).....	5,468,074,326	12,364,642,287	14,925,196,668
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	432,496,846	373,654,587	790,382,117
22. Commissions and expense allowances on reinsurance assumed.....	39,120,967	39,299,244	83,807,711
23. General insurance expenses and fraternal expenses.....	530,224,595	546,281,372	1,188,105,579
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	31,452,235	29,359,334	54,968,192
25. Increase in loading on deferred and uncollected premiums.....	2,895,846	(13,361)	1,424,070
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,943,301,880)	(1,698,636,048)	(3,560,770,002)
27. Aggregate write-ins for deductions.....	578,222,864	(232,467,548)	132,531,005
28. Totals (Lines 20 to 27).....	5,139,185,799	11,422,119,867	13,615,645,340
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	1,760,836,876	(4,378,863,271)	(567,521,867)
30. Dividends to policyholders and refunds to members.....	2,575,532	2,366,283	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).....	1,758,261,344	(4,381,229,554)	(572,341,171)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	10,252,560	(7,474,595)	(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).....	1,748,008,784	(4,373,754,959)	(460,721,204)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....8,912,266 (excluding taxes of \$.....11,147,349 transferred to the IMR).....	(1,367,772,461)	1,235,575,591	(518,322,084)
35. Net income (Line 33 plus Line 34).....	380,236,323	(3,138,179,368)	(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).....	380,236,323	(3,138,179,368)	(979,043,288)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(27,735,507).....	(131,767,657)	2,743,924,683	1,720,115,809
39. Change in net unrealized foreign exchange capital gain (loss).....	443,931	(19,875,264)	18,269,187
40. Change in net deferred income tax.....	(27,927,626)	694,786,941	205,626,585
41. Change in nonadmitted assets.....	263,600,975	(237,721,505)	(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.....	(319,253,453)	46,829,447	(215,159,149)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	(719,528,456)	(20,152,282)	(719,152,282)
47. Other changes in surplus in Separate Accounts Statement.....	726,035,496	40,317,258	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	(500,000,000)	(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.....	(37,843,639)	(37,945,267)	(75,890,535)
52. Dividends to stockholders.....	(250,000,000)	(300,000,000)	(750,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	602,102,438	(1,241,734,678)	(715,076,686)
54. Net change in capital and surplus (Lines 37 through 53).....	486,098,332	(1,969,750,035)	(1,336,574,914)
55. Capital and surplus as of statement date (Lines 36 + 54).....	7,895,857,159	6,776,583,706	7,409,758,827
DETAILS OF WRITE-INS			
08.301. Management and service fee income.....	234,191,742	205,794,050	425,752,491
08.302. Rider benefits.....	27,900,853	28,432,470	56,038,277
08.303. Miscellaneous.....	20,335,568	27,441,004	55,916,787
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	17,348,895	22,900,419	40,781,791
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	299,777,058	284,567,943	578,489,346
2701. Interest credited to reinsurers.....	587,646,275	63,720,791	433,650,639
2702. Reserves transferred under reinsurance agreements.....	(461,594,336)	(344,319,744)	(660,016,498)
2703. Reinsurance recapture fee.....	276,601,091	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	175,569,834	48,131,405	358,896,864
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	578,222,864	(232,467,548)	132,531,005
5301. Unrealized change on funds withheld on derivatives.....	602,102,438	(1,241,734,678)	(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).....	602,102,438	(1,241,734,678)	(715,076,686)

Statement as of June 30, 2021 of the **Brighthouse Life Insurance Company**
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	5,111,648,137	3,932,657,149	8,694,232,157
2. Net investment income.....	1,239,573,175	1,277,022,581	2,506,079,020
3. Miscellaneous income.....	1,616,637,930	1,920,503,423	3,132,765,060
4. Total (Lines 1 through 3).....	7,967,859,242	7,130,183,153	14,333,076,237
5. Benefit and loss related payments.....	7,947,572,138	7,053,675,215	13,117,208,402
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,685,411,368)	(1,765,719,521)	(3,619,642,800)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,513,031,156	450,785,015	1,720,050,203
8. Dividends paid to policyholders.....	1,385,265	2,240,818	6,409,587
9. Federal and foreign income taxes paid (recovered) net of \$.0 tax on capital gains (losses).....	(19,226,256)	(2,383,643)	(76,533,719)
10. Total (Lines 5 through 9).....	7,757,350,935	5,738,597,884	11,147,491,673
11. Net cash from operations (Line 4 minus Line 10).....	210,508,307	1,391,585,269	3,185,584,564
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	3,837,097,910	2,398,413,073	5,818,470,670
12.2 Stocks.....	80,550,280	253,569,815	334,750,798
12.3 Mortgage loans.....	1,170,509,437	609,751,145	1,460,831,838
12.4 Real estate.....	367,565	783,410	1,336,779
12.5 Other invested assets.....	49,857,519	101,918,778	167,201,627
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	156,204	8,503,038	10,884,319
12.7 Miscellaneous proceeds.....	773,312,916	2,844,773,929	988,185,085
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	5,911,851,831	6,217,713,188	8,781,661,116
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	6,206,206,072	3,454,680,819	8,600,746,924
13.2 Stocks.....	29,895,079	42,628,855	59,871,517
13.3 Mortgage loans.....	1,287,348,494	271,677,102	695,307,278
13.4 Real estate.....			
13.5 Other invested assets.....	380,389,763	275,199,300	647,090,819
13.6 Miscellaneous applications.....	2,319,028,349	(2,131,415,615)	146,311,571
13.7 Total investments acquired (Lines 13.1 to 13.6).....	10,222,867,757	1,912,770,461	10,149,328,109
14. Net increase or (decrease) in contract loans and premium notes.....	(27,950,551)	(83,832,058)	8,664,042
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(4,283,065,375)	4,388,774,785	(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	(500,000,000)	(500,000,000)
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	2,582,599,768	947,992,264	(84,902,757)
16.5 Dividends to stockholders.....	250,000,000	300,000,000	750,000,000
16.6 Other cash provided (applied).....	609,456,298	515,913,446	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).....	2,942,056,066	663,905,710	(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).....	(1,130,501,002)	6,444,265,764	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).....	3,158,089,758	9,668,371,375	4,288,590,760

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

20.0001	Bonds, asset in kind transfer out.....	1,282,987,085	98,417,056	279,993,472
20.0002	Reinsurance settlement to premiums ceded, asset in kind transfer.....	715,071,941	292,537,793	409,104,680
20.0003	Commission, asset in kind transfer.....	298,479,959	31,853,101	46,739,168
20.0004	Security exchanges.....	214,132,413	177,219,806	531,583,249
20.0005	Death Benefits, asset in kind transfer.....	185,427,910	209,955,578	269,932,575
20.0006	Funds held under coinsurance, asset in kind transfer.....	168,319,500	42,562,375	183,040,059
20.0007	Interest credited to reinsurers, asset in kind transfer.....	89,511,194	324,487,001	572,000,003
20.0008	Bonds, asset in kind transfer in.....	46,809,930	0	0
20.0009	Transfer of assets from OIA to Stocks.....	46,501,628	20,422,779	39,163,838
20.0010	Rider Benefits, asset in kind transfer.....	18,377,901	17,233,653	25,827,965
20.0011	Capitalized interest on bonds.....	14,928,968	15,587,388	32,354,542
20.0012	Other invested assets partnership received in lieu of cash.....	14,128,634	0	0
20.0013	General expenses, asset in kind transfer.....	11,806,621	11,712,052	17,591,439
20.0014	Other invested assets underlying asset sold and reinvested.....	8,577,328	104,388,714	15,344,059
20.0015	Surrenders, asset in kind transfer.....	8,411,351	9,165,045	11,931,045
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.....	1,038,248,796	1,050,324,357	2,087,008,220
3. Ordinary individual annuities.....	3,619,169,786	3,081,473,792	7,632,747,241
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	64,244,423	87,150,212	77,153,490
7. A&H - group.....	356,732	370,520	640,100
8. A&H - credit (group and individual).....			
9. A&H - other.....	100,184,437	103,879,590	213,020,904
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	4,822,204,174	4,323,198,471	10,010,569,955
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	4,822,204,174	4,323,198,471	10,010,569,955
14. Deposit-type contracts.....	38,987	434,107	520,107
15. Total (Lines 13 and 14).....	4,822,243,161	4,323,632,578	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 Six Months Ended June 30, 2021	For the Year Ended December 31, 2020
Net income (loss), DE SAP				\$ 380,236,323	\$ (979,043,288)
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				<u>\$ 380,236,323</u>	<u>\$ (979,043,288)</u>
				June 30, 2021	December 31, 2020
Statutory capital and surplus, DE SAP				\$ 7,895,857,159	\$ 7,409,758,827
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				<u>\$ 7,895,857,159</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 \$62,486,962 increase in derivative assets, a \$535,126,472 decrease in derivative liabilities, a \$126,449,696 increase in receivable for securities, and a \$724,063,130 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 six months ended June 30, 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 six months ended June 30, 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 June 30, 2021, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.
- (4) At June 30, 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 | \$ | 17,641,442 |
| 2. 12 Months or Longer | \$ | 2,581,936 |
| b. The aggregate related fair value of securities with unrealized losses: | | |
| 1. Less than 12 Months | \$ | 1,827,274,321 |
| 2. 12 Months or Longer | \$ | 171,065,073 |
- (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 June 30, 2021, was as follows:

1. <u>Securities Lending</u>	<u>Fair Value</u>
Open ⁽¹⁾	\$ 1,256,050,569
30 days or less	2,336,012,576
31 to 60 days	381,953,063
61 to 90 days	51,062,500
Greater than 90 days	—
Sub Total	<u>\$ 4,025,078,708</u>
Securities received	<u>6,605,776</u>
Total collateral received	<u><u>\$ 4,031,684,484</u></u>

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

2. The Company did not have any cash collateral received from dollar repurchase agreements.
- b. As of June 30, 2021, the Company did not have collateral that was sold or replighted.
- c. No significant change.
- (4) No significant change.
- (5) Collateral Reinvestment

- a. The aggregate amount of cash collateral reinvested as of June 30, 2021 was as follows:

1. <u>Securities Lending</u>	<u>Amortized Cost</u>	<u>Fair Value</u>
Open	\$ —	\$ —
30 days or less	32,756,523	33,502,595
31 to 60 days	474,392,289	474,392,076
61 to 90 days	293,765,390	294,336,694
91 to 120 days	—	—
121 to 180 days	7,949,750	8,041,326
181 to 365 days	20,342,545	20,529,819
1 to 2 years	106,726,512	108,908,094
2 to 3 years	63,291,551	63,996,002
Greater than 3 years	3,172,194,754	3,200,192,737
Total Bonds	<u>4,171,419,314</u>	<u>4,203,899,343</u>
Additional collateral reinvested		
Preferred stocks	12,000,000	12,000,000
Derivatives	4,369,535	4,369,535
Cash	75,158,526	75,158,526
Payables, receivables and all other, net	<u>(102,086,823)</u>	<u>(102,086,823)</u>
Total other	<u>(10,558,762)</u>	<u>(10,558,762)</u>
Security collateral received	<u>6,605,776</u>	<u>6,605,776</u>
Grand total reinvestment portfolio	<u><u>\$ 4,167,466,328</u></u>	<u><u>\$ 4,199,946,357</u></u>
Portion of reinvestment portfolio invested in U.S.		
Treasury securities, agency securities and certain agency RMBS	<u>\$ 2,471,286,201</u>	<u>\$ 2,490,460,077</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, non-agency RMBS 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 six months ended June 30, 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 June 30, 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)	June 30, 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	3,074,397,785	—	—	—	3,074,397,785	2,382,597,206	691,800,579	—	3,074,397,785	1.57	1.58	
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	62,500,000	—	—	—	62,500,000	38,800,000	23,700,000	—	62,500,000	0.03	0.03	
On deposit with states	7,219,453	—	—	—	7,219,453	7,066,815	152,638	—	7,219,453	—	—	
On deposit with other regulatory bodies	31,496,481	—	—	—	31,496,481	31,480,023	16,458	—	31,496,481	0.02	0.02	
Pledged collateral to FHLB (including assets backing funding agreements)	3,474,761,429	—	—	—	3,474,761,429	3,400,373,651	74,387,778	—	3,474,761,429	1.77	1.78	
Pledged as collateral not captured in other categories	1,368,523,858	1,846,613	—	—	1,368,523,858	1,505,471,764	(136,947,906)	—	1,368,523,858	0.69	0.69	
Other restricted assets	13,118,387,944	—	—	—	13,118,387,944	12,744,303,764	374,084,180	—	13,118,387,944	6.68	6.72	
Total restricted assets	\$21,137,286,950	\$ 1,846,613	\$ —	\$ —	\$ 21,137,286,950	\$20,110,093,223	\$1,027,193,727	\$ —	\$21,137,286,950	10.76 %	10.82 %	

(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 June 30, 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 ***	\$ 1,642,937,116	\$ 1,642,936,903	2.2 %	2.3 %
Schedule D, Part 1	3,481,437,232	3,513,917,474	4.7	4.8
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	(97,717,288)	(97,717,288)	(0.1)	(0.1)
Total Collateral Assets	\$ 5,038,657,060	\$ 5,071,137,089	6.8 %	7.0 %

* 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	\$ 4,902,875,225	7.6 %

* 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 six months ended June 30, 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 six months ended June 30, 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	76	64
Aggregate Amount of Investment Income	\$ 12,432,320	\$ 10,000,314

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

The Company didn't participate in a cash pool during the six months ended June 30, 2021.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling \$13,047,998 and \$40,296,652 on investments in joint ventures, partnerships and LLCs during the six months ended June 30, 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 June 30, 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 six months ended June 30, 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⁾	
	June 30, 2021	December 31, 2020
Initial Margin:		
OTC-cleared	\$ 83,431,644	\$ 231,013,069
Variation Margin:		
OTC-bilateral	608,676,649	769,683,066
Total OTC	<u>\$ 692,108,293</u>	<u>\$ 1,000,696,135</u>

⁽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	
	June 30, 2021	December 31, 2020	June 30, 2021	December 31, 2020	June 30, 2021	December 31, 2020
Variation Margin:						
OTC-bilateral	\$ 850,294,951	\$ 1,399,630,000	\$ 438,909,177	\$ 863,697,176	\$ 1,289,204,128	\$ 2,263,327,176
OTC-cleared	27,501,557	26,674,863	—	—	27,501,557	26,674,863
Total OTC	<u>\$ 877,796,508</u>	<u>\$ 1,426,304,863</u>	<u>\$ 438,909,177</u>	<u>\$ 863,697,176</u>	<u>\$ 1,316,705,685</u>	<u>\$ 2,290,002,039</u>

⁽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 June 30, 2021:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2021	\$ 113,290,211
2022	183,303,822
2023	121,873,057
2024	10,032,384
Total	<u>\$ 428,499,474</u>

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

	June 30, 2021	December 31, 2020
Net undiscounted future premium payments (receipts)	\$ 428,499,474	\$ 595,164,440
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	\$ (645,595,183)	\$ (573,540,480)
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	\$ (214,557,712)	\$ 24,072,953

NOTES TO THE FINANCIAL STATEMENTS

9. Income Taxes

No significant change.

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

A-C. The Company paid an ordinary cash dividend of \$250,000,000 to its parent, Brighthouse Holdings, LLC, on June 28, 2021.

D-E. No significant change.

11. Debt

A. No significant change.

B. Federal Home Loan Bank Agreements

(1) The Company is a member of the FHLB of Atlanta. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. At June 30, 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 \$19,504,003,190. The Company calculated this amount in accordance with FHLB of Atlanta regulatory and or FHLB specific borrowing limits.

(2) FHLB Capital Stock

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

	June 30, 2021		
	Total	General Account	Separate Account
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	16,200,000	16,200,000	—
Activity stock	46,300,000	46,300,000	—
Excess stock	—	—	—
Aggregate total	<u>\$ 62,500,000</u>	<u>\$ 62,500,000</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by the insurer	\$ 19,504,003,190	\$ 19,504,003,190	\$ —
	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 June 30, 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	\$ —	\$ —	\$ —	\$ —

NOTES TO THE FINANCIAL STATEMENTS

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

a. Amount pledged as of:

	June 30, 2021		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	\$ 3,868,530,825	\$ 3,474,761,429	\$ 1,195,000,000
Total collateral pledged - General Account	\$ 3,868,530,825	\$ 3,474,761,429	\$ 1,195,000,000
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

b. Maximum amount pledged during the reporting period ended:

	June 30, 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:

	June 30, 2021			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	\$ —	\$ —
Funding agreements	1,195,000,000	1,195,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	<u>\$ 1,195,000,000</u>	<u>\$ 1,195,000,000</u>	<u>\$ —</u>	<u>\$ 45,000,000</u>

	December 31, 2020			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	\$ —	\$ —
Funding agreements	595,000,000	595,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	<u>\$ 595,000,000</u>	<u>\$ 595,000,000</u>	<u>\$ —</u>	<u>\$ 45,000,000</u>

b. Maximum amount borrowed during the reporting period ended:

	June 30, 2021		
	Total	General Account	Separate Account
Debt	\$ —	\$ —	\$ —
Funding agreements	1,195,000,000	1,195,000,000	—
Other	—	—	—
Aggregate total	<u>\$ 1,195,000,000</u>	<u>\$ 1,195,000,000</u>	<u>\$ —</u>

c. FHLB - Prepayment Obligations:

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

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

As of June 30, 2021, the Company did not have any material employee benefit plan obligations.

NOTES TO THE FINANCIAL STATEMENTS

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

A-C. No significant change.

D. The Company paid an ordinary cash dividend of \$250,000,000 to its parent, Brighthouse Holdings, LLC, on June 28, 2021.

E-M. No significant change.

14. Liabilities, Contingencies and Assessments

A-E. No significant change.

F. Uncollectible Premium Receivables

The Company had admitted assets of \$71,461,358 and \$63,640,861 at June 30, 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 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.

NOTES TO THE FINANCIAL STATEMENTS

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 June 30, 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.

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

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

	Assets		Liabilities	
	June 30, 2021	December 31, 2020	June 30, 2021	December 31, 2020
Swaps	\$ 2,375,506,026	\$ 2,260,873,622	\$ 707,019,065	\$ 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 \$102,239,104 and \$76,681,514 at June 30, 2021 and December 31, 2020, respectively.

- (4) At June 30, 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 \$438,909,177 and \$863,697,176, respectively. The Company did not receive, as initial margin on its OTC-bilateral derivatives, securities at June 30, 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.

NOTES TO THE FINANCIAL STATEMENTS

Securities with a cost or amortized cost of \$3,074,397,785 and an estimated fair value of \$3,969,244,382 were on loan under the securities lending program at June 30, 2021. The Company was liable for cash collateral under its control of \$4,025,078,708 at June 30, 2021.

Additionally, in order to satisfy the above mentioned collateral requirements, the Company holds security collateral over which it does not have exclusive control. Therefore, the Company's share of this collateral, totaling \$6,605,776 at June 30, 2021, which may not be sold or repledged unless the counterparty is in default, is not reflected in the accompanying financial statements.

C. Wash Sales

(1) In the course of the Company's asset management, securities are not purchased or sold prior to a reporting period end and subsequently sold or repurchased after that reporting date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.

(2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the quarter ended June 30, 2021.

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

No significant change.

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

No significant change.

20. Fair Value Information

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

Hierarchy Table

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

	June 30, 2021			
	Fair Value Measurements at Reporting Date Using			Total
	Level 1	Level 2	Level 3	
Assets				
Bonds				
Industrial & Miscellaneous	\$ —	\$ —	\$ 13,465,208	\$ 13,465,208
Unaffiliated Bank Loans	—	—	10,896	10,896
Total bonds	—	—	13,476,104	13,476,104
Common stocks				
Industrial & Miscellaneous ⁽¹⁾	19,642,966	62,500,000	2,815,228	84,958,194
Derivative assets ⁽²⁾				
Interest rate	—	965,183,829	—	965,183,829
Foreign currency exchange rate	—	71,625,504	528,791	72,154,295
Equity market	—	1,197,760,216	8,856,000	1,206,616,216
Total derivative assets	—	2,234,569,549	9,384,791	2,243,954,340
Separate Account assets ⁽³⁾	43,577,332	103,183,759,668	2,373,147	103,229,710,147
Total assets	<u>\$ 63,220,298</u>	<u>\$ 105,480,829,217</u>	<u>\$ 28,049,270</u>	<u>\$ 105,572,098,785</u>
Liabilities				
Derivative liabilities ⁽²⁾				
Interest rate	\$ —	\$ 441,069,745	\$ —	\$ 441,069,745
Foreign currency exchange rate	—	16,170,766	—	16,170,766
Credit	—	476,172	—	476,172
Equity market	—	812,689,651	7,253,000	819,942,651
Total derivative liabilities	—	1,270,406,334	7,253,000	1,277,659,334
Separate Account liabilities ⁽³⁾	—	376,670	—	376,670
Total liabilities	<u>\$ —</u>	<u>\$ 1,270,783,004</u>	<u>\$ 7,253,000</u>	<u>\$ 1,278,036,004</u>

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

Transfers between Levels 1 and 2

During the quarter ended June 30, 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.

Rollforward Table – Level 3 Assets and Liabilities

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

Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy										
	Balance, March 31, 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, June 30, 2021
Assets										
Bonds - Industrial & miscellaneous	\$ —	\$ 15,606,192	\$ —	\$ (8,651)	\$ (2,132,333)	\$ —	\$ —	\$ —	\$ —	\$ 13,465,208
Unaffiliated Bank Loans	1,079,866	—	—	—	(1,068,970)	—	—	—	—	10,896
Common stocks - Industrial & miscellaneous	2,949,400	—	—	—	(134,172)	6,709	(6,709)	—	—	2,815,228
Derivatives - Foreign currency exchange	(1,368,119)	—	—	—	1,896,910	—	—	—	—	528,791
Derivatives - Equity market ⁽⁴⁾	2,327,000	—	—	12,691,524	(7,601,408)	—	(5,814,116)	—	—	1,603,000
Separate Account assets	1,945,197	—	(1,695,586)	7	37,783	2,085,746	—	—	—	2,373,147
Total	\$ 6,933,344	\$ 15,606,192	\$ (1,695,586)	\$ 12,682,880	\$ (9,002,190)	\$ 2,092,455	\$ (5,820,825)	\$ —	\$ —	\$ 20,796,270

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

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

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

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

Transfers into or out of Level 3

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

During the six months ended June 30, 2021, excluding securities that changed measurement basis to fair value that is reported within transfers in the table above, there were no transfers into Level 3.

During the six months ended June 30, 2021, transfers out of Level 3, excluding securities that changed measurement basis to fair value that is reported within transfers in the table above, for Separate Accounts of \$(1,695,586) resulted primarily from increased transparency of: (i) new issuances which, subsequent to issuance and establishment of trading activity, became priced by pricing services and (ii) existing issuances for which the Company, over time, was able to corroborate with pricing received from independent pricing services with observable inputs or increases in market activity.

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

- Level 2 Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar assets or liabilities other than quoted prices in Level 1, quoted prices in markets that are not active, or other significant inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities.
- Level 3 Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of the assets or liabilities. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the asset or liability.

Determination of Fair Value

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

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

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

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

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

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

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

C. Estimated Fair Value of All Financial Instruments

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

June 30, 2021						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 55,393,331,965	\$ 48,476,442,385	\$ 2,986,161,180	\$ 51,825,105,843	\$ 582,064,942	\$ —
Preferred stocks	56,166,204	56,829,076	—	35,366,204	20,800,000	—
Common stock - unaffiliated	84,958,194	84,958,198	19,642,966	62,500,000	2,815,228	—
Mortgage loans	11,553,801,977	10,929,653,042	—	62,578,121	11,491,223,856	—
Cash, cash equivalents and short-term investments	3,158,082,959	3,158,089,758	2,950,996,897	207,086,062	—	—
Contract loans	1,026,374,813	855,796,391	—	460,133,137	566,241,676	—
Derivative assets ⁽¹⁾	2,392,519,789	2,345,395,981	—	2,369,697,377	22,822,412	—
Other invested assets	255,012,770	234,342,443	—	242,867,382	12,145,388	—
Investment income due and accrued	539,436,374	539,436,374	—	539,436,374	—	—
Separate Account assets	123,186,769,979	122,459,224,594	534,720,259	117,001,780,862	5,650,268,858	—
Total assets	<u>\$197,646,455,024</u>	<u>\$189,140,168,242</u>	<u>\$ 6,491,521,302</u>	<u>\$172,806,551,362</u>	<u>\$ 18,348,382,360</u>	<u>\$ —</u>
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	\$ 4,998,344,113	\$ 4,998,344,113	\$ —	\$ —	\$ 4,998,344,113	\$ —
Derivative liabilities ⁽¹⁾	1,297,767,455	1,368,638,111	—	1,295,142,002	2,625,453	—
Payable for collateral under securities loaned and other transactions	4,902,930,338	4,902,930,338	—	4,902,930,338	—	—
Investment contracts included in Separate Account liabilities	1,412,995,107	1,412,995,107	—	1,412,995,107	—	—
Separate Account liabilities	17,527,804	17,527,804	—	17,527,804	—	—
Total liabilities	<u>\$ 12,629,564,817</u>	<u>\$ 12,700,435,473</u>	<u>\$ —</u>	<u>\$ 7,628,595,251</u>	<u>\$ 5,000,969,566</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.

NOTES TO THE FINANCIAL STATEMENTS

Assets and Liabilities

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

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

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

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

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

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

Mortgage Loans

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

Contract Loans

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

Derivatives

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

Other Invested Assets

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

Investment Income Due and Accrued

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

Receivables for Cash Collateral on Derivatives

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

Payable for Collateral Under Securities Loaned and Other Transactions

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

Separate Accounts

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

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

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

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

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

- D. At June 30, 2021, the Company had no investments where it was not practicable to estimate fair value.
- E. At June 30, 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.

Funding Agreements

From time to time, the Company issues funding agreements and uses the proceeds from such issuances for spread lending purposes in connection with our institutional spread margin business or to provide additional liquidity. The institutional spread margin business is comprised of active funding agreements issued in connection with the programs described in more detail below. The activity under all such funding agreements is reported in policyholder account balances.

NOTES TO THE FINANCIAL STATEMENTS

Funding Agreement-Backed Commercial Paper Program

In July 2021, the Company established a funding agreement-backed commercial paper program (the “FABCP Program”), for spread lending purposes, pursuant to which a special purpose limited liability company (the “SPLLC”) may issue commercial paper and deposit the proceeds with the Company under a funding agreement issued by the Company to the SPLLC. The maximum aggregate principal amount permitted to be outstanding at any one time under the FABCP Program is \$3,000,000,000.

Funding Agreement-Backed Notes Program

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 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.

Federal Home Loan Bank Funding Agreements

The Company is a member of the FHLB of Atlanta, where we maintain an active funding agreement program, under which funding agreements may be issued either (i) for spread lending purposes or (ii) to provide additional liquidity.

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) for spread lending purposes or (ii) to provide additional liquidity.

D-I. No significant change.

22. Events Subsequent

On July 26, 2021, Brighthouse Reinsurance Company of Delaware received approval from the Delaware Commissioner for the payment of a \$600,000,000 extraordinary dividend payable to the Company. Such dividend has not been paid as of August 11, 2021.

The Company has evaluated events subsequent to June 30, 2021, through August 11, 2021, which is the date these financial statements were available to be issued, and other than the above item, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

As of June 30, 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.

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)

NOTES TO THE FINANCIAL STATEMENTS

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 June 30, 2021, \$3,895,527 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$52,474,191 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$150,686 unfavorable prior-year development from December 31, 2020 to June 30, 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 six months ended June 30, 2021.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

34. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

35. Separate Accounts

A. Separate Accounts Activity

- (1) No significant change.
- (2) As of June 30, 2021 and December 31, 2020, the Company's Separate Account Annual Statement included legally insulated assets of \$103,243,672,181 and \$99,975,559,838, respectively. The assets legally insulated from the General Account as of June 30, 2021, are attributable to the following products/transactions:

Product/Transaction	Separate Account Assets	
	Legally Insulated	Not Legally Insulated
Group annuities	\$ 1,346,304,856	\$ —
Ordinary individual annuities and supplemental contracts	97,042,844,099	19,354,588,038
Ordinary life insurance	4,854,523,226	—
Total	\$ 103,243,672,181	\$ 19,354,588,038

- (3-4) No significant change.

B. No significant change.

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

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	\$ 3,479,977,510
b. Transfers from Separate Accounts (Page 4, Line 10)	5,423,279,390
c. Net transfers to or (from) Separate Accounts (a) - (b)	(1,943,301,880)
(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)	\$ (1,943,301,880)

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: \$ 459,665,668

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:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	\$ 0	\$ 0
14.22	0	0
14.23	376,269,841	349,284,454
14.24	0	0
14.25	0	0
14.26	83,740,931	81,677,456
14.27	\$ 460,010,772	\$ 430,961,910
14.28	\$ 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: \$ 4,295,427,404

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 4,262,947,375

16.3 Total payable for securities lending reported on the liability page: \$ 4,025,133,830

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)

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
State Street Global Markets, LLC		06/29/2021	Closed

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
Macquarie Private Debt Asset Management LLC	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

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006	Barings, LLC	ANDKRHQKPRRG4Q2KLR05	SEC	NO
107105	BlackRock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
	Brighthouse Services, LLC	254900GBF9DJWMLK4141	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
284788	Macquarie Private Debt Asset Management LLC	254900HCRX5O626MW546	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	L1XJE5NM4QE6WXS12J24	SEC	NO

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

18.2 If no, list exceptions:

As of June 30, 2021, one issue did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. This issue has not been filed due to lack of final documentation.

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

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

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

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

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

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

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

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

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

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.....	\$.....	2,192,996,300
1.12	Residential mortgages.....	\$.....	1,604,366,666
1.13	Commercial mortgages.....	\$.....	7,056,200,347
1.14	Total mortgages in good standing.....	\$.....	10,853,563,313
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$.....	24,754,203
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
1.31	Farm mortgages.....	\$.....	6,526,412
1.32	Residential mortgages.....	\$.....	38,438,149
1.33	Commercial mortgages.....	\$.....	
1.34	Total mortgages with interest overdue more than three months.....	\$.....	44,964,561
1.4	Long-term mortgage loans in process of foreclosure		
1.41	Farm mortgages.....	\$.....	
1.42	Residential mortgages.....	\$.....	6,370,965
1.43	Commercial mortgages.....	\$.....	
1.44	Total mortgages in process of foreclosure.....	\$.....	6,370,965
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....	10,929,653,042
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61	Farm mortgages.....	\$.....	
1.62	Residential mortgages.....	\$.....	508,530
1.63	Commercial mortgages.....	\$.....	
1.64	Total mortgages foreclosed and transferred to real estate.....	\$.....	508,530
2.	Operating Percentages:		
2.1	A&H loss percent.....	.....	19.1
2.2	A&H cost containment percent.....	.....
2.3	A&H expense percent excluding cost containment expenses.....	.....	5.9
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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	2	3	Direct Business Only					
			Life Contracts		4	5	6	7
			Life Insurance Premiums	Annuity Considerations					A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
States, Etc.	Active Status (a)							
1. Alabama	AL	L	14,183,877	29,908,428	255,029		44,347,334	
2. Alaska	AK	L	1,868,511	875,671	24,265		2,768,447	
3. Arizona	AZ	L	14,706,259	70,455,025	978,950		86,140,234	
4. Arkansas	AR	L	4,453,713	28,782,122	122,717		33,358,552	
5. California	CA	L	103,902,842	391,894,624	4,420,255	26,713	500,244,434	38,987
6. Colorado	CO	L	12,147,451	50,231,589	733,169		63,112,209	
7. Connecticut	CT	L	31,840,624	71,152,298	8,172,181	1,815,904	112,981,007	
8. Delaware	DE	L	9,835,077	17,274,743	1,386,556	3,089	28,499,465	
9. District of Columbia	DC	L	3,310,172	5,947,839	245,015		9,503,026	
10. Florida	FL	L	81,386,911	349,664,527	10,147,655		441,199,093	
11. Georgia	GA	L	24,257,670	81,421,025	834,308		106,513,003	
12. Hawaii	HI	L	3,511,581	10,196,148	538,539		14,246,268	
13. Idaho	ID	L	1,764,064	11,571,336	67,853		13,403,253	
14. Illinois	IL	L	46,042,613	101,478,473	1,666,502	170,213	149,357,801	
15. Indiana	IN	L	12,301,697	53,961,723	938,601		67,202,021	
16. Iowa	IA	L	7,482,362	46,764,963	505,979		54,753,304	
17. Kansas	KS	L	6,028,728	26,938,002	313,904		33,280,634	
18. Kentucky	KY	L	6,463,550	45,583,751	228,939		52,276,240	
19. Louisiana	LA	L	13,185,236	42,662,509	227,558	48,686	56,123,989	
20. Maine	ME	L	3,830,324	6,630,441	538,339		10,999,104	
21. Maryland	MD	L	21,079,619	93,576,699	3,199,842		117,856,160	
22. Massachusetts	MA	L	40,825,627	100,192,299	3,782,613		144,800,539	
23. Michigan	MI	L	31,265,093	160,481,847	695,714	582,825	193,025,479	
24. Minnesota	MN	L	53,820,473	100,302,245	1,671,303		155,794,021	
25. Mississippi	MS	L	6,547,285	11,464,334	87,170		18,098,789	
26. Missouri	MO	L	16,206,480	52,767,885	635,113	1,076,049	70,685,527	
27. Montana	MT	L	1,371,358	7,506,290	96,384		8,974,032	
28. Nebraska	NE	L	3,492,900	21,035,609	237,271		24,765,780	
29. Nevada	NV	L	4,657,056	21,807,991	241,067		26,706,114	
30. New Hampshire	NH	L	5,292,354	9,930,662	461,324		15,684,340	
31. New Jersey	NJ	L	80,824,757	207,665,743	7,138,040	46,466	295,675,006	
32. New Mexico	NM	L	3,037,841	20,275,108	163,885		23,476,834	
33. New York	NY	N	37,552,538	28,485,380	16,404,531	155,158	82,597,607	
34. North Carolina	NC	L	27,349,272	104,179,299	2,761,558		134,290,129	
35. North Dakota	ND	L	900,010	56,419,942	24,266		57,344,218	
36. Ohio	OH	L	24,267,833	124,043,764	1,464,991		149,776,588	
37. Oklahoma	OK	L	6,094,483	31,903,194	105,597	933,846	39,037,120	
38. Oregon	OR	L	5,783,989	11,664,256	343,189		17,791,434	
39. Pennsylvania	PA	L	64,569,247	219,557,931	2,770,339	259,985	287,157,502	
40. Rhode Island	RI	L	6,890,829	17,793,121	526,449	5	25,210,404	
41. South Carolina	SC	L	12,187,281	74,723,231	1,371,077		88,281,589	
42. South Dakota	SD	L	3,957,183	15,460,239	122,537		19,539,959	
43. Tennessee	TN	L	17,904,528	103,633,088	513,959		122,051,575	
44. Texas	TX	L	67,894,229	251,505,783	1,393,152	17,509	320,810,673	
45. Utah	UT	L	7,621,084	29,325,958	114,576	2,057	37,063,675	
46. Vermont	VT	L	2,469,518	9,230,494	414,725		12,114,737	
47. Virginia	VA	L	22,608,693	94,994,062	1,707,312		119,310,067	
48. Washington	WA	L	14,005,684	59,788,435	580,540		74,374,659	
49. West Virginia	WV	L	2,458,864	18,696,897	82,384		21,238,145	
50. Wisconsin	WI	L	13,171,209	81,553,759	354,659	809,972	95,889,599	
51. Wyoming	WY	L	1,168,328	5,172,724	52,263		6,393,315	
52. American Samoa	AS	N	4,663				4,663	
53. Guam	GU	L	15,869	80	476		16,425	
54. Puerto Rico	PR	L	4,722,905	516,248	53,335		5,292,488	
55. US Virgin Islands	VI	L	92,482		7,842		100,324	
56. Northern Mariana Islands	MP	N	157				157	
57. Canada	CAN	N	154,291				154,291	
58. Aggregate Other Alien	OT	XXX	2,091,845	0	998	0	2,092,843	0
59. Subtotal		XXX	1,016,861,119	3,589,049,834	81,926,795	5,948,477	4,693,786,225	38,987
90. Reporting entity contributions for employee benefit plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	24,621,108				24,621,108	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	1,707,945		21,867,549		23,575,494	
94. Aggregate other amounts not allocable by State		XXX	0	88,415,899	0	0	88,415,899	0
95. Totals (Direct Business)		XXX	1,043,190,172	3,677,465,733	103,794,344	5,948,477	4,830,398,726	38,987
96. Plus Reinsurance Assumed		XXX	37,709,470	372,236,822	2,968		409,949,260	
97. Totals (All Business)		XXX	1,080,899,642	4,049,702,555	103,797,312	5,948,477	5,240,347,986	38,987
98. Less Reinsurance Ceded		XXX	827,717,108	20,307,970	101,552,354		949,577,432	
99. Totals (All Business) less Reinsurance Ceded		XXX	253,182,534	4,029,394,585	2,244,958	5,948,477	4,290,770,554	38,987

DETAILS OF WRITE-INS

58001. Bahamas	XXX		1,961,335				1,961,335	
58002. Other	XXX		120,594		998		121,592	
58003. Mexico	XXX		9,916				9,916	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX		0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX		2,091,845	0	998	0	2,092,843	0
9401. Internal policy exchanges	XXX			88,415,899			88,415,899	
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	88,415,899	0	0	88,415,899	0

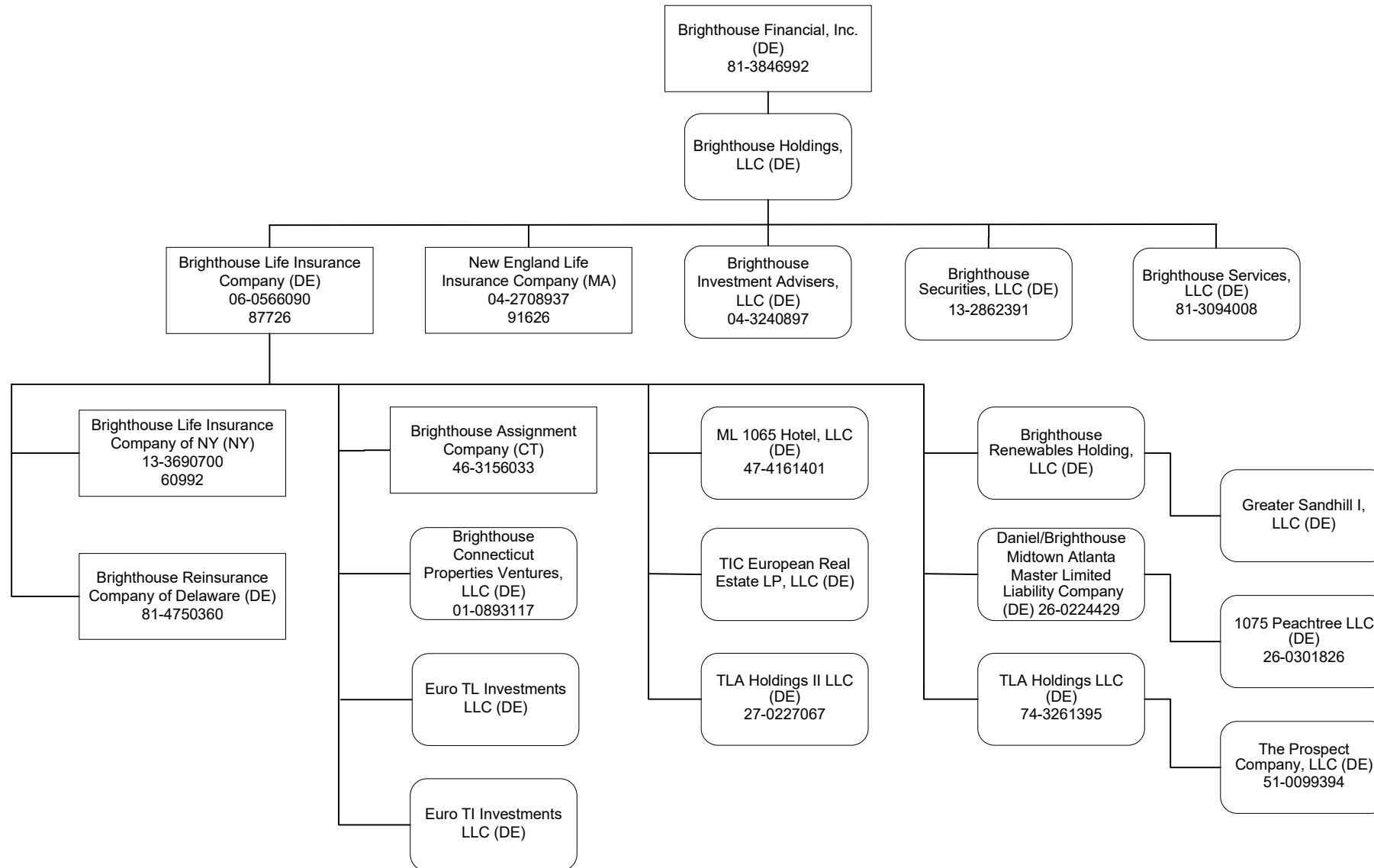
(a) Active Status Count

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

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

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

PART 1 - ORGANIZATIONAL CHART



Q12

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q13

Brighthouse Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
- 4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
- 7.
8. The data for this supplement is not required to be filed.

Bar Code:



Statement as of June 30, 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. Contract surrender charges.....	17,348,895	22,900,419	40,781,791
08.397. Summary of remaining write-ins for Line 8.3.....	17,348,895	22,900,419	40,781,791

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Realized gains/(loss) on funds withheld on derivatives.....	174,291,163	40,335,341	340,801,537
2705. Ceded rider benefits.....	6,098,016	6,543,498	16,919,610
2706. Derivatives loss on deferred premium.....	(6,065,369)	0	0
2707. Rider benefit payments.....	1,246,024	1,251,171	1,175,717
2708. Other deductions.....	0	1,395	0
2797. Summary of remaining write-ins for Line 27.....	175,569,834	48,131,405	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.....	1,612,757	2,080,475
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	508,530	1,124,262
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	16,591	(255,201)
5. Deduct amounts received on disposals.....	367,565	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).....	1,770,313	1,612,757
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	1,770,313	1,612,757

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.....	1,285,108,494	637,154,975
2.2 Additional investment made after acquisition.....	2,240,000	49,954,694
3. Capitalized deferred interest and other.....	2,819,141	1,465,621
4. Accrual of discount.....	7,738,041	12,646,091
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(504,728)	(368,131)
7. Deduct amounts received on disposals.....	1,171,017,967	1,453,758,490
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	9,238,662	15,455,776
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	(1,572,455)	9,930,998
10. Deduct current year's other-than-temporary impairment recognized.....	24,089	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).....	10,929,653,042	10,814,105,267
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	10,929,653,042	10,814,105,267
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	10,929,653,042	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.....	152,684,913	155,580,208
2.2 Additional investment made after acquisition.....	250,410,812	506,854,670
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	5,450	10,232
5. Unrealized valuation increase (decrease).....	456,997,726	79,276,266
6. Total gain (loss) on disposals.....	763,026	(2,580,069)
7. Deduct amounts received on disposals.....	120,568,093	223,003,327
8. Deduct amortization of premium and depreciation.....	177,599	147,325
9. Total foreign exchange change in book/adjusted carrying value.....	(6,057,342)	16,545,549
10. Deduct current year's other-than-temporary impairment recognized.....	13,047,997	40,296,652
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	3,773,779,934	3,052,769,038
12. Deduct total nonadmitted amounts.....	1,326,618	1,967,301
13. Statement value at end of current period (Line 11 minus Line 12).....	3,772,453,316	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.....	6,558,749,868	9,496,005,799
3. Accrual of discount.....	116,713,731	266,241,423
4. Unrealized valuation increase (decrease).....	(27,950,439)	(208,072,738)
5. Total gain (loss) on disposals.....	53,251,632	349,600,951
6. Deduct consideration for bonds and stocks disposed of.....	5,427,475,786	6,989,734,363
7. Deduct amortization of premium.....	41,177,283	96,129,795
8. Total foreign exchange change in book/adjusted carrying value.....	(15,535,066)	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.....	12,432,320	24,936,174
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	48,967,514,112	47,738,505,136
12. Deduct total nonadmitted amounts.....	3,364,482	3,369,139
13. Statement value at end of current period (Line 11 minus Line 12).....	48,964,149,630	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).....	29,930,623,321	4,653,153,004	2,613,547,380	(11,251,579)	29,930,623,321	31,958,977,366		31,743,068,829
2. NAIC 2 (a).....	15,037,865,201	695,599,414	905,138,968	33,262,139	15,037,865,201	14,861,587,786		15,408,804,945
3. NAIC 3 (a).....	1,792,596,286	110,985,516	91,930,179	3,307,224	1,792,596,286	1,814,958,847		1,740,867,307
4. NAIC 4 (a).....	563,662,870	82,575,601	36,836,828	2,511,457	563,662,870	611,913,100		557,272,478
5. NAIC 5 (a).....	69,770,690	505,000	7,341,214	(602,037)	69,770,690	62,332,439		69,092,096
6. NAIC 6 (a).....	2,934,856			12,428,584	2,934,856	15,363,440		1,124,198
7. Total Bonds.....	47,397,453,224	5,542,818,535	3,654,794,569	39,655,788	47,397,453,224	49,325,132,978	0	49,520,229,853
PREFERRED STOCK								
8. NAIC 1.....	20,800,000				20,800,000	20,800,000		25,399,788
9. NAIC 2.....	37,841,880		1,812,799		37,841,880	36,029,081		46,687,827
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	58,641,880	0	1,812,799	0	58,641,880	56,829,081	0	72,087,615
15. Total Bonds and Preferred Stock.....	47,456,095,104	5,542,818,535	3,656,607,368	39,655,788	47,456,095,104	49,381,962,059	0	49,592,317,468

QSI02

(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 \$.....846,689,620; NAIC 2 \$.....2,000,976; 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.....	154,108,995	XXX.....	154,252,900	142,048	14,246

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.....	360,998,205	9,340,589,352
3. Accrual of discount.....	147,760	11,896,262
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	154,467	4,644,845
6. Deduct consideration received on disposals.....	1,768,827,997	9,154,414,897
7. Deduct amortization of premium.....	268,357	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).....	154,108,995	1,561,904,916
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	154,108,995	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.....	661,745,472
3. Unrealized valuation increase/(decrease).....	(588,550,452)
4. SSAP No. 108 adjustments.....	
5. Total gain (loss) on termination recognized.....	(1,346,046,527)
6. Considerations received/(paid) on terminations.....	(898,448,138)
7. Amortization.....	2,347,710
8. Adjustment to the book/adjusted carrying value of hedge item.....	
9. Total foreign exchange change in book/adjusted carrying value.....	20,036,793
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	976,757,868
11. Deduct nonadmitted assets.....	
12. Statement value at end of current period (Line 10 minus Line 11).....	976,757,868

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	25,346,007	39,974,861	03/15/2019	12/20/2023	CDT15-100_MET_2019_A Credit Default Swap : BHF1HV4W3		484,748		912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	25,346,007	39,490,113
12518*V64...	CDT15-100_MET_2019_A.....	2.....		27,153,993	42,310,836			CDT15-100_MET_2019_A Credit Default Swap : BHF1HV4W3				912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	27,153,993	42,310,836
12607@EA4.	CDX.NA.IG.33 7-15%.....	2.....	50,000,000	14,782,742	19,342,515	10/07/2019	12/20/2024	CDX.NA.IG.33 7-15% Credit Default Swap : BHF1SRD34		421,818	865,572	912803B'	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2028 At Mat	1.....	14,360,924	18,476,943
12607@EA4.	CDX.NA.IG.33 7-15%.....	2.....		38,139,076	55,743,271			CDX.NA.IG.33 7-15% Credit Default Swap : BHF1SRD34				912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	38,139,076	55,743,271
12607@EE6.	CDX.NA.IG.33 7-15%.....	2.....	25,000,000	21,137,799	33,625,042	02/27/2020	12/20/2024	CDX.NA.IG.33 7-15% Credit Default Swap : BHF200324		244,302	432,786	912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	20,893,497	33,192,256
12607@EE6.	CDX.NA.IG.33 7-15%.....	2.....		3,818,506	4,482,927			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.....	3,818,506	4,482,927
12607@EE6.	CDX.NA.IG.33 7-15%.....	2.....		1,537,998	1,528,170			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.....	1,537,998	1,528,170
12724#AA4...	CDT30-100_MET_2020_NEWBURGH5Y	2.....	40,000,000	2,531,251	3,984,907	03/04/2020	12/20/2024	CDT30-100_MET_2020_NEWBURGH5Y Credit Default Swap : BHF208F24			440,685	912803C	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2031 At Mat	1.....	2,531,251	3,544,222
12724#AA4...	CDT30-100_MET_2020_NEWBURGH5Y	2.....		39,468,749	47,386,862			CDT30-100_MET_2020_NEWBURGH5Y Credit Default Swap : BHF208F24				912810Q	UNITED STATES TREASURY GOVT BND 3 1/8% Due 2/15/2043 FA15	1.....	39,468,749	47,386,862
12607@GG9	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2.....	25,000,000	1,143,561	2,756,763	04/17/2020	12/20/2024	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296K0			998,484	912803E	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2043 At Mat	1.....	1,143,561	1,758,279
12607@GG9	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2.....		25,106,439	30,987,485			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296K0				912833PI	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2027 At Mat	1.....	25,106,439	30,987,485
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2.....	175,000,000	43,905,476	67,923,148	04/17/2020	12/20/2024	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5			7,110,619	912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2042 At Mat	1.....	43,905,476	60,812,529
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2.....		45,260,233	70,926,417			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5				912803E	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	45,260,233	70,926,417

QSI05

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2		922,500	1,305,205			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	922,500	1,305,205
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2		962,011	1,370,465			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	962,011	1,370,465
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2		893,703	995,722			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	893,703	995,722
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2		861,776	1,092,992			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	861,776	1,092,992
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2		941,847	985,623			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	941,847	985,623
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2		43,794,860	51,747,824			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5				912833L	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2025 At Mat	1	43,794,860	51,747,824
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2		46,207,594	58,782,178			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5				912833R	UNITED STATES TREASURY TREASURY STRIP (INT) Due 8/15/2028 At Mat	1	46,207,594	58,782,178
12607@LF5..	CDX.NA.IG.35 0-3%.....	2Z	4,300,000	3,095,924	4,256,370	03/05/2021	12/20/2025	CDX.NA.IG.35 0-3% Credit Default Swap : BHF2J9AZ4	(1,419,076)	(1,271,067)		912803B	UNITED STATES TREASURY PRINCIPAL STRIP Due 11/15/2026 At Mat	1	4,515,000	5,527,437
12607@LE8.	CDX.NA.IG.35 3-7%.....	2Z	5,700,000	5,638,757	9,333,476	03/05/2021	12/20/2025	CDX.NA.IG.35 3-7% Credit Default Swap : BHF2J9B26	(346,243)	(231,366)		912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	5,985,000	9,564,842
58039#AG4..	MCDX.NA.22.V1.....	1	6,000,000	6,276,797	9,630,413	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGYV1	(23,203)	79,915		912834E	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1	6,300,000	9,550,498
58039#AD1..	MCDX.NA.22.V1.....	1	3,000,000	3,138,398	5,241,376	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGZH1	(11,602)	39,958		912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2039 At Mat	1	3,150,000	5,201,418
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2	114,565,000	21,494,637	34,430,699	12/15/2016	12/20/2021	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3	357,748	651,083		912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	21,136,889	33,779,616
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2		687,912	1,052,897			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3				912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1	687,912	1,052,897

QS105.1

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		11,687,541	19,400,741			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3				912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	11,687,541	19,400,741
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		13,450,818	22,385,471			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3				912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	13,450,818	22,385,471
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		10,046,195	10,952,830			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.....	10,046,195	10,952,830
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		17,846,985	26,010,304			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3				912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	17,846,985	26,010,304
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		28,889,660	42,224,520			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3				912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	28,889,660	42,224,520
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		7,127,417	9,183,265			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3				912803EI	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2044 At Mat	1.....	7,127,417	9,183,265
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		34,607	37,923			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3				912810EI	UNITED STATES TREASURY GOVT BND 7 5/8% Due 11/15/2022 MN15	1.....	34,607	37,923
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		9,385,225	13,665,237			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3				9128334I	UNITED STATES TREASURY TREASURY STRIP (INT) Due 2/15/2034 At Mat	1.....	9,385,225	13,665,237
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....	49,580,000	7,729,572	12,145,389	03/27/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4	260,319	595,080		912803EI	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	7,469,253	11,550,309
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		7,473,873	11,550,309			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4				912803EI	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	7,473,873	11,550,309
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		7,429,764	11,550,309			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4				912803EI	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	7,429,764	11,550,309
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		9,137,394	14,539,443			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4				912834AI	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2038 At Mat	1.....	9,137,394	14,539,443
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		2,992,296	4,730,417			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4				912834AI	UNITED STATES TREASURY TREASURY STRIP (INT) Due 2/15/2039 At Mat	1.....	2,992,296	4,730,417
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		5,137,837	6,140,970			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4				912810Q	UNITED STATES TREASURY GOVT BND 2 3/4% Due 11/15/2042 MN15	1.....	5,137,837	6,140,970

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.....		12,418,583	18,896,111			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4				912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	12,418,583	18,896,111
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....	46,618,000	13,377,009	22,237,976	05/25/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76	197,184	595,080		912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	13,179,825	21,642,896
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....		14,247,056	23,340,325			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912834E	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	14,247,056	23,340,325
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....		6,942,718	10,777,494			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	6,942,718	10,777,494
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....		14,579,302	23,647,906			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912803D	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1.....	14,579,302	23,647,906
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....	23,532,000	7,650,475	12,338,011	06/08/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3	25,272	297,540		912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	7,625,203	12,040,471
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....		3,710,798	5,915,635			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3				912834E	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	3,710,798	5,915,635
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....		10,078,087	16,404,979			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3				912833Z	UNITED STATES TREASURY TREASURY STRIP (INT) Due 2/15/2038 At Mat	1.....	10,078,087	16,404,979
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....		3,294,511	5,343,760			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3				912803D	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1.....	3,294,511	5,343,760
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....	50,000,000	11,966,817	19,413,255	12/13/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7	(32,770)	872,500		912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2039 At Mat	1.....	11,999,587	18,540,755
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....		7,766,271	13,152,003			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7				912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2039 At Mat	1.....	7,766,271	13,152,003
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....		18,231,094	29,135,762			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7				912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	18,231,094	29,135,762
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....		14,503,048	23,654,136			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7				912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	14,503,048	23,654,136
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....	25,000,000	5,351,040	8,731,522	12/14/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1	(17,665)	436,250		912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2039 At Mat	1.....	5,368,705	8,295,272
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		5,709,710	9,124,891			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1				912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	5,709,710	9,124,891

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 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		4,290,072	5,705,555			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1			912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2042 At Mat	1.....	4,290,072	5,705,555
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		3,100,962	4,244,349			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.....	3,100,962	4,244,349
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		7,780,552	12,889,097			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1			912803D	UNITED STATES TREASURY GOVT BOND Due 11/15/2040 At Mat	1.....	7,780,552	12,889,097
Pending.....	CDX.NA.IG.36.V1.....	2Z.....	612,000,000	39,329,399	49,353,385	03/22/2021	06/20/2026	CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2	12,490,876	15,541,739	912803BI	UNITED STATES TREASURY PRINCIPAL STRIP Due 11/15/2027 At Mat	1.....	26,838,523	33,811,646
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,307,633	35,650,625			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,307,633	35,650,625
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,596,010	35,650,625			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,596,010	35,650,625
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,596,010	35,650,625			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,596,010	35,650,625
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,596,010	35,650,625			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,596,010	35,650,625
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,611,907	35,650,625			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,611,907	35,650,625
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,611,907	35,650,625			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,611,907	35,650,625
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,611,907	35,650,625			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,611,907	35,650,625
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,611,907	35,650,625			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,611,907	35,650,625
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		18,167,170	28,520,500			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	18,167,170	28,520,500
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,708,962	35,650,625			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2			912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,708,962	35,650,625

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.....		22,708,962	35,650,625			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2				912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	22,708,962	35,650,625
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		24,729,493	33,511,587			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2				912803C	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	24,729,493	33,511,587
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		28,738,913	44,642,449			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2				912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	28,738,913	44,642,449
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		35,393,709	53,338,333			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2				912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	35,393,709	53,338,333
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		21,493,771	34,650,547			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2				912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	21,493,771	34,650,547
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		40,982,010	63,000,994			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2				912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	40,982,010	63,000,994
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		41,438,863	63,000,994			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2				912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	41,438,863	63,000,994
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		25,412,394	28,738,479			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2				912803E	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	25,412,394	28,738,479
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		23,703,594	34,308,667			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2				9128335I	UNITED STATES TREASURY I/O STRIP Due 2/15/2036 At Mat	1.....	23,703,594	34,308,667
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		74,902,103	96,209,399			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2				9128337I	UNITED STATES TREASURY TREASURY STRIP (INT) Due 11/15/2031 At Mat	1.....	74,902,103	96,209,399
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		14,243,604	18,441,271			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2				912833X	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2030 At Mat	1.....	14,243,604	18,441,271
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		22,183,552	32,764,351			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2				912834A	UNITED STATES TREASURY TREASURY STRIP (INT) Due 11/15/2037 At Mat	1.....	22,183,552	32,764,351
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		18,411,086	30,265,115			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LQ2				912834E	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	18,411,086	30,265,115
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		50,000,000	18,382,133	03/22/2021	06/20/2031	CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LS8	66,112	526,500		912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2041 At Mat	1.....	18,316,021	23,984,153

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.....		12,464,807	16,379,422			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LS8				912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2041 At Mat	1.....	12,464,807	16,379,422
Pending.....	CDX.NA.IG.36.V1.....	2Z.....		21,719,172	32,412,893			CDX.NA.IG.36.V1 Credit Default Swap : Z91ZC0LS8				912833Y	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2037 At Mat	1.....	21,719,172	32,412,893
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....	418,813,200	17,387,270	23,497,270	03/22/2021	06/20/2026	ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7	9,459,249	11,052,294		912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	7,928,021	12,444,976
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		15,405,381	24,093,494			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7				912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	15,405,381	24,093,494
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		15,405,381	24,093,494			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7				912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	15,405,381	24,093,494
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		45,093,821	61,954,698			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7				912803D	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	45,093,821	61,954,698
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		85,426,371	142,063,437			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7				912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	85,426,371	142,063,437
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		59,816,004	101,083,599			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7				912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	59,816,004	101,083,599
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		33,653,400	54,639,784			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7				912803D	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	33,653,400	54,639,784
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		31,308,560	38,966,178			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7				912803E	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2045 At Mat	1.....	31,308,560	38,966,178
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		143,534	157,286			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7				912810E	UNITED STATES TREASURY GOVT BND 7 5/8% Due 11/15/2022 MN15	1.....	143,534	157,286
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		4,110,732	6,150,370			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7				912810P	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	4,110,732	6,150,370
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		21,145,767	34,781,058			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7				912834A	UNITED STATES TREASURY TREASURY STRIP (INT) Due 8/15/2038 At Mat	1.....	21,145,767	34,781,058
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		32,608,487	51,755,924			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7				912834D	UNITED STATES TREASURY TREASURY STRIP (INT) Due 11/15/2038 At Mat	1.....	32,608,487	51,755,924

9501056

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
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		.....37,970,465	.....58,656,713			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7			912834D	UNITED STATES TREASURY TREASURY STRIP (INT) Due 11/15/2038 At Mat	1.....	.....37,970,465	.....58,656,713
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		.....14,033,897	.....22,239,171			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7			912834E	UNITED STATES TREASURY TREASURY STRIP (INT) Due 8/15/2039 At Mat	1.....	.....14,033,897	.....22,239,171
Pending.....	ITRAXX.EUR.35.V1.....	2Z.....		.....35,704,038	.....35,061,247			ITRAXX.EUR.35.V1 Credit Default Swap : Z91ZC0LX7			912834R	UNITED STATES TREASURY SENIOR GOVT BND Due 5/15/2047 At Mat	1.....	.....35,704,038	.....35,061,247
9999999999.	Total.....			.....1,884,485,930	.....2,790,417,351	.....XXX.....	.....XXX.....	.....XXX.....	.....21,672,320	.....39,518,400	.....XXX.....	.....XXX.....	.....XXX.....	.....1,862,813,610	.....2,750,898,951

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	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....	20	1,905,575,240	20	1,885,801,272	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	87,728	XXX		XXX		XXX	166,784,523
4. Less: Closed or disposed of transactions.....	5	1,352,471,311	1						6	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	1,403,070	XXX		XXX		XXX	2,013,019
7. Ending Inventory.....	20	1,885,801,272	19	1,884,485,930	0	0	0	0	19	1,884,485,930

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.....	976,757,868	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....		
3. Total (Line 1 plus Line 2).....		976,757,868
4. Part D, Section 1, Column 6.....	2,345,395,979	
5. Part D, Section 1, Column 7.....	(1,368,638,111)	
6. Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7. Part A, Section 1, Column 16.....	1,094,752,334	
8. Part B, Section 1, Column 13.....		
9. Total (Line 7 plus Line 8).....		1,094,752,334
10. Part D, Section 1, Column 9.....	2,423,153,924	
11. Part D, Section 1, Column 10.....	(1,328,401,590)	
12. Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13. Part A, Section 1, Column 21.....	2,139,680,710	
14. Part B, Section 1, Column 20.....		
15. Part D, Section 1, Column 12.....	2,139,680,710	
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.....	5,818,378,721	23,190,040,675
3. Accrual of discount.....	91,671	7,739,533
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	20,594	(130,432)
6. Deduct consideration received on disposals.....	6,164,209,645	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).....	824,753,565	1,170,474,558
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	824,753,565	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						
Acquired by Internal Transfer								
94 Abbey Rd REO Loan 1250239.....	East Hampton.....	CT...	06/30/2021....	Transfer from Schedule B.....	164,150		164,150	
5544 Cheyenne Dr REO Loan 110897.....	Holiday.....	FL....	05/31/2021....	Transfer from Schedule B.....	75,040		75,040	
2013 Red Oak Lane REO Loan 417413383.....	Saint Charles.....	IL....	04/30/2021....	Transfer from Schedule B.....	231,150		231,150	
334 Oak Street REO Loan 22526974.....	Harrod.....	OH..	04/30/2021....	Transfer from Schedule B.....	38,190		38,190	
0299999. Totals.....					508,530	0	508,530	0
0399999. Totals.....					508,530	0	508,530	0

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 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.							
2243 Anvil Lane REO Loan 418265380....	Temple Hills.....	MD.	05/31/2021	Select Portfolio Servicing.....	136,010					0		136,010	110,640		(25,370)	(25,370)		
1009E Hoffman St REO Loan 137499.....	Three Rivers.....	MI...	04/30/2021	Fay Servicing Inc.....	58,290					0		58,290	74,342		16,052	16,052		
0199999. Totals.....					194,300	0	0	0	0	0	0	194,300	184,982	0	(9,318)	(9,318)	0	0
0399999. Totals.....					194,300	0	0	0	0	0	0	194,300	184,982	0	(9,318)	(9,318)	0	0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2	3						
	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
200767.....	KERN.....	CA.....		02/26/2021.....	3.600.....		1,000,000.....	12,397,270.....
201397.....	EARLY.....	GA.....		04/28/2021.....	3.450.....	2,800,000.....		5,378,760.....
201615.....	MCDONOUGH.....	IL.....		04/05/2021.....	3.150.....	1,425,000.....		2,378,490.....
201651.....	MERCED.....	CA.....		04/09/2021.....	3.000.....	5,850,000.....		9,000,000.....
201667.....	MCLEAN.....	IL.....		04/15/2021.....	3.200.....	1,065,000.....		1,873,650.....
201696.....	MISSISSIPPI.....	AR.....		04/15/2021.....	3.290.....	1,560,000.....		2,400,000.....
201703.....	WOODBURY.....	IA.....		04/06/2021.....	3.300.....	1,010,000.....		1,719,690.....
201704.....	DOOLY.....	GA.....		04/20/2021.....	3.200.....	4,400,000.....		11,241,090.....
201708.....	LE SUEUR.....	MN.....		04/06/2021.....	3.270.....	3,300,000.....		7,573,500.....
201717.....	MACOUPIN.....	IL.....		04/15/2021.....	3.600.....	4,500,000.....		8,021,580.....
201730.....	JACKSON.....	AR.....		04/13/2021.....	2.900.....	2,400,000.....		4,096,900.....
201733.....	LEE.....	IL.....		04/09/2021.....	3.000.....	2,099,825.....		3,162,500.....
201735.....	MOULTRIE.....	IL.....		04/09/2021.....	3.000.....	4,439,110.....		6,829,400.....
201738.....	CLAY.....	NE.....		04/07/2021.....	3.100.....	1,800,000.....		4,587,070.....
201757.....	CASSIA.....	ID.....		05/21/2021.....	3.600.....	4,560,500.....		8,937,024.....
201769.....	KERN.....	CA.....		04/23/2021.....	3.500.....	4,300,000.....		7,400,000.....
201773.....	OKEECHOBEE.....	FL.....		05/05/2021.....	2.250.....	2,400,000.....		3,986,660.....
201810.....	MARION.....	KS.....		04/27/2021.....	3.050.....	1,700,000.....		3,980,100.....
201836.....	MONTGOMERY.....	IL.....		04/30/2021.....	4.500.....	1,550,000.....		2,407,240.....
201839.....	YOLO.....	CA.....		05/20/2021.....	3.350.....	3,090,000.....		5,150,000.....
201841.....	BLAINE.....	NE.....		04/23/2021.....	3.900.....	1,200,000.....		4,968,220.....
201842.....	KERSHAW.....	SC.....		05/20/2021.....	2.580.....	14,000,000.....		39,948,750.....
201848.....	DOUGLAS.....	IL.....		04/09/2021.....	3.290.....	1,757,385.....		2,703,740.....
201849.....	BECKER.....	MN.....		06/03/2021.....	3.540.....	7,000,000.....		11,900,410.....
201868.....	SUTTER.....	CA.....		05/27/2021.....	3.800.....	3,600,000.....		6,570,000.....
201870.....	GOSPER.....	NE.....		05/06/2021.....	3.250.....	2,300,000.....		4,278,120.....
201890.....	BOONE.....	IA.....		05/26/2021.....	3.800.....	3,100,000.....		5,548,100.....
201892.....	PANOLA.....	MS.....		06/04/2021.....	3.250.....	3,535,000.....		9,084,020.....
201895.....	MADISON.....	LA.....		05/19/2021.....	3.500.....	3,120,000.....		6,882,490.....
201898.....	DEKALB.....	IL.....		06/04/2021.....	3.250.....	1,346,000.....		2,448,000.....
201916.....	ZAVALA.....	TX.....		06/04/2021.....	2.600.....	20,000,000.....		11,470,020.....
201920.....	GRANT.....	NE.....		06/09/2021.....	3.850.....	1,250,000.....		5,439,890.....
201932.....	COTTONWOOD.....	MN.....		06/22/2021.....	3.250.....	1,500,000.....		2,752,450.....
201938.....	ZAVALA.....	TX.....		06/04/2021.....	3.550.....	42,000,000.....		107,053,550.....
201939.....	ZAVALA.....	TX.....		06/04/2021.....	2.000.....	10,000,000.....		25,488,940.....
201943.....	DESOTO.....	MS.....		06/01/2021.....	3.000.....	6,300,000.....		11,189,340.....
201950.....	BANNER.....	NE.....		06/23/2021.....	2.950.....	1,650,000.....		3,189,970.....
201975.....	CHAMPAIGN.....	IL.....		06/23/2021.....	3.850.....	3,300,000.....		8,262,080.....
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	181,207,820.....	1,000,000.....	381,699,014.....
Mortgages in Good Standing - Residential Mortgages - All Other								
9900113473.....	ORLANDO.....	FL.....		04/01/2021.....	7.500.....	246,844.....		542,039.....
9900113474.....	PITTSBURG.....	CA.....		04/01/2021.....	6.250.....	442,047.....		762,040.....
9900113475.....	LAS VEGAS.....	NV.....		04/01/2021.....	5.500.....	419,237.....		604,149.....
9900113478.....	LAGO VISTA.....	TX.....		04/01/2021.....	6.875.....	92,067.....		254,849.....
9900113490.....	BONITA SPRINGS.....	FL.....		04/01/2021.....	6.990.....	189,860.....		269,548.....

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
9900113494	HOUSTON	TX		04/01/2021	7.500	181,897		224,798
9900113502	RIALTO	CA		04/01/2021	7.750	234,550		409,812
9900113503	PORTOLA HILLS	CA		04/01/2021	6.700	1,589,757		1,952,435
9900113507	LIHUE	HI		04/01/2021	5.750	218,363		401,994
9900113508	AUSTIN	TX		04/01/2021	5.875	424,381		629,910
9900113510	TEHACHAPI	CA		04/01/2021	7.875	471,237		607,158
9900113511	MONTGOMERY	TX		04/01/2021	6.500	201,742		269,295
9900113512	POMONA	CA		04/01/2021	5.990	293,254		566,000
9900113513	BAKERSFIELD	CA		04/01/2021	6.750	229,475		406,509
9900113575	VOORHEES	NJ		04/01/2021	7.625	302,957		418,663
9900113614	MIAMI	FL		04/01/2021	8.125	232,630		390,949
9900113643	MIAMI	FL		04/01/2021	7.875	750,157		882,919
9900113649	LOS ANGELES (NORTHRID	CA		04/01/2021	6.750	829,258		1,073,974
9900113713	BURBANK	CA		04/01/2021	5.500	1,190,605		1,664,810
9900113722	CHANDLER	AZ		04/01/2021	8.250	183,026		322,102
9900113779	NAPLES	FL		04/01/2021	6.500	171,322		419,000
9900113780	RESEDA	CA		04/01/2021	5.750	475,083		761,867
9900113782	FORT WORTH	TX		04/01/2021	5.990	345,246		463,329
9900113783	YORBA LINDA	CA		04/01/2021	5.500	437,128		833,731
9900113784	LAKE MARY	FL		04/01/2021	5.875	254,356		366,549
9900113785	SCOTTSDALE	AZ		04/01/2021	4.875	659,925		1,207,000
9900113786	GLENDALE	AZ		04/01/2021	6.990	337,721		463,509
9900113787	FRESNO	CA		04/01/2021	6.625	217,299		544,972
9900113788	RIVERSIDE	CA		04/01/2021	6.990	366,226		625,000
9900113789	LOS ANGELES	CA		04/01/2021	6.240	907,326		1,592,000
9900113790	TOMBALL	TX		04/01/2021	6.250	427,149		563,406
9900113791	RENTON	WA		04/01/2021	5.375	348,128		647,621
9900113792	SUMMERVILLE	SC		04/01/2021	6.750	125,296		267,891
9900113793	SANTA CLARITA	CA		04/01/2021	5.750	582,798		880,506
9900113794	PALM SPRINGS	CA		04/01/2021	5.250	529,443		918,000
9900113795	LONG BEACH TOWNSHIP	NJ		04/01/2021	6.990	108,086		515,516
9900113796	CARLSBAD	CA		04/01/2021	5.125	867,985		1,914,903
9900113797	SPOKANE	WA		04/01/2021	6.000	209,154		623,000
9900113798	GLENDALE	CA		04/01/2021	6.000	1,328,152		1,823,546
9900113799	FONTANA	CA		04/01/2021	6.875	197,845		467,708
9900113800	COLTON	CA		04/01/2021	7.500	138,862		334,278
9900113801	SAN BERNARDINO	CA		04/01/2021	7.250	164,513		383,409
9900113802	FRISCO	TX		04/01/2021	6.125	416,311		978,525
9900113803	CITRUS SPRINGS	FL		04/01/2021	7.000	132,642		202,350
9900113804	LAKEHILLS	TX		04/01/2021	7.375	357,819		553,968
9900113805	SPLENDORA	TX		04/01/2021	8.500	123,633		161,076
9900113806	LAS VEGAS	NV		04/01/2021	6.000	632,864		1,034,276
9900113807	DUNCANVILLE	TX		04/01/2021	6.875	204,879		311,884
9900113808	BRIAN HEAD	UT		04/01/2021	7.500	84,491		156,935
9900113809	VANCOUVER	WA		04/01/2021	7.750	229,956		490,381

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
9900113810.....	DAVENPORT.....	FL.....		04/01/2021.....	5.875.....	146,160.....		264,000.....
9900113812.....	MADERA.....	CA.....		04/01/2021.....	6.500.....	97,034.....		208,562.....
9900113813.....	COCOA BEACH.....	FL.....		04/01/2021.....	6.000.....	210,964.....		555,283.....
9900113814.....	ALTAMONTE SPRINGS.....	FL.....		04/01/2021.....	6.374.....	91,963.....		150,241.....
9900113815.....	FRISCO.....	TX.....		04/01/2021.....	6.375.....	625,008.....		855,119.....
9900113816.....	WEST PALM BEACH.....	FL.....		04/01/2021.....	6.875.....	290,692.....		474,103.....
9900113817.....	WEST PALM BEACH.....	FL.....		04/01/2021.....	6.500.....	353,500.....		512,442.....
9900113818.....	FORT WORTH.....	TX.....		04/01/2021.....	5.750.....	226,990.....		398,684.....
9900113819.....	HUDSON.....	FL.....		04/01/2021.....	7.490.....	264,650.....		409,066.....
9900113820.....	HALLANDALE BEACH.....	FL.....		04/01/2021.....	6.875.....	126,745.....		163,218.....
9900113821.....	PALM BAY.....	FL.....		04/01/2021.....	6.250.....	148,213.....		251,568.....
9900113906.....	CAPE CORAL.....	FL.....		04/01/2021.....	6.625.....	32,940.....		228,777.....
9900114148.....	GURNEE.....	IL.....		04/01/2021.....	7.875.....	104,350.....		143,976.....
9900114156.....	GILBERT.....	AZ.....		04/01/2021.....	6.250.....	702,138.....		1,035,796.....
9900114157.....	GLENWOOD SPRINGS.....	CO.....		04/01/2021.....	5.875.....	524,608.....		798,335.....
9900114159.....	EVERGREEN.....	CO.....		04/01/2021.....	6.375.....	1,017,290.....		1,457,164.....
9900114160.....	LOS ANGELES.....	CA.....		04/01/2021.....	6.375.....	447,879.....		747,497.....
9900114161.....	PHOENIX.....	AZ.....		04/01/2021.....	7.500.....	141,439.....		266,458.....
9900114162.....	INGLESIDE.....	TX.....		04/01/2021.....	6.990.....	117,595.....		160,387.....
9900114163.....	MORRISTOWN.....	NJ.....		04/01/2021.....	8.500.....	393,360.....		537,785.....
9900114164.....	ENCINITAS.....	CA.....		04/01/2021.....	5.750.....	144,909.....		1,326,000.....
9900114165.....	EASTON.....	PA.....		04/01/2021.....	7.250.....	292,253.....		402,000.....
9900114166.....	SYLMAR.....	CA.....		04/01/2021.....	5.500.....	487,134.....		1,053,333.....
9900114168.....	KISSIMMEE.....	FL.....		04/01/2021.....	7.250.....	237,246.....		306,889.....
9900114169.....	LOS ANGELES.....	CA.....		04/01/2021.....	6.990.....	398,442.....		554,971.....
9900114170.....	BAKERSFIELD.....	CA.....		04/01/2021.....	5.990.....	402,814.....		587,363.....
9900114171.....	LA QUINTA.....	CA.....		04/01/2021.....	6.990.....	484,501.....		835,946.....
9900114173.....	POMONA.....	CA.....		04/01/2021.....	5.875.....	222,178.....		447,000.....
9900114174.....	CONCORD.....	NC.....		04/01/2021.....	7.500.....	229,762.....		320,214.....
9900114175.....	PALM DESERT.....	CA.....		04/01/2021.....	5.875.....	168,277.....		547,551.....
9900114176.....	JACKSONVILLE.....	FL.....		04/01/2021.....	6.990.....	160,440.....		242,954.....
9900114178.....	LAS VEGAS.....	NV.....		04/01/2021.....	5.875.....	670,485.....		844,526.....
9900114179.....	SANTA MONICA.....	CA.....		04/01/2021.....	5.375.....	996,057.....		1,833,000.....
9900114180.....	LITTLE RIVER.....	SC.....		04/01/2021.....	6.250.....	98,214.....		252,453.....
9900114181.....	PORT SAINT LUCIE.....	FL.....		04/01/2021.....	6.625.....	595,018.....		803,291.....
9900114182.....	FORT LAUDERDALE.....	FL.....		04/01/2021.....	6.125.....	526,136.....		771,505.....
9900114183.....	FORT LAUDERDALE.....	FL.....		04/01/2021.....	5.990.....	486,225.....		637,560.....
9900114184.....	TALLAHASSEE.....	FL.....		04/01/2021.....	8.375.....	112,963.....		230,658.....
9900114185.....	TEANECK.....	NJ.....		04/01/2021.....	5.500.....	317,602.....		601,892.....
9900114186.....	HALLANDALE BEACH.....	FL.....		04/01/2021.....	6.990.....	617,394.....		781,000.....
9900114187.....	ROCKY HILL.....	CT.....		04/01/2021.....	6.990.....	151,383.....		347,652.....
9900114188.....	ROUND ROCK.....	TX.....		04/01/2021.....	5.990.....	173,557.....		339,797.....
9900114190.....	STOCKTON.....	CA.....		04/01/2021.....	5.750.....	157,534.....		319,000.....
9900114191.....	POWAY.....	CA.....		04/01/2021.....	5.990.....	842,802.....		1,250,465.....
9900114192.....	BRADENTON.....	FL.....		04/01/2021.....	7.375.....	149,519.....		293,342.....

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
9900114193.....	GREENVILLE.....	SC.....		04/01/2021.....	7.990.....	125,435.....		173,295.....
9900114194.....	CRYSTAL LAKE.....	IL.....		04/01/2021.....	8.375.....	213,054.....		320,831.....
9900114195.....	BOISE.....	ID.....		04/01/2021.....	5.250.....	122,875.....		295,187.....
9900114196.....	SILVER SPRING.....	MD.....		04/01/2021.....	6.250.....	453,092.....		793,254.....
9900114197.....	SAN DIEGO.....	CA.....		04/01/2021.....	6.250.....	377,512.....		623,000.....
9900114198.....	LEONARDO.....	NJ.....		04/01/2021.....	7.375.....	146,821.....		246,587.....
9900114199.....	APPLE VALLEY.....	CA.....		04/01/2021.....	8.625.....	219,365.....		406,736.....
9900114200.....	PHOENIX.....	AZ.....		04/01/2021.....	8.125.....	221,169.....		362,681.....
9900114201.....	NAPERVILLE.....	IL.....		04/01/2021.....	6.990.....	116,534.....		155,679.....
9900114202.....	SAINT AUGUSTINE.....	FL.....		04/01/2021.....	7.625.....	241,365.....		319,993.....
9900114203.....	EDWARDSVILLE.....	IL.....		04/01/2021.....	6.250.....	188,701.....		317,467.....
9900114204.....	LAGUNA NIGEL.....	CA.....		04/01/2021.....	5.875.....	690,432.....		927,000.....
9900114206.....	SEAL BEACH.....	CA.....		04/01/2021.....	6.875.....	747,901.....		981,567.....
9900114207.....	SYLMAR.....	CA.....		04/01/2021.....	6.800.....	570,611.....		955,268.....
9900114208.....	SAINT AUGUSTINE.....	FL.....		04/01/2021.....	6.375.....	523,758.....		737,480.....
9900114209.....	WAYNE.....	NJ.....		04/01/2021.....	5.250.....	155,645.....		383,319.....
9900114210.....	FRESNO.....	CA.....		04/01/2021.....	5.990.....	471,517.....		683,428.....
9900114212.....	SCOTTSDALE.....	AZ.....		04/01/2021.....	5.875.....	452,283.....		606,000.....
9900114213.....	MIAMI.....	FL.....		04/01/2021.....	5.990.....	290,879.....		562,979.....
9900114215.....	LIVERMORE.....	CA.....		04/01/2021.....	5.750.....	595,141.....		848,792.....
9900114216.....	PARK CITY.....	UT.....		04/01/2021.....	7.250.....	391,172.....		812,000.....
9900114217.....	LA JOLLA.....	CA.....		04/01/2021.....	5.250.....	1,579,562.....		3,510,000.....
9900114218.....	PARADISE VALLEY.....	AZ.....		04/01/2021.....	5.625.....	814,354.....		1,591,000.....
9900114219.....	BRADENTON.....	FL.....		04/01/2021.....	9.240.....	72,390.....		159,354.....
9900114220.....	ELGIN.....	SC.....		04/01/2021.....	8.740.....	163,329.....		243,875.....
9900114221.....	BOCA RATON.....	FL.....		04/01/2021.....	7.740.....	84,291.....		311,372.....
9900114222.....	PEARLAND.....	TX.....		04/01/2021.....	6.990.....	147,334.....		293,398.....
9900114223.....	TAMPA.....	FL.....		04/01/2021.....	7.500.....	76,819.....		217,668.....
9900114224.....	TEMPE.....	AZ.....		04/01/2021.....	8.375.....	89,334.....		393,000.....
9900114225.....	DANVILLE.....	VA.....		04/01/2021.....	9.240.....	116,831.....		138,145.....
9900114226.....	WESTON.....	FL.....		04/01/2021.....	6.125.....	204,308.....		651,146.....
9900114227.....	PROSPECT HEIGHTS.....	IL.....		04/01/2021.....	8.238.....	85,146.....		119,000.....
9900114228.....	MOORPARK.....	CA.....		04/01/2021.....	6.250.....	474,610.....		673,540.....
9900114229.....	EDGEWATER.....	FL.....		04/01/2021.....	7.250.....	85,141.....		271,455.....
9900114230.....	WASHINGTON.....	DC.....		04/01/2021.....	6.125.....	344,274.....		710,362.....
9900114231.....	BETHEL.....	CT.....		04/01/2021.....	4.750.....	259,285.....		505,952.....
9900114232.....	STUART.....	FL.....		04/01/2021.....	8.370.....	198,962.....		365,257.....
9900114234.....	PROVO.....	UT.....		04/01/2021.....	6.375.....	87,243.....		210,000.....
9900114235.....	CORNELIUS.....	NC.....		04/01/2021.....	6.250.....	213,382.....		372,260.....
9900114236.....	LOUISVILLE.....	KY.....		04/01/2021.....	6.500.....	181,003.....		314,407.....
9900114237.....	SAN ANTONIO.....	TX.....		04/01/2021.....	7.990.....	122,177.....		321,666.....
9900114238.....	BOCA RATON.....	FL.....		04/01/2021.....	6.250.....	285,187.....		571,395.....
9900114239.....	KATY.....	TX.....		04/01/2021.....	6.625.....	78,164.....		349,016.....
9900114240.....	TEMECULA.....	CA.....		04/01/2021.....	5.875.....	582,364.....		940,200.....
9900114241.....	BOYNTON BEACH.....	FL.....		04/01/2021.....	7.500.....	126,121.....		195,987.....
9900114242.....	MCKINNEY.....	TX.....		04/01/2021.....	6.875.....	618,621.....		969,785.....

QE02.3

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
9900114243	MESA	AZ		04/01/2021	6.750	526,296		826,526
9900114244	ANTIOCH	IL		04/01/2021	7.750	269,472		351,215
9900114245	NORTH LAS VEGAS	NV		04/01/2021	7.750	174,613		281,327
9900114246	HOLIDAY	FL		04/01/2021	6.375	91,115		163,827
9900114247	REDONDO BEACH	CA		04/01/2021	5.625	958,135		1,830,377
9900114249	COLUMBIA HEIGHTS	MN		04/01/2021	5.125	111,648		206,917
9900114250	PUYALLUP	WA		04/01/2021	6.875	85,352		259,054
9900114251	ORMOND BEACH	FL		04/01/2021	4.625	327,610		618,023
9900114252	LAS VEGAS	NV		04/01/2021	6.500	713,384		997,430
9900114253	MONTVERDE	FL		04/01/2021	4.625	366,187		748,779
9900114255	WEST HAVEN	CT		04/01/2021	7.990	170,748		354,201
9900114256	LONGWOOD	FL		04/01/2021	6.125	179,246		444,241
9900114257	SPRINGFIELD	TN		04/01/2021	6.625	111,802		160,871
9900114258	SUNRISE	FL		04/01/2021	9.240	67,142		141,565
9900114259	SALINAS	CA		04/01/2021	8.490	290,194		576,000
9900114260	DUNEDIN	FL		04/01/2021	8.240	164,058		370,783
9900114261	BUCKEYE	AZ		04/01/2021	7.375	350,637		613,120
9900114262	SCOTTSDALE	AZ		04/01/2021	5.990	562,222		1,329,000
9900114263	CHICAGO	IL		04/01/2021	7.625	157,884		333,000
9900114264	YUMA	AZ		04/01/2021	7.740	429,526		682,275
9900114265	MIRAMAR	FL		04/01/2021	8.490	233,656		365,078
9900114266	BLOOMINGDALE	IL		04/01/2021	6.500	184,980		296,730
9900114268	PARRISH	FL		04/01/2021	5.999	187,936		384,786
9900114269	TAMPA	FL		04/01/2021	8.360	201,612		326,696
9900114270	TAMPA	FL		04/01/2021	5.875	317,456		571,440
9900114271	PORT CHARLOTTE	FL		04/01/2021	6.625	94,301		208,539
9900114272	WESTON	FL		04/01/2021	6.125	477,614		660,549
9900114273	FORT MYERS	FL		04/01/2021	7.990	128,718		167,172
9900114274	AVENTURA	FL		04/01/2021	6.875	122,729		160,503
9900114275	CAPE CORAL	FL		04/01/2021	8.240	158,634		287,951
9900115319	WASHINGTON	DC		04/22/2021	4.250	100,162		360,000
9900115358	ROANOKE	VA		04/22/2021	5.625	91,955		162,900
9900115360	CANAL FULTON	OH		04/22/2021	5.875	99,198		189,000
9900115363	LA PUENTE	CA		04/22/2021	2.000	162,654		600,000
9900115366	TAYLOR	MI		04/22/2021	3.500	82,407		104,000
9900115367	FARMINGTON	MI		04/22/2021	4.000	102,362		105,000
9900115369	TARZANA	CA		04/22/2021	3.750	231,386		750,000
9900115370	ROSEDALE	NY		04/22/2021	5.000	87,669		545,000
9900115371	FERNDALE	MI		04/22/2021	4.000	78,197		185,000
9900115372	TELFORD	PA		04/22/2021	2.000	84,246		210,000
9900115373	FLOSSMOOR	IL		04/22/2021	3.625	158,404		170,000
9900115374	WORCESTER	MA		04/22/2021	3.500	197,047		290,000
9900115376	NEW ORLEANS	LA		04/22/2021	6.000	131,606		350,000
9900115377	WESTON	FL		04/22/2021	4.000	134,927		560,000
9900115378	BROOKLYN	NY		04/22/2021	7.000	126,645		658,000

QE02.4

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
9900115379	SUGAR LAND	TX		04/22/2021	6.375	91,371		320,000
9900115382	LOCK HAVEN	PA		04/22/2021	6.500	110,837		150,000
9900115383	BOCA RATON	FL		04/22/2021	7.000	101,329		285,000
9900115384	HENDERSON	NV		04/22/2021	6.847	91,260		250,000
9900115386	ALLEN	TX		04/22/2021	6.500	94,631		265,000
9900115388	SANTA CLARA	CA		04/22/2021	2.698	75,463		1,060,000
9900115389	SEAFORD	NY		04/22/2021	3.250	222,539		500,000
9900115391	STRATFORD	CT		04/22/2021	4.316	217,823		258,000
9900115392	OXNARD	CA		04/22/2021	4.750	437,628		502,000
9900115393	HIALEAH	FL		04/22/2021	3.875	194,740		177,000
9900115394	LEXINGTON	NC		04/22/2021	4.000	82,039		127,000
9900115395	SOUTH HOLLAND	IL		04/22/2021	5.000	123,453		152,000
9900115396	PHILADELPHIA	PA		04/22/2021	4.500	117,016		162,000
9900115397	CINCINNATI	OH		04/22/2021	6.000	121,870		195,000
9900115398	BROOKVILLE	IN		04/22/2021	4.875	109,418		85,500
9900115399	STRATFORD	CT		04/22/2021	3.875	128,195		255,000
9900115400	LINDEN	NJ		04/22/2021	6.750	203,146		295,000
9900115401	FRESNO	CA		04/22/2021	4.000	180,761		315,000
9900115402	HUNTINGTON BEACH	CA		04/22/2021	4.250	222,869		2,200,000
9900115403	SOUTH HOLLAND	IL		04/22/2021	4.000	118,490		100,750
9900115404	MIAMI GARDENS	FL		04/22/2021	4.000	214,817		315,000
9900115405	GLENDALE	AZ		04/22/2021	4.780	149,288		266,000
9900115406	LONGVIEW	TX		04/22/2021	4.125	110,554		220,000
9900115407	LAKE WORTH	FL		04/22/2021	4.875	247,467		435,000
9900115408	BALTIMORE	MD		04/22/2021	5.000	96,029		165,000
9900115409	SOLVANG	CA		04/22/2021	4.750	1,090,404		1,300,000
9900115411	GRESHAM	OR		04/22/2021	4.625	148,345		275,000
9900115412	STEWARTVILLE	MN		04/22/2021	5.750	122,652		190,000
9900115413	LAS VEGAS	NV		04/22/2021	5.000	424,074		800,000
9900115414	THOUSAND PALMS	CA		04/22/2021	4.000	530,396		700,000
9900115415	VALLEJO	CA		04/22/2021	4.000	483,277		600,000
9900115417	LAKE ZURICH	IL		04/22/2021	3.250	464,011		550,000
9900115418	EVERETT	WA		04/22/2021	3.625	261,382		490,000
9900115419	SAN JOSE	CA		04/22/2021	3.625	588,390		1,335,000
9900115420	CLIFTON	CO		04/22/2021	5.500	276,966		499,000
9900115421	CASA GRANDE	AZ		04/22/2021	4.000	82,424		207,000
9900115422	MORGAN HILL	CA		04/22/2021	4.625	720,738		1,160,000
9900115423	NORTON	MA		04/22/2021	4.250	145,687		270,000
9900115424	FAIR LAWN	NJ		04/22/2021	5.125	393,818		629,000
9900115425	GUTHRIE CENTER	IA		04/22/2021	5.000	88,386		105,000
9900115426	HAWTHORNE	CA		04/22/2021	4.625	429,897		880,000
9900115427	HARBOR CITY	CA		04/22/2021	4.125	483,250		760,000
9900115428	NEW CUMBERLAND	PA		04/22/2021	4.750	122,876		232,000
9900115429	OXON HILL	MD		04/22/2021	4.940	191,398		280,000
9900115430	WILLIS	MI		04/22/2021	3.000	216,082		293,000

QE02.5

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
9900115431	LOS ANGELES	CA		04/22/2021	4.030	315,126		470,000
9900115432	LEESVILLE	SC		04/22/2021	4.125	85,602		335,000
9900115433	WOODBIDGE	VA		04/22/2021	3.250	397,150		490,000
9900115434	FRESNO	CA		04/22/2021	4.875	198,198		277,500
9900115435	HONOLULU	HI		04/22/2021	3.250	489,433		500,000
9900115436	ROCHESTER HILLS	MI		04/22/2021	4.500	676,253		759,000
9900115437	ROYAL OAK	MI		04/22/2021	6.500	91,198		172,000
9900115438	PARAMOUNT	CA		04/22/2021	3.375	286,603		375,000
9900115439	FREMONT	CA		04/22/2021	3.500	408,228		960,000
9900115440	SAN GABRIEL	CA		04/22/2021	3.875	197,229		780,000
9900115441	LAKE FOREST	CA		04/22/2021	3.375	344,776		675,000
9900115442	BRENTWOOD	CA		04/22/2021	4.125	490,754		500,000
9900115443	NEWARK	CA		04/22/2021	3.250	391,310		900,000
9900115444	OCEANSIDE	CA		04/22/2021	3.875	297,096		375,000
9900115448	LEESBURG	NJ		04/22/2021	5.490	88,735		100,000
9900115451	BOCA RATON	FL		04/22/2021	5.875	1,213,305		1,335,000
9900115452	JACKSONVILLE	FL		04/22/2021	4.125	218,067		260,000
9900115453	FRESNO	CA		04/22/2021	4.000	340,106		450,000
9900115454	SAN JOSE	CA		04/22/2021	4.125	262,313		800,000
9900115455	AITKIN	MN		04/22/2021	5.875	101,547		140,000
9900115456	BRONX	NY		04/22/2021	4.000	350,023		840,000
9900115458	SEATTLE	WA		04/22/2021	3.000	140,642		350,000
9900115459	KINGSTON	NY		04/22/2021	2.000	118,881		225,000
9900115460	VACAVILLE	CA		04/22/2021	4.000	138,225		310,000
9900115461	LAKE RONKONKOMA	NY		04/22/2021	3.000	314,263		375,000
9900115462	BROCKTON	MA		04/22/2021	2.075	116,011		265,000
9900115463	ALTADENA	CA		04/22/2021	2.000	114,685		640,000
9900115464	ROCK HILL	SC		04/22/2021	5.667	133,233		290,000
9900115465	CENTRAL ISLIP	NY		04/22/2021	5.000	158,996		340,000
9900115466	LOVELAND	OH		04/22/2021	6.000	135,156		210,000
9900115467	CAMBRIDGE	IA		04/22/2021	3.250	110,894		155,000
9900115468	PERRIS	CA		04/22/2021	4.390	286,171		580,975
9900115469	WEST COVINA	CA		04/22/2021	6.450	163,010		545,000
9900115470	SALT LAKE CITY	UT		04/22/2021	3.490	100,498		293,000
9900115471	CHARLOTTE	NC		04/22/2021	4.875	90,115		139,000
9900115472	BRADENTON	FL		04/22/2021	5.990	117,997		200,000
9900115473	COLLIERVILLE	TN		04/22/2021	4.875	169,723		350,000
9900115474	YAKIMA	WA		04/22/2021	4.375	98,231		314,000
9900115475	WEST CHESTER	PA		04/22/2021	6.130	111,199		447,000
9900115476	LOS ANGELES	CA		04/22/2021	3.500	287,290		800,000
9900115477	BRIGHTON	MI		04/22/2021	2.600	127,797		295,000
9900115478	GARDEN GROVE	CA		04/22/2021	6.550	192,133		610,000
9900115479	SANTA MARIA	CA		04/22/2021	3.125	176,608		360,000
9900115480	WINTER HAVEN	FL		04/22/2021	2.000	116,829		153,000
9900115481	FONTANA	CA		04/22/2021	2.000	72,865		295,800
9900115482	CHICAGO	IL		04/22/2021	4.750	205,571		234,000

QE02.6

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
9900115483.....	BARTOW.....	FL.....		04/22/2021.....	2.000.....	162,848.....		258,000.....
9900115484.....	FALLS CHURCH.....	VA.....		04/22/2021.....	4.500.....	331,590.....		470,000.....
9900115485.....	TRACY.....	CA.....		04/22/2021.....	5.625.....	130,131.....		700,000.....
9900115486.....	SAN BERNARDINO.....	CA.....		04/22/2021.....	6.450.....	113,491.....		377,000.....
9900115487.....	ROYAL OAK.....	MI.....		04/22/2021.....	3.436.....	110,490.....		240,500.....
9900115488.....	BOONVILLE.....	IN.....		04/22/2021.....	4.625.....	82,413.....		170,000.....
9900115489.....	SURPRISE.....	AZ.....		04/22/2021.....	2.000.....	108,886.....		250,000.....
9900115490.....	MINNEAPOLIS.....	MN.....		04/22/2021.....	4.625.....	96,098.....		289,000.....
9900115491.....	DURHAM.....	NC.....		04/22/2021.....	2.473.....	108,422.....		239,900.....
9900115492.....	KEEDYSVILLE.....	MD.....		04/22/2021.....	2.000.....	238,446.....		585,000.....
9900115493.....	OSTERVILLE.....	MA.....		04/22/2021.....	4.375.....	196,953.....		400,000.....
9900115494.....	LAKE DALLAS.....	TX.....		04/22/2021.....	2.000.....	106,070.....		360,000.....
9900115495.....	CHELMSFORD.....	MA.....		04/22/2021.....	3.875.....	264,096.....		380,000.....
9900115497.....	BROOKLYN.....	NY.....		04/22/2021.....	3.375.....	166,364.....		570,000.....
9900116010.....	ALBANY.....	OH.....		04/27/2021.....	4.875.....	73,937.....		130,000.....
9900116011.....	NORTH MIAMI.....	FL.....		04/27/2021.....	4.000.....	166,006.....		270,000.....
9900116013.....	FORT PIERCE.....	FL.....		04/27/2021.....	5.000.....	74,472.....		272,000.....
9900116017.....	CONROE.....	TX.....		04/27/2021.....	6.500.....	44,060.....		114,000.....
9900116022.....	LONGMONT.....	CO.....		04/27/2021.....	4.500.....	134,329.....		265,000.....
9900116024.....	WALTHAM.....	MA.....		04/27/2021.....	5.750.....	236,300.....		420,000.....
9900116032.....	GRAND PRAIRIE.....	TX.....		04/27/2021.....	9.125.....	57,331.....		115,000.....
9900116034.....	MIAMI.....	FL.....		04/27/2021.....	4.000.....	452,032.....		561,000.....
9900116048.....	SUNRISE.....	FL.....		04/27/2021.....	4.000.....	152,029.....		100,000.....
9900116052.....	CHICAGO.....	IL.....		04/27/2021.....	6.500.....	279,274.....		385,000.....
9900116054.....	CHICAGO.....	IL.....		04/27/2021.....	4.000.....	307,571.....		270,000.....
9900116056.....	STOCKTON.....	CA.....		04/27/2021.....	4.500.....	388,612.....		412,000.....
9900116059.....	BROOKLYN.....	NY.....		04/27/2021.....	6.750.....	435,039.....		910,000.....
9900116067.....	BALTIMORE.....	MD.....		04/27/2021.....	8.150.....	91,672.....		120,000.....
9900116070.....	PHILADELPHIA.....	PA.....		04/27/2021.....	4.625.....	143,516.....		120,000.....
9900116074.....	LEAGUE CITY.....	TX.....		04/27/2021.....	6.500.....	308,190.....		415,000.....
9900116077.....	CHIPLEY.....	FL.....		04/27/2021.....	6.880.....	92,566.....		100,000.....
9900116091.....	LAKE WORTH.....	FL.....		04/27/2021.....	3.875.....	275,514.....		240,000.....
9900116092.....	KINGSVILLE.....	MD.....		04/27/2021.....	4.000.....	354,982.....		407,000.....
9900116096.....	PEMBROKE PINES.....	FL.....		04/27/2021.....	4.000.....	356,260.....		442,000.....
9900116098.....	HUGHSON.....	CA.....		04/27/2021.....	5.630.....	95,010.....		281,000.....
9900116104.....	WALDORF.....	MD.....		04/27/2021.....	4.125.....	315,305.....		340,000.....
9900116105.....	LOS ANGELES.....	CA.....		04/27/2021.....	6.450.....	259,160.....		410,000.....
9900116112.....	OXNARD.....	CA.....		04/27/2021.....	6.390.....	483,603.....		719,000.....
9900116133.....	SANTA MARIA.....	CA.....		04/27/2021.....	6.149.....	290,707.....		375,000.....
9900116136.....	WENDELL.....	NC.....		04/27/2021.....	7.875.....	52,930.....		120,000.....
9900116154.....	MADERA.....	CA.....		04/27/2021.....	6.350.....	166,881.....		330,000.....
9900116157.....	LOWESVILLE.....	VA.....		04/27/2021.....	8.990.....	199,871.....		190,000.....
9900116174.....	NEW WINDSOR.....	NY.....		04/27/2021.....	6.750.....	184,234.....		215,000.....
9900116175.....	MILPITAS.....	CA.....		04/27/2021.....	6.500.....	435,210.....		1,096,000.....
9900116178.....	BERNVILLE.....	PA.....		04/27/2021.....	6.890.....	234,769.....		383,000.....

QE02.7

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
9900116186	MIAMI	FL		04/27/2021	2.875	490,525		405,000
9900116284	MIRAMAR	FL		04/27/2021	4.625	277,051		185,000
9900116285	COCONUT CREEK	FL		04/27/2021	4.375	238,372		165,000
9900116286	JACKSONVILLE	FL		04/27/2021	4.000	282,380		312,000
9900116295	CHESTER	NY		04/27/2021	4.625	306,131		202,000
9900116297	PARK FOREST	IL		04/27/2021	3.625	75,568		51,000
9900116306	EDINBURG	TX		04/27/2021	10.064	67,035		200,000
9900116316	ANTIOCH	CA		04/27/2021	4.375	303,380		460,000
9900116321	PORT SAINT LUCIE	FL		04/27/2021	4.500	47,647		207,000
9900116340	SAINT CLOUD	FL		04/27/2021	2.500	307,175		315,000
9900116341	CASSVILLE	NY		04/27/2021	4.000	66,013		145,000
9900116345	MEMPHIS	TN		04/27/2021	2.600	95,076		120,174
9900116351	CONIFER	CO		04/27/2021	1.981	317,583		478,000
9900116352	MIRAMAR	FL		04/27/2021	3.000	265,999		386,000
9900116355	SAINT PETERSBURG	FL		04/27/2021	2.875	212,468		260,000
9900116369	NORWALK	IA		04/27/2021	5.000	94,450		146,359
9900116377	PITTSBURGH	PA		04/27/2021	4.000	142,197		135,000
9900116387	INDIANAPOLIS	IN		04/27/2021	4.000	148,658		167,000
9900116401	JEFFERSONVILLE	IN		04/27/2021	3.250	121,927		195,000
9900116411	CAMARILLO	CA		04/27/2021	2.875	135,945		649,000
9900116414	UNION	NJ		04/27/2021	2.875	126,084		340,000
9900116419	CROSBY	TX		04/27/2021	3.800	138,346		212,000
9900116420	PHILADELPHIA	PA		04/27/2021	4.450	213,704		170,000
9900116421	ALBANY	NY		04/27/2021	4.000	234,101		230,000
9900116423	FONTANA	CA		04/27/2021	4.500	400,735		450,000
9900116425	ORLAND PARK	IL		04/27/2021	4.000	315,075		298,000
9900116430	NORWALK	CA		04/27/2021	3.000	228,349		415,000
9900116438	SOUTH AMBOY	NJ		04/27/2021	4.475	252,058		385,000
9900116439	SPRING	TX		04/27/2021	8.875	79,101		165,000
9900116441	BOYNTON BEACH	FL		04/27/2021	2.875	194,595		230,000
9900116461	MEMPHIS	TN		04/27/2021	8.900	120,828		180,937
9900116476	WAUKEGAN	IL		04/27/2021	6.320	154,115		155,000
9900116483	BRADENTON	FL		04/27/2021	1.000	124,577		155,000
9900116484	SHREVEPORT	LA		04/27/2021	9.600	58,716		138,000
9900116493	BUSHKILL	PA		04/27/2021	4.625	242,333		180,000
9900116494	SOUTH BEND	IN		04/27/2021	11.090	91,688		110,000
9900116510	BELLWOOD	IL		04/27/2021	7.890	137,381		160,700
9900116513	PATASKALA	OH		04/27/2021	6.550	120,282		211,000
9900116517	TROY	NY		04/27/2021	10.220	43,397		125,000
9900116528	GARFIELD HEIGHTS	OH		04/27/2021	7.240	122,411		87,000
9900116539	LAS CRUCES	NM		04/27/2021	9.490	113,862		144,000
9900116561	KNOXVILLE	TN		04/27/2021	5.605	118,131		207,000
9900116562	MIDDLETOWN	CT		04/27/2021	7.500	111,495		140,000
9900116567	WARRENSVILLE HEIGHTS	OH		04/27/2021	10.920	67,239		75,000
9900116568	AUBURN	WA		04/27/2021	5.000	172,299		458,000

QE02.8

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
9900116607	BATON ROUGE	LA		04/27/2021	12.500	58,844		80,000
9900116614	FREEDOM	PA		04/27/2021	8.338	55,391		159,900
9900116615	CORNING	NY		04/27/2021	5.000	62,144		85,000
9900116620	GEORGETOWN	DE		04/27/2021	5.250	235,156		165,000
9900116621	BLASDELL	NY		04/27/2021	10.850	74,162		138,275
9900116637	ULSTER	PA		04/27/2021	8.690	56,119		75,000
9900116643	SALEM	OR		04/27/2021	5.000	27,967		267,058
9900116671	TAMPA	FL		05/25/2021	2.990	266,460		355,000
9900116677	RIVERSIDE	CA		05/25/2021	2.990	264,585		590,000
9900116684	SUGAR LAND	TX		05/25/2021	2.990	253,937		497,300
9900116693	POWAY	CA		05/25/2021	2.750	1,140,170		1,796,786
9900116695	RENO	NV		05/25/2021	3.875	990,752		1,195,000
9900116696	LOS GATOS	CA		05/25/2021	3.125	802,815		2,745,355
9900116700	WHITEFISH	MT		05/25/2021	2.625	720,362		1,038,098
9900116701	PHOENIX	AZ		05/25/2021	3.875	709,011		849,900
9900116702	HILTON HEAD	SC		05/25/2021	3.125	803,234		1,083,178
9900116703	KIRKLAND	WA		05/25/2021	2.875	782,716		1,550,000
9900116719	STUDIO CITY	CA		05/26/2021	2.625	559,243		1,635,000
9900116721	LOS ANGELES	CA		05/26/2021	2.750	758,289		1,745,000
9900116723	PORTLAND	OR		05/26/2021	2.625	697,422		895,000
9900116725	AUSTIN	TX		05/26/2021	2.875	755,049		1,000,000
9900116727	RANCHO CUCAMONGA	CA		05/26/2021	3.000	702,586		900,000
9900116728	SARASOTA	FL		05/26/2021	2.750	1,066,259		1,336,000
9900116731	LAKWOOD	CO		05/26/2021	2.875	723,526		870,000
9900116732	GOLETA	CA		05/26/2021	3.000	737,464		915,000
9900116735	CHICAGO	IL		05/26/2021	2.875	795,985		1,150,000
9900116737	MADISON	NJ		05/26/2021	2.750	995,117		1,350,000
9900116738	ARLINGTON	MA		05/26/2021	2.875	856,471		1,760,000
9900116739	WILMETTE	IL		05/26/2021	2.875	811,940		950,000
9900116741	PARK RIDGE	IL		05/26/2021	2.875	752,843		1,100,000
9900116742	BIG SKY	MT		05/26/2021	2.750	1,696,322		3,500,000
9900116743	DORSET	VT		05/26/2021	2.875	618,776		774,000
9900116744	ARLINGTON HEIGHTS	IL		05/26/2021	3.000	667,643		899,000
9900116746	PIEDMONT	CA		05/26/2021	2.875	822,805		2,500,000
9900116747	SACRAMENTO	CA		05/26/2021	3.250	799,314		988,000
9900116748	SAN JOSE	CA		05/26/2021	3.000	1,144,023		1,550,000
9900116750	SALT LAKE CITY	UT		06/11/2021	2.500	1,097,242		1,400,000
9900116753	RIDGEFIELD	CT		06/11/2021	2.625	988,142		1,250,000
9900116755	MANHASSET	NY		06/11/2021	3.375	1,395,866		2,000,000
9900116760	SUDBURY	MA		06/11/2021	2.875	745,006		1,050,000
9900116761	NASHVILLE	TN		06/11/2021	2.750	932,041		1,195,000
9900116762	MIAMI BEACH	FL		06/11/2021	3.000	672,411		835,000
9900116763	SPRING	TX		06/11/2021	2.875	935,198		1,170,000
9900116766	CUPERTINO	CA		06/11/2021	2.750	1,085,528		2,700,000
9900116772	HENDERSON	NV		06/15/2021	3.500	333,121		435,000
9900116783	CHICAGO	IL		06/15/2021	5.125	146,256		175,000

QE02.9

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
9900116784	CHICAGO	IL		06/15/2021	4.750	111,902		165,000
9900116785	CHICAGO	IL		06/15/2021	4.125	111,707		175,000
9900116801	PERRIS	CA		06/15/2021	5.250	349,795		515,000
9900116816	CHICAGO	IL		06/15/2021	6.160	187,377		220,000
9900116828	SOUTH LAKE TAHOE	CA		06/15/2021	6.250	217,467		525,000
9900116829	GAINESVILLE	FL		06/15/2021	6.375	85,989		184,000
9900116830	HIGH POINT	NC		06/15/2021	6.375	88,658		190,000
9900116831	BALTIMORE	MD		06/15/2021	6.125	104,840		270,000
9900116837	RIVERSIDE	CA		06/15/2021	6.625	194,028		435,000
9900116838	HONOLULU	HI		06/15/2021	6.125	234,733		400,000
9900116839	LOS ANGELES	CA		06/15/2021	6.000	253,558		800,000
9900116845	FORT PIERCE	FL		06/15/2021	6.375	121,148		125,000
9900116853	MILFORD	MI		06/15/2021	6.375	126,005		148,000
9900116880	LEICESTER	MA		06/15/2021	6.375	135,706		245,000
9900116882	OCALA	FL		06/15/2021	6.250	90,143		210,000
9900116883	BELL	CA		06/15/2021	6.250	148,584		430,000
9900116884	OSAKIS	MN		06/15/2021	6.000	138,996		237,000
9900116889	SEATTLE	WA		06/15/2021	6.250	147,035		579,000
9900116894	PATCHOGUE	NY		06/15/2021	6.375	159,876		325,000
9900116908	ALTOONA	IA		06/15/2021	6.375	191,167		260,000
9900116913	CHICAGO	IL		06/15/2021	6.250	110,548		156,000
9900116914	NORFOLK	VA		06/15/2021	6.375	113,243		165,000
9900116918	GARDENA	CA		06/15/2021	6.375	179,978		700,000
9900116923	SAN BERNARDINO	CA		06/15/2021	6.375	91,860		285,000
9900116929	WINTER PARK	FL		06/15/2021	6.375	88,728		110,000
9900116938	CRYSTAL LAKE	IL		06/15/2021	6.375	132,235		185,000
9900116948	WASCO	CA		06/15/2021	6.375	78,928		210,000
9900116968	LOMPOC	CA		06/15/2021	6.375	125,410		325,000
9900116974	YUMA	AZ		06/15/2021	6.375	91,226		175,300
9900116982	CAMP VERDE	AZ		06/15/2021	6.375	166,531		410,000
9900117007	HOLLY HILL	FL		06/15/2021	6.375	100,596		163,000
9900117012	DES PLAINES	IL		06/15/2021	6.375	114,637		155,000
9900117016	PORTLAND	OR		06/15/2021	6.375	93,061		337,000
9900117019	HOFFMAN ESTATES	IL		06/15/2021	6.250	157,552		217,000
9900117021	RIDGE	NY		06/15/2021	6.375	130,555		280,000
9900117056	EAGAN	MN		06/15/2021	6.375	396,090		700,000
9900117057	OAKLAND	CA		06/15/2021	5.250	765,529		1,350,000
9900117058	GALLOWAY TWP	NJ		06/15/2021	5.875	173,830		264,000
9900117059	MISSION VIEJO	CA		06/15/2021	5.875	400,783		830,000
9900117135	SPENCER	IN		06/15/2021	6.375	81,329		143,000
9900117144	CHICAGO	IL		06/15/2021	6.250	216,775		305,000
9900117161	AZUSA	CA		06/15/2021	6.375	157,025		625,000
9900117183	BERLIN HEIGHTS	OH		06/15/2021	6.375	79,498		145,000
9900117202	ST PETERSBURG	FL		06/15/2021	6.375	89,379		180,000
9900117234	VANCOUVER	WA		06/15/2021	6.375	94,348		380,000

QE02.10

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
9900117238	PORT JERVIS	NY		06/15/2021	2.000	227,527		220,000
9900117239	SAN FRANCISCO	CA		06/15/2021	5.375	1,540,975		2,790,000
9900117243	LA VERNE	CA		06/15/2021	5.250	603,731		790,000
9900117250	COLUMBIA	SC		06/15/2021	4.750	109,376		150,000
9900117251	FALL RIVER	MA		06/15/2021	4.125	133,671		310,000
9900117252	DELTONA	FL		06/15/2021	5.250	136,051		160,000
9900117253	POMONA	CA		06/15/2021	5.000	157,415		410,000
9900117254	DEER PARK	NY		06/15/2021	4.375	236,462		370,000
9900117255	ANAHEIM	CA		06/15/2021	4.000	418,677		630,000
9900117257	ALBANY	NY		06/15/2021	5.000	183,070		319,000
9900117258	PAWCATUCK	CT		06/15/2021	3.000	136,477		175,000
9900117259	SAN ANTONIO	TX		06/15/2021	4.250	113,696		196,000
9900117260	SOUTH MILLS	NC		06/15/2021	5.250	312,502		249,900
9900117261	FREMONT	CA		06/15/2021	5.000	514,199		1,100,000
9900117278	OZONE PARK	NY		06/15/2021	4.000	350,326		731,000
9900117295	DETROIT	MI		06/15/2021	3.638	203,408		265,900
9900117297	MCCORDSVILLE	IN		06/15/2021	6.250	407,386		640,000
9900117300	HOUSTON	TX		06/15/2021	3.625	94,139		179,000
9900117301	MIDDLEVILLE	MI		06/15/2021	4.750	90,560		185,000
9900117302	RENTON	WA		06/15/2021	5.875	279,007		894,000
9900117303	WEST BLOOMFIELD	MI		06/15/2021	2.000	155,332		294,000
9900117304	EAST PATCHOGUE	NY		06/15/2021	3.709	138,711		325,000
9900117305	MORRISTOWN	NJ		06/15/2021	5.625	73,521		645,000
9900117306	LAS VEGAS	NV		06/15/2021	5.180	166,214		245,000
9900117307	HAMMOND	IN		06/15/2021	3.250	82,364		125,000
9900117308	CHATTANOOGA	TN		06/15/2021	4.750	97,542		162,000
9900117309	MAHOPAC	NY		06/15/2021	6.250	203,362		430,000
9900117311	COLUMBUS	OH		06/15/2021	3.375	81,882		145,000
9900117312	ANTIOCH	IL		06/15/2021	4.250	155,273		190,000
9900117313	PINELLAS PARK	FL		06/15/2021	6.000	115,244		285,000
9900117315	SAINT PAUL	MN		06/15/2021	6.250	219,557		415,000
9900117316	FRESNO	CA		06/15/2021	3.375	90,047		190,000
9900117317	WHEELING	IL		06/15/2021	3.750	163,514		190,000
9900117318	SHIRLEY	NY		06/15/2021	3.393	195,664		325,000
9900117319	TAYLOR	MI		06/15/2021	3.875	88,316		125,000
9900117320	BENTON HARBOR	MI		06/15/2021	3.750	81,646		130,000
9900117321	COVINGTON	LA		06/15/2021	6.250	198,923		330,000
9900117322	BRIDGEPORT	CT		06/15/2021	5.180	244,306		300,000
9900117323	LAS VEGAS	NV		06/15/2021	3.125	134,629		255,000
9900117370	SACRAMENTO	CA		06/15/2021	6.273	135,201		345,000
9900117538	ROCHESTER	MI		06/15/2021	4.750	232,481		360,000
9900117543	ATLANTIC CITY	NJ		06/15/2021	2.240	146,511		275,000
9900117560	PINECREST	FL		06/15/2021	2.740	198,056		1,745,000
9900117610	TACOMA	WA		06/15/2021	2.828	120,135		225,000
9900117611	DELAND	FL		06/15/2021	2.728	139,680		182,000

QE02.11

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
9900117612	ORLANDO	FL		06/15/2021	3.000	110,876		176,000
9900117613	CAPE CORAL	FL		06/15/2021	3.250	229,576		307,000
9900117614	UNION CITY	NJ		06/15/2021	5.250	408,612		440,000
9900117615	PORTLAND	OR		06/15/2021	2.828	300,453		780,000
9900117616	MINNEAPOLIS	MN		06/15/2021	3.010	203,140		270,000
9900117617	MILFORD	CT		06/15/2021	2.728	155,592		223,000
9900117619	HOLLYWOOD	FL		06/15/2021	3.028	158,223		200,000
9900117620	HENDERSON	NV		06/15/2021	3.028	157,765		260,000
9900117621	RIVERSIDE	CA		06/15/2021	5.050	237,758		350,000
9900117622	TRACY	CA		06/15/2021	3.250	208,120		390,000
9900117623	LOS ANGELES	CA		06/15/2021	3.550	338,242		687,500
9900117624	COTTONWOOD	CA		06/15/2021	4.750	283,856		415,000
9900117625	RENTON	WA		06/15/2021	3.550	167,957		328,000
9900117626	PHOENIX	AZ		06/15/2021	3.550	152,692		217,000
9900117627	CLINTON	MD		06/15/2021	3.600	253,544		320,000
9900117628	HALF MOON BAY	CA		06/15/2021	4.000	600,156		1,250,000
9900117629	VALLEJO	CA		06/15/2021	3.550	161,492		370,000
9900117630	GOODYEAR	AZ		06/15/2021	3.550	151,014		201,000
9900117631	WALNUT CREEK	CA		06/15/2021	5.750	126,508		420,000
9900117632	SPRINGFIELD	VA		06/15/2021	3.650	247,790		450,000
9900117633	DELRAY BEACH	FL		06/15/2021	3.670	115,418		176,000
9900117634	OJAI	CA		06/15/2021	3.528	289,173		545,000
9900117636	CONCORD	CA		06/15/2021	3.678	246,217		560,000
9900117637	FORT LAUDERDALE	FL		06/15/2021	3.828	168,712		330,000
9900117638	SACRAMENTO	CA		06/15/2021	3.620	162,761		255,000
9900117639	COCONUT CREEK	FL		06/15/2021	3.600	210,829		399,000
9900117641	FALLBROOK	CA		06/15/2021	3.560	288,985		535,000
9900117642	LAUREL SPRINGS BORO	NJ		06/15/2021	3.600	132,293		167,000
9900117643	WESTON	FL		06/15/2021	3.600	143,012		298,000
9900117644	BENSALEM	PA		06/15/2021	3.550	189,665		355,000
9900117645	CAPE CORAL	FL		06/15/2021	3.610	163,918		260,000
9900117646	LITCHFIELD PARK	AZ		06/15/2021	2.850	304,921		465,000
9900117647	SAN PABLO	CA		06/15/2021	3.778	170,816		380,000
9900117648	HENDERSON	NV		06/15/2021	3.110	255,889		450,000
9900117649	LEMON GROVE	CA		06/15/2021	3.528	113,258		480,000
9900117650	SPRINGFIELD	VA		06/15/2021	3.778	244,725		660,000
9900117651	SOUTH ST PAUL	MN		06/15/2021	3.550	134,110		220,000
9900117652	RANCHO SANTA MARGARIT	CA		06/15/2021	2.850	86,430		392,900
9900117653	GILROY	CA		06/15/2021	3.828	235,273		799,000
9900117654	LOWER GWYNEDD TOWNSHI	PA		06/15/2021	3.778	332,809		817,000
9900117655	FAIRFAX	VA		06/15/2021	3.550	153,602		445,000
9900117656	OAKLAND	CA		06/15/2021	3.650	163,766		549,000
9900117657	SANTA BARBARA	CA		06/15/2021	3.298	131,526		1,210,000
9900117658	SHOREWOOD	MN		06/15/2021	3.625	517,165		530,000
9900117659	CHATHAM	IL		06/15/2021	5.000	320,995		290,000
9900117662	MONTROSE	NY		06/15/2021	2.875	343,309		430,000

QE02.12

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
9900117663	MOGADORE	OH		06/15/2021	4.000	105,865		160,000
9900117668	JACKSON HEIGHTS	NY		06/15/2021	4.000	1,037,163		1,240,000
9900117669	HOUSTON	TX		06/15/2021	4.000	129,444		288,000
9900117670	GILBERT	AZ		06/15/2021	3.875	277,399		420,000
9900117671	ROUND LAKE	IL		06/15/2021	5.375	137,421		157,000
9900117672	WATERFORD TOWNSHIP	NJ		06/15/2021	4.000	205,349		250,000
9900117673	MASTIC BEACH	NY		06/15/2021	4.250	281,627		290,000
9900117674	PORT SAINT LUCIE	FL		06/15/2021	3.000	169,968		255,000
9900117675	POTTSTOWN	PA		06/15/2021	3.375	307,361		347,500
9900117680	ROCKPORT	MA		06/15/2021	4.500	270,990		388,000
9900117681	ST PAUL	MN		06/15/2021	4.000	163,318		243,000
9900117682	WALDORF	MD		06/15/2021	3.875	379,004		417,000
9900117683	STAMFORD	CT		06/15/2021	3.625	159,352		175,000
9900117684	FENTON	MI		06/15/2021	4.625	151,558		250,000
9900117685	CHICAGO	IL		06/15/2021	4.125	395,266		396,000
9900117686	PHILADELPHIA	PA		06/15/2021	5.250	139,345		159,900
9900117687	RIO RANCHO	NM		06/15/2021	4.875	84,919		120,000
9900117688	MOUNT VERNON	NY		06/15/2021	4.000	378,403		360,000
9900117689	CHESHIRE	CT		06/15/2021	3.625	191,789		240,000
9900117690	PRESCOTT	MI		06/15/2021	3.375	164,445		170,000
9900117691	LOS LUNAS	NM		06/15/2021	4.625	145,843		185,000
9900117692	NEW WINDSOR	NY		06/15/2021	4.625	162,081		210,000
9900117693	SALEM	OR		06/15/2021	5.500	183,412		250,000
9900117695	OLMSTED FALLS	OH		06/15/2021	6.375	89,093		155,000
9900117696	WOODHAVEN	NY		06/15/2021	4.625	461,905		825,000
9900117697	WILDOMAR	CA		06/15/2021	4.500	143,285		310,000
9900117701	WEST HAVERSTRAW VILLA	NY		06/15/2021	5.750	201,242		255,000
9900117704	ROCKY POINT	NY		06/15/2021	4.000	291,544		380,000
9900117705	ROSELLE	NJ		06/15/2021	3.875	137,783		220,000
9900117715	HOLLIS	NY		06/15/2021	4.000	478,969		675,000
9900117719	LAS VEGAS	NV		06/15/2021	4.375	267,841		315,000
9900117720	BROOKLYN	NY		06/15/2021	4.000	592,761		808,000
9900117721	NEW ROCHELLE	NY		06/15/2021	4.000	523,368		860,000
9900117722	GOLETA	CA		06/15/2021	3.000	707,713		900,000
9900117723	LOVELAND	OH		06/15/2021	2.750	273,931		383,000
9900117724	CROWN POINT	IN		06/15/2021	5.000	164,691		250,000
9900117725	YORK	PA		06/15/2021	6.375	97,087		120,000
9900117726	PUYALLUP	WA		06/15/2021	2.500	337,670		427,000
9900117727	ROYAL OAK	MI		06/15/2021	3.000	108,674		260,000
9900117728	ASTORIA	NY		06/15/2021	3.125	467,596		995,000
9900117729	LOS ANGELES	CA		06/15/2021	6.000	524,393		704,000
9900117730	FRESNO	CA		06/23/2021	4.125	487,863		735,001
9900117731	EMERALD HILLS	CA		06/23/2021	2.625	896,062		1,619,993
9900117732	SALEM	OR		06/23/2021	2.625	374,660		895,000
9900117733	BOCA RATON	FL		06/23/2021	3.375	798,673		1,650,014

QE02.13

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
9900117734	BEND	OR		06/23/2021	3.250	647,000		968,000
9900117735	SCOTTSDALE	AZ		06/23/2021	3.375	397,496		870,000
9900117736	TOMBALL	TX		06/23/2021	3.375	802,935		1,400,007
9900117737	RIO VERDE	AZ		06/23/2021	3.500	818,274		1,237,283
9900117738	ANNAPOLIS	MD		06/23/2021	3.750	539,637		810,000
9900117739	SEATTLE	WA		06/23/2021	3.375	442,672		739,994
9900117740	SAN JOSE	CA		06/23/2021	3.375	894,647		1,185,000
9900117741	SAN DIEGO	CA		06/23/2021	4.125	753,698		992,600
9900117742	MINNETONKA	MN		06/23/2021	2.875	469,238		662,500
9900117743	PRESTO	PA		06/23/2021	2.875	1,647,472		2,449,985
9900117744	LAGUNA BEACH	CA		06/23/2021	4.375	1,079,648		1,420,000
9900117745	SAN ANTONIO	TX		06/23/2021	3.875	1,007,681		1,459,984
9900117746	TRACY	CA		06/23/2021	4.250	604,602		800,000
9900117747	KETCHUM	ID		06/23/2021	3.375	298,626		660,000
9900117748	SEATTLE	WA		06/23/2021	3.375	334,514		570,997
9900117749	KIRKLAND	WA		06/23/2021	3.500	201,557		925,996
9900117750	SEATTLE	WA		06/23/2021	3.375	238,671		692,500
9900117751	PORTLAND	OR		06/23/2021	3.250	404,510		1,000,000
9900117752	WEST LINN	OR		06/23/2021	4.000	514,285		690,000
9900117753	ZEPHYR COVE	NV		06/23/2021	3.500	1,025,513		2,099,998
9900117754	FORT MYERS	FL		06/23/2021	2.500	972,790		1,600,000
9900117755	CHARLESTOWN	MA		06/23/2021	2.990	480,319		1,059,997
9900117756	SAN JOSE	CA		06/23/2021	3.250	841,922		1,150,000
9900117757	BILLINGS	MT		06/23/2021	2.875	212,818		1,200,002
9900117758	EXPORT	PA		06/23/2021	2.750	640,823		980,006
9900117759	ORLANDO	FL		06/23/2021	2.990	376,164		709,997
9900117760	ROANOKE	TX		06/23/2021	3.375	398,264		549,999
9900117761	SAN RAMON	CA		06/23/2021	3.500	807,094		1,100,000
9900117762	EDWARDS	CO		06/23/2021	3.750	532,006		900,999
9900117763	SCOTTSDALE	AZ		06/23/2021	3.250	1,062,065		1,550,000
9900117764	GREENWICH	CT		06/23/2021	3.375	1,092,279		2,085,788
9900117765	PHOENIX	AZ		06/23/2021	3.500	506,905		739,000
9900117766	MOUNTAIN VIEW	CA		06/23/2021	3.375	1,087,222		1,485,000
9900117767	NEW YORK	NY		06/23/2021	3.250	623,256		1,568,493
9900117768	SALEM	SC		06/23/2021	3.625	511,108		1,440,003
9900117769	SCROGGINS	TX		06/23/2021	3.375	1,063,728		1,650,000
9900117770	AVALON	NJ		06/23/2021	3.625	437,075		785,006
9900117771	LOMBARD	IL		06/23/2021	3.250	463,934		769,998
9900117772	LIBERTYVILLE	IL		06/23/2021	3.375	299,223		1,345,050
9900117773	FRANKLIN	MI		06/23/2021	2.750	483,450		834,993
9900117774	SUGAR LAND	TX		06/23/2021	3.500	293,593		756,205
9900117775	CHINO	CA		06/23/2021	3.500	444,812		618,000
9900117776	SANTA CRUZ	CA		06/23/2021	3.500	821,428		1,150,004
9900117777	CASTRO VALLEY	CA		06/23/2021	3.250	640,139		900,000
9900117778	ATLANTIC BEACH	FL		06/23/2021	3.500	289,804		923,216

QE02.14

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
9900117779	EAST HAMPTON	NY		06/23/2021	3.875	755,174		1,850,006
9900117780	SAN FRANCISCO	CA		06/23/2021	3.250	1,075,428		1,511,991
9900117781	NEW YORK	NY		06/23/2021	3.250	179,719		495,000
9900117782	MOUNT VERNON	NY		06/23/2021	3.375	243,529		544,500
9900117783	BOSTON	MA		06/23/2021	3.500	466,211		803,000
9900117784	SEATTLE	WA		06/23/2021	2.500	912,765		1,261,000
9900117785	WESTBOROUGH	MA		06/23/2021	3.500	167,742		1,079,990
9900117786	WASHINGTON	DC		06/23/2021	2.625	806,691		1,749,985
9900117787	MOORESVILLE	NC		06/23/2021	2.625	626,993		885,000
9900117788	NARRAGANSETT	RI		06/23/2021	2.625	611,306		1,100,000
9900117789	VIENNA	VA		06/23/2021	2.625	431,752		860,005
9900117790	TACOMA	WA		06/23/2021	2.625	733,533		1,400,010
9900117791	ELKRIDGE	MD		06/23/2021	2.625	404,931		750,000
9900117792	THE WOODLANDS	TX		06/23/2021	2.625	735,481		1,030,488
9900117793	DAVIDSONVILLE	MD		06/23/2021	3.000	684,380		990,000
9900117794	SANTA ROSA BEACH	FL		06/23/2021	2.500	882,600		3,000,027
9900117795	LAKE OSWEGO	OR		06/23/2021	3.750	229,156		2,350,000
9900117796	PASO ROBLES	CA		06/23/2021	3.625	551,271		870,000
9900117797	SEATTLE	WA		06/23/2021	2.625	542,589		750,000
9900117798	SEATTLE	WA		06/23/2021	2.625	1,342,906		2,000,000
9900117799	SARASOTA	FL		06/23/2021	3.625	308,005		1,009,993
9900117800	LAS VEGAS	NV		06/23/2021	2.750	424,972		598,268
9900117801	SALT LAKE CITY	UT		06/23/2021	3.250	36,290		765,002
9900117802	HILTON HEAD ISLAND	SC		06/23/2021	2.875	482,123		1,100,000
9900117803	LAUREL	MD		06/23/2021	2.750	615,460		894,998
9900117804	CAVE CREEK	AZ		06/23/2021	3.125	35,057		690,240
9900117805	LOVELAND	CO		06/23/2021	3.625	239,154		1,600,000
9900117806	PLANO	TX		06/23/2021	2.500	486,176		715,000
9900117807	DALLAS	TX		06/23/2021	2.500	469,005		670,003
9900117808	CAMBRIDGE	MA		06/23/2021	3.250	861,974		1,300,000
9900117809	EDINA	MN		06/23/2021	3.000	424,530		874,996
9900117810	EADS	TN		06/23/2021	3.250	308,479		1,000,000
9900117811	PLANO	TX		06/23/2021	2.750	55,661		874,505
9900117812	FAIRFIELD	CT		06/23/2021	2.750	475,800		1,019,992
9900117813	SEATTLE	WA		06/23/2021	2.500	177,915		1,400,005
9900117814	SAN JOSE	CA		06/23/2021	3.625	736,188		1,025,000
9900117815	SEATTLE	WA		06/23/2021	2.875	479,088		679,950
9900117816	STAMFORD	CT		06/23/2021	2.750	670,110		950,000
9900117817	WASHINGTON	DC		06/23/2021	2.750	668,914		1,289,990
9900117818	PARKER	CO		06/23/2021	2.750	387,435		610,003
9900117819	WATCHUNG	NJ		06/23/2021	2.750	561,771		944,995
9900117820	WOODINVILLE	WA		06/23/2021	2.750	399,708		874,998
9900117821	SEATTLE	WA		06/23/2021	2.750	411,921		1,750,015
9900117822	ARLINGTON HEIGHTS	IL		06/23/2021	2.750	397,492		600,000
9900117823	FORT WORTH	TX		06/23/2021	2.875	470,253		759,995

QE02.15

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
9900117824	BEAUFORT	SC		06/23/2021	2.750	373,043		1,089,997
9900117825	HANFORD	CA		06/23/2021	3.875	325,930		848,000
9900117826	KIRKLAND	WA		06/23/2021	3.375	251,748		999,950
9900117827	WATER MILL	NY		06/23/2021	2.625	789,738		1,110,000
9900117828	GARDEN CITY	NY		06/23/2021	3.375	228,858		935,000
9900117829	AUSTIN	TX		06/23/2021	2.500	615,978		1,000,000
9900117830	CAPE CORAL	FL		06/23/2021	2.500	535,062		912,506
9900117831	DALLAS	TX		06/23/2021	2.625	476,030		675,000
9900117832	FRANKLIN	TN		06/23/2021	2.500	806,884		1,309,999
9900117833	WEST LINN	OR		06/23/2021	2.625	58,771		1,099,989
9900117834	REHOBOTH BEACH	DE		06/23/2021	3.375	631,897		1,100,000
9900117835	CASTLE ROCK	CO		06/23/2021	2.750	511,758		845,000
9900117836	GLEN HEAD	NY		06/23/2021	2.500	730,500		1,100,000
9900117837	RESTON	VA		06/23/2021	2.500	556,377		810,000
9900117838	EDMOND	OK		06/23/2021	2.500	655,561		1,000,000
9900117839	SAINT PETERSBURG	FL		06/23/2021	2.750	373,350		874,997
9900117840	DELRAY BEACH	FL		06/23/2021	3.750	710,935		1,378,004
9900117841	SAMMAMISH	WA		06/23/2021	2.625	542,317		969,993
9900117842	EDWARDS	CO		06/23/2021	3.250	1,618,143		3,700,000
9900117843	BRECKENRIDGE	CO		06/23/2021	3.375	436,497		665,000
9900117844	MONUMENT BEACH	MA		06/23/2021	3.375	434,328		767,500
9900117845	HOUSTON	TX		06/23/2021	2.750	687,312		985,000
9900117846	MORRISTOWN	NJ		06/23/2021	2.625	413,052		850,003
9900117847	SCOTTSDALE	AZ		06/23/2021	3.500	100,748		790,004
9900117848	GREENWOOD VILLAGE	CO		06/23/2021	3.375	104,817		1,650,165
9900117849	BEACH HAVEN	NJ		06/23/2021	3.375	534,351		1,150,008
9900117850	MINNETONKA	MN		06/23/2021	2.750	139,171		1,000,000
9900117851	STEVENSVILLE	MD		06/23/2021	2.990	632,525		979,000
9900117852	PARADISE VALLEY	AZ		06/23/2021	3.500	865,660		1,649,998
9900117853	PHOENIX	AZ		06/23/2021	2.875	520,726		786,000
9900117854	SAN ANTONIO	TX		06/23/2021	2.750	440,452		656,000
9900117855	SCOTTSDALE	AZ		06/23/2021	3.875	400,173		750,000
9900117856	SUNSET BEACH	NC		06/23/2021	3.375	422,588		885,004
9900117857	SCOTTSDALE	AZ		06/23/2021	3.250	610,814		1,300,004
9900117858	WILMETTE	IL		06/23/2021	3.125	294,213		1,859,978
9900117859	SEATTLE	WA		06/23/2021	2.500	562,678		914,000
9900117860	ISSAQUAH	WA		06/23/2021	2.500	436,182		627,000
9900117861	DUBLIN	OH		06/23/2021	2.625	408,121		619,997
9900117862	FRISCO	TX		06/23/2021	2.750	1,001,025		1,440,000
9900117863	MC KINNEY	TX		06/23/2021	2.990	178,893		620,000
9900117864	REDMOND	WA		06/23/2021	2.875	360,145		720,000
9900117865	BETHESDA	MD		06/23/2021	3.125	933,659		1,615,000
9900117866	MERCER ISLAND	WA		06/23/2021	3.125	1,402,255		3,599,983
9900117867	EDISON	NJ		06/23/2021	2.875	110,249		1,028,169
9900117868	MASHPEE	MA		06/23/2021	2.500	448,251		849,997
9900117869	BETHESDA	MD		06/23/2021	3.000	611,104		1,185,000

QE02.16

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
9900117870.....	SEATTLE.....	WA.....		06/23/2021.....	3.625.....	570,007.....		815,000.....
9900117871.....	SLEEPY HOLLOW.....	NY.....		06/23/2021.....	3.000.....	1,003,030.....		1,775,004.....
9900117872.....	QUEENSTOWN.....	MD.....		06/23/2021.....	3.250.....	721,128.....		1,138,002.....
9900117873.....	ELLCOTT CITY.....	MD.....		06/23/2021.....	2.625.....	404,263.....		614,997.....
9900117874.....	HOUSTON.....	TX.....		06/23/2021.....	2.625.....	602,414.....		1,564,994.....
9900117875.....	WASHINGTON.....	DC.....		06/23/2021.....	3.250.....	80,294.....		1,424,985.....
9900117876.....	GATES MILLS.....	OH.....		06/23/2021.....	2.625.....	325,088.....		674,996.....
9900113477.....	BRENTWOOD.....	CA.....		04/01/2021.....	6.750.....	610,109.....		847,953.....
9900113506.....	SANTA YNEZ.....	CA.....		04/01/2021.....	4.990.....	1,246,022.....		3,047,941.....
9900113781.....	INDIO.....	CA.....		04/01/2021.....	5.500.....	337,507.....		474,000.....
9900113811.....	HUGHSON.....	CA.....		04/01/2021.....	7.750.....	417,407.....		556,000.....
9900114155.....	KISSIMMEE.....	FL.....		04/01/2021.....	7.990.....	185,365.....		269,482.....
9900114167.....	NASHVILLE.....	TN.....		04/01/2021.....	7.875.....	1,508,780.....		2,218,358.....
9900114172.....	LAS VEGAS.....	NV.....		04/01/2021.....	8.500.....	445,578.....		644,691.....
9900114177.....	LOUISVILLE.....	KY.....		04/01/2021.....	6.250.....	284,897.....		400,040.....
9900114189.....	SAN JOSE.....	CA.....		04/01/2021.....	5.990.....	1,410,859.....		1,997,715.....
9900114205.....	PLYMOUTH.....	MN.....		04/01/2021.....	5.625.....	649,424.....		1,178,671.....
9900114211.....	ANAHEIM.....	CA.....		04/01/2021.....	5.875.....	606,406.....		861,000.....
9900114214.....	TAMPA.....	FL.....		04/01/2021.....	6.875.....	198,450.....		292,000.....
9900114233.....	PORTLAND.....	OR.....		04/01/2021.....	6.875.....	583,444.....		926,000.....
9900114267.....	JACKSONVILLE.....	FL.....		04/01/2021.....	5.875.....	195,773.....		350,733.....
9900115364.....	BABYLON.....	NY.....		04/22/2021.....	5.500.....	162,324.....		629,000.....
9900115368.....	ATTLEBORO.....	MA.....		04/22/2021.....	3.875.....	195,746.....		238,000.....
9900115375.....	GREENVILLE.....	SC.....		04/22/2021.....	6.500.....	90,238.....		350,000.....
9900115380.....	HOUSTON.....	TX.....		04/22/2021.....	6.250.....	100,675.....		241,000.....
9900115385.....	ATTICA.....	MI.....		04/22/2021.....	4.500.....	119,053.....		180,000.....
9900115387.....	DONALDSONVILLE.....	LA.....		04/22/2021.....	4.250.....	143,951.....		140,000.....
9900115416.....	RALEIGH.....	NC.....		04/22/2021.....	4.875.....	522,637.....		785,000.....
9900115445.....	MIAMI GARDENS.....	FL.....		04/22/2021.....	4.125.....	90,950.....		76,000.....
9900115446.....	MIAMI.....	FL.....		04/22/2021.....	3.000.....	486,919.....		653,000.....
9900115447.....	MIAMI.....	FL.....		04/22/2021.....	6.625.....	152,717.....		640,000.....
9900115449.....	CHAGRIN FALLS.....	OH.....		04/22/2021.....	4.500.....	408,034.....		740,000.....
9900115450.....	WEST JORDAN.....	UT.....		04/22/2021.....	3.000.....	205,287.....		465,000.....
9900115457.....	GOODYEAR.....	AZ.....		04/22/2021.....	5.990.....	212,316.....		324,900.....
9900115496.....	PALMDALE.....	CA.....		04/22/2021.....	4.523.....	141,888.....		325,000.....
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other.....				XXX.....	XXX.....	263,708,644.....	0.....	475,905,680.....
Mortgages in Good Standing - Commercial Mortgages - All Other								
30019.....	VARIOUS.....	NJ.....		04/01/2021.....	2.520.....	110,000,000.....		245,040,000.....
703002.....	KATY.....	TX.....		06/30/2021.....	1.800.....	20,000,000.....		35,971,223.....
703287.....	AUSTIN.....	TX.....		06/30/2021.....	1.650.....	17,456,000.....		28,480,992.....
703404.....	ATLANTA.....	GA.....		06/18/2021.....	3.000.....	16,810,345.....		25,862,069.....
703440.....	SAN DIEGO.....	CA.....		05/04/2021.....	2.840.....	27,000,000.....		45,500,506.....
703445.....	GOODYEAR.....	AZ.....		04/13/2021.....	3.090.....	28,000,000.....		54,495,913.....
703446.....	ST. LOUIS.....	MO.....		05/25/2021.....	2.650.....	11,000,000.....		17,331,022.....
703449.....	DENVER.....	CO.....		05/13/2021.....	2.000.....	16,595,181.....		31,785,445.....

QE02.17

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
703452.....	FRANKLIN.....	TN.....		04/21/2021....	3.040.....	7,000,000.....		11,666,667.....
703460.....	SARASOTA.....	FL.....		04/23/2021....	2.710.....	48,000,000.....		80,000,000.....
703463.....	COLORADO SPRINGS.....	CO.....		05/27/2021....	2.990.....	61,000,000.....		96,794,668.....
703467.....	BUFORD.....	GA.....		05/18/2021....	2.620.....	54,990,000.....		84,600,000.....
703473.....	HOUSTON.....	TX.....		04/29/2021....	1.600.....	18,645,418.....		31,075,697.....
703480.....	NORCROSS.....	GA.....		06/01/2021....	2.590.....	21,060,000.....		32,600,619.....
703482.....	RANCHO PALOS VERDES.....	CA.....		06/21/2021....	2.200.....	20,000,000.....		39,032,007.....
703483.....	PHOENIX.....	AZ.....		06/29/2021....	2.000.....	20,000,000.....		33,630,402.....
703484.....	PITTSBURGH.....	PA.....		06/01/2021....	3.000.....	9,830,583.....		16,319,029.....
703489.....	BONITA SPRINGS.....	FL.....		05/28/2021....	2.620.....	18,200,000.....		28,000,000.....
703494.....	FRISCO.....	TX.....		06/24/2021....	2.870.....	32,900,000.....		54,833,333.....
703503.....	PORTLAND.....	OR.....		06/08/2021....	2.500.....	14,700,000.....		27,121,771.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	573,187,527.....	0.....	1,020,141,363.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	1,018,103,991.....	1,000,000.....	1,877,746,057.....
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other								
9900115381.....	BAYONNE.....	NJ.....		04/22/2021....	3.750.....	139,353.....		215,000.....
9900115390.....	HOPE MILLS.....	NC.....		04/22/2021....	7.000.....	102,126.....		120,000.....
1999999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other.....				XXX.....	XXX.....	241,479.....	0.....	335,000.....
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure.....				XXX.....	XXX.....	241,479.....	0.....	335,000.....
3399999. Total Mortgages.....				XXX.....	XXX.....	1,018,345,470.....	1,000,000.....	1,878,081,057.....

QE02.18

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	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
17994.....	NAPLES.....	FL.....		04/22/2016....	05/18/2021....	71,412.....		190.....			190.....	70,843.....	70,843.....			0.....
35873.....	BALTIMORE.....	MD.....		06/19/2015....	05/18/2021....	127,357.....		6,296.....			6,296.....	131,798.....	131,798.....			0.....
37380.....	SARASOTA.....	FL.....		06/24/2016....	06/18/2021....	80,387.....		24,294.....			24,294.....	104,310.....	104,310.....			0.....
40161.....	SCOTTSDALE.....	AZ.....		04/22/2016....	04/27/2021....	213,723.....		26,328.....			26,328.....	237,313.....	237,313.....			0.....
40465.....	SAN DIEGO.....	CA.....		04/22/2016....	06/18/2021....	397,782.....		(1,170).....			(1,170).....	395,022.....	395,022.....			0.....
40782.....	CHICAGO.....	IL.....		03/24/2017....	05/18/2021....	209,627.....		2,762.....			2,762.....	210,305.....	210,305.....			0.....
41744.....	WELLINGTON.....	FL.....		12/21/2016....	05/18/2021....	442,372.....		197,905.....			197,905.....	638,915.....	638,915.....			0.....
44663.....	CHULA VISTA.....	CA.....		06/19/2015....	04/27/2021....	180,887.....		5,683.....			5,683.....	184,549.....	184,549.....			0.....
51946.....	SAN MATEO.....	CA.....		03/24/2017....	04/27/2021....	358,858.....		29,732.....			29,732.....	386,743.....	386,743.....			0.....
54559.....	BROWNSBURG.....	IN.....		04/22/2016....	05/18/2021....	38,563.....		(1,461).....			(1,461).....	35,499.....	35,499.....			0.....
54791.....	WILSON.....	OK.....		04/22/2016....	06/18/2021....	31,518.....		(691).....			(691).....	29,762.....	29,762.....			0.....
55127.....	FLUSHING.....	NY.....		04/22/2016....	04/27/2021....	529,989.....		(40,406).....			(40,406).....	483,670.....	483,670.....			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	
58899	TONAWANDA	NY		12/23/2015	04/27/2021	66,688		(4,807)				(4,807)		60,856	60,856			0
59113	HARRISON	TN		03/24/2017	04/27/2021	98,093		13,597				13,597		110,900	110,900			0
101572	SCOTTSDALE	AZ		12/10/2018	05/18/2021	139,191		4,703				4,703		142,481	142,481			0
106503	KANEOHE	HI		06/19/2015	05/18/2021	342,166		75,496				75,496		414,998	414,998			0
112012	CARBONDALE	CO		06/24/2016	05/18/2021	42,768		156				156		40,286	40,286			0
124332	GAINESVILLE	VA		08/04/2016	06/18/2021	171,817		3,318				3,318		172,772	172,772			0
137268	ANNAPOLIS	MD		12/09/2016	04/27/2021	125,185		4,196				4,196		126,322	126,322			0
137410	CALHAN	CO		12/09/2016	06/18/2021	302,398		7,720				7,720		308,353	308,353			0
185027	MERCED	CA		01/08/2004	06/30/2021	571,390						0		571,390	571,390			0
195189	WEBSTER	IA		12/30/2011	05/31/2021	191,707		366				366		192,074	192,074			0
195251	MADISON	LA		12/28/2011	05/01/2021	2,246,823		210				210		2,247,033	2,247,033			0
196709	CRAWFORD	IA		11/21/2013	05/31/2021	1,079,731		753				753		1,080,484	1,080,484			0
196821	MADISON	LA		03/13/2014	06/30/2021	2,117,407		893				893		2,044,170	2,044,170			0
197673	CASSIA	ID		09/15/2015	05/31/2021	4,885,422		(259,195)				(259,195)		4,527,482	4,527,482			0
198287	CLAY	AL		03/15/2016	05/31/2021	2,869,108		46				46		2,869,154	2,869,154			0
198288	CLAY	AL		03/15/2016	05/31/2021	2,097,179		91				91		2,097,270	2,097,270			0
198289	CLAY	AL		03/15/2016	05/31/2021	452,425		7				7		452,432	452,432			0
198290	CLAY	AL		03/15/2016	05/31/2021	330,710		14				14		330,724	330,724			0
198805	KNOX	TX		01/25/2017	06/30/2021	6,103,417		2,404				2,404		6,059,467	6,059,467			0
198996	WASHINGTON	CO		08/22/2017	06/30/2021	3,823,261		692				692		3,650,511	3,650,511			0
199182	MONTGOMERY	IL		11/21/2017	05/31/2021	1,072,913		815				815		1,073,728	1,073,728			0
199562	COLQUITT	GA		07/19/2018	04/30/2021	3,232,931						0		3,202,640	3,202,640			0
406153	LOS ANGELES	CA		10/31/2016	06/18/2021	292,739		39,454				39,454		329,100	329,100			0
493889	WAYZATA	MN		09/22/2016	05/18/2021	993,839		8,373				8,373		998,809	998,809			0
496543	BOCA RATON	FL		05/29/2015	06/18/2021	145,980		(582)				(582)		143,811	143,811			0
497137	CAPE CORAL	FL		06/24/2016	05/18/2021	95,266		(6,491)				(6,491)		87,594	87,594			0
520101	QUERETARO	QU		03/09/2015	06/30/2021	1,412,295		(39,590)				(39,590)		1,366,329	1,366,329			0
585817	ROLLING HILLS ESTAT	CA		07/15/2015	05/18/2021	603,121		5,399				5,399		601,597	601,597			0
586897	CORNISH FLAT	NH		06/24/2016	06/18/2021	54,626		(189)				(189)		51,078	51,078			0
589856	CLAREMONT	CA		05/29/2015	04/27/2021	339,478		24,364				24,364		362,429	362,429			0
642295	WINSTON SALEM	NC		10/31/2016	06/18/2021	28,525		2,459				2,459		30,924	30,924			0
702367	FT. WORTH	TX		07/27/2011	06/30/2021	7,034,837		(103,098)				(103,098)		6,888,745	6,888,745			0
702368	ANNAPOLIS	MD		06/20/2011	04/30/2021	30,224,313		(224,313)				(224,313)		30,000,000	30,000,000			0
702390	SAN FRANCISCO	CA		09/01/2011	05/31/2021	58,238,560		6,065				6,065		57,927,146	57,927,146			0
702668	SAN FRANCISCO	CA		12/18/2014	04/30/2021	22,599,999						0		22,599,999	22,599,999			0
702775	RALEIGH	NC		12/30/2015	04/30/2021	1,000,000						0		1,000,000	1,000,000			0
703007	LOUISVILLE	CO		02/28/2018	04/30/2021	4,200,000						0		4,200,000	4,200,000			0
924592	FRAZIER PARK	CA		09/22/2016	04/27/2021	224,158		4,780				4,780		227,137	227,137			0
926091	TOMS RIVER	NJ		09/22/2016	04/27/2021	158,097		3,045				3,045		160,088	160,088			0
926696	SPRING HILL	FL		11/17/2016	06/18/2021	109,608		2,009				2,009		110,996	110,996			0
931642	PACIFIC JUNCTION	IA		05/29/2015	04/27/2021	138,895		1,084				1,084		138,748	138,748			0
938894	BAKERSFIELD	CA		06/24/2016	05/18/2021	60,829		(1,093)				(1,093)		58,765	58,765			0

QE02.19

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
942834	MCHENRY	IL		11/17/2016	05/18/2021	70,271		(929)			(929)		68,418	68,418		0
958695	HUDSON	IN		06/24/2016	05/18/2021	127,733		(5,854)			(5,854)		120,558	120,558		0
1052543	PINELLAS PARK	FL		07/29/2016	04/27/2021	107,648		(4,335)			(4,335)		103,102	103,102		0
1054152	HAYWARD	CA		10/31/2016	05/18/2021	469,709		15,665			15,665		482,791	482,791		0
1054472	SAHUARITA	AZ		05/29/2015	05/18/2021	162,200		29,360			29,360		190,171	190,171		0
1054475	RICHMOND	VA		06/02/2016	04/27/2021	135,844		7,901			7,901		140,444	140,444		0
1056142	BRISTOW	VA		10/31/2016	04/27/2021	356,938		11,172			11,172		366,559	366,559		0
1057752	OROVILLE	CA		07/29/2016	06/18/2021	121,263		(2,905)			(2,905)		116,904	116,904		0
1060161	BOROUGH OF AUDUBON	NJ		06/24/2016	04/30/2021	170,613					0		170,262	170,262		0
1060274	BURLINGTON	NJ		06/19/2016	06/18/2021	142,984		14,280			14,280		156,836	156,836		0
1064575	PHILADELPHIA	PA		06/24/2016	04/27/2021	42,536		(1,652)			(1,652)		40,395	40,395		0
1066490	NEWPORT	NC		11/17/2016	05/18/2021	115,346		(2,046)			(2,046)		111,953	111,953		0
1077634	CINCINNATI	OH		11/17/2016	04/27/2021	111,373		21,869			21,869		133,242	110,982	(22,260)	(22,260)
1078446	FORT PIERCE	FL		08/31/2015	05/18/2021	45,186					0		45,049	45,049		0
1079380	FT MYERS	FL		07/29/2016	04/27/2021	114,148		(9,513)			(9,513)		104,179	104,179		0
1085427	LAKE CITY	MI		07/29/2016	04/27/2021	16,891		(905)			(905)		15,010	15,010		0
1090022	RICHMOND	TX		06/24/2016	05/18/2021	48,631		(1,986)			(1,986)		46,387	46,387		0
1095554	GARDEN GROVE	CA		10/30/2015	06/18/2021	291,311		(4,578)			(4,578)		283,600	283,600		0
1096291	LAKE ORION	MI		06/24/2016	06/18/2021	175,711		5,964			5,964		179,406	179,406		0
1097189	CONCORD	CA		08/31/2015	04/30/2021	334,164					0		334,164	334,164		0
1101254	WATERFORD	MI		08/31/2015	04/27/2021	60,116		10,474			10,474		70,157	70,157		0
1116586	WHITTIER	CA		08/31/2015	05/18/2021	5,515		63			63		1,990	1,990		0
1116635	CRESCENT CI	CA		06/24/2016	06/18/2021	66,328		6,950			6,950		70,153	70,153		0
1187408	SAN DIEGO	CA		10/31/2016	04/27/2021	498,486		32,222			32,222		522,638	522,638		0
1207622	MIAMI	FL		06/24/2016	05/18/2021	129,246		1,763			1,763		129,547	129,547		0
1219300	PHOENIX	AZ		10/01/2015	04/27/2021	71,638		(97)			(97)		71,541	71,541		0
1219431	ACAMPO	CA		10/01/2015	04/27/2021	443,413		(19,400)			(19,400)		419,591	419,591		0
1223083	KAILUA	HI		11/17/2016	04/30/2021	59,991		(701)			(701)		297	297		0
1252126	MESA	AZ		02/22/2017	04/27/2021	38,015		(1,967)			(1,967)		35,349	35,349		0
1366939	FRANKFORT	MI		02/22/2017	05/18/2021	117,740		(2,160)			(2,160)		114,228	114,228		0
1366991	RITZVILLE	WA		04/29/2016	05/19/2021	28,819		(665)			(665)		27,079	27,079		0
1370312	CONNERSVILLE	IN		01/26/2016	04/27/2021	87,995		3,138			3,138		90,060	90,060		0
1370507	LAWRENCEBURG	IN		02/20/2016	04/27/2021	121,668		695			695		121,797	121,797		0
1370669	HORSHAM	PA		07/19/2016	04/27/2021	139,566		4,124			4,124		141,371	141,371		0
1370705	CINCINNATI	OH		03/20/2016	04/27/2021	66,938		(962)			(962)		65,366	65,366		0
1370937	PHILADELPHIA	PA		07/19/2016	04/27/2021	65,583		13,211			13,211		78,401	78,401		0
1370959	CONCORD	OH		07/19/2016	05/18/2021	196,587		2,900			2,900		198,291	198,291		0
1371075	WARRINGTON	PA		05/18/2016	06/18/2021	243,771		5,151			5,151		246,160	246,160		0
1371211	UNION CITY	PA		07/19/2016	04/27/2021	2,160		(5)			(5)		451	451		0
1602255	ALAMEDA	CA		02/03/2017	05/18/2021	623,502		5,177			5,177		624,848	624,848		0
1602504	SAN RAMON	CA		02/03/2017	04/27/2021	1,201,541		16,409			16,409		1,210,866	1,210,866		0

QE02.20

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
1603889	REDWOOD CITY	CA		02/03/2017	05/18/2021	1,049,852		14,371				14,371		1,058,723	1,058,723		0
2535702	KAILUA	HI		10/02/2018	06/18/2021	538,136		(8,990)				(8,990)		526,824	526,824		0
2537442	BRAINTREE	MA		10/02/2018	04/27/2021	312,127		(5,675)				(5,675)		304,763	304,763		0
2537863	DENVER	CO		10/02/2018	06/18/2021	234,067		(6,442)				(6,442)		226,748	226,748		0
2538189	ARVADA	CO		10/02/2018	06/18/2021	343,521		(9,348)				(9,348)		332,885	332,885		0
2538609	MURRIETA	CA		10/02/2018	06/18/2021	325,183		357				357		321,119	321,119		0
2541557	CHICAGO	IL		10/02/2018	04/27/2021	230,941		(5,767)				(5,767)		224,273	224,273		0
2542646	FRESNO	CA		10/02/2018	05/18/2021	235,774		(6,503)				(6,503)		228,398	228,398		0
2542966	LOS ANGELES	CA		10/02/2018	06/18/2021	284,476		(7,292)				(7,292)		276,099	276,099		0
2567840	ROSEVILLE	CA		11/20/2018	04/27/2021	212,853		(8,179)				(8,179)		203,962	203,962		0
2568994	GOODYEAR	AZ		11/20/2018	05/18/2021	189,361		(5,396)				(5,396)		183,156	183,156		0
2569330	WHITE PLAINS	NY		11/20/2018	05/18/2021	293,330		(7,469)				(7,469)		284,457	284,457		0
2580939	CHANDLER	AZ		01/17/2019	05/18/2021	237,553		(6,528)				(6,528)		230,164	230,164		0
2581212	CHUALAR	CA		01/17/2019	05/18/2021	272,754		(9,546)				(9,546)		262,042	262,042		0
2595259	COMPTON	CA		02/12/2019	05/18/2021	451,593		(10,003)				(10,003)		440,054	440,054		0
2595397	STONY POINT	NY		01/17/2019	06/18/2021	285,477		(8,026)				(8,026)		276,757	276,757		0
2596233	LONG BEACH	CA		01/17/2019	05/18/2021	263,304		(7,602)				(7,602)		254,795	254,795		0
2596379	SANTA ANA	CA		01/17/2019	05/18/2021	160,445		4,064				4,064		163,786	163,786		0
2597331	IRVINE	CA		01/17/2019	06/18/2021	283,919		6,812				6,812		289,461	289,461		0
2597420	TACOMA	WA		01/17/2019	05/18/2021	225,762		(6,776)				(6,776)		218,185	218,185		0
2597486	SANTA ANA	CA		01/17/2019	04/27/2021	283,944		5,624				5,624		289,148	289,148		0
2598061	FLUSHING	NY		01/17/2019	04/27/2021	716,604		(17,300)				(17,300)		691,566	691,566		0
2598476	RIVERSIDE	CA		01/17/2019	06/18/2021	263,415		(7,430)				(7,430)		255,082	255,082		0
2599717	JERSEY CITY	NJ		01/17/2019	04/27/2021	288,548		(11,294)				(11,294)		276,270	276,270		0
2600720	NORTH LAUDERDALE	FL		02/12/2019	05/18/2021	193,347		(7,370)				(7,370)		185,286	185,286		0
2601001	LAKEWOOD	CO		02/12/2019	05/18/2021	267,020		(4,315)				(4,315)		261,655	261,655		0
2601003	SEATTLE	WA		02/12/2019	06/18/2021	332,715		(10,021)				(10,021)		321,299	321,299		0
2601707	WILTON MANORS	FL		02/12/2019	04/27/2021	320,306		(10,451)				(10,451)		308,696	308,696		0
2604187	HEMET	CA		02/12/2019	05/18/2021	187,977		(10,145)				(10,145)		177,232	177,232		0
4000997	TURLOCK	CA		10/16/2015	05/18/2021	14,228		121				121		5,164	5,164		0
4001329	SAN DIEGO	CA		10/16/2015	05/18/2021	185,629		850				850		178,017	178,017		0
4002306	MIRAMAR BEACH	FL		10/16/2015	05/19/2021	30,774		405				405		23,582	23,582		0
4652889	MIAMI	FL		10/30/2015	05/18/2021	94,949		(2,111)				(2,111)		91,921	91,921		0
11833951	STATEN ISLAND	NY		02/17/2017	06/18/2021	312,104		(12,253)				(12,253)		295,808	295,808		0
12753109	PORTSMOUTH	VA		10/27/2016	04/27/2021	85,766		(6,682)				(6,682)		78,711	78,711		0
13665807	LEADVILLE	CO		02/17/2017	05/18/2021	114,474		1,723				1,723		114,501	114,501		0
14357982	LITHIA	FL		02/17/2017	05/18/2021	51,171		(255)				(255)		49,929	49,929		0
15396120	EASTLAKE	OH		02/17/2017	05/18/2021	149,965		(9,547)				(9,547)		139,048	139,048		0
16596561	ST MARIES	ID		02/17/2017	04/27/2021	59,211		(6,530)				(6,530)		4,947	4,947		0
16934879	FOREST	VA		02/17/2017	04/27/2021	148,711		(11,435)				(11,435)		136,058	136,058		0
16952640	CHESAPEAKE	VA		03/07/2019	06/18/2021	240,706		(11,855)				(11,855)		228,096	228,096		0
17800954	RANDOLPH	MA		10/27/2016	06/18/2021	202,123		12,238				12,238		213,131	213,131		0

QE02.21

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	8-13 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
17936857	HAWTHORNE	FL		02/17/2017	05/18/2021	188,125		(6,427)			(6,427)		177,765	177,765			0
18967043	WINSTON SALEM	NC		11/16/2017	05/18/2021	312,666		7,396			7,396		316,309	316,309			0
18967234	LEESBURG	VA		11/16/2017	06/18/2021	454,816		15,981			15,981		468,715	468,715			0
19282870	NEW HAVEN	CT		10/27/2016	06/18/2021	99,463		(1,168)			(1,168)		97,458	97,458			0
20817573	LOS ANGELES	CA		04/28/2017	04/27/2021	1,535,018		76,692		33,141	109,833		1,644,852	1,644,852			0
20817904	WESTLAND	MI		04/28/2017	06/18/2021	106,324		(3,474)			(3,474)		102,412	102,412			0
20818407	GRESHAM	OR		04/28/2017	06/18/2021	214,531		39,412			39,412		253,393	253,393			0
21004833	PALMDALE	CA		05/26/2017	06/18/2021	309,015		10,947			10,947		318,456	318,456			0
21005343	GARDENA	CA		05/26/2017	04/27/2021	276,509		5,937			5,937		281,432	281,432			0
21006168	OWOSSO	MI		05/26/2017	04/27/2021	197,415		2,985			2,985		198,955	198,955			0
21006226	LAS VEGAS	NV		05/26/2017	05/18/2021	121,186		20,438			20,438		140,465	140,465			0
21006382	MENTOR ON THE LAKE	OH		05/26/2017	04/27/2021	83,023		6,053			6,053		88,875	88,875			0
21015805	PALM BAY	FL		05/26/2017	04/27/2021	112,456		10,136			10,136		122,054	122,054			0
21018601	MEMPHIS	TN		05/26/2017	05/18/2021	86,182		10,394			10,394		96,291	96,291			0
21020938	LAKE IN THE HILLS	IL		05/26/2017	04/27/2021	205,027		12,586			12,586		215,715	215,715			0
21021134	PEORIA	AZ		05/26/2017	05/18/2021	164,894		20,148			20,148		185,042	185,042			0
21213418	WARWICK	RI		07/06/2017	05/18/2021	140,690		15,762			15,762		156,452	156,452			0
23509227	KISSIMMEE	FL		03/07/2019	04/27/2021	116,977		1,254			1,254		116,746	116,746			0
23511868	SANTA FE SPGS	CA		03/07/2019	04/27/2021	457,492		(10,354)			(10,354)		446,027	446,027			0
23512072	MURRIETA	CA		03/07/2019	05/18/2021	286,833		(5,439)			(5,439)		279,999	279,999			0
23794639	EUGENE	OR		04/29/2016	04/27/2021	130,035		472			472		128,446	128,446			0
24074643	CLIFTON	NJ		02/15/2019	06/18/2021	261,341		38,756			38,756		297,594	297,594			0
24084279	KING CITY	CA		02/15/2019	05/18/2021	179,348		33,479			33,479		212,200	212,200			0
24088320	NEW CASTLE	CO		02/15/2019	05/18/2021	184,777		35,568			35,568		219,805	219,805			0
24088577	CORONA	NY		02/15/2019	04/27/2021	437,028		51,197			51,197		387,095	387,095			0
24088890	ORLANDO	FL		02/15/2019	05/18/2021	47,028		16,900			16,900		45,385	45,385			0
24103640	WASHINGTON	DC		02/15/2019	05/18/2021	348,481		51,125			51,125		398,181	398,181			0
24104382	GALT	CA		02/15/2019	06/18/2021	176,702		23,405			23,405		199,041	199,041			0
24119315	ARCO	ID		02/15/2019	06/18/2021	70,790		613			613		70,806	70,806			0
24119323	LOS BANOS	CA		02/15/2019	05/18/2021	140,434		17,312			17,312		157,369	157,369			0
24126187	CHICAGO	IL		02/15/2019	06/18/2021	136,251		21,471			21,471		157,360	157,360			0
24139495	BENICIA	CA		02/15/2019	05/18/2021	170,946		26,708			26,708		197,199	197,199			0
25129552	CLINTON	MA		12/20/2018	05/18/2021	229,862		(35,641)		7,990	(27,651)		201,932	201,932			0
25646359	AMERICAN CANYON	CA		03/22/2019	04/27/2021	250,679		17,941			17,941		265,623	265,623			0
25646448	PALMDALE	CA		03/22/2019	06/18/2021	171,735		22,755			22,755		193,676	193,676			0
30792148	CHULA VISTA	CA		02/12/2019	05/18/2021	576,485		(15,688)			(15,688)		558,661	558,661			0
30792151	SAN RAFAEL	CA		02/12/2019	05/18/2021	534,445		(16,629)			(16,629)		515,831	515,831			0
30792153	SANTA ANA	CA		02/12/2019	04/27/2021	458,883		(12,486)			(12,486)		444,660	444,660			0
30792268	SACRAMENTO	CA		02/12/2019	06/18/2021	298,702		(7,949)			(7,949)		290,752	290,752			0
30792284	LAS VEGAS	NV		02/12/2019	05/18/2021	192,646		(3,898)			(3,898)		188,018	188,018			0
30792302	SAN FRANCISCO	CA		02/12/2019	06/18/2021	344,879		(5,668)			(5,668)		337,884	337,884			0
30792344	NEWARK	NJ		02/12/2019	04/27/2021	208,157		(3,449)			(3,449)		203,364	203,364			0

QE02.22

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
30792349.....	ENGLEWOOD.....	NJ.....		02/12/2019....	04/27/2021....	267,570		(4,882)				(4,882)		261,677	261,677		0
58800799.....	ROCKLIN.....	CA.....		12/19/2018....	04/27/2021....	368,900		(9,989)				(9,989)		357,664	357,664		0
58806063.....	LAKE WORTH.....	FL.....		12/19/2018....	05/18/2021....	197,107		(8,060)				(8,060)		183,337	183,337		0
58808408.....	HIALEAH.....	FL.....		12/19/2018....	05/18/2021....	222,101		(5,803)				(5,803)		215,479	215,479		0
60283120.....	AUDUBON.....	MN.....		09/21/2016....	06/18/2021....	227,372		53,424				53,424		280,145	280,145		0
82775800.....	HOUSTON.....	TX.....		11/17/2016....	05/18/2021....	383,572		(5,591)				(5,591)		375,974	375,974		0
82776568.....	BOULDER.....	CO.....		11/17/2016....	06/18/2021....	655,041		(8,075)				(8,075)		643,419	643,419		0
82777335.....	REDLANDS.....	CA.....		11/17/2016....	04/27/2021....	891,320		(13,830)				(13,830)		866,890	866,890		0
100048698.....	PHOENIX.....	AZ.....		04/22/2016....	04/27/2021....	60,932		(692)				(692)		59,762	59,762		0
100050732.....	LAUREL.....	DE.....		04/22/2016....	04/27/2021....	8,863		244				244		348	348		0
100052277.....	HAYWARD.....	CA.....		04/22/2016....	06/18/2021....	364,899		1,155				1,155		364,346	364,346		0
101036532.....	SAN JOSE.....	CA.....		10/14/2016....	06/18/2021....	295,341		68,288				68,288		359,974	359,974		0
101049908.....	PITTSVILLE.....	MD.....		10/14/2016....	05/18/2021....	12,368		(2,287)				(2,287)		4,458	4,458		0
101118445.....	SEATTLE.....	WA.....		10/14/2016....	06/18/2021....	617,878		4,858				4,858		618,201	618,201		0
101118679.....	HUDSON.....	IA.....		10/14/2016....	04/27/2021....	44,335		720				720		43,442	43,442		0
223517391.....	NORTH MIAMI BEACH.....	FL.....		02/24/2016....	06/18/2021....	2,498						0		2,498	2,498		0
225093080.....	WINNETKA.....	IL.....		02/24/2016....	06/18/2021....	391,586		(6,537)				(6,537)		383,441	383,441		0
226613489.....	GLENDORA.....	CA.....		02/24/2016....	05/18/2021....	46,542		2,050				2,050		46,214	46,214		0
227235205.....	ENDICOTT.....	WA.....		09/16/2015....	04/27/2021....	17,138		200				200		16,685	16,685		0
227290155.....	PETALUMA.....	CA.....		09/16/2015....	06/18/2021....	443,924		6,117				6,117		444,776	444,776		0
227290376.....	NEW YORK.....	NY.....		09/16/2015....	05/18/2021....	505,822		2,302				2,302		500,927	500,927		0
227290736.....	SEATTLE.....	WA.....		09/16/2015....	04/30/2021....	208,542		522				522		205,970	205,970		0
227315015.....	TROY.....	MI.....		07/30/2015....	06/18/2021....	126,594		(753)				(753)		124,094	124,094		0
227315234.....	HOUSTON.....	TX.....		07/30/2015....	06/18/2021....	140,272		(4,671)				(4,671)		134,432	134,432		0
227315413.....	BALL.....	LA.....		07/30/2015....	05/01/2021....	5,303						0		2,668	2,668		0
227315551.....	NORTH BRANCH.....	MN.....		07/30/2015....	05/18/2021....	11,482		(59)				(59)		7,883	7,883		0
227315852.....	LIHUE.....	HI.....		07/30/2015....	05/18/2021....	42,571		(27)				(27)		37,031	37,031		0
227315929.....	GERMANTOWN.....	TN.....		07/30/2015....	06/18/2021....	48,635		(14)				(14)		10,118	10,118		0
227316081.....	NORTH MYRTLE BEACH.....	SC.....		07/30/2015....	04/27/2021....	79,795		(822)				(822)		78,025	78,025		0
227316094.....	HASTINGS.....	MN.....		07/30/2015....	05/18/2021....	6,155		6				6		638	638		0
227316402.....	DES MOINES.....	IA.....		07/30/2015....	06/18/2021....	133,720		1,524				1,524		134,141	134,141		0
227316410.....	FLUSHING.....	NY.....		07/30/2015....	04/27/2021....	68,857		715				715		66,451	66,451		0
227316663.....	SARASOTA.....	FL.....		07/30/2015....	05/18/2021....	28,205		(138)				(138)		27,145	27,145		0
227316855.....	HASLET.....	TX.....		07/30/2015....	06/18/2021....	112,937		2,302				2,302		114,357	114,357		0
228616097.....	UNION CITY.....	NJ.....		12/21/2017....	04/27/2021....	520,796		10,109				10,109		530,212	530,212		0
229136338.....	SAN JOSE.....	CA.....		12/21/2017....	06/18/2021....	356,735		30,763				30,763		386,305	386,305		0
229250121.....	LOUISVILLE.....	KY.....		12/21/2017....	04/27/2021....	51,214		3,810				3,810		54,816	54,816		0
229268339.....	MAKAWAO.....	HI.....		12/21/2017....	04/27/2021....	615,000		23,778				23,778		637,062	637,062		0
351679713.....	CALIMESA.....	CA.....		10/12/2018....	06/18/2021....	114,596		(5,657)				(5,657)		107,460	107,460		0
406067825.....	SANDY.....	UT.....		04/13/2017....	04/27/2021....	729,723		(9,594)				(9,594)		716,412	716,412		0
406122884.....	ANNAPOLIS.....	MD.....		03/08/2017....	05/18/2021....	124,545		5,796				5,796		129,933	129,933		0

QE02.23

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
414601170	NORTHAMPTON	PA		03/08/2017	04/27/2021	126,092		(5,163)			(5,163)		120,340	120,340			0
414747690	KIRKLAND	WA		03/08/2017	05/18/2021	111,756		(159)			(159)		108,775	108,775			0
416145100	CHICAGO	IL		03/08/2017	05/18/2021	11,135		(322)			(322)		5,440	5,440			0
416247095	GRANITE BAY	CA		06/23/2015	04/27/2021	318,327		(2,580)			(2,580)		313,093	313,093			0
416590171	ST PETERSBURG	FL		03/08/2017	06/18/2021	108,326		31,511			31,511		139,837	139,837			0
417312913	LA PUENTE	CA		07/31/2015	05/18/2021	90,609		605			605		90,176	90,176			0
417335175	GERMANTOWN	MD		08/19/2015	06/18/2021	199,339		3,857			3,857		200,504	200,504			0
417335710	MODESTO	CA		08/19/2015	06/18/2021	211,299		3,814			3,814		213,726	213,726			0
417335819	BOWIE	MD		08/19/2015	06/18/2021	321,131		23,457			23,457		342,002	342,002			0
417412895	DYER	IN		10/26/2015	04/27/2021	120,443		3,143			3,143		121,822	121,822			0
417600069	ALEXANDRIA	VA		03/08/2017	05/18/2021	373,717		2,221			2,221		370,807	370,807			0
417601085	PALM SPRINGS	CA		03/08/2018	05/18/2021	558,693		(7,799)			(7,799)		547,766	547,766			0
417720486	EDGEWOOD	MD		03/08/2017	04/27/2021	48,821		6,122			6,122		54,708	54,708			0
417766552	TRENTON	OH		08/30/2018	06/18/2021	116,643		9,448			9,448		125,624	125,624			0
417949809	CHICAGO	IL		10/04/2016	04/27/2021	483,239		46,481			46,481		526,467	526,467			0
417949827	BONIFAY	FL		03/08/2017	05/18/2021	101,562		(444)			(444)		100,686	100,686			0
418170233	BURLINGTON	NJ		03/08/2017	05/18/2021	100,752		5,857			5,857		105,788	105,788			0
418344510	ZANESVILLE	OH		01/30/2018	05/18/2021	52,305		959			959		51,903	51,903			0
418684676	COLD SPRINGS	NV		08/30/2018	06/18/2021	222,899		42,765			42,765		264,787	264,787			0
418851159	SAN DIEGO	CA		03/23/2018	06/18/2021	478,548		15,135			15,135		491,339	491,339			0
418851855	SAN DIEGO	CA		03/23/2018	05/18/2021	848,488		29,148			29,148		874,154	874,154			0
418851922	ST CLOUD	FL		03/23/2018	04/27/2021	242,894		10,125			10,125		251,247	251,247			0
419690512	SILVER CITY	NM		01/10/2019	06/18/2021	132,038		12,972			12,972		144,100	144,100			0
419690514	SILVER CITY	NM		01/10/2019	06/18/2021	132,976		12,675			12,675		144,742	144,742			0
419690545	LOS ANGELES	CA		01/10/2019	06/18/2021	783,439		24,179			24,179		805,197	805,197			0
419690560	MILILANI	HI		01/10/2019	06/18/2021	146,024		(5,831)			(5,831)		138,954	138,954			0
419690657	COACHELLA	CA		01/10/2019	04/27/2021	78,896		2,761			2,761		81,170	81,170			0
500754462	CORVALLIS	OR		10/16/2015	05/19/2021	20,640		946			946		9,462	9,462			0
515392082	WEST HOLLYWOOD	CA		12/10/2018	06/30/2021	879,101		94,576			94,576		970,870	970,870			0
515399625	ALBUQUERQUE	NM		04/30/2018	06/18/2021	132,025		2,482			2,482		133,190	133,190			0
568474436	REDWOOD CITY	CA		11/22/2016	06/18/2021	809,405		(5,224)			(5,224)		799,322	799,322			0
568476354	HOPEWELL JUNCTION	NY		04/22/2016	05/18/2021	119,349		3,602			3,602		121,599	121,599			0
568484678	MIRAMAR	FL		04/22/2016	06/18/2021	53,067		(155)			(155)		52,497	52,497			0
568484877	ST PETERSBURG	FL		04/22/2016	06/18/2021	75,014		12,054			12,054		87,067	87,067			0
568485183	GRANTS PASS	OR		04/22/2016	05/18/2021	130,202		(9,178)			(9,178)		120,100	120,100			0
568485230	DELRAY BEACH	FL		04/22/2016	06/18/2021	262,550		12,288			12,288		271,666	271,666			0
568485527	LAS VEGAS	NV		03/26/2018	04/27/2021	162,162		14,594			14,594		173,934	173,934			0
568485696	NORTHBRIDGE	CA		03/26/2018	05/18/2021	444,655		5,005			5,005		386,460	386,460			0
568486149	RICHMOND	VA		03/26/2018	06/18/2021	57,999		7,279			7,279		64,809	64,809			0
571623851	BATTLE GROUND	WA		12/12/2016	06/18/2021	501,109		657			657		498,770	498,770			0
578126993	PORTLAND	OR		03/26/2018	05/18/2021	136,682		(10,763)			(10,763)		125,666	125,666			0
578224186	MOUNTAINSIDE	NJ		07/10/2017	05/18/2021	558,819		(9,930)			(9,930)		546,054	546,054			0

QE02.24

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
578226228	LITTLE ELM	TX		05/08/2018	04/27/2021	640,218		(34,806)			(34,806)		602,571	602,571		0
578244127	BEND	OR		06/01/2018	06/18/2021	787,530		(19,663)			(19,663)		764,624	764,624		0
578244755	BALTIMORE	MD		06/01/2018	05/18/2021	736,628		(17,117)			(17,117)		716,162	716,162		0
578245307	LITTLETON	CO		06/01/2018	06/18/2021	546,497		(8,936)			(8,936)		535,007	535,007		0
578252125	RAMONA	CA		11/16/2017	04/27/2021	315,669		131			131		314,699	314,699		0
578253607	ALEXANDRIA	VA		05/08/2018	04/27/2021	813,044		(12,096)			(12,096)		797,022	797,022		0
578258101	SEATTLE	WA		05/29/2018	05/18/2021	586,407		(10,655)			(10,655)		572,714	572,714		0
578258109	SEATTLE	WA		05/29/2018	04/27/2021	915,907		(16,273)			(16,273)		894,066	894,066		0
578258118	LA JOLLA	CA		05/29/2018	04/27/2021	973,585		(26,385)			(26,385)		942,490	942,490		0
578259514	ANAHEIM	CA		05/08/2018	04/27/2021	974,805		(28,268)			(28,268)		941,830	941,830		0
578259936	SAUSALITO	CA		05/08/2018	04/27/2021	892,860		(6,166)			(6,166)		881,832	881,832		0
578260506	ISSAQUAH	WA		05/29/2018	05/18/2021	706,998		(8,944)			(8,944)		694,050	694,050		0
578260523	CHICAGO	IL		05/29/2018	04/27/2021	929,437		(15,933)			(15,933)		908,636	908,636		0
578272265	DOWNEY	CA		06/08/2018	04/27/2021	651,826		6,442			6,442		654,829	654,829		0
578273952	CORONA DEL MAR	CA		06/08/2018	04/27/2021	877,180		16,935			16,935		787,960	787,960		0
578273976	DANVILLE	CA		06/08/2018	06/18/2021	1,102,733		(17,105)			(17,105)		1,080,177	1,080,177		0
578276715	ZIONSVILLE	IN		06/08/2018	05/18/2021	639,871		7,964			7,964		644,620	644,620		0
578288972	DENVER	CO		06/01/2018	04/27/2021	514,429		(5,689)			(5,689)		504,336	504,336		0
578293472	TUCSON	AZ		12/14/2018	05/18/2021	557,554		2,680			2,680		557,776	557,776		0
578293974	ARCADIA	OK		12/14/2018	04/27/2021	641,771		1,868			1,868		640,855	640,855		0
578294083	NORCO	CA		12/14/2018	04/27/2021	615,995		(5,649)			(5,649)		607,787	607,787		0
578294375	THOUSAND OAKS	CA		12/14/2018	05/18/2021	762,210		(11,611)			(11,611)		747,616	747,616		0
578309275	SEBASTOPOL	CA		06/21/2018	04/27/2021	667,474		1,622			1,622		665,818	665,818		0
578317182	OLIVEHURST	CA		03/26/2018	05/18/2021	93,598		4,254			4,254		97,478	97,478		0
578317460	DRIPPING SPRINGS	TX		06/21/2018	04/27/2021	967,616		(10,144)			(10,144)		952,701	952,701		0
578317475	DALLAS	TX		06/21/2018	04/27/2021	1,347,425		34,753			34,753		1,375,260	1,375,260		0
578317486	SEATTLE	WA		06/21/2018	05/18/2021	1,393,148		(1,100)			(1,100)		1,384,630	1,384,630		0
578317513	METAIRIE	LA		06/21/2018	04/27/2021	624,433		(6,730)			(6,730)		613,643	613,643		0
578317520	CARROLLTON	TX		06/21/2018	04/27/2021	635,775		(774)			(774)		630,971	630,971		0
578317738	REDMOND	WA		06/21/2018	04/27/2021	670,610		1,540			1,540		668,875	668,875		0
578317745	FOUNTAIN VALLEY	CA		06/21/2018	06/18/2021	874,987		(9,341)			(9,341)		861,677	861,677		0
578317761	RANCHO SANTA FE	CA		06/21/2018	06/18/2021	1,136,831		(29,858)			(29,858)		1,101,794	1,101,794		0
578317987	LOS ANGELES	CA		06/21/2018	06/21/2021	709,148		(9,915)			(9,915)		692,002	692,002		0
578362789	SAN ANSELMO	CA		06/21/2018	05/18/2021	833,229		(21,210)			(21,210)		808,220	808,220		0
578366654	KENNETT SQUARE	PA		04/16/2018	06/18/2021	1,006,777		(2,392)			(2,392)		999,661	999,661		0
578366806	MOUNTAIN HOUSE	CA		06/21/2018	04/27/2021	552,591		(1,696)			(1,696)		548,157	548,157		0
578371426	ELMHURST	IL		05/03/2018	05/18/2021	685,271		2,179			2,179		682,877	682,877		0
578371447	PEORIA	AZ		05/03/2018	05/18/2021	555,205		(2,362)			(2,362)		550,095	550,095		0
578371456	PASADENA	CA		04/23/2018	06/18/2021	808,336		(4,489)			(4,489)		799,852	799,852		0
578371470	WAYNE	PA		04/23/2018	04/27/2021	572,597		7,057			7,057		576,627	576,627		0
578371471	LA CANADA FLINTRIDGE	CA		04/23/2018	04/27/2021	1,242,836		(4,683)			(4,683)		1,231,998	1,231,998		0

QE02.25

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
578371477	MOUNTAIN HOUSE	CA	05/03/2018	04/27/2021	564,184	6,362					6,362	567,426	567,426			0
578371489	JACKSONVILLE	FL	04/23/2018	05/18/2021	436,322	9,731					9,731	442,930	442,930			0
578371492	SAN ANTONIO	TX	04/23/2018	04/27/2021	565,415	(7,239)					(7,239)	555,440	555,440			0
578371967	EL DORADO HILLS	CA	09/10/2018	04/27/2021	699,880	(14,723)					(14,723)	681,869	681,869			0
578371983	GRANITE BAY	CA	09/10/2018	04/27/2021	704,063	1,767					1,767	702,303	702,303			0
578371994	RIDGEFIELD	CT	09/10/2018	04/27/2021	602,766	(3,825)					(3,825)	596,012	596,012			0
578371996	MOUND	MN	09/10/2018	06/18/2021	691,934	8,231					8,231	695,824	695,824			0
578372004	SCOTTSDALE	AZ	09/10/2018	04/27/2021	496,596	1,141					1,141	495,263	495,263			0
578372014	NOVATO	CA	09/10/2018	06/18/2021	762,038	11,223					11,223	769,242	769,242			0
578372015	AURORA	CO	09/10/2018	04/27/2021	538,885	7,939					7,939	543,996	543,996			0
578372499	THOUSAND OAKS	CA	06/21/2018	04/27/2021	697,822	(14,682)					(14,682)	680,150	680,150			0
578372603	WEXFORD	PA	04/26/2018	05/18/2021	809,488	(495)					(495)	805,279	805,279			0
578373157	PRINCE FREDERICK	MD	04/30/2018	06/18/2021	307,282	6,896					6,896	312,449	312,449			0
578373196	PITTSBURG	CA	04/30/2018	05/18/2021	351,834	21,095					21,095	371,642	371,642			0
578373226	SANTA CLARA	CA	09/10/2018	04/27/2021	710,324	(17,906)					(17,906)	689,260	689,260			0
578374788	SEATTLE	WA	06/21/2018	04/27/2021	808,777	(14,499)					(14,499)	779,872	779,872			0
578397504	LAKE FOREST	CA	05/09/2018	05/18/2021	815,721	(13,071)					(13,071)	799,189	799,189			0
578397833	ARROYO GRANDE	CA	09/10/2018	04/27/2021	524,183	(11,813)					(11,813)	510,815	510,815			0
578397850	FREMONT	CA	09/10/2018	06/18/2021	467,241	(7,146)					(7,146)	453,246	453,246			0
578399932	SARASOTA	FL	09/10/2018	06/18/2021	712,725	(15,872)					(15,872)	693,627	693,627			0
578403150	GALVESTON	TX	09/10/2018	05/18/2021	602,491	(12,082)					(12,082)	587,616	587,616			0
578406669	CLEMMONS	NC	06/05/2018	04/27/2021	485,286	1,705					1,705	484,770	484,770			0
578407613	CHATHAM	NJ	06/08/2018	05/18/2021	789,347	(11,748)					(11,748)	774,196	774,196			0
578431727	OAK HARBOR	WA	12/12/2018	04/27/2021	539,150	(1,317)					(1,317)	200,396	200,396			0
578431770	COMMACK	NY	06/08/2018	04/30/2021	726,301	22,656					22,656	748,956	536,862		(212,094)	(212,094)
578431849	WAKE FOREST	NC	06/08/2018	05/18/2021	118,575	6,112					6,112	124,002	124,002			0
578432049	CORAL SPRINGS	FL	06/08/2018	06/18/2021	175,750	25,951					25,951	200,976	200,976			0
578432057	WATSONVILLE	CA	06/08/2018	05/18/2021	454,981	13,768					13,768	467,147	467,147			0
578432152	LAS CRUCES	NM	06/08/2018	05/18/2021	101,475	33,072					33,072	133,492	133,492			0
578432161	ROSEVILLE	CA	06/08/2018	04/27/2021	395,249	(5,465)					(5,465)	389,782	389,782			0
578432697	MESA	AZ	10/12/2018	05/18/2021	139,364	9,052					9,052	147,587	147,587			0
578464336	EDMOND	OK	11/15/2018	06/18/2021	578,697	(6,989)					(6,989)	569,220	569,220			0
578464348	SEATTLE	WA	11/15/2018	06/18/2021	1,517,127	37,299					37,299	1,546,551	1,546,551			0
578464431	HUGO	MN	11/15/2018	06/18/2021	780,535	(11,401)					(11,401)	765,735	765,735			0
578464440	WEST FRIENDSHIP	MD	11/15/2018	06/18/2021	713,466	(5,180)					(5,180)	705,024	705,024			0
578510839	PITTSFORD	VT	09/10/2018	04/27/2021	246,698	2,630					2,630	248,042	248,042			0
578510933	NASHVILLE	TN	09/10/2018	05/18/2021	153,413	24,472					24,472	175,957	175,957			0
578576757	LITTLETON	CO	12/12/2018	04/27/2021	589,292	(2,351)					(2,351)	584,347	584,347			0
578580433	SAINT PAUL	MN	10/12/2018	05/18/2021	60,360	(5,008)					(5,008)	54,930	54,930			0
578606437	FAIRFAX	CA	10/19/2018	04/27/2021	732,352	4,432					4,432	733,545	733,545			0
578682011	BELMONT	MA	12/20/2018	05/18/2021	402,622	(12,982)					(12,982)	388,205	388,205			0
597001860	MINNEAPOLIS	MN	01/13/2017	05/18/2021	24,308	(122)					(122)	21,631	21,631			0

QE02.26

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	
597002109	MOUNT AIRY	MD		01/13/2017	06/18/2021	282,484		(3,598)				(3,598)		276,603	276,603			0
597003369	MESA	AZ		01/13/2017	05/18/2021	115,762						(5,047)		109,858	109,858			0
706243698	COCONUT CREEK	FL		06/10/2016	04/27/2021	64,388		5,964				5,964		69,990	69,990			0
706256740	BAKERSFIELD	CA		06/10/2016	04/27/2021	125,950		(3,890)				(3,890)		121,004	121,004			0
983497180	CUTLER BAY	FL		08/02/2016	05/18/2021	167,214		26,121				26,121		193,335	193,335			0
983826289	LIVERMORE	CA		08/02/2016	06/18/2021	137,113		2,956				2,956		139,551	139,551			0
983946863	HIALEAH	FL		08/02/2016	06/18/2021	82,023		1,204				1,204		81,911	81,911			0
9900088046	HARRISON	NJ		05/16/2019	05/18/2021	481,164		15,801				15,801		494,710	494,710			0
9900088160	DAYTON	NV		05/16/2019	05/19/2021	169,255		(8,113)				(8,113)		158,880	158,880			0
9900088165	SANDWICH	MA		05/16/2019	06/18/2021	199,913		756				756		199,496	199,496			0
9900088302	LA CRESCENTA	CA		05/16/2019	05/18/2021	663,127		(14,093)				(14,093)		646,594	646,594			0
9900088651	GEORGETOWN	TX		06/19/2019	06/18/2021	286,581		(8,111)				(8,111)		277,334	277,334			0
9900088678	NEWPORT	RI		06/19/2019	04/27/2021	358,667		(10,771)				(10,771)		346,445	346,445			0
9900088890	UPLAND	CA		06/19/2019	04/27/2021	330,370		(11,435)				(11,435)		317,658	317,658			0
9900089324	FOREST	VA		07/09/2019	06/18/2021	558,658		4,443				4,443		559,410	559,410			0
9900089373	WALNUT CREEK	CA		07/09/2019	05/18/2021	417,786		(10,760)				(10,760)		405,028	405,028			0
9900089397	CORONA	CA		07/09/2019	05/18/2021	349,731		(9,027)				(9,027)		339,230	339,230			0
9900089511	CAREFREE	AZ		07/10/2019	04/27/2021	1,357,696		(4,392)				(4,392)		1,345,648	1,345,648			0
9900089523	LOOMIS	CA		07/10/2019	04/27/2021	808,531		(14,842)				(14,842)		787,098	787,098			0
9900089637	ARCADIA	CA		07/10/2019	06/18/2021	1,206,772		(21,841)				(21,841)		1,179,641	1,179,641			0
9900090362	AUSTIN	TX		07/30/2019	06/18/2021	343,420		(4,851)				(4,851)		337,052	337,052			0
9900090439	FULLERTON	CA		08/01/2019	06/18/2021	246,780		19,531				19,531		265,321	265,321			0
9900090582	ROSEDALE	NY		08/01/2019	06/18/2021	370,713		(10,439)				(10,439)		359,506	359,506			0
9900090607	CHICAGO	IL		08/01/2019	05/18/2021	78,021		(2,919)				(2,919)		74,889	74,889			0
9900090851	LODI	NJ		08/27/2019	04/27/2021	318,002		(9,154)				(9,154)		306,233	306,233			0
9900090942	NASHVILLE	TN		08/27/2019	06/18/2021	448,386		(10,854)				(10,854)		435,673	435,673			0
9900090956	WHITTIER	CA		08/27/2019	05/18/2021	376,518		(10,043)				(10,043)		364,940	364,940			0
9900091111	IMPERIAL BEACH	CA		08/27/2019	06/21/2021	379,791		(11,123)				(11,123)		367,169	367,169			0
9900091457	CHICAGO	IL		09/26/2019	04/27/2021	459,344		(12,699)				(12,699)		444,948	444,948			0
9900091460	ALEXANDRIA	VA		09/26/2019	04/27/2021	319,100		(8,985)				(8,985)		308,707	308,707			0
9900092368	NIPOMO	CA		10/24/2019	06/18/2021	363,216		(11,558)				(11,558)		350,160	350,160			0
9900092548	SAN DIEGO	CA		10/24/2019	05/18/2021	483,470		(8,250)				(8,250)		472,998	472,998			0
9900093846	JACKSONVILLE	FL		10/25/2019	05/18/2021	93,100		665				665		92,518	92,518			0
9900094401	ELIZABETH	NJ		10/25/2019	04/27/2021	205,841		15,511				15,511		221,351	221,351			0
9900095264	MIAMI	FL		10/25/2019	06/18/2021	217,829		10,965				10,965		228,137	228,137			0
9900096360	TRACY	CA		10/25/2019	06/18/2021	561,981		(10,605)				(10,605)		548,790	548,790			0
9900096391	NORCO	CA		10/25/2019	04/27/2021	592,988		(8,455)				(8,455)		581,737	581,737			0
9900096757	PLEASANT GROVE	UT		11/19/2019	04/27/2021	591,427		(9,152)				(9,152)		579,686	579,686			0
9900096844	SUNNYVALE	CA		11/19/2019	05/18/2021	935,360		(50,774)				(50,774)		880,918	880,918			0
9900097071	LAS VEGAS	NV		11/26/2019	06/18/2021	215,301		(7,827)				(7,827)		206,323	206,323			0
9900097102	CARLSBAD	CA		11/26/2019	06/18/2021	245,987		(11,640)				(11,640)		233,417	233,417			0
9900097115	LAS VEGAS	NV		11/26/2019	04/27/2021	236,919		(8,697)				(8,697)		227,252	227,252			0

QE02.27

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
9900097153	SAN FRANCISCO	CA		11/26/2019	05/18/2021	349,800		(15,623)				(15,623)		332,791	332,791		0
9900097405	TUJUNGA	CA		11/26/2019	04/27/2021	554,055		(17,406)				(17,406)		534,424	534,424		0
9900097536	SAN FRANCISCO	CA		12/06/2019	04/27/2021	764,142		(24,542)				(24,542)		739,600	739,600		0
9900097892	CHANDLER	AZ		12/20/2019	05/18/2021	598,580		(15,080)				(15,080)		581,172	581,172		0
9900098067	KELSEYVILLE	CA		01/30/2020	04/27/2021	224,276		(11,869)				(11,869)		212,408	212,408		0
9900098097	FRANKLIN	TN		01/30/2020	05/18/2021	237,239		(3,966)				(3,966)		232,194	232,194		0
9900098132	KIRKLAND	WA		01/30/2020	04/27/2021	334,631		(13,438)				(13,438)		319,831	319,831		0
9900098177	BEACH HAVEN	NJ		01/30/2020	04/27/2021	416,759		(17,605)				(17,605)		398,064	398,064		0
9900098221	GOLDEN	CO		01/30/2020	04/27/2021	389,923		(4,008)				(4,008)		384,112	384,112		0
9900098222	BAKERSFIELD	CA		01/30/2020	04/27/2021	225,041		(3,933)				(3,933)		219,403	219,403		0
9900098223	BAKERSFIELD	CA		01/30/2020	04/27/2021	211,766		(3,708)				(3,708)		206,469	206,469		0
9900098349	PORT ST LUCIE	FL		01/30/2020	05/18/2021	210,547		(9,442)				(9,442)		199,159	199,159		0
9900098708	STUDIO CITY	CA		01/30/2020	04/27/2021	324,934		(7,991)				(7,991)		315,517	315,517		0
9900098938	NEWARK	CA		02/27/2020	06/18/2021	685,048		(14,335)				(14,335)		668,220	668,220		0
9900099574	GIG HARBOR	WA		03/26/2020	05/18/2021	230,183		(12,220)				(12,220)		217,098	217,098		0
9900099584	SANTA ANA	CA		03/26/2020	06/18/2021	405,264		(3,731)				(3,731)		399,676	399,676		0
9900100601	SCOTTSDALE	AZ		04/22/2020	06/18/2021	616,764		(22,888)				(22,888)		591,530	591,530		0
9900100611	CASTRO VALLEY	CA		04/22/2020	06/18/2021	888,675		(26,406)				(26,406)		858,548	858,548		0
9900101723	NEW ORLEANS	LA		04/29/2020	06/18/2021	671,406		5,037				5,037		673,461	673,461		0
9900101737	CARY	NC		04/29/2020	05/18/2021	1,186,429		10,068				10,068		1,191,334	1,191,334		0
9900101747	WEST PALM BCH	FL		04/29/2020	06/18/2021	583,917		329				329		582,659	582,659		0
9900101777	FRISCO	TX		04/29/2020	04/27/2021	784,469		2,189				2,189		783,685	783,685		0
9900101783	FOLSOM	CA		04/29/2020	04/27/2021	694,131		2,035				2,035		694,443	694,443		0
9900101826	IRVINE	CA		04/29/2020	05/18/2021	856,490		1,796				1,796		853,802	853,802		0
9900102627	JACKSONVILLE	FL		05/21/2020	04/27/2021	107,337		2,454				2,454		108,497	108,497		0
9900102793	SANTA ROSA	CA		05/21/2020	05/18/2021	241,448		13,938				13,938		254,547	254,547		0
9900103091	BRADLEY	IL		05/21/2020	05/18/2021	49,307		44,885				44,885		93,494	93,494		0
9900103618	HAZLET	NJ		05/21/2020	05/18/2021	138,153		533				533		136,878	136,878		0
9900104502	COROLLA	NC		05/21/2020	05/18/2021	78,735		(2,115)				(2,115)		75,372	75,372		0
9900104709	FOREST GROVE	OR		05/21/2020	04/27/2021	150,194		20,797				20,797		169,876	169,876		0
9900105053	ARVADA	CO		05/21/2020	05/18/2021	238,423		(1,320)				(1,320)		234,584	234,584		0
9900105598	SAN ANTONIO	TX		05/21/2020	04/27/2021	29,250		(2,509)				(2,509)		26,215	26,215		0
9900105679	PARKER	CO		05/22/2020	06/18/2021	845,428		106,641				106,641		948,242	948,242		0
9900105708	SAN DIEGO	CA		06/01/2020	04/27/2021	280,546		(9,035)				(9,035)		270,371	270,371		0
9900105710	PROSPER	TX		06/01/2020	04/27/2021	211,873		(6,936)				(6,936)		204,038	204,038		0
9900105782	NORTH BRUNSWICK	NJ		06/01/2020	04/27/2021	201,465		(5,537)				(5,537)		160,164	160,164		0
9900106147	TEMPE	AZ		06/19/2020	06/18/2021	286,327		9,284				9,284		294,923	294,923		0
9900106277	BOSTON	MA		06/19/2020	05/18/2021	1,570,896		28,633				28,633		1,595,658	1,595,658		0
9900107030	SPARTANBURG	SC		11/13/2020	05/18/2021	36,869		(2,879)				(2,879)		33,591	33,591		0
9900107060	LEESBURG	FL		11/13/2020	04/27/2021	21,044		(972)				(972)		19,904	19,904		0
9900107178	LAFOLLETTE	TN		11/13/2020	05/18/2021	17,236		(1,782)				(1,782)		13,548	13,548		0

QE02.28

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
9900107296	RENO	TX		11/13/2020	04/27/2021	66,377		(2,958)			(2,958)		60,872	60,872			0
9900107451	PEARLAND	TX		11/13/2020	05/19/2021	11,590		(258)			(258)		8,487	8,487			0
9900107461	MUNSTER	IN		11/13/2020	05/19/2021	12,413		(193)			(193)		6,933	6,933			0
9900107492	NEW CUMBERLAND	PA		11/13/2020	05/18/2021	4,963		(82)			(82)		2,071	2,071			0
9900107499	NEW ORLEANS	LA		11/13/2020	06/18/2021	4,210		(41)			(41)		1,686	1,686			0
9900107535	WESTMINSTER	CO		11/13/2020	06/18/2021	10,568		(116)			(116)		8,535	8,535			0
9900107543	KNOXVILLE	TN		11/13/2020	05/18/2021	10,221		(120)			(120)		7,930	7,930			0
9900107687	RATON	NM		11/13/2020	06/18/2021	24,272		(248)			(248)		21,712	21,712			0
9900107765	VANCOUVER	WA		11/13/2020	04/27/2021	35,699		170			170		29,833	29,833			0
9900107798	VANCOUVER	WA		11/13/2020	04/27/2021	19,273		90			90		13,902	13,902			0
9900107805	MILLERS	MD		11/13/2020	05/18/2021	25,130		139			139		22,897	22,897			0
9900107817	ALEXANDRIA	LA		11/13/2020	05/18/2021	5,780		3			3		3,677	3,677			0
9900107926	WOLF POINT	MT		11/13/2020	04/27/2021	10,666		(112)			(112)		9,631	9,631			0
9900107949	SOUDERTON	PA		11/13/2020	04/27/2021	3,435		(40)			(40)		595	595			0
9900107968	MOUNT JACKSON	VA		11/13/2020	06/18/2021	13,319		(197)			(197)		12,014	12,014			0
9900108005	JACKSONVILLE	TX		11/13/2020	04/27/2021	6,638		(154)			(154)		5,486	5,486			0
9900108045	MARQUETTE	MI		11/13/2020	04/27/2021	18,360		(502)			(502)		3,757	3,757			0
9900108132	GLENVILLE	WV		11/13/2020	05/18/2021	43,222		(604)			(604)		39,732	39,732			0
9900108292	SPRINGFIELD	TN		11/13/2020	06/18/2021	9,275		(115)			(115)		7,857	7,857			0
9900108293	EDMOND	OK		11/13/2020	06/18/2021	14,045		(265)			(265)		12,651	12,651			0
9900108438	SAN GABRIEL	CA		11/13/2020	04/27/2021	3,936		(70)			(70)		1,377	1,377			0
9900108448	TOWANDA	IL		11/13/2020	06/18/2021	21,409		(232)			(232)		13,217	13,217			0
9900108716	GILBERT	AZ		11/13/2020	05/18/2021	60,797		(745)			(745)		58,842	58,842			0
9900108883	SEQUIM	WA		11/13/2020	04/27/2021	209,983		(1,222)			(1,222)		204,850	204,850			0
9900108933	MATAMORAS	PA		11/13/2020	06/21/2021	7,067		(221)			(221)		1,058	1,058			0
9900109054	EAGLE	CO		11/13/2020	06/18/2021	176,491		(5,998)			(5,998)		166,810	166,810			0
9900109383	GLADWIN	MI		11/13/2020	05/18/2021	10,628		(85)			(85)		10,371	10,371			0
9900109484	CHARLOTTE	MI		11/13/2020	04/27/2021	19,631		(49)			(49)		19,583	19,583			0
9900109554	WARRINGTON	PA		11/13/2020	04/27/2021	208,508		7,631			7,631		213,445	213,445			0
9900109618	SEDONA	AZ		11/13/2020	05/18/2021	185,422		1,814			1,814		185,769	185,769			0
9900109622	VANCOUVER	WA		11/13/2020	05/18/2021	234,414		(299)			(299)		232,552	232,552			0
9900109739	SCOTTSDALE	AZ		11/13/2020	04/27/2021	390,383		1,136			1,136		390,016	390,016			0
9900109776	BEREA	KY		11/13/2020	06/18/2021	42,158		414			414		42,455	42,455			0
9900109861	WALNUT CREEK	CA		11/13/2020	04/27/2021	201,632		(227)			(227)		200,195	200,195			0
9900109863	CHANDLER	AZ		11/13/2020	05/18/2021	126,999		(112)			(112)		125,976	125,976			0
9900110060	ORLANDO	FL		11/13/2020	04/27/2021	190,232		1,199			1,199		188,463	188,463			0
9900110119	MORTON	IL		11/13/2020	05/18/2021	126,567		(392)			(392)		125,519	125,519			0
9900110226	SCOTTSDALE	AZ		11/13/2020	05/18/2021	35,885		(16)			(16)		31,917	31,917			0
9900110298	ASBURY PARK	NJ		11/19/2020	05/18/2021	547,120					0		547,120	547,120			0
9900110381	CHICAGO	IL		11/19/2020	06/18/2021	582,735		(2,235)			(2,235)		580,500	580,500			0
9900110389	SEA CLIFF	NY		11/19/2020	04/27/2021	660,636		(20,460)			(20,460)		634,433	634,433			0
9900111292	ROCKFIELD	KY		12/10/2020	06/18/2021	54,242		(4,007)			(4,007)		48,398	48,398			0

QE02.29

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
9900111302	SOUTH WEBER	UT		12/10/2020	06/18/2021	204,688		(1,874)				(1,874)		202,218	202,218		0
9900111317	SHELBYVILLE	KY		12/10/2020	04/27/2021	341,878		(3,991)				(3,991)		335,242	335,242		0
9900111318	SOMERSET	NJ		12/10/2020	06/18/2021	209,870		(3,298)				(3,298)		204,960	204,960		0
9900111531	MELBOURNE	FL		12/10/2020	05/18/2021	143,058		(9,193)				(9,193)		132,414	132,414		0
9900111697	FORT WASHINGTON	MD		12/17/2020	04/27/2021	131,322		(8,210)				(8,210)		122,577	122,577		0
9900111748	CERES	CA		12/17/2020	05/18/2021	175,407		(8,766)				(8,766)		165,766	165,766		0
9900111750	HIALEAH	FL		12/17/2020	04/27/2021	177,758		(8,279)				(8,279)		168,558	168,558		0
9900111762	SO SAN FRANCISCO	CA		12/17/2020	05/18/2021	626,020		(35,684)				(35,684)		586,723	586,723		0
9900112123	SAN DIEGO	CA		01/19/2021	05/18/2021			(16,107)				(16,107)		535,949	535,949		0
9900112126	LAS VEGAS	NV		01/19/2021	05/18/2021			(8,089)				(8,089)		227,380	227,380		0
9900112127	LOS ANGELES	CA		01/19/2021	05/18/2021			(12,064)				(12,064)		301,426	301,426		0
9900112138	SAN FRANCISCO	CA		01/19/2021	05/18/2021			(18,926)				(18,926)		543,222	543,222		0
9900112155	SAN JOSE	CA		01/19/2021	05/18/2021			(27,744)				(27,744)		646,468	646,468		0
9900112162	NEWARK	CA		01/19/2021	06/18/2021			(24,101)				(24,101)		701,070	701,070		0
9900112163	SAN JOSE	CA		01/19/2021	06/18/2021			(22,643)				(22,643)		629,766	629,766		0
9900112184	VISTA	CA		01/19/2021	04/27/2021			(9,514)				(9,514)		224,166	224,166		0
9900112185	HOBOKEN	NJ		01/19/2021	05/18/2021			(13,193)				(13,193)		289,720	289,720		0
9900112206	SAN MARCOS	CA		01/19/2021	05/18/2021			(15,407)				(15,407)		574,336	574,336		0
9900112542	CAMARILLO	CA		01/19/2021	04/27/2021			(16,089)				(16,089)		463,600	463,600		0
9900112842	HAYDEN	ID		02/19/2021	05/18/2021			(9,067)				(9,067)		472,366	472,366		0
9900112937	MINEOLA	NY		03/03/2021	06/18/2021			(1,198)				(1,198)		158,081	158,081		0
9900113028	AUSTIN	TX		03/10/2021	04/27/2021			1,485				1,485		474,697	474,697		0
9900113477	BRENTWOOD	CA		04/01/2021	05/18/2021			(36,590)				(36,590)		573,518	573,518		0
9900113506	SANTA YNEZ	CA		04/01/2021	05/18/2021			(83,037)				(83,037)		1,162,985	1,162,985		0
9900113713	BURBANK	CA		04/01/2021	06/18/2021			(67,605)				(67,605)		1,123,000	1,123,000		0
9900113781	INDIO	CA		04/01/2021	05/18/2021			(17,868)				(17,868)		319,639	319,639		0
9900113793	SANTA CLARITA	CA		04/01/2021	06/18/2021			(31,637)				(31,637)		551,161	551,161		0
9900113811	HUGHSON	CA		04/01/2021	05/18/2021			(58,995)				(58,995)		358,413	358,413		0
9900113816	WEST PALM BEACH	FL		04/01/2021	06/18/2021			(21,782)				(21,782)		268,910	268,910		0
9900114155	KISSIMEE	FL		04/01/2021	05/18/2021			(30,894)				(30,894)		154,471	154,471		0
9900114167	NASHVILLE	TN		04/01/2021	05/18/2021			(108,780)				(108,780)		1,400,000	1,400,000		0
9900114168	KISSIMEE	FL		04/01/2021	06/18/2021			(13,829)				(13,829)		223,416	223,416		0
9900114172	LAS VEGAS	NV		04/01/2021	05/18/2021			(45,166)				(45,166)		400,412	400,412		0
9900114177	LOUISVILLE	KY		04/01/2021	05/18/2021			(21,859)				(21,859)		263,039	263,039		0
9900114189	SAN JOSE	CA		04/01/2021	05/18/2021			(207,876)				(207,876)		1,202,984	1,202,984		0
9900114205	PLYMOUTH	MN		04/01/2021	05/18/2021			(25,877)				(25,877)		623,547	623,547		0
9900114206	SEAL BEACH	CA		04/01/2021	06/18/2021			(48,863)				(48,863)		699,038	699,038		0
9900114210	FRESNO	CA		04/01/2021	06/18/2021			(39,369)				(39,369)		432,148	432,148		0
9900114211	ANAHEIM	CA		04/01/2021	05/18/2021			(30,467)				(30,467)		575,939	575,939		0
9900114214	TAMPA	FL		04/01/2021	05/18/2021			(14,853)				(14,853)		183,597	183,597		0
9900114233	PORTLAND	OR		04/01/2021	05/18/2021			(36,072)				(36,072)		547,372	547,372		0

QE02.30

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
9900114234	PROVO	UT		04/01/2021	06/18/2021			(10,009)				(10,009)		77,234	77,234		0
9900114266	BLOOMINGDALE	IL		04/01/2021	06/18/2021			(18,736)				(18,736)		166,244	166,244		0
9900114267	JACKSONVILLE	FL		04/01/2021	05/18/2021			(13,404)				(13,404)		182,369	182,369		0
9900114270	TAMPA	FL		04/01/2021	06/18/2021			(20,352)				(20,352)		297,104	297,104		0
9900115367	FARMINGTON	MI		04/22/2021	06/18/2021			(8,436)				(8,436)		93,926	93,926		0
9900115395	SOUTH HOLLAND	IL		04/22/2021	06/18/2021			(11,223)				(11,223)		112,230	112,230		0
9900115416	RALEIGH	NC		04/22/2021	05/18/2021			(45,543)				(45,543)		477,094	477,094		0
9900115457	GOODYEAR	AZ		04/22/2021	05/18/2021			(19,301)				(19,301)		193,015	193,015		0
9900115478	GARDEN GROVE	CA		04/22/2021	06/18/2021			(17,467)				(17,467)		174,666	174,666		0
9900115496	PALMDALE	CA		04/22/2021	05/18/2021			(9,686)				(9,686)		132,202	132,202		0
9900116510	BELLWOOD	IL		04/27/2021	06/18/2021			(12,489)				(12,489)		124,891	124,891		0
0199999. Total - Mortgages Closed by Repayment						306,643,206	0	(1,117,033)	0	41,131	(1,075,902)	0	323,615,665	323,381,311	0	(234,354)	(234,354)
Mortgages With Partial Repayments																	
Farm Mortgages	VARIOUS	VAR										0		49,731,650	49,731,650		0
Residential Mor	VARIOUS	VAR										0		12,472,112	12,472,112		0
Commercial Mort	VARIOUS	VAR										0		11,728,969	11,728,969		0
0299999. Total - Mortgages With Partial Repayments						0	0	0	0	0	0	0	73,932,731	73,932,731	0	0	0
Mortgages Transferred																	
110897	HOLIDAY	FL		12/23/2015	05/31/2021	105,996		11,857				11,857		117,852	75,040		(42,812)
1250239	EAST HAMPTON	CT		02/22/2017	06/30/2021	228,212		(16,087)				(16,087)		212,126	164,150		(47,976)
417413383	SAINT CHARLES	IL		10/26/2015	04/30/2021	213,065		53,144				53,144		266,209	231,150		(35,059)
418918145	HARROD	OH		08/30/2018	04/30/2021	78,124		25,718				25,718		103,842	38,190		(65,652)
0499999. Total - Mortgages Transferred						625,397	0	74,632	0	0	74,632	0	700,029	508,530	0	(191,499)	(191,499)
0599999. Total Mortgages						307,268,603	0	(1,042,401)	0	41,131	(1,001,270)	0	398,248,425	397,822,572	0	(425,853)	(425,853)

QE02.31

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												
	ACCEL GROWTH V L.P.....	Palo Alto.....	CA..	Accel Growth Fund V Associates L.L.C.....		03/11/2019.....	.....1		675,000		742,000	0.400
	Accel London VI L.P.....	London.....	GBR.	ACCEL LONDON VI ASSOCIATES L.P.....		06/18/2019.....	.....1		210,000		1,050,000	0.450
	ACCEL XIV L.P.....	Palo Alto.....	CA..	ACCEL XIV ASSOCIATES L.L.C.....		03/21/2019.....	.....1		240,000		636,000	0.410
	AEA MEZZANINE FUND III LP.....	New York.....	NY..	AEA.....		03/15/2013.....	.....2		9,944		379,000	1.190
	AEA MEZZANINE FUND IV LP.....	New York.....	NY..	AEA.....		07/23/2018.....	.....2		100,164		15,777,829	5.080
	AH PARALLEL FUND V LP.....	Menlo Park.....	CA..	Andreessen Horowitz.....		05/31/2016.....	.....1		14,000		28,000	0.220
	AH PARALLEL FUND V Q LP.....	Menlo Park.....	CA..	Andreessen Horowitz.....		05/31/2016.....	.....1		5,556		11,111	0.590
	American Industrial Cap V LP.....	New York.....	NY..	AIP.....		12/19/2011.....	.....3		54,206		86,274	1.990
	American Industrial Cap IV LP.....	San Francisco.....	CA..	AIP.....		04/25/2008.....	.....3		294,915		30,390	4.350
	American Industrial Cap VII LP.....	New York.....	NY..	AIPCF VII, LLC.....		10/22/2019.....	.....3		1,945,569		10,984,195	0.620
	American Securities VII LP.....	New York.....	NY..	American Securities.....		12/10/2014.....	.....3		90,456		1,447,610	0.470
	American Securities VIII LP.....	New York.....	NY..	American Securities Associates VIII, LLC.....		03/15/2019.....	.....3		4,116,176		15,418,968	0.370
	Andreessen Horowitz Fd VI LP.....	Menlo Park.....	CA..	AH Equity Partners VI, L.L.C.....		06/05/2019.....	.....1		330,000			0.360
	AndreessenHorowitz LSV Fd I LP.....	Menlo Park.....	CA..	AH Equity Partners LSV I, L.L.C.....		05/07/2019.....	.....1		120,000		180,000	0.260
	Arlington Capital IV LP.....	Chevy Chase.....	MD..	Arlington.....		07/28/2016.....	.....3		415,514			2.040
	Astorg VII L.P.....	Paris.....	FRA..	Astorg VII (GP) S.r.l.....		06/17/2019.....	.....3		2,843,624		9,188,098	0.400
	ATLAS VENTURE FUND IX LP.....	Wilmington.....	DE..	Atlas Ventures.....		12/12/2012.....	.....1		9,499			2.350
	Audax Dir Lending Soln Fd LP.....	New York.....	NY..	Audax Group, L.P.....		10/26/2018.....	.....1		5,698,269		14,030,893	6.770
	Audax Mezzanine Fund III LP.....	New York.....	NY..	Audax.....		12/10/2009.....	.....2		285,196			1.990
	Audax Private Equity Fund VI.....	Boston.....	MA..	Audax Private Equity Business VI, L.P.....		08/21/2019.....	.....3		5,122,221		13,381,281	0.640
	BALANCE POINT CAP PARTNERS V.....	Westport.....	CT..	Balance Point Capital Partners.....		06/29/2021.....	.....2	2,411,702			22,619,347	5.970
	BATTERY VENTURES XII LP.....	Boston.....	MA..	Battery.....		03/26/2018.....	.....1		204,250		1,241,650	0.820
	BATTERY VENTURES XII SIDE FUND.....	Boston.....	MA..	Battery.....		03/26/2018.....	.....1		110,000		521,950	0.780
	BATTERY VENTURES XIII, L.P.....	Boston.....	MA..	Battery Ventures.....		04/27/2020.....	.....1		337,500		5,060,000	0.460
	BATTERY VENTURES XIII SDEFD LP.....	Boston.....	MA..	Battery Ventures.....		04/27/2020.....	.....1		474,000		2,980,000	0.520
	BDC III L.P.....	London.....	GBR.	Bridgepoint.....		04/25/2016.....	.....3		(224,539)		3,555,579	1.780
	Bessemer Ventr Pts X Instl LP.....	Larchmont.....	NY..	Deer X & Co. L.P.....		11/30/2018.....	.....1		661,455		2,322,103	0.970
	Bessemer Ventr Pts XI Instl LP.....	San Francisco.....	CA..	Bessemer Venture Partners.....		03/22/2021.....	.....3		769,751		5,940,000	0.470
	BLACKROCK DLF IX ICAV-BLACKROC.....	Dublin.....	IRL..	BlackRock Direct Lending IX GP, LLC.....		06/28/2021.....	.....1	15,064,719			34,935,281	6.369
	BLUE SEA CAPITAL FUND I LP.....	Palm Beach.....	FL..	Blue Sea Capital.....		10/18/2013.....	.....3		84,599		1,248,811	4.330
	BOND CAPITAL FUND I LP.....	San Francisco.....	CA..	Bond Capital Associates, LLC.....		05/30/2019.....	.....1		1,500,000		3,000,000	0.950
	Brentwood Associates PE VI LP.....	Los Angeles.....	CA..	Brentwood.....		12/06/2016.....	.....3		1,392,917		3,290,170	0.660
	Bridgepoint Europe VI L.P.....	London.....	GBR.	BE VI GP LP.....		03/28/2019.....	.....3		2,307,865		8,958,338	0.280
	Capital International PE V LP.....	Los Angeles.....	CA..	Capital International.....		06/19/2007.....	.....3		34,507		6,358,835	1.890
	Capital International PE VI LP.....	Los Angeles.....	CA..	Capital International.....		03/24/2011.....	.....3		24,284		2,382,314	0.650

QE03

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, 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
	Carlyle Eur Tech Ptnrs IV S.C.....	Washington.....	DC...	Carlyle Group.....		01/02/2020....	.....3		1,615,318		6,657,260	0.870
	CARLYLE PARTNERS VI LP.....	Washington.....	DC...	Carlyle.....		02/19/2013....	.....3	3,633			44,400	0.010
	CARLYLE PARTNERS VII L.P.....	Washington.....	DC...	TC Group VII, L.P.....		12/19/2018....	.....3	4,439,677			16,024,899	0.200
	C-BRIDGE HEALTHCARE FUND II LP.....	New York.....	NY...	C-Bridge Capital.....		12/04/2020....	.....3	85,823			218,936	0.430
	CIVC PARTNERS FUND V LP.....	Chicago.....	IL...	CIVC.....		03/31/2017....	.....3	79,812			3,453,300	4.500
	Clearlake Capital V LP.....	Los Angeles.....	CA...	Clearlake Capital.....		02/01/2018....	.....3	1,885,550			3,904,946	0.280
	Court Square Capital III LP.....	New York.....	NY...	Court Square.....		12/27/2011....	.....3	23,109			954,406	0.880
	Crescent Mezzanine VII LP.....	Los Angeles.....	CA...	Crescent Capital Group.....		06/28/2016....	.....2	299,245			5,875,284	2.770
	CRV SELECT FUND I LP.....	Palo Alto.....	CA...	CRV.....		05/19/2021....	.....1	960,000	832,500		1,207,500	1.500
	CRV XVIII LP.....	Palo Alto.....	CA...	Charles River.....		02/12/2021....	.....3		1,750,000		6,550,000	1.610
	DLF-IX_21-1.....	Wilmington.....	DE...	BlackRock Capital Investment Advisors, LLC.....		06/03/2021....		6,377,952				
	DYAL CAPITAL PARTNERS IV LP.....	New York.....	NY...	Dyal Capital Partners.....		06/11/2018....	.....3		3,806,416		39,118,128	1.980
	EnCap Energy Capital XI LP.....	Houston.....	TX...	EnCap.....		12/12/2016....			1,727,075		14,191,744	0.360
	ENCAP ENERGY CAPITAL FUND X LP.....	Houston.....	TX...	EnCap.....		02/05/2015....			465,891		1,505,865	0.290
	EPIC FUND I-B SLP.....	Luxembourg.....	LUX...	Castik Capital Partners.....		05/19/2021....	.....3	2,792,116			899,027	0.670
	Equistone Europe Fund VI LP.....	London.....	GBR...	CVC.....		07/09/2018....	.....3		816,828		9,789,875	0.620
	FFL CAPITAL PARTNERS IV LP.....	San Francisco.....	CA...	Friedman Fleischer & Lowe.....		12/03/2013....	.....3		53,740		15,625,116	1.590
	FOUNDATION CAPITAL IX L.P.....	San Francisco.....	CA...	FOUNDATION CAPITAL MANAGEMENT CO. IX, L.....		01/30/2019....	.....1		912,968		2,030,000	2.630
	FountainVest ChinaGr Cap II LP.....	Shanghai.....	CHN...	FountainVest.....		12/27/2012....	.....3		47,289		1,248,337	0.910
	Friedman Fleischer Lowe III LP.....	San Francisco.....	CA...	Friedman Fleischer & Lowe.....		12/06/2007....	.....3		1,155		612,000	1.540
	FURTHER GLOBAL CAP PTNRS L.P.....	New York.....	NY...	Further Global.....		01/29/2020....	.....3		142,357		37,451,869	2.000
	GLOBAL INFRASTRUCTURE DEBT FUN.....	New York.....	NY...	Global Infrastructure.....		06/30/2021....		4,774,870			57,725,130	
	Global Infrastructure Pt II LP.....	New York.....	NY...	Global Infrastructure.....		09/15/2011....			2,894		1,839,455	0.240
	Global Infrastructure Pt IV LP.....	New York.....	NY...	Global Infrastructure GP IV, L.P.....		10/10/2019....			1,126,721		26,809,788	0.140
	Great Hill Equity VI LP.....	Boston.....	MA...	Great Hill Partners.....		01/15/2017....	.....1		39,600		987,600	0.610
	GREAT HILL EQUITY PARTNERS VII.....	Boston.....	MA...	Great Hill Partners.....		12/18/2020....	.....3		852,189		10,589,925	0.860
	GREEN EQUITY INVESTORS CF L.P.....	Los Angeles.....	CA...	Leonard Green.....		04/29/2021....	.....3	5,579,767			934,646	0.520
	GREEN EQUITY INVESTORS V LP.....	Los Angeles.....	CA...	Leonard Green.....		01/30/2007....	.....3		6,606		2,152,175	0.520
	GREEN EQUITY INVESTORS VII LP.....	Los Angeles.....	CA...	Leonard Green.....		02/16/2016....	.....3		638		2,188,576	0.140
	GREEN EQUITY INVESTORS VIII L.....	Los Angeles.....	CA...	Leonard Green.....		10/21/2020....	.....3		6,885,433		14,741,904	0.450
	GRYPHON HERITAGE PARTNERS L.P.....	Arlington.....	VA...	Gryphon Partners.....		12/15/2020....	.....3		(88,523)		12,511,491	5.660
	GSO Cap Opportunities IV LP.....	New York.....	NY...	GSO Capital Partners.....		03/15/2021....	.....3		1,724,387		27,504,870	0.400
	GSO Cap OpportunitiesIII Colnv.....	New York.....	NY...	Blackstone.....		04/26/2016....	.....2		58,570		6,225,340	0.280
	Harvest Partners VIII L.P.....	New York.....	NY...	Harvest Associates VIII, L.P.....		11/21/2019....	.....3		(542,726)		9,440,129	0.460
	Hg Capital 8 D L.P.....	London.....	GBR...	Hg.....		04/03/2018....	.....3		(63,929)		4,949,318	0.370

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
	HG Capital Mercury 2 LP.....	London.....	GBR	Hg.....		04/03/2018.....	.....3		455,369		1,480,000	3.050
	HG SATURN L.P.....	London.....	GBR	Hg.....		05/04/2018.....	.....3		51,478		4,447,168	1.770
	Hony Capital VIII Cayman LP.....	Beijing.....	CHN	Hony Capital.....		09/24/2015.....	.....3		38,485		469,531	0.240
	ICG N American Pvt Debt II LP.....	New York.....	NY	ICG North American Private Debt II GP LP.....		02/25/2019.....	.....2		7,321		27,800,000	3.230
	ICG N American Pvt Debt LP.....	New York.....	NY	Intermediate Capital Group plc.....		08/22/2014.....	.....2		15,496		2,628,569	2.480
	INDEX VENTURES GROWTH IV.....	London.....	GBR	Index Growth Associates IV (IGP), LP.....		11/08/2018.....	.....1		454,142		167,355	0.920
	Industrial Growth IV LP.....	San Francisco.....	CA	Industrial Growth.....		05/17/2011.....	.....3		13,134		1,829,000	1.710
	Industrial Growth V LP.....	San Francisco.....	CA	Industrial Growth.....		04/08/2016.....	.....3		925,443		3,663,401	1.670
	INFLEXION BUYOUT FUND V LP.....	London.....	GBR	Inflexion.....		06/18/2018.....	.....3		(298,063)		3,799,548	0.640
	Inflexion Capital Fund II LP.....	London.....	GBR	Inflexion Partnership Cap Fund.....		06/18/2018.....	.....3		512,782		5,063,425	0.600
	KleinPerkCauf&Byers XVII LLC.....	New York.....	NY	Kleiner Perkins Caufield & Byers.....		06/13/2016.....	.....1		135,000		195,000	0.610
	L CATTERTON IX L.P.....	Greenwich.....	CT	L Catterton Management Company LLC.....		04/14/2021.....	.....3	1,065,865	837,780		19,892,865	0.230
	Landmark Equity XIV LP.....	Simsbury.....	CT	Landmark.....		12/19/2008.....	.....3		8,056		270,065	0.090
	Lightspeed China Ptnrs IV LP.....	Shanghai.....	CHN	Lightspeed China Partners IV GP, LLC.....		10/18/2019.....	.....1		510,000		1,260,000	0.770
	Lightspeed China Pts Sel I LP.....	Shanghai.....	CHN	Lightspeed China Partners Select I GP, L.....		04/17/2019.....	.....1		630,000		1,320,000	1.020
	Lightspeed Venture Ptnr XII LP.....	Menlo Park.....	CA	Lightspeed.....		04/16/2018.....	.....1		225,000		495,000	0.520
	LightspeedVenturePtsSel III LP.....	Menlo Park.....	CA	Lightspeed.....		06/25/2018.....	.....1		200,000		700,000	0.660
	LINZOR CAPITAL PARTNERS III LP.....	Santiago.....	CHL	Linzor.....		02/26/2015.....	.....3		(8,059)		1,336,173	0.710
	LUMINATE CAPITAL PARTNERS III.....	San Francisco.....	CA	Luminate Capital Partners.....		06/09/2021.....	.....3	1,201,695			8,548,305	1.390
	MARANON MEZZANINE FUND II LP.....	Chicago.....	IL	Maranon.....		04/30/2013.....	.....2		8,164		1,056,196	3.220
	MERITECH FRANCHISE FUND LP.....	Palo Alto.....	CA	Meritech Partners.....		06/08/2021.....	.....1	627,000			6,970,000	3.040
	MetLife Mid Mkt Pvt Dbt Fd LP.....	Whippany.....	NJ	Life Insurance Community.....		07/24/2018.....	.....2		355,154		41,387,933	36.870
	MID EUROPA FUND III LP.....	London.....	GBR	Mid Europa Partners LLP.....		08/17/2007.....	.....3		3,862		877,976	0.850
	NAUTIC PARTNERS IX LP.....	Providence.....	RI	Nautic Partners LLC.....		02/21/2020.....	.....3		2,156,518		12,732,385	1.790
	NAVIS ASIA FUND VII LP.....	Kuala Lumpur.....	MYS	Navis Capital Partners.....		09/17/2014.....	.....3		580,000		1,531,200	1.310
	NB Select Opps Fund III LP.....	New York.....	NY	Neuberger Berman.....		02/03/2020.....	.....3		6,000,000		15,000,000	17.060
	NB Select Opps Fund IV LP.....	New York.....	NY	NB Alternatives Advisers LLC.....		05/04/2021.....	.....3	5,000,000			45,000,000	10.320
	New Enterprise Assoc 16 LP.....	Menlo Park.....	CA	New Enterprise Associates.....		04/05/2017.....	.....1		100,000		1,550,500	0.250
	New Enterprise Associates 17LP.....	Menlo Park.....	CA	NEA Partners 17, L.P.....		07/19/2019.....	.....1		1,125,000		7,722,500	0.370
	NEWVIEW CAPITAL FUND I LP.....	San Francisco.....	CA	NewView Capital Partners I, LLC.....		11/20/2018.....	.....1		148,096		1,035,723	1.350
	NEWVIEW CAPITAL FUND II L.P.....	Burlingame.....	CA	NewView Capital Management.....		10/23/2020.....	.....3		1,924,304		7,535,661	8.330
	OAK HC/FT PARTNERS IV L.P.....	Greenwich.....	CT	Oak HC/FT.....		04/27/2021.....	.....1	1,119,872	2,163,189		15,716,939	1.730
	Odyssey Investment V LP.....	New York.....	NY	Odyssey Investment Partners.....		06/24/2014.....	.....3		30,282		165,517	0.480
	PA Direct Credit Opport II LP.....	Darien.....	CT	Portfolio Advisors.....		10/04/2016.....	.....2		285,075		2,700,000	1.980
	PAI Europe VI.....	Paris.....	FRA	PAI.....		07/24/2013.....	.....3		200,753		1,781,389	0.750

QE03.2

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	
		3	4										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, 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	
QE03.3	PAI EUROPE VII-1 S.L.P.....	Paris.....	FRA..	PAI Europe VII GP SAS.....		09/23/2019....	.....3	.....	.....75,154	.....	.....4,661,407	.....0.350
	PAI Europe VII-1 SCS LP.....	Paris.....	FRA..	PAI Europe VII GP S.a r.l.....		09/23/2019....	.....3	.....	.....72,682	.....	.....4,441,258	.....0.250
	Patria Brazilian PE IV LP.....	Sao Paulo.....	BRA..	Patria.....		07/26/2011....	.....3	.....	.....351,826	.....	.....978,376	.....0.830
	Patria-Brazilian PE Fd VI LP.....	Sao Paulo.....	BRA..	Patria û Private Equity General Partner.....		12/14/2018....	.....3	.....	.....1,023,436	.....	.....6,267,040	.....0.380
	Polish Enterprise Fund VIII LP.....	Warsaw.....	POL..	Enterprise Investors.....		09/08/2017....	.....3	.....	.....769,197	.....	.....6,642,876	.....2.220
	PPC III LP.....	New York.....	NY...	PPC Enterprices, LLC.....		03/24/2021....	.....3	.....	.....38,049	.....	.....18,645,634	.....2.350
	PUBLIC PENSION CAPITAL LLC.....	New York.....	NY...	Public Pension Capital Management.....		07/10/2014....	.....3	.....	.....45,030	.....	.....1,837,250	.....0.970
	QUANTUM ENERGY PARTNERS VII LP.....	Houston.....	TX...	Quantum.....		09/01/2017....	.....	.....	.....637,659	.....	.....5,493,237	.....0.420
	SCALE VENTURE PARTNERS VI L.P.....	Foster.....	CA...	Scale Venture Management VI, L.P.....		09/21/2018....	.....1	.....	.....430,186	.....	.....1,247,985	.....2.280
	SILVER LAKE PARTNERS III LP.....	Menlo Park.....	CA...	Silver Lake.....		02/28/2007....	.....3	.....	.....(20,879)	.....	.....2,170,000	.....0.800
	SILVER LAKE PARTNERS IV LP.....	Menlo Park.....	CA...	Silver Lake.....		09/07/2012....	.....3	.....	.....276,669	.....	.....199,690	.....0.060
	SILVER LAKE PARTNERS V LP.....	Menlo Park.....	CA...	Silver Lake.....		06/12/2018....	.....3	.....	.....436,100	.....	.....1,273,118	.....0.140
	SILVER LAKE PARTNERS VI LP.....	Menlo Park.....	CA...	Silver Lake Partners.....		01/06/2021....	.....3	.....	.....2,321,690	.....	.....15,303,357	.....0.100
	SOUTHERN CROSS LATIN AMERICA E.....	Miami.....	FL...	Southern Cross Management.....		06/14/2021....	.....3	.....	.....8,548,867	.....	.....2,606,117	.....1.200
	TCV XI LP.....	New York.....	NY...	TCV Partners.....		02/01/2021....	.....3	.....	.....2,764,306	.....	.....12,184,694	.....0.460
	THE RESOLUTE FUND IV L.P.....	New York.....	NY...	Resolute Fund Partners IV, L.P.....		12/07/2018....	.....3	.....	.....46,410	.....	.....4,921,313	.....0.620
	THOMA BRAVO FUND XIV L.P.....	San Francisco.....	CA...	Thoma Bravo.....		04/15/2021....31,522,7104,376,7059,100,6040.080
	Towerbrook Investors IV LP.....	George Town.....	CYM..	Towerbrook.....		02/05/2013....	.....3	.....	.....65,847	.....	.....4,883,389	.....2.070
	TPG ASIA VI LP.....	Fort Worth.....	TX...	TPG - Asia.....		02/01/2013....	.....3	.....	.....(114,631)	.....	.....1,608,994	.....0.390
	TRIDENT VIII LP.....	Greenwich.....	CT...	Stone Point Capital.....		04/08/2020....	.....3	.....	.....5,510,220	.....	.....7,946,033	.....0.460
TRIVEST FUND VI L.P.....	Coral Gables.....	FL...	TRIVEST VI, GP, LLC.....		02/08/2019....	.....3	.....	.....54,399	.....	.....4,099,686	.....1.030	
VERITAS CAPITAL FUND VII L.P.....	New York.....	NY...	Veritas Capital.....		04/15/2020....	.....3	.....	.....4,254,135	.....	.....12,462,448	.....0.480	
VIP III LP.....	London.....	GBR..	Vitruvian.....		06/20/2017....	.....3	.....	.....1,355,277	.....	.....1,580,290	.....0.350	
WCAS XIII L.P.....	New York.....	NY...	WCAS XIII Associates LLC.....		03/12/2019....	.....3	.....	.....582,037	.....	.....22,444,769	.....0.620	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....57,047,135	.....104,392,409	.....0	.....934,878,155	.....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....	.....	.....	.....2,406,299	.....	.....	.....6.290
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....0	.....2,406,299	.....0	.....0	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated													
	ML Commercial Mortgage Inc Fd.....	Morristown.....	NJ...	MetLife Investment Advisors.....		10/02/2015....	.....	.....	.....1,851,781	.....	.....	.....6.090
	Mortgage Fund IVc LP.....	Coral Gables.....	FL...	Bayview Asset Management.....		12/12/2012....	.....	.....	.....24,729	.....	.....19,039,083	.....15.840
2399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....								.....0	.....1,876,510	.....0	.....19,039,083	.....XXX.....
Surplus Debentures - Unaffiliated													
575767 AQ 1	MASSACHUSETTS MUTUAL LIFE INSU.....	Springfield.....	MA..	AMHERST PIERPONT SECU.....	1.D FE.....	12/16/2020....	.....	.....	.....5,740,273	.....	.....	.....
707567 AE 3	PENN MUTUAL LIFE INSURANCE.....	Philadelphia.....	PA...	J.P. MORGAN SECURITIES INC.....	1.F FE.....	04/22/2021....	.....	.....7,690,000	.....	.....	.....	.....

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
95765P AE 9	WESTERN AND SOUTHERN LIFE INS.....	Wayne.....	PA.....	J.P. MORGAN SECURITIES INC.....	1.F FE.....	04/21/2021....		19,758,030				
2799999. Total - Surplus Debentures - Unaffiliated.....								27,448,030	5,740,273	.0	.0	XXX.....
4899999. Subtotal - Unaffiliated.....								84,495,165	114,415,491	.0	953,917,238	XXX.....
5099999. Totals.....								84,495,165	114,415,491	.0	953,917,238	XXX.....

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	06/30/2021	18,942					0		18,942	18,942			0	34,483
	Hillcrest Community Cooperative	Freeborn	MN	Redemption	01/29/2016	06/30/2021	2,869					0		2,869	2,869			0	6,330
	Park Place Cooperative Inc.RE	Rochester	MN	Redemption	11/20/2017	06/30/2021	3,609					0		3,609	3,609			0	9,528
	Park Place Cooperative Inc.	Peabody	MA	Redemption	05/25/2017	06/30/2021	3,959					0		3,959	3,959			0	11,185
	Resident Ownership Capital LLC	Taunton	MA	Redemption	04/13/2016	06/30/2021	18,304					0		18,304	18,304			0	37,508
	Town & Country Kingston Estate	Plymouth	MA	Redemption	04/28/2017	06/30/2021	10,382					0		10,382	10,382			0	30,038
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated.....							58,065	0	0	0	0	0	0	58,065	58,065	0	0	0	129,072
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	06/07/2021	1,834,803					0		1,834,803				0	1,834,803
	ACCEL GROWTH FUND LP.....	Palo Alto.....	CA..	Capital Distribution.....	12/10/2008	06/11/2021	602,138					0		602,138				0	602,138
	Advent Intl GPE IX-A SCSP.....	Boston.....	MA.	Capital Distribution.....	10/22/2019	06/30/2021	567,935					0	(14,049)	553,886	(8,735)	14,049		14,049	576,669
	ADVENT INTL GPE IX-D SCSP.....	Boston.....	MA.	Capital Distribution.....	10/15/2019	06/30/2021	384,000					0		384,000				0	384,000
	Advent Intl GPE VI A LP.....	London.....	GBR	Capital Distribution.....	06/13/2008	05/05/2021	947,237					0		947,237	947,237			0	
	Advent Intl GPE VII B LP.....	Wilmington.....	DE.	Capital Distribution.....	08/20/2012	05/25/2021	70,521					0		70,521				0	70,521
	AEA MEZZANINE FUND III LP.....	New York.....	NY..	Capital Distribution.....	03/15/2013	04/07/2021	87,512					0		87,512	87,512			0	
	AEA MEZZANINE FUND IV LP.....	New York.....	NY..	Capital Distribution.....	07/23/2018	04/07/2021	271,049					0		271,049				0	271,049
	Alchemy Special Opp Fund IV LP.....	London.....	GBR	Capital Distribution.....	12/11/2019	04/16/2021	381,409					0	(3,150)	378,259	381,408	3,150		3,150	378,259
	American Industrial Cap V LP.....	New York.....	NY..	Capital Distribution.....	12/19/2011	05/19/2021	11,171,560					0		11,171,560	8,044,921			0	3,126,639
	American Industrial Cap IV LP.....	San Francisco.....	CA..	Capital Distribution.....	04/25/2008	06/25/2021	3,876,489					0		3,876,489	3,498,423			0	378,066

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
	American Industrial Cap VII LP	New York	NY	Capital Distribution	10/22/2019	04/28/2021	92,686					0		92,686	36,460			0	56,226
	American Securities VII LP	New York	NY	Capital Distribution	12/10/2014	06/21/2021	977,587					0		977,587				0	977,587
	American Securities VIII LP	New York	NY	Capital Distribution	03/15/2019	04/30/2021	28,500					0		28,500	15,126			0	13,374
	Andreessen Horowitz III LP	Menlo Park	CA	Capital Distribution	01/31/2012	04/15/2021	11,687,961					0		11,687,961				0	11,687,961
	Andreessen Horowitz V Q LP	Menlo Park	CA	Capital Distribution	05/31/2016	06/11/2021	19,801					0		19,801				0	19,801
	Andreessen Horowitz Fund V LP	Menlo Park	CA	Capital Distribution	05/31/2016	06/11/2021	49,899					0		49,899				0	49,899
	AndreessenHorowitz LSV Fd I LP	Menlo Park	CA	Capital Distribution	05/07/2019	04/14/2021	4,314,660					0		4,314,660				0	4,314,660
	Arlington Capital IV LP	Chevy Chase	MD	Capital Distribution	07/28/2016	06/14/2021	2,163,488					0		2,163,488	719,673			0	1,443,815
	ASTORG VI SLP	Paris	FRA	Capital Distribution	09/25/2015	06/29/2021	176,194					0	(10,178)	166,016	12,332	10,178		10,178	163,862
	ATLAS VENTURE FUND IX LP	Wilmington	DE	Capital Distribution	12/12/2012	04/07/2021	1,170,593					0		1,170,593				0	1,170,593
	Audax Dir Lending Soln Fd LP	New York	NY	Capital Distribution	10/26/2018	04/29/2021	930,504					0		930,504				0	930,504
	Audax Mezzanine Fund III LP	New York	NY	Capital Distribution	12/10/2009	04/09/2021	964,088					0		964,088	780,806			0	183,282
	Audax Private Equity Fund VI	Boston	MA	Capital Distribution	08/21/2019	04/02/2021	711,389					0		711,389				0	711,389
	Baring Asia PE Fund VI LP	Hong Kong	CHN	Capital Distribution	07/25/2014	06/18/2021	68,222					0		68,222				0	68,222
	BATTERY VENTURES IX LP	Waltham	MA	Capital Distribution	12/16/2009	05/26/2021	748,536					0		748,536				0	748,536
	Bayview Opport Domestic V LP	New York	NY	Capital Distribution	02/01/2017	04/15/2021	4,418,168					0		4,418,168	3,760,618			0	657,550
	BDC III LP	London	GBR	Capital Distribution	04/25/2016	06/01/2021	1,899,613					0	(58,127)	1,841,486	(17,588)	58,127		58,127	1,917,201
	Bessemer Ventr Pts X Instl LP	Larchmont	NY	Capital Distribution	11/30/2018	04/20/2021	175,591					0		175,591	175,591			0	
	Blackstone Capital IV LP	New York	NY	Capital Distribution	12/21/2001	04/13/2021	56,439					0		56,439	56,439			0	
	Blackstone Capital VI LP	New York	NY	Capital Distribution	07/29/2008	05/14/2021	2,383,327					0		2,383,327	(1)			0	2,383,327
	Blackstone Capital VII LP	New York	NY	Capital Distribution	04/07/2015	05/07/2021	1,204,693					0		1,204,693				0	1,204,693
	Brentwood Associates PE IV LP	Los Angeles	CA	Capital Distribution	08/17/2006	04/29/2021	1,531,311					0		1,531,311	1,531,311			0	
	Brentwood Associates PE VI LP	Los Angeles	CA	Capital Distribution	12/06/2016	06/01/2021	1,157,544					0		1,157,544				0	1,157,544
	Capital International PE V LP	Los Angeles	CA	Capital Distribution	06/19/2007	05/13/2021	758,188					0		758,188	758,188			0	
	CARLYLE GLOBAL PARTNERS LP	Washington	DC	Capital Distribution	09/01/2016	04/09/2021	1,296,146					0		1,296,146	1,296,146			0	
	CARLYLE PARTNERS VI LP	Washington	DC	Capital Distribution	02/19/2013	05/18/2021	91,765					0		91,765				0	91,765
	CARLYLE PARTNERS VII LP	Washington	DC	Capital Distribution	12/19/2018	05/10/2021	29,845					0		29,845				0	29,845
	C-BRIDGE HEALTHCARE FUND II LP	New York	NY	Capital Distribution	12/04/2020	05/14/2021	472,267					0		472,267				0	472,267
	CCMP CAPITAL INVESTORS III LP	New York	NY	Capital Distribution	07/02/2014	05/10/2021	1,154,048					0		1,154,048				0	1,154,048
	CHAMP IV TRUST B	Sydney	AUS	Capital Distribution	07/24/2015	04/08/2021	1,323,276					0	(68,280)	1,254,996	831,201	68,280		68,280	492,075
	Charles River XIV LP	Menlo Park	CA	Capital Distribution	02/20/2009	05/26/2021	208,963					0		208,963				0	208,963
	Charles River XV LP	Menlo Park	CA	Capital Distribution	02/15/2012	04/29/2021	6,634,152					0		6,634,152				0	6,634,152
	CIVC PARTNERS FUND V LP	Chicago	IL	Capital Distribution	03/31/2017	05/07/2021	4,165,133					0		4,165,133	2,865,285			0	1,299,848
	Clearlake Capital V LP	Los Angeles	CA	Capital Distribution	02/01/2018	05/13/2021	8,092,578					0		8,092,578				0	8,092,578
	Columbia Cap Equity V QP LP	Alexandria	VA	Capital Distribution	01/23/2009	06/15/2021	71,252					0		71,252				0	71,252
	Cortec Group Fund V LP	New York	NY	Capital Distribution	12/15/2010	04/19/2021	4,752,672					0		4,752,672	2,676,988			0	2,075,684
	Court Square Capital III LP	New York	NY	Capital Distribution	12/27/2011	04/26/2021	816,927					0		816,927				0	816,927
	Crescent Mezzanine VI LP	Los Angeles	CA	Capital Distribution	12/27/2011	05/13/2021	3,275,176					0		3,275,176	2,933,543			0	341,633
	Crescent Mezzanine VII LP	Los Angeles	CA	Capital Distribution	06/28/2016	04/28/2021	1,307,361					0		1,307,361	476,591			0	830,770
	CVC Cap Asia Pacific III LP	George Town	CYM	Capital Distribution	01/17/2008	04/22/2021	220,729					0		220,729	220,729			0	
	CVC Cap Asia Pacific IV LP	George Town	CYM	Capital Distribution	05/13/2014	05/28/2021	1,216,105					0		1,216,105	281,701			0	934,404
	CVC Capital Partners VI LP	London	GBR	Capital Distribution	06/28/2013	04/09/2021	860,983					0	18,871	879,854	12,139	(18,871)		(18,871)	848,844

QE03.5

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
	CVC CAPITAL PARTNERS VII L.P.	London	GBR	Capital Distribution	12/05/2018	06/28/2021	81,221					0	(3,326)	77,895	(1,905)	3,326		3,326	83,126
	DYAL CAPITAL PARTNERS III LP	New York	NY	Capital Distribution	09/09/2016	04/16/2021	627,631					0		627,631				0	627,631
	DYAL CAPITAL PARTNERS IV LP	New York	NY	Capital Distribution	06/11/2018	04/16/2021	400,894					0		400,894	400,894			0	
	EIG ENERGY FUND XV LP	Los Angeles	CA	Capital Distribution	11/30/2010	04/23/2021	840,866					0		840,866	840,866			0	
	EnCap Energy Capital VIII LP	Houston	TX	Capital Distribution	12/15/2010	04/16/2021	226,652					0		226,652	226,652			0	
	ENCAP ENERGY CAPITAL FUND X LP	Houston	TX	Capital Distribution	02/05/2015	04/09/2021	529,834					0		529,834	529,834			0	
	Equistone Europe Fund V LP	London	GBR	Capital Distribution	01/22/2015	06/04/2021	1,819,894					0	(86,272)	1,733,622	71,510	86,272		86,272	1,748,384
	FFL CAPITAL PARTNERS IV LP	San Francisco	CA	Capital Distribution	12/03/2013	04/20/2021	718,089					0		718,089				0	718,089
	FountainVest China Cap III LP	Shanghai	CHN	Capital Distribution	06/30/2016	04/15/2021	355,027					0		355,027				0	355,027
	FountainVest ChinaGr Cap II LP	Shanghai	CHN	Capital Distribution	12/27/2012	06/15/2021	457,433					0		457,433				0	457,433
	FRANCISCO PARTNERS AGILITY LP	San Francisco	CA	Capital Distribution	09/08/2016	05/10/2021	187,500					0		187,500				0	187,500
	FRANCISCO PARTNERS IV LP	San Francisco	CA	Capital Distribution	12/08/2014	04/14/2021	924,328					0		924,328				0	924,328
	Friedman Fleischer Lowe III LP	San Francisco	CA	Capital Distribution	12/06/2007	04/23/2021	398,880					0		398,880	398,880			0	
	FURTHER GLOBAL CAP PTNRS L.P.	New York	NY	Capital Distribution	01/29/2020	04/06/2021	5,899,994					0		5,899,994	4,095,768			0	1,804,227
	GARMARK PARTNERS II LP	Stamford	CT	Capital Distribution	06/22/2005	06/08/2021	84,576					0		84,576	84,576			0	
	GLOBAL INFRASTRUCTURE DEBT FUN	New York	NY	Capital Distribution	06/30/2021	06/30/2021	1,096,157					0		1,096,157	1,096,157			0	
	Global Infrastructure Pt II LP	New York	NY	Capital Distribution	09/15/2011	04/15/2021	241,681					0		241,681				0	241,681
	Great Hill Equity VI LP	Boston	MA	Capital Distribution	01/15/2017	04/16/2021	151,803					0		151,803				0	151,803
	GREEN EQUITY INVESTORS V LP	Los Angeles	CA	Capital Distribution	01/30/2007	04/29/2021	5,579,767					0		5,579,767	5,168,704			0	411,063
	GREEN EQUITY INVESTORS VI LP	Los Angeles	CA	Capital Distribution	10/18/2011	04/13/2021	645,147					0		645,147				0	645,147
	GREEN EQUITY INVESTORS VII LP	Los Angeles	CA	Capital Distribution	02/16/2016	05/05/2021	491,093					0		491,093				0	491,093
	GRYPHON HERITAGE PARTNERS L.P.	Arlington	VA	Capital Distribution	12/15/2020	06/25/2021	1,532					0		1,532	1,532			0	
	GS Mezzanine Partners V LP	New York	NY	Capital Distribution	09/26/2007	06/30/2021	47,874					0		47,874	47,874			0	
	GSO Cap Opportunities II LP	New York	NY	Capital Distribution	05/09/2011	06/28/2021	118,924					0		118,924	118,924			0	
	GSO Cap OpportunitiesIII Colnv	New York	NY	Capital Distribution	04/26/2016	04/19/2021	1,125,473					0		1,125,473	312,556			0	812,917
	GSO CAP OPPS FD III CO-INV LP	New York	NY	Capital Distribution	01/09/2020	06/30/2021	1,946					0		1,946				0	1,946
	GSO Special Situations Fund LP	New York	NY	Capital Distribution	09/01/2006	04/01/2021	215,747					0		215,747	215,747			0	
	Hg Capital 8 D LP	London	GBR	Capital Distribution	04/03/2018	04/16/2021	217,684					0	(13,814)	203,870	5,559	13,814		13,814	212,125
	HG Capital Mercury 2 LP	London	GBR	Capital Distribution	04/03/2018	04/19/2021	335,191					0	(22,852)	312,339	15,267	22,852		22,852	319,924
	HG SATURN L.P.	London	GBR	Capital Distribution	05/04/2018	04/14/2021	4,355,918					0	(236,735)	4,119,183	171,995	236,735		236,735	4,183,922
	HgCapital 7 L.P.	Guernsey	GBR	Capital Distribution	03/28/2013	04/13/2021	433,752					0	(25,655)	408,097	18,061	25,655		25,655	415,691
	Hony Capital VIII Cayman LP	Beijing	CHN	Capital Distribution	09/24/2015	06/16/2021	424,676					0		424,676	196,130			0	228,546
	Hony Capital Fund V LP	Beijing	CHN	Capital Distribution	10/19/2011	06/23/2021	367,912					0		367,912	367,911			0	
	ICG N American Pvt Debt II LP	New York	NY	Capital Distribution	02/25/2019	04/30/2021	1,333,523					0		1,333,523	894,998			0	438,525
	ICG N American Pvt Debt LP	New York	NY	Capital Distribution	08/22/2014	05/13/2021	991,340					0		991,340	529,337			0	462,004
	IDG-Accel China Capital II FDN	Palo Alto	CA	Capital Distribution	03/29/2011	06/18/2021	347,483					0		347,483				0	347,483
	IK VII No I LP	Jersey	GBR	Capital Distribution	11/18/2011	05/05/2021	929,686					0	(7,704)	921,982	929,686	7,704		7,704	
	Industrial Growth IV LP	San Francisco	CA	Capital Distribution	05/17/2011	04/19/2021	1,329,701					0		1,329,701	716,583			0	613,118
	Industrial Growth V LP	San Francisco	CA	Capital Distribution	04/08/2016	04/19/2021	3,833,975					0		3,833,975	2,200,222			0	1,633,753
	INFLEXION BUYOUT FUND V LP	London	GBR	Capital Distribution	06/18/2018	06/01/2021	280,616					0	(11,300)	269,316	(14,504)	11,300		11,300	295,120
	King Street Capital LP	New York	NY	Capital Distribution	06/01/2008	05/13/2021	151,204					0		151,204	151,204			0	
	KPCB Digital Growth III LLC	New York	NY	Capital Distribution	06/13/2016	06/08/2021	1,038,251					0		1,038,251				0	1,038,251
	L CATTERTON IX L.P.	Greenwich	CT	Capital Distribution	04/14/2021	05/17/2021	8,022					0		8,022	8,022			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
	LANDMARK EQU PARTNERS XVI LP.....	Simsbury.....	CT..	Capital Distribution.....	12/07/2018	05/14/2021	1,892,570					0		1,892,570				0	1,892,570
	Landmark Equity XIV LP.....	Simsbury.....	CT..	Capital Distribution.....	12/19/2008	06/25/2021	115,976					0		115,976				0	115,976
	MARANON MEZZANINE FUND II LP.....	Chicago.....	IL...	Capital Distribution.....	04/30/2013	06/04/2021	154,080					0		154,080				0	154,080
	Meritech Capital VI LP.....	Palo Alto.....	CA..	Capital Distribution.....	06/07/2018	04/13/2021	527,431					0		527,431				0	527,431
	MetLife Mid Mkt Pvt Dbt Fd LP.....	Whippany.....	NJ..	Capital Distribution.....	07/24/2018	05/07/2021	9,120,842					0		9,120,842	3,438,427			0	5,682,413
	MID EUROPA FUND III LP.....	London.....	GBR	Capital Distribution.....	08/17/2007	04/15/2021	172,795					0	(14,269)	158,526	172,795	14,269		14,269	
	NAUTIC PARTNERS IX LP.....	Providence.....	RI..	Capital Distribution.....	02/21/2020	05/28/2021	3,071,310					0		3,071,310	1,800,878			0	1,270,431
	NB Select Opps Fund II LP.....	New York.....	NY..	Capital Distribution.....	05/01/2019	06/22/2021	9,190,847					0		9,190,847				0	9,190,847
	New Enterprise Assoc 10 LP.....	Baltimore.....	MD..	Capital Distribution.....	10/17/2000	05/20/2021	17,937					0		17,937	17,937			0	
	New Enterprise Assoc 13 LP.....	Menlo Park.....	CA..	Capital Distribution.....	12/19/2008	05/18/2021	1,304,831					0		1,304,831				0	1,304,831
	New Enterprise Associates 17LP.....	Menlo Park.....	CA..	Capital Distribution.....	07/19/2019	06/10/2021	426,894					0		426,894				0	426,894
	Oak Investment X LP.....	Westport.....	CT..	Capital Distribution.....	12/01/2000	06/24/2021	8,757					0		8,757	8,757			0	
	Oaktree Opportunities IX LP.....	Los Angeles.....	CA..	Capital Distribution.....	05/16/2012	05/20/2021	574,598					0		574,598	24,851			0	549,747
	Oaktree Opportunities VIII LP.....	Los Angeles.....	CA..	Capital Distribution.....	12/10/2009	05/19/2021	360,140					0		360,140	360,140			0	
	Oaktree Opps Fd VIII-B LP.....	Los Angeles.....	CA..	Capital Distribution.....	12/24/2009	05/19/2021	286,200					0		286,200				0	286,200
	OLYMPUS GROWTH FUND VII LP.....	Stamford.....	CT..	Capital Distribution.....	01/15/2019	04/09/2021	573,437					0		573,437				0	573,437
	PA Direct Credit Opport II LP.....	Darien.....	CT..	Capital Distribution.....	10/04/2016	04/15/2021	1,979,716					0		1,979,716	1,178,819			0	800,897
	PAI EUROPE V 1.....	Channel Islands.....	GBR	Capital Distribution.....	08/01/2007	06/30/2021	3,108					0	387	3,495	(41)	(387)		(387)	3,150
	Partners Grp Asia Pac 2007 LP.....	Channel Islands.....	GBR	Capital Distribution.....	05/31/2007	05/18/2021	214,656					0		214,656	214,656			0	
	Patria-Brazilian PE Fd VI LP.....	Sao Paulo.....	BRA	Capital Distribution.....	12/14/2018	06/09/2021	28,509					0		28,509				0	28,509
	PERMIRA V LP.....	London.....	GBR	Capital Distribution.....	04/24/2013	06/22/2021	52,324					0	(599)	51,725	446	599		599	51,878
	Ptnrs Grp Secondary 2008 SICAR.....	St. Peter Port.....	GBR	Capital Distribution.....	05/09/2008	06/29/2021	251,911					0	41,844	293,755	(4,916)	(41,844)		(41,844)	256,826
	PUBLIC PENSION CAPITAL LLC.....	New York.....	NY..	Capital Distribution.....	07/10/2014	05/25/2021	131,268					0		131,268				0	131,268
	QUANTUM ENERGY PARTNERS V LP.....	Houston.....	TX..	Capital Distribution.....	09/30/2008	04/16/2021	563,381					0		563,381	563,381			0	
	QUANTUM ENERGY PARTNERS VII LP.....	Houston.....	TX..	Capital Distribution.....	09/01/2017	06/02/2021	1,431,578					0		1,431,578				0	1,431,578
	Quantum Energy VII Co Invnt LP.....	Houston.....	TX..	Capital Distribution.....	09/01/2017	06/02/2021	225,915					0		225,915				0	225,915
	REDPOINT OMEGA II LP.....	Menlo Park.....	CA..	Capital Distribution.....	10/18/2011	06/14/2021	408,977					0		408,977				0	408,977
	Riverstone Carlyle Ener&Pwr IV.....	New York.....	NY..	Capital Distribution.....	05/02/2008	06/11/2021	1,331,438					0		1,331,438	1,331,438			0	
	Sequoia Cap China Vent 2010 LP.....	Menlo Park.....	CA..	Capital Distribution.....	03/25/2010	04/26/2021	1,155,196					0		1,155,196				0	1,155,196
	Sequoia Cap US Growth VI LP.....	Palo Alto.....	CA..	Capital Distribution.....	04/03/2014	04/26/2021	329,645					0		329,645				0	329,645
	SequoiaCapChina Growth 2010 LP.....	Menlo Park.....	CA..	Capital Distribution.....	03/25/2010	04/26/2021	662,760					0		662,760				0	662,760
	SILVER LAKE PARTNERS III LP.....	Menlo Park.....	CA..	Capital Distribution.....	02/28/2007	05/01/2021	452,426					0		452,426				0	452,426
	SILVER LAKE PARTNERS IV LP.....	Menlo Park.....	CA..	Capital Distribution.....	09/07/2012	04/30/2021	451,355					0		451,355				0	451,355
	SILVER LAKE PARTNERS V LP.....	Menlo Park.....	CA..	Capital Distribution.....	06/12/2018	06/08/2021	503,235					0		503,235				0	503,235
	SJF VENTURES III LP.....	Durham.....	NC..	Capital Distribution.....	04/25/2013	06/24/2021	165,774					0		165,774	163,291			0	2,483
	South Cross LatAm PEQ Fd IV LP.....	Toronto.....	CAN	Capital Distribution.....	05/14/2010	06/14/2021	8,548,867					0		8,548,867	8,548,867			0	
	SOUTHERN CROSS LATIN AMERICA E.....	Miami.....	FL..	Capital Distribution.....	06/14/2021	06/14/2021	385,179					0		385,179	385,179			0	
	TCW/Crescent Mezzanine V LP.....	Los Angeles.....	CA..	Capital Distribution.....	12/14/2007	05/27/2021	3,224,537					0		3,224,537	1,331,974			0	1,892,563
	The Resolute Fund II LP.....	New York.....	NY..	Capital Distribution.....	05/31/2007	04/27/2021	912,965					0		912,965	837,418			0	75,547
	THE RESOLUTE FUND III LP.....	New York.....	NY..	Capital Distribution.....	01/17/2014	04/13/2021	2,887					0		2,887				0	2,887
	THE RESOLUTE FUND IV LP.....	New York.....	NY..	Capital Distribution.....	12/07/2018	04/21/2021	7,676,959					0		7,676,959				0	7,676,959
	The Tudor BVI Global LP Legacy.....	Greenwich.....	CT..	Capital Distribution.....	01/31/2009	05/08/2021	4,294					0		4,294	4,294			0	

QE03.7

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20			
		3	4					9	10	11	12	13	14									
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income			
	THOMA BRAVO FUND XIV L.P.....	San Francisco.....	CA..	Capital Distribution.....	04/15/2021	06/25/2021	.....19	.....	.....	.....	.....	.....0	.....	.....19	.....19	.....	.....	.....0	.....		
	Towerbrook Investors IV LP.....	George Town.....	CYM	Capital Distribution.....	02/05/2013	06/11/2021	.....706,578	.....	.....	.....	.....	.....0	.....	.....706,578	.....	.....	.....	.....0	.....706,578
	TPG ASIA V LP.....	Fort Worth.....	TX..	Capital Distribution.....	12/17/2007	06/16/2021	.....15,335	.....	.....	.....	.....	.....0	.....	.....15,335	.....	.....	.....	.....0	.....15,335
	TPG ASIA VI LP.....	Fort Worth.....	TX..	Capital Distribution.....	02/01/2013	05/01/2021	.....123,738	.....	.....	.....	.....	.....0	.....	.....123,738	.....	.....	.....	.....0	.....123,738
	TRIVEST FUND V LP.....	Coral Gables.....	FL..	Capital Distribution.....	09/17/2012	05/14/2021	.....36,026	.....	.....	.....	.....	.....0	.....	.....36,026	.....	.....	.....	.....0	.....36,026
	TrueBridge Kauffman Fellows II.....	Durham.....	NC..	Capital Distribution.....	06/12/2009	04/12/2021	.....5,322,578	.....	.....	.....	.....	.....0	.....	.....5,322,578	.....	.....	.....	.....0	.....5,322,578
	Veritas Capital Fund IV LP.....	New York.....	NY..	Capital Distribution.....	05/24/2010	05/27/2021	.....3,088,639	.....	.....	.....	.....	.....0	.....	.....3,088,639	.....2,156,110	.....	.....	.....0	.....932,529
	Veritas Capital Fund V LP.....	New York.....	NY..	Capital Distribution.....	06/23/2014	05/04/2021	.....4,146,632	.....	.....	.....	.....	.....0	.....	.....4,146,632	.....	.....	.....	.....0	.....4,146,632
	VIP III LP.....	London.....	GBR	Capital Distribution.....	06/20/2017	04/09/2021	.....247,306	.....	.....	.....	.....	.....0	.....(5,362)	.....241,944	.....13,604	.....5,362	.....	.....5,362	.....233,703
	WCAS XIII L.P.....	New York.....	NY..	Capital Distribution.....	03/12/2019	04/06/2021	.....512,712	.....	.....	.....	.....	.....0	.....	.....512,712	.....101,433	.....	.....	.....0	.....411,279
	SLA.....							.....(179,166)	.....	.....	.....	.....(179,166)	.....	.....(175,391)	.....3,771	.....	.....	.....3,771	.....		
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						206,618,978(179,166)000(179,166)(520,570)206,098,40874,647,450524,3410524,3410131,796,132		
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																						
	BrightHouse Renew Holding LLC.....	New York.....	NY..	Capital Distribution.....	02/05/2010	04/22/2021	.....2,315,639	.....	.....	.....	.....	.....0	.....	.....2,315,639	.....	.....	.....	.....0	.....2,315,639
	EURO TI INVESTMENTS LLC.....	Hartford.....	CT..	Capital Distribution.....	12/01/2004	06/25/2021	.....72,275	.....	.....	.....	.....	.....0	.....	.....72,275	.....	.....	.....	.....0	.....72,275
	EURO TL INVESTMENTS LLC.....	Hartford.....	CT..	Capital Distribution.....	12/01/2004	06/30/2021	.....247	.....	.....	.....	.....	.....0	.....	.....247	.....247	.....	.....	.....0	.....		
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....						2,388,1610000002,388,16124700002,387,914		
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	05/27/2021	.....46,567	.....	.....	.....	.....	.....0	.....	.....46,567	.....46,567	.....	.....	.....0	.....		
	Blackstone REPr VI GLIC ROFR.....	New York.....	NY..	Capital Distribution.....	06/30/2010	05/27/2021	.....55,281	.....	.....	.....	.....	.....0	.....	.....55,281	.....(37,109)	.....	.....	.....0	.....		
	Brookfield Brazil Timber Fd II.....	Rio de Janeiro.....	BRA	Capital Distribution.....	12/13/2012	05/05/2021	.....53,024	.....	.....	.....	.....	.....40,881	.....93,905	.....(10,815)	.....(40,881)	.....	.....	.....(40,881)	.....63,838
	Carlyle Europe Partners III LP.....	District of Columbia.....	GBR	Capital Distribution.....	10/09/2007	06/29/2021	.....124,701	.....	.....	.....	.....	.....2,262	.....126,963	.....124,702	.....(2,262)	.....	.....	.....(2,262)	.....		
	LBA Realty Fund III - 14000.....	Irvine.....	CA..	Capital Distribution.....	10/31/2006	04/16/2021	.....331,675	.....	.....	.....	.....	.....0	.....	.....331,675	.....331,675	.....	.....	.....0	.....		
	MetLife Core Prop Fund LP.....	Morristown.....	NJ..	Capital Distribution.....	11/01/2013	06/01/2021	.....2,406,299	.....	.....	.....	.....	.....0	.....	.....2,406,299	.....	.....	.....	.....0	.....2,406,299
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						3,017,5470000043,1433,060,690455,020(43,143)0(43,143)0(43,143)2,470,137	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																						
	ML Commercial Mortgage Inc Fd.....	Morristown.....	NJ..	Capital Distribution.....	10/02/2015	06/01/2021	.....1,851,781	.....	.....	.....	.....	.....0	.....	.....1,851,781	.....	.....	.....	.....0	.....1,851,781
2399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....						1,851,7810000001,851,7810000001,851,781	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																						
	TLA HOLDINGS LLC.....	Hartford.....	CT..	Capital Distribution.....	03/15/2002	06/10/2021	.....4,875,000	.....	.....	.....	.....	.....0	.....	.....4,875,000	.....	.....	.....	.....0	.....4,875,000
2699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....						4,875,0000000004,875,0000000004,875,000	
4899999. Subtotal - Unaffiliated.....						211,546,371(179,166)000(179,166)(477,427)211,068,94475,160,535481,1980481,1980481,198136,247,122	
4999999. Subtotal - Affiliated.....						7,263,1610000007,263,1612470000007,262,914
5099999. Totals.....						218,809,532(179,166)000(179,166)(477,427)218,332,10575,160,782481,1980481,1980481,198143,510,036	

QE03.8

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
Bonds - U.S. Government									
36179V SH 4	GINNIEMAEII POOL#MA6820 3.000% 08/20/5.....		04/19/2021.....	BOKF NA.....		25,006,830	23,951,469	41,915	1.A.....
38378P E7 9	GNMA GNMA_14-12 3.000% 01/16/44.....		06/01/2021.....	Interest Capitalization.....		103,030	103,030		1.A.....
38379E 2J 0	GNMA GNMA_14-131 3.000% 09/16/44.....		06/01/2021.....	Interest Capitalization.....		44,764	44,764		1.A.....
38379J NL 1	GNMA GNMA_15-28 2.500% 02/20/45.....		06/01/2021.....	Interest Capitalization.....		31,730	31,730		1.A.....
38379W D9 0	GNMA GNMA_16-61 3.000% 05/20/46.....		06/01/2021.....	Interest Capitalization.....		13,166	13,166		1.A.....
38379W HL 9	GNMA GNMA_16-49 3.500% 04/20/46.....		06/01/2021.....	Interest Capitalization.....		29,669	29,669		1.A.....
38380B EV 3	GNMA GNMA_16-134 3.000% 10/20/46.....		06/01/2021.....	Interest Capitalization.....		51,101	51,101		1.A.....
38380W F8 7	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM.....		06/01/2021.....	Interest Capitalization.....		48,548	48,548		1.A.....
38380X 5T 0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG.....		06/01/2021.....	Interest Capitalization.....		66,573	66,573		1.A.....
38380Y 5T 8	GOVERNMENT NATIONAL MORTGAGE A SENIOR CM.....		06/01/2021.....	Interest Capitalization.....		191,536	191,536		1.A.....
38380Y M3 6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG.....		06/01/2021.....	Interest Capitalization.....		67,210	67,210		1.A.....
38380Y R8 0	GNMA_18-122 SENIORAGENCYCMO18-122 3.50.....		06/01/2021.....	Interest Capitalization.....		95,768	95,768		1.A.....
38380Y RD 9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG.....		06/01/2021.....	Interest Capitalization.....		67,233	67,233		1.A.....
38380Y W9 2	GNMA SENIORAGENCYCMO18-124 3.500% 09/2.....		06/01/2021.....	Interest Capitalization.....		131,770	131,770		1.A.....
38380Y YL 3	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM.....		06/01/2021.....	Interest Capitalization.....		30,100	30,100		1.A.....
38381A 3F 1	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM.....		06/01/2021.....	Interest Capitalization.....		85,746	85,746		1.A.....
38381A AF 3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG.....		06/01/2021.....	Interest Capitalization.....		110,187	110,187		1.A.....
38381A FV 3	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM.....		06/01/2021.....	Interest Capitalization.....		57,294	57,294		1.A.....
38381A GL 4	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM.....		06/01/2021.....	Interest Capitalization.....		238,723	238,723		1.A.....
38381A HY 5	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM.....		06/01/2021.....	Interest Capitalization.....		99,512	99,512		1.A.....
38381A JU 1	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM.....		06/01/2021.....	Interest Capitalization.....		123,419	123,419		1.A.....
38381A QP 4	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM.....		06/01/2021.....	Interest Capitalization.....		79,179	79,179		1.A.....
38381A X5 0	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM.....		06/01/2021.....	Interest Capitalization.....		57,127	57,127		1.A.....
38381T PA 7	GOVT NATNL MRTG AS GNMA_19-41 AGENCY CMO.....		06/01/2021.....	Interest Capitalization.....		128,835	128,835		1.A.....
912828 ZF 0	UNITED STATES TREASURY SENIOR GOVT BND.....		04/06/2021.....	GOLDMAN SACHS & CO.....		27,867,656	28,000,000	4,590	1.A.....
912828 ZH 6	UNITED STATES TREASURY SENIOR GOVT BND.....		04/19/2021.....	RBC DOMINION SECURITIES INC.....		75,123,047	75,000,000	2,561	1.A.....
912828 ZL 7	UNITED STATES TREASURY SENIOR GOVT BND.....		05/18/2021.....	Various.....		83,311,875	84,000,000	59,316	1.A.....
912828 ZM 5	UNITED STATES TREASURY SENIOR GOVT BND.....		04/20/2021.....	Various.....		90,045,703	90,000,000	53,142	1.A.....
91282C BQ 3	UNITED STATES TREASURY SENIOR GOVT BND.....		04/19/2021.....	GOLDMAN SACHS & CO.....		19,705,469	20,000,000	13,859	1.A.....
91282C BR 1	UNITED STATES TREASURY SENIOR GOVT BND.....		04/06/2021.....	RBC DOMINION SECURITIES INC.....		268,338,008	269,000,000	51,168	1.A.....
91282C BT 7	UNITED STATES TREASURY SENIOR GOVT BND.....		04/06/2021.....	RBC DOMINION SECURITIES INC.....		27,831,563	28,000,000	6,885	1.A.....
91282C BU 4	UNITED STATES TREASURY SENIOR GOVT BND.....		04/06/2021.....	CITIGROUP GLOBAL MARKE.....		69,553,781	69,600,000	2,852	1.A.....
91282C BV 2	UNITED STATES TREASURY SENIOR GOVT BND.....		05/18/2021.....	GOLDMAN SACHS & CO.....		65,090,234	65,000,000	12,295	1.A.....
91282C BW 0	UNITED STATES TREASURY SENIOR GOVT BND.....		05/18/2021.....	Various.....		282,745,547	284,000,000	95,788	1.A.....
91282C BX 8	UNITED STATES TREASURY SENIOR GOVT BND.....		05/18/2021.....	RBC DOMINION SECURITIES INC.....		49,976,563	50,000,000	3,227	1.A.....
91282C CD 1	UNITED STATES TREASURY SENIOR GOVT BND.....		06/25/2021.....	DEUTSCHE BANK AG.....		69,819,531	70,000,000	6,933	1.A.....
91282C CE 9	UNITED STATES TREASURY SENIOR GOVT BND.....		06/25/2021.....	GOLDMAN SACHS & CO.....		36,014,063	36,000,000	35,656	1.A.....
91282C CF 6	UNITED STATES TREASURY SENIOR GOVT BND.....		06/18/2021.....	CITICORP SECURITIES MARKET.....		19,853,906	20,000,000	8,607	1.A.....
91282C CJ 8	UNITED STATES TREASURY SENIOR GOVT BND.....		06/25/2021.....	RBC DOMINION SECURITIES INC.....		55,897,188	56,000,000		1.A.....
0599999	Total - Bonds - U.S. Government.....					1,268,133,184	1,270,503,689	398,794	XXX
Bonds - All Other Government									
58518N 2A 9	MEGLOBAL CANADA ULC SENIOR CORP BND 144A.....	A.....	05/24/2021.....	MORGAN STANLEY & CO. INC.....		1,235,000	1,000,000	1,306	2.B FE.....
66977W AS 8	NOVA CHEMICALS CORP SENIOR CORP BND 144A.....	A.....	04/27/2021.....	HSBC SECURITIES INC.....		3,000,000	3,000,000		3.C FE.....
67091T AD 7	OCP SA SENIOR CORP BND 144A 3.750% 06/.....	D.....	06/10/2021.....	J.P. MORGAN SECURITIES INC.....		993,650	1,000,000		3.A FE.....

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69370N AB 2	PELABUHAN INDONESIA II (PERSER SENIOR CO.....	D.....	05/07/2021.....	GOLDMAN SACHS & CO.....		2,083,594	1,905,000	1,349	2.C FE.....
71567P AR 1	PERUSAHAAN PENERBIT SURAT BERH SUKWAK CO.....	D.....	06/02/2021.....	Standard Charter Bank.....		3,500,000	3,500,000		2.B FE.....
71654Q CB 6	PETROLEOS MEXICANOS SENIOR CORP BOND 6.....	D.....	05/07/2021.....	JEFFRIES & CO. INC.....		1,982,250	1,800,000	33,344	3.C FE.....
718286 CP 0	PHILIPPINES REPUBLIC OF SENIOR CORP. BND.....	D.....	06/28/2021.....	DEUTSCHE BANK AG.....		1,982,980	2,000,000		2.B FE.....
74445P AB 8	INDONESIA ASAHAN ALUMINIUM PER SENIOR CO.....	D.....	05/07/2021.....	BARCLAYS CAPITAL.....		2,993,625	2,700,000	75,372	2.B FE.....
74730D AD 5	QATAR PETROLEUM SENIOR CORP BND 144A 3.....	D.....	06/30/2021.....	HSBC SECURITIES INC.....		3,700,000	3,700,000		1.D FE.....
74730D AE 3	QATAR PETROLEUM SENIOR CORP BND 144A 3.....	D.....	06/30/2021.....	CITIGROUP GLOBAL MKT INC.....		3,546,864	3,560,000		1.D FE.....
74735K AA 0	OOREDOO INTERNATIONAL FINANCE SENIOR COR.....	D.....	06/03/2021.....	JEFFRIES & CO. INC.....		3,304,335	3,270,000	14,068	1.G FE.....
760942 BA 9	URUGUAY ORIENTAL REPUBLIC OF GOVT BND.....	D.....	05/26/2021.....	MIZUHO INTERNATIONAL PLC.....		2,350,110	1,860,000	42,160	2.C FE.....
78397P AB 7	SA GLOBAL SUKJUK LTD SUKJA CORP BND 144A.....	D.....	06/10/2021.....	Various.....		5,225,038	5,210,000		1.F FE.....
91087B AQ 3	MEXICO UNITED MEXICAN STATES SENIOR COR.....	D.....	04/06/2021.....	BANC OF AMERICA SECURITIES LLC.....		5,096,838	5,100,000		2.B FE.....
917288 BK 7	URUGUAY ORIENTAL REPUBLIC OF SENIOR COR.....	D.....	06/01/2021.....	Various.....		5,975,661	5,170,000	77,654	2.C FE.....
M6320U AC 3	SAUDI ARABIA KINGDOM OF SENIOR CORP BND.....	D.....	05/28/2021.....	MORGAN STANLEY & CO. INC.....		2,383,680	2,080,000	9,360	1.E FE.....
M8237R AA 2	SAUDI ARABIAN OIL CO SENIOR CORP BND 4.....	D.....	05/27/2021.....	JEFFRIES & CO. INC.....		5,537,500	5,000,000	26,563	1.F FE.....
M8237R AD 6	SAUDI ARABIAN OIL CO SENIOR CORP BND 3.....	D.....	06/02/2021.....	Standard Charter Bank.....		4,589,800	4,240,000	19,787	1.E FE.....
M8489S AG 2	QATAR STATE OF SENIOR CORP BND 5.103%.....	D.....	05/28/2021.....	Standard Charter Bank.....		2,335,950	1,790,000	9,896	1.D FE.....
P37110 AN 6	EMPRESA NACIONAL DEL PETROLEO SENIOR COR.....	D.....	06/22/2021.....	GOLDMAN SACHS & CO.....		2,212,500	2,000,000	14,000	2.C FE.....
Y6426N AA 3	1MDB GLOBAL INVESTMENTS LTD SENIOR CORP.....	D.....	05/14/2021.....	CITIGROUP GLOBAL MKT INC.....		1,917,100	1,900,000	16,023	2.A.....
Y7123S BC 1	BANK MANDIRI (PERSERO) TBK PT SENIOR COR.....	D.....	05/26/2021.....	Various.....		3,992,250	4,000,000	8,422	2.C FE.....
1099999	Total - Bonds - All Other Government.....					69,938,725	65,785,000	349,304	XXX
Bonds - U.S. Political Subdivisions of States									
953107 AR 0	WEST HARTFORD CONN MUNITAX BND 2.764%.....		06/25/2021.....	RAYMOND JAMES.....		11,570,000	11,570,000		1.A FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					11,570,000	11,570,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
20281P NE 8	COMMONWEALTH FINANCING AUTH PA MUNITAX.....		06/17/2021.....	PIPER JAFFRAY & HOPWOOD INC.....		12,410,000	12,410,000		1.E FE.....
3128MJ 3A 6	FEDERAL HOME LOAN MORTGAGE COR POOL#G087.....		04/19/2021.....	BANK OF AMERICA.....		7,358,280	6,903,107	14,094	1.A.....
3131YA 6M 7	FEDERAL HOME LOAN MORTGAGE COR POOL# RZN.....		04/19/2021.....	BANK OF AMERICA.....		13,930,944	13,088,379	26,722	1.A.....
3132A5 JW 6	FEDERAL HOME LOAN MORTGAGE COR POOL# RZS.....		04/19/2021.....	BANK OF AMERICA.....		17,960,272	16,874,627	34,452	1.A.....
3132DM RQ 0	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD.....		06/24/2021.....	GOLDMAN SACHS & CO.....		39,490,110	37,863,176	88,347	1.A.....
3132DV 6V 2	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD.....		06/24/2021.....	GOLDMAN SACHS & CO.....		39,701,611	38,065,964	88,821	1.A.....
3132DV 7D 1	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD.....		05/18/2021.....	GOLDMAN SACHS & CO.....		30,804,104	29,462,193	58,924	1.A.....
3132DV 7M 1	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD.....		05/18/2021.....	GOLDMAN SACHS & CO.....		30,556,268	29,249,195	58,498	1.A.....
3132DW AH 6	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD.....		06/24/2021.....	NOMURA SECURITIES INTL. INC.....		21,835,843	20,929,968	48,837	1.A.....
3132DW BQ 5	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD.....		04/19/2021.....	BANK OF AMERICA.....		24,967,977	24,100,000	35,146	1.A.....
3132DW BR 3	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD.....		04/19/2021.....	Various.....		25,022,478	23,700,000	41,475	1.A.....
3132DW BU 6	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD.....		05/18/2021.....	MORGAN STANLEY & CO. INC.....		22,770,859	22,000,000	36,667	1.A.....
3132DW BZ 5	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD.....		06/24/2021.....	MIZUHO INTERNATIONAL PLC.....		27,921,797	27,000,000	52,500	1.A.....
3133AL HG 6	FEDERAL HOME LOAN MORTGAGE COR POOL# RQC.....		05/18/2021.....	BANK OF AMERICA.....		33,145,000	32,000,000	53,333	1.A.....
3136AD S3 4	FANNIE MAE FNMA_13-41 FNMA_13-41 3.500.....		06/01/2021.....	Interest Capitalization.....		229,806	229,806		1.A.....
3136AL D6 5	FNMA FNMA_14-85 3.000% 12/25/44.....		06/01/2021.....	Interest Capitalization.....		26,688	26,688		1.A.....
3136AN HP 5	FNMA AGENCY CMO -21-VZ 3.000% 04/25/45.....		06/01/2021.....	Interest Capitalization.....		87,323	87,323		1.A.....
3136AQ KE 9	FNMA FNMA_15-83B 3.500% 11/25/45.....		06/01/2021.....	Interest Capitalization.....		199,438	199,438		1.A.....
3136AS XB 7	FN_16-43A SENIOR AGENCY CMO_16-43A-MZ.....		06/01/2021.....	Interest Capitalization.....		41,731	41,731		1.A.....
3136AT PS 7	FNMA FNMA_16-59A 3.250% 09/25/46.....		06/01/2021.....	Interest Capitalization.....		103,991	103,991		1.A.....

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136AY EW 9	FNMA_17-93A CMO 17-83-CZ 3.000% 10/25/.....		06/01/2021.....	Interest Capitalization.....		8,350	8,350		1.A
3136B0 YE 0	FHLMC SENIORAGENCYCMO18-1 3.500% 02/25.....		06/01/2021.....	Interest Capitalization.....		95,700	95,700		1.A
3136B1 K6 0	FANNIEMAEFNMA_18-30 SENIORAGENCYCMO18-30.....		06/01/2021.....	Interest Capitalization.....		52,342	52,342		1.A
3136B2 6H 0	FNMA_91-6 SENIOR CMO 18-66-MZ 3.500% 0.....		06/01/2021.....	Interest Capitalization.....		138,154	138,154		1.A
3136B2 T3 6	FANNIEMAEFNMA_18-67 SENIOR CMO 18-67-ZN.....		06/01/2021.....	Interest Capitalization.....		126,337	126,337		1.A
3136B3 CZ 1	FNMA_91-6 SENIORAGENCYCMO18-75F 4.000%.....		06/01/2021.....	Interest Capitalization.....		237,702	237,702		1.A
3136B3 DN 7	FHLMC SENIORAGENCYCMO18-73 3.500% 10/2.....		06/01/2021.....	Interest Capitalization.....		49,707	49,707		1.A
3136B3 DW 7	FHLMC SENIORAGENCYCMO18-73 3.500% 10/2.....		06/01/2021.....	Interest Capitalization.....		117,848	117,848		1.A
3136B3 ER 7	FHLMC SENIORAGENCYCMO18-78 3.500% 10/2.....		06/01/2021.....	Interest Capitalization.....		217,725	217,725		1.A
3136B3 FD 7	FANNIEMAEFNMA_18-76 STRU BA-1161 ZA 4.....		06/01/2021.....	Interest Capitalization.....		135,844	135,844		1.A
3136B3 FZ 8	FANNIEMAEFNMA_18-76 SENIORAGENCYCMO 3.....		06/01/2021.....	Interest Capitalization.....		239,420	239,420		1.A
3136B3 RV 4	FNMA_91-6 AGENCY CMO 89C-CZ 4.000% 12/.....		06/01/2021.....	Interest Capitalization.....		149,217	149,217		1.A
3136B5 TV 7	FANNIEMAEFNMA_19-41 AGENCY CMO 41G-ZA.....		06/01/2021.....	Interest Capitalization.....		25,737	25,737		1.A
3137A3 4X 4	FHLMC FHLMC_37-63 4.000% 11/15/40.....		06/01/2021.....	Interest Capitalization.....		159,255	159,255		1.A
3137AJ PJ 7	FHLMC FHLMC_39-72 4.000% 12/15/41.....		06/01/2021.....	Interest Capitalization.....		82,530	82,530		1.A
3137AL XC 8	FHLMC FHLMC_39-96 3.500% 02/15/42.....		06/01/2021.....	Interest Capitalization.....		131,499	131,499		1.A
3137AR M2 9	FHLMC CMO_4057A ZB 3.500% 06/15/42.....		06/01/2021.....	Interest Capitalization.....		208,148	208,148		1.A
3137BG GR 4	FHLMC FHLMC_44-43 3.500% 02/15/45.....		06/01/2021.....	Interest Capitalization.....		114,080	114,080		1.A
3137BM 2Z 8	FHLMC FHLMC_4526C 3.500% 11/15/45.....		06/01/2021.....	Interest Capitalization.....		85,490	85,490		1.A
3137BM CT 1	FHLMC FHLMC_45-41 3.500% 12/15/45.....		06/01/2021.....	Interest Capitalization.....		34,180	34,180		1.A
3137BM T7 1	FHLMC FHLMC_45-48 3.500% 01/15/46.....		06/01/2021.....	Interest Capitalization.....		186,109	186,109		1.A
3137BM TN 6	FREDDIE MAC FHLMC_4548 FHLMC_4548A 3.5.....		06/01/2021.....	Interest Capitalization.....		54,674	54,674		1.A
3137BP 6P 9	FHLMC FHLMC_4573A 3.000% 04/15/46.....		06/01/2021.....	Interest Capitalization.....		96,510	96,510		1.A
3137BQ 6W 2	FHLMC FHLMC_4590A 3.500% 06/15/46.....		06/01/2021.....	Interest Capitalization.....		110,112	110,112		1.A
3137BQ PF 8	FHLMC FHLMC_45-96 3.000% 06/15/46.....		06/01/2021.....	Interest Capitalization.....		27,556	27,556		1.A
3137F4 XQ 0	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG.....		06/01/2021.....	Interest Capitalization.....		98,154	98,154		1.A
3137FG S8 9	FREDDIEMACFHLMC_4817 SENIORAGENCYCMO4817.....		06/01/2021.....	Interest Capitalization.....		76,358	76,358		1.A
3137FH 7L 1	FHLMC SENIOR CMO_4825-ZB 4.000% 01/15/.....		06/01/2021.....	Interest Capitalization.....		91,865	91,865		1.A
3137FH 7M 9	FHLMC SENIOR CMO_4825-ZE 3.500% 09/15/.....		06/01/2021.....	Interest Capitalization.....		58,617	58,617		1.A
3137FH DN 0	FREDDIE MAC FHLMC_4821 SENIORAGENCYCMO4821.....		06/01/2021.....	Interest Capitalization.....		458,717	458,717		1.A
3137FH G3 1	FREDDIE MAC FHLMC_4821 CMO_4821-MZ 3.5.....		06/01/2021.....	Interest Capitalization.....		243,236	243,236		1.A
3137FH GA 5	FREDDIE MAC FHLMC_4821 SENIOR CMO_4821-N.....		06/01/2021.....	Interest Capitalization.....		149,699	149,699		1.A
3137FH HM 8	FREDDIE MAC FHLMC_4821 SENIOR CMO_4821-Z.....		06/01/2021.....	Interest Capitalization.....		77,866	77,866		1.A
3137FH QK 2	STRU_BNP-3848 SENIORAGENCYCMO 3.500% 1.....		06/01/2021.....	Interest Capitalization.....		81,063	81,063		1.A
3137FH RM 7	FHLMC MULTIFAMILY STRUCTURED P SENIOR AG.....		06/01/2021.....	Interest Capitalization.....		49,242	49,242		1.A
3137FH T6 0	FREDDIEMACFHLMC_4830 SENIORAGENCYCMO4830.....		06/01/2021.....	Interest Capitalization.....		32,252	32,252		1.A
3137FJ QY 8	FREDDIEMACFHLMC_4841 AGENCY CMO 4841-ZP.....		06/01/2021.....	Interest Capitalization.....		110,499	110,499		1.A
3137FJ W8 8	FHLMC AGENCY CMO 4838-GZ 4.000% 02/15/.....		06/01/2021.....	Interest Capitalization.....		155,721	155,721		1.A
3137FK AE 6	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM.....		06/01/2021.....	Interest Capitalization.....		141,334	141,334		1.A
3140K1 4E 3	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBO.....		04/06/2021.....	CITIGROUP GLOBAL MARKE.....		31,578,110	30,218,287	32,736	1.A
3140KY LC 6	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBR.....		05/07/2021.....	MORGAN STANLEY & CO. INC.....		26,723,721	25,641,951	21,368	1.A
3140L7 XU 1	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBR.....		05/05/2021.....	BANC OF AMERICA SECURITIES LLC.....		29,261,304	28,104,201	23,420	1.A
3140Q8 S5 5	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		04/19/2021.....	BANK OF AMERICA.....		24,306,413	22,823,761	46,599	1.A
3140QC MR 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		06/01/2021.....	CITIGROUP GLOBAL MKT INC.....		25,581,691	24,055,660	26,060	1.A
3140QC VU 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		04/06/2021.....	BANK OF NEW YORK.....		13,787,739	13,065,077	14,154	1.A

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
3140QD XQ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		05/18/2021.....	CITIGROUP GLOBAL MARKE.....		29,219,184	27,975,582	30,307	1.A
3140QE D3 3	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		04/06/2021.....	NOMURA SECURITIES INTL. INC.....		19,506,983	18,558,747	20,105	1.A
3140QE ZC 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		05/17/2021.....	MORGAN STANLEY & CO. INC.....		66,859,632	64,579,180	58,301	1.A
3140QG T6 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		04/06/2021.....	CITIGROUP GLOBAL MARKE.....		27,979,719	26,774,851	29,006	1.A
3140QK 5J 3	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCB.....		06/29/2021.....	GOLDMAN SACHS & CO.....		1,371,595	1,285,996	3,108	1.A
3140QK F4 5	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCB.....		06/29/2021.....	J.P. MORGAN SECURITIES INC.....		1,065,399	1,003,614	2,425	1.A
3140QK ZA 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCB.....		06/29/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,011,348	950,738	2,298	1.A
3140QL DE 3	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCB.....		06/15/2021.....	NOMURA SECURITIES INTL. INC.....		20,900,160	20,072,182	18,121	1.A
3140X7 YP 8	FEDERAL NATIONAL MORTGAGE ASSO POOL# NFM.....		06/24/2021.....	GOLDMAN SACHS & CO.....		39,898,318	38,237,382	89,221	1.A
3140X9 N4 3	FEDERAL NATIONAL MORTGAGE ASSO POOL# NFM.....		05/06/2021.....	WELLS FARGO SECURITIES.....		25,254,787	23,630,210	23,630	1.A
3140XA JL 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NFM.....		04/01/2021.....	BANC OF AMERICA SECURITIES LLC.....		55,960,721	54,150,078	48,885	1.A
3140XA KS 0	FEDERAL NATIONAL MORTGAGE ASSO POOL# NFM.....		06/24/2021.....	CITIGROUP GLOBAL MARKE.....		16,675,777	15,974,401	37,274	1.A
3140XA P2 2	FEDERAL NATIONAL MORTGAGE ASSO POOL# NFM.....		04/06/2021.....	MORGAN STANLEY & CO. INC.....		29,862,218	28,559,205	30,939	1.A
31418C PE 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA.....		04/20/2021.....	MUFG SECURITIES AMERICAS INC.....		29,836,527	27,965,657	57,097	1.A
31418C U7 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA.....		04/19/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		31,062,750	29,124,172	59,462	1.A
31418D 2A 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA.....		06/15/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		7,194,003	6,932,935	6,163	1.A
31418D 2M 3	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA.....		06/24/2021.....	MIZUHO INTERNATIONAL PLC.....		27,921,797	27,000,000	52,500	1.A
31418D ES 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA.....		06/24/2021.....	BANK OF AMERICA.....		40,043,575	38,405,347	41,606	1.A
31418D Q9 6	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA.....		06/23/2021.....	GOLDMAN SACHS & CO.....		34,635,948	33,228,912	77,534	1.A
31418D RT 1	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA.....		06/29/2021.....	GOLDMAN SACHS & CO.....		38,688,689	37,116,356	86,751	1.A
31418D SK 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA.....		04/06/2021.....	MUFG SECURITIES AMERICAS INC.....		32,369,540	31,012,733	33,597	1.A
31418D TS 1	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA.....		05/18/2021.....	GOLDMAN SACHS & CO.....		32,555,068	31,146,190	62,292	1.A
31418D UJ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA.....		06/24/2021.....	NOMURA SECURITIES INTL. INC.....		21,978,666	21,066,866	49,156	1.A
31418D YC 0	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA.....		05/18/2021.....	BANK OF AMERICA.....		33,927,564	32,780,255	54,634	1.A
31418D YY 2	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA.....		04/19/2021.....	CITIGROUP GLOBAL MARKE.....		24,864,375	24,000,000	35,000	1.A
31418D YZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA.....		04/19/2021.....	GOLDMAN SACHS & CO.....		25,007,203	23,700,000	41,475	1.A
31418D ZW 5	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA.....		05/18/2021.....	GOLDMAN SACHS & CO.....		34,161,445	33,000,000	55,000	1.A
35563P DX 4	FREDDIEMACFHLMC_18-1SC SENIORWHOLECMO18.....		06/01/2021.....	Interest Capitalization.....		36,649	36,649		1.A
35563P EC 9	SEASONED CREDIT RISK TRANSFER SENIOR CMO.....		06/01/2021.....	Interest Capitalization.....		58,756	58,756		1.A
35563P GK 9	SEASONED CREDIT RISK TRANSFER SENIOR AGE.....		06/01/2021.....	Interest Capitalization.....		144,491	144,491		1.A
35563T AL 5	STRUCTURED AGENCY CREDIT RISK WHOLE CMO.....		04/01/2021.....	BANC OF AMERICA SECURITIES LLC.....				1,776	1.D FM.....
35563X AQ 5	FREDDIEMAC-STACR_18-HQA2 WHOLE CMO HQA2.....		05/13/2021.....	J.P. MORGAN SECURITIES INC.....		5,003,125	5,000,000	3,214	2.B FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					1,259,568,359	1,206,424,857	1,913,030	XXX

QE04.3

Bonds - Industrial and Miscellaneous

001877 AA 7	APIGROUPDEINC SENIOR CORP BND 144A 4.1.....		06/25/2021.....	Various.....		2,500,000	2,500,000	1,604	4.B FE.....
00834C AA 3	AFFIRMNCAFFRM_21-Z1 ABS 21-Z1-A 144A.....		05/10/2021.....	BARCLAYS CAPITAL.....		11,490,273	11,490,000	520	1.C FE.....
008511 AL 1	AGL_20-7A ABS 7A-AR 144A 0.000% 07/15/.....		06/28/2021.....	BARCLAYS CAPITAL.....		1,500,000	1,500,000		1.A FE.....
020002 AT 8	ALLSTATE CORPORATION THE CORP BND 5.9.....		05/12/2021.....	AMHERST PIERPONT SECUI.....		1,587,679	1,161,000	8,251	1.G FE.....
031162 CF 5	AMGEN INC SENIOR CORP BND 144A 4.663%.....		04/22/2021.....	AMHERST PIERPONT SECUI.....		3,808,278	3,085,000	52,347	2.A FE.....
03674X AS 5	ANTERO RESOURCES CORP SENIOR CORP BND 14.....		05/17/2021.....	J.P. MORGAN SECURITIES INC.....		2,700,000	2,700,000		4.A FE.....
03690A AH 9	ANTERO MIDSTREAM PARTNERS LP SENIOR CORP.....		05/24/2021.....	J.P. MORGAN SECURITIES INC.....		3,000,000	3,000,000		4.A FE.....
03881E AA 5	ARBOR REALTY COLLATERALIZED LO SENIOR CM.....		05/26/2021.....	J.P. MORGAN SECURITIES INC.....		2,000,000	2,000,000		1.A FE.....
04016P AQ 1	ARESCLOLDARES_43-R MEZZANINABS43-R144A.....		06/04/2021.....	BNP PARIBAS.....		3,000,000	3,000,000		2.C FE.....
04206R AA 2	CROP_21-T1 ABS 1-T1-A 144A 2.430% 11/1.....		06/04/2021.....	GUGGENHEIM.....		1,999,955	2,000,000		1.F 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
04364V AU 7	ASCENT RESOURCES UTICA HOLDING SENIOR CO.....		06/09/2021.....	WELLS FARGO SECURITIES.....		998,000	998,000		4.C FE.....
05587T AA 4	BSPRT_19-FL5 ABS 9-FL5-A 144A 1.223% 0.....		04/16/2021.....	WELLS FARGO SECURITIES.....		2,000,000	2,000,000	351	1.A FE.....
05609G AA 6	BXMT_21-FL4 SENIOR CMBS -FL4-A 144A 1.....		05/11/2021.....	WELLS FARGO SECURITIES.....		3,000,938	3,000,000	2,633	1.A FE.....
05683H AQ 8	BAIN CAPITAL CREDIT CLO LTD BC ABS A-BR2.....		06/09/2021.....	CITIGROUP GLOBAL MKT INC.....		3,000,000	3,000,000	1	1.C FE.....
05765X AE 1	BALBOA BAY LOAN FUNDING LTD BO ABS 1-1A.....		05/27/2021.....	MORGAN STANLEY & CO. INC.....		1,000,000	1,000,000		1.C FE.....
05875J AQ 2	BALLYROCKCLOLTDBALLY_19-1R ABS 9-1R-CR 1.....		06/09/2021.....	CITIGROUP GLOBAL MARKE.....		4,000,000	4,000,000		2.C FE.....
05876K AG 0	BALLYROCKCLOLTDBALLY_21-16A ABS 1-16A-C.....		05/14/2021.....	BANK OF AMERICA.....		1,750,000	1,750,000		2.C FE.....
06759J AU 2	BABSON CLO LTD BABS_N_19-1A ABS 9-1A-CR 1.....		04/09/2021.....	BARCLAYS CAPITAL.....		1,000,000	1,000,000		1.F FE.....
06761H AS 7	BABSONCLOLTDBABS_N_19-2A ABS 9-2A-CR 144A.....		04/23/2021.....	BANK OF AMERICA.....		8,250,000	8,250,000		2.C FE.....
08861Y AA 4	BANKERS HEALTHCARE GROUP SECUR ABS 1-A-A.....		04/23/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		1,939,933	1,940,000		1.C FE.....
09031W AA 1	BIMBO BAKERIES USA INC SENIOR CORP BND 1.....		05/27/2021.....	Various.....		5,600,042	5,490,000	3,658	2.B FE.....
09256B AG 2	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO.....		04/09/2021.....	PIERPONT SECURITIES.....		2,023,632	1,600,000	26,222	1.E FE.....
09951L AB 9	BOOZ ALLEN HAMILTON INC SENIOR CORP BND.....		06/07/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,800,000	1,800,000		3.C FE.....
12482N AS 0	CBAMLTDCBAM_19-10R ABS 10R-BR 144A 0.1.....		04/01/2021.....	Various.....		10,000,000	10,000,000		1.C FE.....
1248EP CN 1	CCO HOLDINGS LLC SENIOR CORP BND 4.500.....		05/11/2021.....	Tax Free Exchange.....		1,499,336	1,479,000	1,849	3.B FE.....
12596X AA 0	CREDIT SUISSE MORTGAGE TRUST C WHOLE CMO.....		05/21/2021.....	J.P. MORGAN SECURITIES INC.....		5,690,719	5,596,404	9,228	1.D FM.....
126307 BH 9	CSC HOLDINGS LLC SENIOR CORP BND 144A.....		04/29/2021.....	J.P. MORGAN SECURITIES INC.....		1,000,000	1,000,000		3.C FE.....
126307 BK 2	CSC HOLDINGS LLC SENIOR CORP BND 144A.....		04/29/2021.....	J.P. MORGAN SECURITIES INC.....		2,000,000	2,000,000		4.C FE.....
12653T BX 8	CSMC_18-J1 WHOLE CMO -J1-B3 144A 3.683.....		05/28/2021.....	BERNSTEIN SANFORD C & CO.....		3,902,862	3,741,509	377	3.B FM.....
12653V AC 0	CREDIT SUISSE MORTGAGE CAPITAL SUB CMBS.....		04/20/2021.....	J.P. MORGAN SECURITIES INC.....		1,001,563	1,000,000	262	1.D FM.....
12653V AE 6	CSMC_19-ICE4 SUB CMBS ICE4-C 1.503% 05.....		04/20/2021.....	J.P. MORGAN SECURITIES INC.....		1,001,250	1,000,000	300	1.D FM.....
12661G AA 7	CREDIT SUISSE MORTGAGE TRUST C WHOLE CMO.....		04/09/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		5,076,929	5,000,000	11,389	1.A FE.....
12737# AA 9	CSFV CORE II LLC SENIOR CORP BND 2.770.....		04/01/2021.....	Various.....		15,800,000	15,800,000		1.G Z.....
12737# AB 7	CSFV CORE II LLC SENIOR CORP BND 2.920.....		04/01/2021.....	US BANCORP.....		2,500,000	2,500,000		1.G Z.....
12739@ AA 9	CED NEVADA VIRGINIA FINANCING SECURED CO.....		06/09/2021.....	DIRECT.....		838,650	838,650		2.B Z.....
141781 BR 4	CARGILL INC SENIOR CORP BND 144A 3.125.....		05/21/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		4,651,598	4,705,000		1.F FE.....
14310F AA 0	CARLYLE HOLDINGS FINANCE LLC CORP BND 14.....		06/16/2021.....	JEFFRIES & CO. INC.....		2,345,436	1,800,000	21,938	2.A FE.....
15032E AA 7	CEDAR FUNDING LLC CEDF_17-8A SENIOR ABS.....		06/09/2021.....	Various.....		5,004,800	5,000,000	10,598	1.A FE.....
15103M AA 3	CELESTIAL-SATURNMERSUBIN SECURED CORP.....		04/14/2021.....	J.P. MORGAN SECURITIES INC.....		150,000	150,000		4.A FE.....
17329M CL 1	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO.....		06/25/2021.....	CITIGROUP GLOBAL MKT INC.....		10,208,594	10,000,000		1.A FE.....
19416M AB 5	COLGATE ENERGY PARTNERS III LL SENIOR CO.....		06/16/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		893,000	893,000		4.C FE.....
19688J AC 1	COLT_20-2 WHOLE CMO 0-2-A3 144A 3.698%.....		06/02/2021.....	MORGAN STANLEY & CO. INC.....		1,431,500	1,400,000	431	1.F FE.....
205768 AT 1	COMSTOCK RESOURCES INC SENIOR CORP BND 1.....		06/14/2021.....	BANC OF AMERICA SECURITIES LLC.....		1,500,000	1,500,000		4.B FE.....
20903X AH 6	CONSOLIDATEDCOMMUNICATIONSIN SECURED COR.....		05/13/2021.....	MORGAN STANLEY & CO. INC.....		2,040,000	2,000,000	16,389	4.B FE.....
21871D AD 5	CELESTIAL-SATURNMERSUBIN SECURED CORP.....		06/21/2021.....	Tax Free Exchange.....		149,063	150,000	994	4.B FE.....
219350 BF 1	CORNING INC SENIOR CORP BND 4.375% 11/.....		04/21/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		7,236,705	6,500,000	124,201	2.A FE.....
222070 AE 4	COTY INC SECURED CORP BND 144A 5.000%.....		04/16/2021.....	J.P. MORGAN SECURITIES INC.....		1,000,000	1,000,000		4.C FE.....
228701 AG 3	CROWNROCK LP SENIOR CORP BND 144A 5.00.....		04/13/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		570,000	570,000		3.C FE.....
232806 A# 6	CYPRESS SEMICONDUCTOR CORPORAT SENIOR CO.....		06/16/2021.....	Various.....		7,788,000	7,788,000		2.C FE.....
23345M AA 5	DT MIDSTREAM INC SENIOR CORP BND 144A.....		05/25/2021.....	BARCLAYS CAPITAL.....		572,000	572,000		3.A FE.....
23345M AB 3	DT MIDSTREAM INC SENIOR CORP BND 144A.....		05/25/2021.....	BARCLAYS CAPITAL.....		4,569,000	4,569,000		3.A FE.....
25179M AX 1	DEVON ENERGY CORPORATION SENIOR CORP BND.....		06/09/2021.....	Taxable Exchange.....		94,293	85,000	1,041	2.C FE.....
25179M AY 9	DEVON ENERGY CORPORATION SENIOR CORP BND.....		06/09/2021.....	Taxable Exchange.....		295,414	276,000	2,174	2.C FE.....
25179M AZ 6	DEVON ENERGY CORPORATION SENIOR CORP BND.....		06/09/2021.....	Taxable Exchange.....		1,585,195	1,440,000	40,890	2.C 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
25179M BA 0	DEVON ENERGY CORPORATION SENIOR CORP BND.....		06/09/2021.....	Taxable Exchange.....		315,178	289,000	5,202	2.C FE.....
25273C AB 6	DIAMOND RESORTS OWNER TRUST DR ABS 21-1.....		04/12/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		3,499,223	3,500,000		1.F FE.....
25273C AC 4	DIAMOND RESORTS OWNER TRUST DR ABS 21-1.....		04/12/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		3,749,913	3,750,000		2.B FE.....
25470X BC 8	DISH DBS CORP SENIOR CORP BND 144A 5.1.....		05/10/2021.....	MORGAN STANLEY & CO. INC.....		4,000,000	4,000,000		4.C FE.....
26251L AC 8	DRYDEN SENIOR LOAN FUND DRSLF_ SENIOR AB.....		06/25/2021.....	CITIGROUP GLOBAL MKT INC.....		9,804,900	9,800,000	22,415	1.A FE.....
26252N AU 3	DRSLF_19-72AR ABS -72A-DR 144A 3.156%.....		04/29/2021.....	GOLDMAN SACHS & CO.....		2,000,000	2,000,000		2.C FE.....
266233 AJ 4	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP.....		06/22/2021.....	Various.....		9,710,900	9,700,000		2.C FE.....
267475 AD 3	DYCOMINDUSTRIESINC SENIOR CORP BND 144A.....		05/27/2021.....	Various.....		1,099,930	1,100,000	7,892	3.C FE.....
26884L AM 1	EQT CORP SENIOR CORP BND 144A 3.125% 0.....		05/10/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		407,000	407,000		3.B FE.....
26884L AN 9	EQT CORP SENIOR CORP BND 144A 3.625% 0.....		05/10/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		543,000	543,000		3.B FE.....
27731# AN 5	EASTGROUP PROPERTIES LP SENIOR CORP BND.....		06/10/2021.....	DOLPHIN BRADBURY INC.....		2,000,000	2,000,000		2.B Z.....
277432 AP 5	EASTMAN CHEMICAL COMPANY SENIOR CORP BND.....		05/27/2021.....	JEFFRIES & CO. INC.....		12,386,296	10,400,000	61,793	2.C FE.....
29003B AL 5	ELMWOODCLOVLTDELMW5_20-2A ABS 0-2A-AR 14.....		06/17/2021.....	RBC DOMINION SECURITIES INC.....		7,000,000	7,000,000		1.A FE.....
29003B AM 3	ELMWOODCLOVLTDELMW5_20-2A ABS 0-2A-BR 14.....		06/17/2021.....	RBC DOMINION SECURITIES INC.....		2,000,000	2,000,000		1.C FE.....
29003U AG 4	ELMWOODCLOIXLTDELMW9_21-2A ABS 1-9A-D 14.....		05/24/2021.....	BANK OF AMERICA.....		3,250,000	3,250,000		2.C FE.....
29272W AD 1	ENERGIZER HOLDINGS INC SENIOR CORP BND 1.....		06/09/2021.....	BANC OF AMERICA SECURITIES LLC.....		1,091,750	1,100,000	9,491	4.B FE.....
29444U BT 2	EQUINIX INC SENIOR CORP BND 3.400% 02/.....		05/03/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		10,284,759	10,370,000		2.B FE.....
30227F AA 8	EXTENDEDSTAYAMERICATRUSTES SENIOR CMBS E.....		06/24/2021.....	J.P. MORGAN SECURITIES INC.....		5,000,000	5,000,000		1.A FE.....
30227F AE 0	EXTENDEDSTAYAMERICATRUSTES SUB CMBS ESH.....		06/24/2021.....	J.P. MORGAN SECURITIES INC.....		1,500,000	1,500,000		1.C FE.....
30227F AG 5	EXTENDEDSTAYAMERICATRUSTES SUB CMBS ESH.....		06/24/2021.....	J.P. MORGAN SECURITIES INC.....		2,000,000	2,000,000		1.G FE.....
30319Y AA 6	FSRIA_21-FL2 ABS FL2-A 1.300% 04/16/28.....		04/28/2021.....	GOLDMAN SACHS & CO.....		7,000,000	7,000,000		1.A FE.....
30321L 2A 9	F&G GLOBAL FUNDING SECURED CORP BND 144A.....		06/23/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		5,096,522	5,098,000		1.G FE.....
32055R C* 6	FIRST INDUSTRIAL LP SENIOR CORP BND 2.....		04/29/2021.....	SEAPORT GROUP.....		10,909,800	11,000,000	35,163	2.B.....
33852E AF 6	FLAGSTARMORTGAGETRUSTFSMT_2 WHOLE CMO 1.....		04/15/2021.....	GOLDMAN SACHS & CO.....		2,159,719	2,100,000	3,938	1.A FE.....
33939H AA 7	FLEX INTERMEDIATE HOLDCO LLC SENIOR CORP.....		05/25/2021.....	Various.....		23,143,657	23,110,000		2.C FE.....
35086@ AG 6	FOUR CORNERS PROPERTY TRUST IN SENIOR CO.....		04/27/2021.....	DIRECT.....		2,000,000	2,000,000		2.C FE.....
35086@ AH 4	FOUR CORNERS PROPERTY TRUST IN SENIOR CO.....		04/29/2021.....	DIRECT.....		2,000,000	2,000,000		2.C FE.....
36166X AA 9	GCAT LLC GCAT_21-NQM2 WHOLE CMO QM2-A1 1.....		05/28/2021.....	BARCLAYS CAPITAL.....		999,981	1,000,000	950	1.A FE.....
36166X AB 7	GCAT LLC GCAT_21-NQM2 WHOLE CMO QM2-A2 1.....		05/28/2021.....	BARCLAYS CAPITAL.....		999,986	1,000,000	1,139	1.C FE.....
36264B AA 8	GPMT LTD GPMT_21-FL3 SENIOR CMBS -FL3-A.....		05/05/2021.....	J.P. MORGAN SECURITIES INC.....		5,000,000	5,000,000		1.A FE.....
363576 AB 5	ARTHUR J GALLAGHER & CO SENIOR CORP BND.....		05/13/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		6,654,719	6,735,000		2.B FE.....
378272 BC 1	GLENCORE FUNDING LLC SENIOR CORP BND 144.....		04/21/2021.....	SMBC NIKKO CAP MARKETS LTD.....		5,478,082	5,480,000		2.A FE.....
38217U AC 6	GOODGREENTRUSTGOODG_21-1A ABS_21-1-C 14.....		04/22/2021.....	DIRECT.....		309,902	310,000		2.B FE.....
382550 BL 4	GOODYEAR TIRE & RUBBER COMPANY SENIOR CO.....		05/13/2021.....	J.P. MORGAN SECURITIES INC.....		800,000	800,000		3.C FE.....
382550 BP 5	GOODYEAR TIRE & RUBBER COMPANY SENIOR CO.....		05/13/2021.....	J.P. MORGAN SECURITIES INC.....		2,500,000	2,500,000		3.C FE.....
390607 AF 6	GREAT LAKES DREDGE & DOCK CORP SENIOR CO.....		05/12/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		370,000	370,000		4.B FE.....
404119 CB 3	HCA-THEHEALTHCARECO SECURED CORP BND 3.....		06/21/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		4,467,595	4,490,000		2.C FE.....
40441J AF 8	HPEFSEQUIMENTTRUSTHPEFS_21 ABS_21-2-D.....		06/17/2021.....	J.P. MORGAN SECURITIES INC.....		7,771,505	7,775,000		2.B FE.....
40471@ AA 2	HA IPC FUNDING CORP BND 4.564% 06/06/4.....		06/04/2021.....	DIRECT.....		744,689	744,689		1.G.....
40637L AC 4	HALSEYPOINTCLOILTDLHSY_21- ABS 1-4A-B.....		06/04/2021.....	CITIGROUP GLOBAL MKT INC.....		5,000,000	5,000,000		1.C FE.....
418751 AE 3	HAT HOLDINGS I LLC SENIOR CORP BND 144A.....		06/14/2021.....	J.P. MORGAN SECURITIES INC.....		50,000	50,000		3.A FE.....
42250P AC 7	HEALTHPEAK PROPERTIES INC SENIOR CORP BN.....		06/30/2021.....	WELLS FARGO SECURITIES.....		4,993,850	5,000,000		2.A FE.....
42806M AB 5	HERTZ VEHICLE FINANCING LLC HE ABS 21-1A.....		06/24/2021.....	DEUTSCHE BANK AG.....		2,499,769	2,500,000		1.F FE.....
42806M AC 3	HERTZ VEHICLE FINANCING LLC HE ABS 21-1A.....		06/24/2021.....	DEUTSCHE BANK AG.....		1,749,494	1,750,000		2.B FE.....
42806M AF 6	HERTZ VEHICLE FINANCING LLC HE ABS 21-2A.....		06/24/2021.....	DEUTSCHE BANK AG.....		2,248,931	2,250,000		1.F FE.....

QE04.5

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
42806M AG 4	HERTZ VEHICLE FINANCING LLC HE ABS 21-2A.....		06/24/2021.....	DEUTSCHE BANK AG.....		1,249,650	1,250,000		2.B FE.....
43284M AB 4	HILTON GRAND VACATIONS BORROWE SENIOR CO.....		06/14/2021.....	DEUTSCHE BANK AG.....		270,000	270,000		4.C FE.....
43789X AB 0	HOF_20-2 WHOLE CMO -2-A2 144A 2.635% 0.....		06/02/2021.....	MORGAN STANLEY & CO. INC.....		1,019,844	1,000,000	220	1.C FE.....
43800K AA 5	HOF_19-3 WHOLE CMO -3-A1 144A 2.675% 1.....		06/02/2021.....	MORGAN STANLEY & CO. INC.....		4,304,057	4,257,491	949	1.D FM.....
451102 BX 4	ICAHN ENTERPRISES LP SENIOR CORP BND 144.....		04/08/2021.....	JEFFRIES & CO. INC.....		2,040,000	2,000,000	42,875	3.B FE.....
45258L AA 5	IMOLA MERGER CORP SECURED CORP BND 144A.....		04/01/2021.....	Various.....		2,350,000	2,350,000		3.C FE.....
459506 AS 0	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO.....		06/01/2021.....	Tax Free Exchange.....		5,972,336	6,000,000		2.B FE.....
46284V AF 8	IRON MOUNTAIN INC SENIOR CORP BND 144A.....		05/07/2021.....	BNP PARIBAS.....		1,027,500	1,000,000	7,583	3.C FE.....
46592N AF 3	JP MORGAN MORTGAGE TRUST JPMMT ABS 21-7.....		05/24/2021.....	J.P. MORGAN SECURITIES INC.....		2,050,625	2,000,000	3,611	1.A FE.....
466330 AJ 6	JPMCC_21-MHC SUB CMBS 1-MHC-C 144A 1.3.....		04/01/2021.....	J.P. MORGAN SECURITIES INC.....		2,500,000	2,500,000		1.G FE.....
48259@ AA 3	KEURIG DR PEPPER INC SECURED CORP_BND.....		06/25/2021.....	DIRECT.....		15,400,000	15,400,000		2.B Z.....
483007 AL 4	KAISER ALUMINUM CORPORATION SENIOR CORP.....		05/11/2021.....	BARCLAYS CAPITAL.....		492,000	492,000		3.B FE.....
486606 M@ 2	KAYNE ANDERSON ENERGY INFRASTR SENIOR CO.....		05/11/2021.....	BANC OF AMERICA SECURITIES LLC.....		4,000,000	4,000,000		1.A FE.....
50171* AA 6	LA GATEWAY PARTNERS LLC SECURED CORP BND.....		06/30/2021.....	RBC DOMINION SECURITIES INC.....		2,701,287	2,701,287		1.G FE.....
50187T AF 3	LGI HOMES INC SENIOR CORP BND 144A 4.0.....		06/14/2021.....	WELLS FARGO SECURITIES.....		2,000,000	2,000,000		3.C FE.....
50200J AC 5	LCM_27-A SENIORABS27-A144A 1.264% 07/1.....		06/09/2021.....	BANC OF AMERICA SECURITIES LLC.....		1,000,500	1,000,000	1,966	1.A FE.....
50210L AA 2	LMREC_21-CRE4 SENIORCMBS21-CRE4144A 1.....		05/07/2021.....	WELLS FARGO SECURITIES LLC.....		9,193,500	9,193,500		1.A FE.....
505742 AP 1	LADDER CAPITAL FINANCE HOLDING SENIOR CO.....		06/10/2021.....	Various.....		3,500,625	3,500,000		3.C FE.....
524590 AA 4	LEEWARD RENEWABLE ENERGY LLC SENIOR CORP.....		06/23/2021.....	J.P. MORGAN SECURITIES INC.....		750,000	750,000		3.C FE.....
52532X AH 8	SCIENCE APPLICATIONS INTL CORP SENIOR CO.....		06/23/2021.....	Tax Free Exchange.....		14,051,074	14,461,000	118,259	2.C FE.....
52607M AA 7	LFT_21-1A ABS -1A-A 144A 1.900% 11/20/.....		05/20/2021.....	GOLDMAN SACHS & CO.....		2,008,828	2,000,000		1.C FE.....
53947X AA 0	LOANCORE2021-CRE5ISSUERLTD ABS CRE5-A 14.....		05/25/2021.....	GOLDMAN SACHS & CO.....		6,666,500	6,666,500		1.A FE.....
550241 AA 1	CENTURYLINK INC SENIOR CORP BND 144A 5.....		06/02/2021.....	BANC OF AMERICA SECURITIES LLC.....		1,250,000	1,250,000		3.C FE.....
55283F AA 6	MFRATRUSTMFRA_21-NQM1 WHOLE CMO QM1 A1 1.....		04/09/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		468,153	468,154	630	1.A FE.....
55283Q AA 2	MRFATRUSTMFRA_21-RPL1 WHOLE CMO PL1-A1 1.....		06/10/2021.....	GOLDMAN SACHS & CO.....		2,599,997	2,600,000	3,595	1.A FE.....
55283T AA 6	MF1 MULTIFAMILY HOUSING MORTGA ABS FL6-A.....		06/10/2021.....	J.P. MORGAN SECURITIES INC.....		6,000,000	6,000,000		1.A FE.....
55316V AE 4	MHC_21-MHC SENIOR CMBS MHC-C 144A 1.45.....		04/06/2021.....	CITIGROUP GLOBAL MKT INC.....		6,983,328	7,000,000		1.G FE.....
55389T AB 7	MVWOWNERTRUSTMVWOT_21-1WA ABS 1-1WA-B 14.....		05/10/2021.....	BANC OF AMERICA SECURITIES LLC.....		1,799,611	1,800,000		1.F FE.....
55389T AC 5	MVWOWNERTRUSTMVWOT_21-1WA ABS 1-1WA-C 14.....		05/10/2021.....	BANC OF AMERICA SECURITIES LLC.....		1,414,858	1,415,000		2.B FE.....
55760L AA 5	MADISON IAQ LLC SECURED CORP BND 144A.....		06/16/2021.....	GOLDMAN SACHS & CO.....		975,000	975,000		4.A FE.....
55821K AE 6	MADISONPARKFUNDINGLTDMPK_ABS -38A-B 14.....		05/14/2021.....	NOMURA SECURITIES INTL. INC.....		1,000,000	1,000,000		1.C FE.....
55821K AG 1	MADISONPARKFUNDINGLTDMPK_ABS -38A-C 14.....		05/14/2021.....	NOMURA SECURITIES INTL. INC.....		1,000,000	1,000,000		1.F FE.....
57164P AH 9	MARRIOTT OWNERSHIP RESORTS INC SENIOR CO.....		06/07/2021.....	J.P. MORGAN SECURITIES INC.....		3,000,000	3,000,000		4.C FE.....
585494 AK 3	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE CMO.....		05/25/2021.....	BANC OF AMERICA SECURITIES LLC.....		5,117,969	5,000,000	9,028	1.A FE.....
58549K AF 8	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE CMO.....		06/14/2021.....	J.P. MORGAN SECURITIES INC.....		5,133,594	5,000,000	5,556	1.A FE.....
58551V AD 4	SECURITIZATION TRUST MWST_20-2 RMBS 20-2.....		05/18/2021.....	BANC OF AMERICA SECURITIES LLC.....		900,914	900,000	934	2.B FE.....
58552N AB 5	MELLO WAREHOUSE SECURITIZATION WHOLE CMO.....		04/21/2021.....	JEFFRIES & CO. INC.....		1,200,000	1,200,000		1.C FE.....
58552N AC 3	MELLO WAREHOUSE SECURITIZATION WHOLE CMO.....		04/21/2021.....	JEFFRIES & CO. INC.....		1,200,000	1,200,000		1.F FE.....
595017 BA 1	MICROCHIP TECHNOLOGY INCORPORA SECURED C.....		06/02/2021.....	Tax Free Exchange.....		1,544,998	1,470,000	15,792	3.B FE.....
59567L AA 2	MIDCAP FINANCIAL ISSUER TRUST SENIOR COR.....		04/21/2021.....	J.P. MORGAN SECURITIES INC.....		4,000,000	4,000,000		4.A FE.....
59590A AA 7	MIDCAP FINANCIAL ISSUER TRUST SENIOR COR.....		06/28/2021.....	J.P. MORGAN SECURITIES INC.....		1,480,000	1,480,000		4.A FE.....
624758 AF 5	MUELLER WATER PRODUCTS INC SENIOR CORP B.....		05/18/2021.....	BANC OF AMERICA SECURITIES LLC.....		3,000,000	3,000,000		3.B FE.....
62928C AA 0	NGPL PIPECO LLC SENIOR CORP BND 144A 3.....		05/04/2021.....	Various.....		7,503,114	7,491,000		2.C FE.....
644393 AB 6	NEW FORTRESS ENERGY INC SECURED CORP BND.....		04/27/2021.....	MORGAN STANLEY & CO. INC.....		1,020,000	1,000,000	3,069	4.A FE.....

QE04.6

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65246P AB 7	NEWZ21-1 WHOLE CMO WZ21_1-B 144A 0.992.....		04/29/2021.....	BANC OF AMERICA SECURITIES LLC.....		3,000,000	3,000,000		1.C FE.....
670857 AB 7	ONSLow BAY FINANCIAL LLC TRUST WHOLE CMO.....		06/18/2021.....	CITIGROUP GLOBAL MKT INC.....		2,999,948	3,000,000	3,279	1.C FE.....
670857 AC 5	OBX_21-NQM2 WHOLE CMO M2-A3 144A 1.563.....		06/18/2021.....	CITIGROUP GLOBAL MKT INC.....		2,999,996	3,000,000	3,777	1.F FE.....
670857 AD 3	OBX_21-NQM2 WHOLE CMO M2-M1 144A 2.451.....		06/18/2021.....	CITIGROUP GLOBAL MKT INC.....		999,965	1,000,000	1,974	2.B FE.....
671078 AU 7	OCp CLO LTD OCP_20-18A ABS 8A-DR 3.375.....		05/25/2021.....	DEUTSCHE BANK AG.....		501,000	500,000	980	2.C FE.....
67571A AA 3	OCTANERECEIVABLESTRUSTOCTL_ABS 21-1-A 1.....		04/27/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		3,541,674	3,542,000		1.C FE.....
67623C AD 1	GOVERNMENT PROPERTIES INCOME T SENIOR CO.....		05/19/2021.....	Various.....		13,233,530	13,213,000	817	2.C FE.....
67707E AU 8	OAKC2019-2AR ABS 2AR-AR 144A 1.336% 04.....		04/14/2021.....	J.P. MORGAN SECURITIES INC.....		5,000,000	5,000,000		1.A FE.....
682691 AB 6	ONEMAIN FINANCE CORP SENIOR CORP BND 3.....		06/15/2021.....	BNP PARIBAS.....		1,000,000	1,000,000		3.C FE.....
68622T AA 9	ORGANON FINANCE 1 LLC SECURED CORP BND 1.....		04/08/2021.....	MORGAN STANLEY & CO. INC.....		250,000	250,000		3.B FE.....
68622T AB 7	ORGANON FINANCE 1 LLC SENIOR CORP BND 14.....		04/08/2021.....	MORGAN STANLEY & CO. INC.....		2,500,000	2,500,000		4.A FE.....
694476 AE 2	PACIFIC LIFECORP SENIOR CORP BND 144A.....		06/28/2021.....	JEFFRIES & CO. INC.....		9,267,896	8,800,000	85,983	1.G FE.....
69547P AA 7	PAGAYA AI DEBT SELECTION TRUST ABS -HG1.....		05/19/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		6,999,163	7,000,000		1.G FE.....
70052L AC 7	PARK INTERMEDIATE HOLDINGS LLC SECURED C.....		05/11/2021.....	J.P. MORGAN SECURITIES INC.....		483,000	483,000		4.A FE.....
743874 AJ 8	PFMLT_20-1 WHOLE CMO 20-1-A5 144A 3.00.....		05/20/2021.....	BANC OF AMERICA SECURITIES LLC.....		2,018,919	1,991,535	3,817	1.D FM.....
74936R AE 4	RCKTMORTGAGETRUSTRCKT_21-2 WHOLE CMO 1-2.....		06/22/2021.....	BANC OF AMERICA SECURITIES LLC.....		5,104,688	5,000,000	8,333	1.A FE.....
75281A BH 1	RANGE RESOURCES CORPORATION SENIOR CORP.....		05/10/2021.....	J.P. MORGAN SECURITIES INC.....		533,910	481,000	13,668	4.B FE.....
75513E CC 3	RAYTHEON TECHNOLOGIES CORPORAT SENIOR CO.....		04/27/2021.....	SEAPORT GROUP.....		2,176,040	2,000,000	31,267	2.A FE.....
78409V AN 4	S&P GLOBAL INC SENIOR CORP BND 4.500%.....		04/28/2021.....	KEY BANK.....		1,737,305	1,434,000	29,576	1.G FE.....
78413K AB 8	SES GLOBAL AMERICAS HOLDING GP SENIOR CO.....		04/12/2021.....	SEAPORT GROUP.....		12,070,008	10,600,000	29,651	2.C FE.....
78449R AE 5	SLGOT_21-OVA SENIOR CMBS 1-OVA-B 144A.....		06/15/2021.....	WELLS FARGO SECURITIES.....		2,574,999	2,500,000	4,323	1.D FE.....
78449R AJ 4	SLGOT_21-OVA SUB CMBS 1-OVA-D 144A 2.8.....		06/15/2021.....	WELLS FARGO SECURITIES.....		1,378,027	1,380,000	2,513	2.C FE.....
78486B AA 2	STARWOOD COMMERCIAL MORTGAGE T ABS -FL2.....		04/19/2021.....	WELLS FARGO SECURITIES.....		6,750,000	6,750,000		1.A FE.....
78646U AA 7	SAFEHOLD OPERATING PARTNERSHIP SENIOR CO.....		04/28/2021.....	GOLDMAN SACHS & CO.....		18,368,233	18,530,000		2.A FE.....
79466L AH 7	SALESFORCE.COM INC. SENIOR CORP BND 1.....		06/29/2021.....	J.P. MORGAN SECURITIES INC.....		1,790,712	1,800,000		1.F FE.....
79466L AM 6	SALESFORCE.COM INC. SENIOR CORP BND 3.....		06/29/2021.....	MERRILL LYNCH PIERCE FNNR & SM.....		6,693,378	6,715,000		1.F FE.....
80465* AA 8	SAVAGE GULF RAIL LLC SECURED CORP BND.....		06/30/2021.....	RBC DOMINION SECURITIES INC.....		379,041	379,041		3.A.....
81105D AB 1	SCRIPPS ESCROW II INC SENIOR CORP BND 14.....		04/22/2021.....	WELLS FARGO SECURITIES.....		505,000	500,000	8,660	5.A FE.....
81733Y BN 8	SEMT_15-2 WHOLE CMO -2-A19 144A 3.500%.....		06/29/2021.....	WELLS FARGO SECURITIES.....		979,515	965,932		1.D FM.....
81747L CE 9	SEQUOIAMORTGAGETRUSTSEMT_18 WHOLE CMO H4.....		04/23/2021.....	CITIGROUP GLOBAL MKT INC.....		995,286	954,138	3,464	1.D FM.....
81748W AD 8	SEQUOIAMORTGAGETRUSTSEMT_21 WHOLE CMO 1.....		05/06/2021.....	J.P. MORGAN SECURITIES INC.....		5,121,875	5,000,000	6,944	1.A FE.....
81748X AD 6	SEQUOIAMORTGAGETRUSTSEMT_21 WHOLE CMO 1.....		06/21/2021.....	WELLS FARGO SECURITIES.....		9,287,688	9,100,000	17,694	1.A FE.....
82967N BJ 6	SIRIUSXMRADIOINC SENIOR CORP BND 144A.....		06/07/2021.....	J.P. MORGAN SECURITIES INC.....		3,637,000	3,637,000		3.B FE.....
83088M AK 8	SKYWORKS SOLUTIONS INC. SENIOR CORP_BND.....		06/23/2021.....	WELLS FARGO SECURITIES.....		3,020,460	3,000,000	4,350	2.C FE.....
842400 HF 3	SOUTHERNCALIFORNIAEDISONCOM SECURED CORP.....		06/09/2021.....	CITIGROUP GLOBAL MKT INC.....		1,775,835	1,780,000		1.G FE.....
844895 AW 2	SOUTHWEST GAS CORP SENIOR CORP BND 4.8.....		04/14/2021.....	PIERPONT SECURITIES.....		1,885,954	1,569,000	3,187	2.A FE.....
84859D AA 5	SPIRE MISSOURI INC SECURED CORP BND 3.....		05/13/2021.....	J.P. MORGAN SECURITIES INC.....		7,004,979	7,025,000		1.F FE.....
852234 AM 5	SQUARE INC SENIOR CORP BND 144A 3.500%.....		05/18/2021.....	GOLDMAN SACHS & CO.....		190,000	190,000		3.B FE.....
85573J AB 2	STARWOODMORTGAGERESIDENTIAL WHOLE CMO 1.....		06/25/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		2,000,000	2,000,000	2,248	1.C FE.....
857740 AB 0	STATION PLACE SECURITIZATION T RMBS -WL1.....		05/18/2021.....	JEFFRIES & CO. INC.....		1,500,000	1,500,000	956	1.C FE.....
85777Q AA 2	STATION PLACE SECURITIZATION T WHOLE CMO.....		04/05/2021.....	JEFFRIES & CO. INC.....		2,500,000	2,500,000		1.A FE.....
85777Q AB 0	STATION PLACE SECURITIZATION T WHOLE CMO.....		04/05/2021.....	JEFFRIES & CO. INC.....		2,500,000	2,500,000		1.C FE.....
864486 AL 9	SUBURBAN PROPANE PRNTR LP SENIOR CORP BN.....		05/10/2021.....	BANC OF AMERICA SECURITIES LLC.....		500,000	500,000		4.A FE.....
87264A AZ 8	T-MOBILE USA INC SECURED CORP BND 4.50.....		05/25/2021.....	Tax Free Exchange.....		28,535,632	25,505,000	127,525	2.C FE.....
87264A BF 1	T-MOBILE USA INC SECURED CORP BND 3.87.....		05/25/2021.....	Tax Free Exchange.....		10,929,962	10,000,000	43,056	2.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
87264A BN 4	T-MOBILE USA INC SECURED CORP BND 3.30		05/25/2021	Tax Free Exchange		4,657,260	5,000,000	45,833	2.C FE
87264A CE 3	T-MOBILE USA INC SENIOR CORP BND 144A		05/10/2021	J.P. MORGAN SECURITIES INC		823,150	815,000	3,962	3.B FE
87422V AG 3	TALEN ENERGY SUPPLY LLC SECURED CORP BND		05/03/2021	GOLDMAN SACHS & CO		1,175,875	1,150,000	23,280	3.C FE
89177W AA 7	TOWD POINT MORTGAGE TRUST TPMT ABS MH1-A		04/01/2021	J.P. MORGAN SECURITIES INC		1,610,413	1,573,053	655	1.A FE
89680Y AB 1	TRITON CONTAINER INTERNATIONAL SECURED C		05/26/2021	CITIGROUP GLOBAL MARKE		3,566,216	3,570,000		2.C FE
89788M AF 9	TRUIST FINANCIAL CORP SENIOR CORP BND		06/02/2021	SUNTRUST ROBINSON HUMP		5,500,000	5,500,000		1.G FE
90205F AJ 9	280 PARK AVENUE MORTGAGE TRUST SUB CMBS		05/26/2021	CITIGROUP GLOBAL MKT INC		2,000,000	2,000,000	976	1.D FM
90932L AG 2	UNITED AIRLINES INC SECURED CORP BND 144		04/14/2021	BARCLAYS CAPITAL		1,250,000	1,250,000		3.B FE
90932L AH 0	UNITED AIRLINES INC SECURED CORP BND 144		04/14/2021	BARCLAYS CAPITAL		275,000	275,000		3.B FE
91232* AA 7	UNITED STATES OLYMPIC & PARALY SECURED C		05/18/2021	GOLDMAN SACHS & CO		8,400,000	8,400,000		1.F FE
91324P EF 5	UNITEDHEALTH GROUP INC SENIOR CORP BND		05/17/2021	CITIGROUP GLOBAL MKT INC		680,582	685,000		1.G FE
913259 A@ 6	UNITIL CORP SENIOR CORP BND 3.700% 08/		04/16/2021	STONECASTLE SECURITIES		9,199,960	8,800,000	67,833	2.B
914906 AV 4	UNIVISIONCOMMUNICATIONSINC SECURED CORP		05/07/2021	J.P. MORGAN SECURITIES INC		3,492,000	3,492,000		4.A FE
91631@ AA 2	UPPER PENINSULA POWER HOLDING SECURED CO		06/03/2021	Various		19,300,000	19,300,000		2.C FE
92343V FW 9	VERIZON COMMUNICATIONS INC SENIOR CORP B		05/05/2021	Tax Free Exchange		9,007,210	10,000,000	4,149	2.A FE
92538F AB 0	VERUS SECURITIZATION TRUST VER WHOLE CMO		04/13/2021	CREDIT SUISSE FIRST BOSTON COR		1,199,976	1,200,000	816	1.C FE
93884P DW 7	WASHINGTON GAS LIGHT COMPANY SENIOR CORP		05/25/2021	AMHERST PIERPONT SECUI		1,664,160	1,500,000	11,388	1.G FE
93884P DY 3	WASHINGTON GAS LIGHT COMPANY SENIOR CORP		06/22/2021	AMHERST PIERPONT SECUI		1,166,818	1,040,000	10,439	1.G FE
95003J AC 9	WELLS FARGO MORTGAGE BACKED SE WHOLE CMO		06/14/2021	WELLS FARGO SECURITIES		5,128,125	5,000,000	8,333	1.A FE
95040Q AN 4	WELLTOWER INC SENIOR CORP BND 2.050% 0		06/23/2021	WELLS FARGO SECURITIES		24,928,750	25,000,000		2.A FE
97412* AA 6	WINGFOOT WATER FINANCE LLC SECURED CORP		05/20/2021	GOLDMAN SACHS & CO		8,900,000	8,900,000		1.F FE
97654M AA 4	WIIPRO IT SERVICES LLC SENIOR CORP BND 14		06/16/2021	CITIGROUP GLOBAL MKT INC		10,601,270	10,640,000		1.G FE
98625D AG 5	YCLO_19-2A ABS 9-2A-D 144A 4.022% 01/2		04/19/2021	DEUTSCHE BANK AG		1,006,800	1,000,000	9,944	2.C FE
000000 00 0	Bessemer Ventr Pts X Instl LP CORP BND		04/14/2021	DIRECT		9,574,000	9,574,000		2.B Z
000000 00 0	HSRE CORE HOLDINGS I LLC CORP BND 2.6		06/16/2021	J.P. MORGAN SECURITIES INC		10,000,000	10,000,000		2.A Z
000000 00 0	OCF BROUSSARD LA CTL PT TR CORP BND 4		05/27/2021	DIRECT		9,730,116	9,730,116		1.G Z
000000 00 0	CVC INVESTORS EUROPE PBI LIMIT CORP BND		06/08/2021	GENSEC BANK LTD		21,935,700	21,935,700		1.D Z
000000 00 0	PEREGRINE HOLDCO LLC CORP BND 4.700%		06/24/2021	GOLDMAN SACHS & CO		15,000,000	15,000,000		2.C Z
000000 00 0	SUN JUPITER PARENT LLC SECURED CORP BND		05/07/2021	MIZUHO INTERNATIONAL PLC		5,000,000	5,000,000		2.B Z
000000 00 0	GLOBAL INFRASTRUCTURE DEBT FUN CORP BND		06/30/2021	DIRECT		7,162,305	7,162,305		2.B Z
071734 AN 7	BAUSCH HEALTH COMPANIES INC SECURED CORP	A	05/24/2021	GOLDMAN SACHS & CO		2,500,000	2,500,000		3.B FE
000000 00 0	SUMMARY ADJUSTMENT		06/30/2021	Various		(7)			2.B Z
286181 AF 9	ELEMENT FLEET MANAGEMENT CORP SENIOR COR	A	04/05/2021	BANK OF AMERICA		4,429,827	4,401,000	196	2.A FE
29250N BF 1	ENBRIDGE INC SENIOR CORP BND 2.500% 08	A	06/25/2021	Various		17,932,380	18,000,000	417	2.A FE
740212 AM 7	PRECISION DRILLING CORPORATION SENIOR CO	A	06/04/2021	RBC DOMINION SECURITIES INC		2,015,000	2,000,000		4.B FE
87952V AR 7	TELESAT CANADA SECURED CORP BND 144A 5	A	04/13/2021	GOLDMAN SACHS & CO		2,150,000	2,150,000		4.A FE
884903 BH 7	THOMSON REUTERS CORPORATION THOMSON REUT	A	04/05/2021	J.P. MORGAN SECURITIES INC		9,035,600	7,000,000	195,650	2.B FE
000806 AA 7	ABPCI_9 ABS 0-9A-A1 144A 2.138% 11/18/	D	05/26/2021	BARCLAYS CAPITAL		3,007,500	3,000,000	6,771	1.A FE
00176A AX 3	AMERICAN MONEY MANAGEMENT CORP SENIOR AB	D	06/15/2021	MORGAN STANLEY & CO. INC		2,001,000	2,000,000	3,188	1.A FE
00176C AW 1	AMERICANMONEYMANAGEMENTCORP ABS 2A-AR2 1	D	06/11/2021	MORGAN STANLEY & CO. INC		15,000,000	15,000,000		1.A FE
00900P AN 5	AIMCO_18-BA ABS 8-BA-CR 144A 2.284% 01	D	04/13/2021	RBC DOMINION SECURITIES INC		650,000	650,000	560	1.F FE
032523 AB 8	ANADOLU EFES BIRACILIK VE MALT SENIOR CO	D	06/22/2021	CITIGROUP GLOBAL MKT INC		11,451,142	11,540,000		2.C FE
03329F AN 4	ANCHORAGE CAPITAL CLO LTD ANCH ABS -15A	D	06/18/2021	CITIGROUP GLOBAL MKT INC		8,000,000	8,000,000		1.A FE
03329F AQ 7	ANCHORAGE CAPITAL CLO LTD ANCH ABS 15A	D	06/18/2021	CITIGROUP GLOBAL MKT INC		2,875,000	2,875,000		1.C FE

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
03765Y BA 1	APID_15-23-DR ABS 3-DR-D 144A 3.134% 0	D	05/11/2021	WELLS FARGO SECURITIES		2,003,600	2,000,000	4,875	2.C FE
03881C AA 9	ARCLO_21-FL1 ABS 1-FL1-A 144A 1.043% 1	D	06/14/2021	J.P. MORGAN SECURITIES INC		3,502,188	3,500,000	104	1.A FE
04016P AL 2	ARES_17-43A ABS 3AR-BR 144A 1.829% 07/	D	06/04/2021	BNP PARIBAS		3,250,000	3,250,000		1.C FE
04016P AN 8	ARES CLO LTD ARES_17-43A ABS17-43A 2.3	D	06/04/2021	BNP PARIBAS		1,250,000	1,250,000		1.F FE
04916W AA 2	ABENGOA YIELD PLC SENIOR CORP BND 144A	D	05/13/2021	RBC DOMINION SECURITIES INC		1,000,000	1,000,000		3.A FE
05684R AG 7	BCC_21-2A ABS -2A-C 144A 2.228% 07/16/	D	04/16/2021	BARCLAYS CAPITAL		750,000	750,000		1.F FE
05766B AA 6	BOBA_20-1A ABS20-1A 1.554% 01/20/32	D	06/30/2021	BARCLAYS CAPITAL		7,015,313	7,000,000	21,835	1.A FE
06034L AA 8	BANISTMO SA SENIOR CORP BND 144A 3.650	D	06/11/2021	SMBC NIKKO CAP MARKETS LTD		1,226,364	1,200,000	10,463	2.C FE
06761H AN 8	BABSN_2019-2A ABS -2A-A2R 144A 1.875%	D	04/23/2021	BANK OF AMERICA		5,000,000	5,000,000		1.C FE
08181V AS 4	BENEFIT STREET PARTNERS CLO LT ABS 6A-BR	D	05/24/2021	J.P. MORGAN SECURITIES INC		1,500,000	1,500,000		1.B FE
09630A AL 0	BLUEM_18-3A ABS 18-3A-D 144A 3.426% 10	D	04/27/2021	CITIGROUP GLOBAL MARKE		1,298,563	1,315,000	375	2.C FE
09631B AE 3	BLUEMOUNTAINCLOLTDBLUEM_21- ABS 1-31A-B	D	04/26/2021	CREDIT SUISSE FIRST BOSTON COR		2,000,000	2,000,000		1.C FE
12481K AC 2	CBAM CLO MANAGEMENT CBAM_17-2A ABS -2A-B	D	04/05/2021	GOLDMAN SACHS & CO		4,289,340	4,288,000	18,334	1.C FE
12481K AS 7	CBAM CLO MANAGEMENT CBAM_17-2A ABS 7-2A-	D	06/01/2021	BANK OF AMERICA		5,000,000	5,000,000		1.A FE
12481K AU 2	CBAM CLO MANAGEMENT CBAM_17-2A ABS -2A-B	D	06/01/2021	BANK OF AMERICA		4,288,000	4,288,000		1.C FE
14311D BS 4	CARLYLE GLOBAL MARKET STRATEGI ABS 1A-CR	D	05/07/2021	MORGAN STANLEY & CO. INC		2,000,000	2,000,000		1.F FE
14311U AN 8	CARLYLE GLOBAL MARKET STRATEGI ABS 3A-XR	D	06/15/2021	BARCLAYS CAPITAL		5,800,000	5,800,000		1.A FE
21989D AA 0	CORPORACION INMOBILIARIA VESTA SENIOR CO	D	05/06/2021	CITIGROUP GLOBAL MKT INC		4,149,306	4,200,000		2.C FE
26252Q AA 0	DRYDENSENIORLOANFUNDRSLF_ABS 9-68A-A 1	D	04/07/2021	MUFG SECURITIES AMERICAS INC		1,001,000	1,000,000	3,620	1.A FE
26252V AQ 4	DRSLF_20-77AR ABS 77AR-XR 144A 1.139%	D	05/14/2021	BNP PARIBAS		1,250,000	1,250,000		1.A FE
29245V AA 3	EMPRESA NACIONAL DE TELECOMUNI SENIOR CO	D	05/07/2021	J.P. MORGAN SECURITIES INC		2,912,625	2,700,000	4,022	2.C FE
30257W AA 4	FAGE INTERNATIONAL SA STRASSE SENIOR COR	D	05/13/2021	BARCLAYS CAPITAL		2,060,800	2,000,000	28,750	4.B FE
36318W AK 6	GALAXY CLO LTD GALXY_13-15A ABS 15A-ARR	D	06/02/2021	RBC DOMINION SECURITIES INC		12,500,000	12,500,000	26,426	1.A FE
36321J AE 4	GALXY_2018-28A ABS -28A-A2 144A 1.484%	D	06/17/2021	BANC OF AMERICA SECURITIES LLC		1,400,742	1,400,000	3,866	1.A FE
38138L AL 2	GOLDENTREE LOAN MANAGEMENT US ABS 7A AR	D	04/01/2021	BANK OF AMERICA		4,250,000	4,250,000		1.A FE
38175N AA 6	GOLUB CAPITAL PARTNERS CLO LTD SENIOR AB	D	06/09/2021	BANC OF AMERICA SECURITIES LLC		2,143,714	2,142,000	3,426	1.A FE
38176V AA 7	GOCAP_47-M ABS -47A-A1 144A 1.856% 05/	D	04/05/2021	SUMITOMO BANK		6,001,200	6,000,000	19,064	1.A FE
449259 AN 0	ICGUSCLOLTDICG_17-1A ABS A-CRR 144A 2	D	05/27/2021	CITIGROUP GLOBAL MKT INC		1,500,000	1,500,000		1.F FE
44931N AU 5	ICGUSCLOLTDICG_16-1A ABS 16-1A 144A 1	D	04/28/2021	CITIGROUP GLOBAL MKT INC		1,000,000	1,000,000		1.C FE
44931N AV 3	ICGUSCLOLTDICG_16-1A ABS A-BRR 144A 2	D	04/28/2021	CITIGROUP GLOBAL MKT INC		2,500,000	2,500,000		1.F FE
456829 AB 6	INFRAESTRUCTURA ENERGETICA NOV SENIOR CO	D	06/23/2021	Standard Charter Bank		1,028,750	1,000,000	21,802	2.C FE
48254H AE 4	KKR_32A ABS 32A-D 144A 3.934% 01/15/32	D	04/21/2021	MIZUHO INTERNATIONAL PLC		3,023,100	3,000,000	2,623	2.C FE
48254Q AC 8	KKRFINANCIALCLOLTDKKR_33A ABS 33A-B 144A	D	05/07/2021	GEN RE FINANCIAL PRODUCTS		4,333,000	4,333,000		1.C FE
50203J AA 6	LMNT_21-FL1 ABS -FL1-A 144A 1.243% 06/	D	05/26/2021	WELLS FARGO SECURITIES		12,000,000	12,000,000		1.A FE
50204A AG 1	LCM LTD PARTNERSHIP LCM_32A ABS 32A-C 14	D	04/16/2021	DIRECT		2,200,000	2,200,000		1.F FE
62481W AQ 0	MPCLOVILLTDMP8_15-2A ABS A-CRR 144A 2	D	05/14/2021	JEFFRIES & CO. INC		3,600,000	3,600,000		1.F FE
62954W AC 9	NTT FINANCE CORP SENIOR CORP_BND 144A	D	06/23/2021	J.P. MORGAN SECURITIES INC		5,983,860	6,000,000	21,691	1.F FE
64133W AG 0	NEUB_21-42A ABS 42A-D 144A 2.934% 07/	D	05/12/2021	SOCIETE GENERALE		1,750,000	1,750,000		2.C FE
66860G AN 4	WOODS_17-15A ABS 15A-C1R 144A 2.635% 0	D	06/07/2021	J.P. MORGAN SECURITIES INC		3,000,000	3,000,000		1.F FE
671078 AN 3	OCP_20-18A ABS 8A-AR 144A 1.265% 07/20	D	04/07/2021	BANK OF AMERICA		4,995,500	5,000,000		1.A FE
671078 AQ 6	OCP_20-18A ABS 8A-BR 1.875% 07/20/32	C	04/07/2021	BANK OF AMERICA		5,000,000	5,000,000		1.C FE
67110H BS 6	OZLM_15-14A ABS A-A2RR 144A 0.000% 07/	D	06/30/2021	JEFFRIES & CO. INC		1,900,000	1,900,000		2.B Z
67113L AS 5	OCPCLTDOCP_19-17A ABS 7A-CR 144A 0.0	D	06/17/2021	CITIGROUP GLOBAL MARKE		1,500,000	1,500,000		1.G FE
67402F AL 3	OAKCL_20-1A ABS 0-1A-BR 144A 1.785% 07	D	05/17/2021	MORGAN STANLEY & CO. INC		1,000,000	1,000,000		1.C FE

QE04.9

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
67576F AA 7	OCTAGON INVESTMENT PARTNERS XV SENIOR AB.....	D.....	06/09/2021.....	BANC OF AMERICA SECURITIES LLC.....		2,993,393	2,991,000	5,321	1.A FE.....
67707E AY 0	OAKHILLCREDITPARTNERSOAKC_ABS -2A-BR 14.....	D.....	04/14/2021.....	J.P. MORGAN SECURITIES INC.....		3,000,000	3,000,000		1.C FE.....
69916H AG 5	PARALLELLTDPARL_21-1A ABS 21-1-C 144A.....	D.....	05/07/2021.....	BARCLAYS CAPITAL.....		1,400,000	1,400,000		1.F FE.....
69917A AN 4	PARALLELLTDPARL_20-1A ABS 1A-A2R 144A.....	D.....	06/16/2021.....	CITIGROUP GLOBAL MKT INC.....		3,000,000	3,000,000		1.C FE.....
70452A AA 1	PAYSAFE FINANCE PLC SECURED CORP BND 144.....	D.....	06/10/2021.....	J.P. MORGAN SECURITIES INC.....		550,000	550,000		4.A FE.....
74365P AA 6	MYRIAD INTERNATIONAL HOLDING B SENIOR CO.....	D.....	05/25/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		2,119,800	2,000,000	25,760	2.C FE.....
780097 BA 8	NATWEST GROUP PLC SENIOR CORP BND 4.80.....	D.....	06/30/2021.....	ROYAL BANK OF SCOTLAND.....		2,006,620	1,750,000	20,300	2.B FE.....
80281L AB 1	SANTANDER UK GROUP HOLDINGS PL 5.625%.....	D.....	05/25/2021.....	JEFFRIES & CO. INC.....		19,173,577	15,100,000	169,875	2.A FE.....
80281L AQ 8	SANTANDER UK GROUP HOLDINGS PL SENIOR CO.....	D.....	06/07/2021.....	J.P. MORGAN SECURITIES INC.....		4,500,000	4,500,000		2.A FE.....
81880X AQ 5	SHACKLETON CLO LTD SHACK_19-14 ABS -14A.....	D.....	06/17/2021.....	BARCLAYS CAPITAL.....		1,200,000	1,200,000		1.C FE.....
83614B AU 3	SNDPT_19-2A ABS -2AR-CR 144A 2.384% 07.....	D.....	05/14/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		1,900,000	1,900,000		1.F FE.....
85812R AA 7	STEEL FUNDING LTD SENIOR CORP BND 144A.....	D.....	05/07/2021.....	JEFFRIES & CO. INC.....		3,006,500	2,800,000	15,556	2.C FE.....
87154G BC 8	SYMPHONYCLOLTDSYMP_16-18A ABS 18A-DR 144.....	D.....	06/10/2021.....	GOLDMAN SACHS & CO.....		7,500,000	7,500,000		2.C FE.....
89641X AC 9	TRINITASCLOLTDTRNTS_21-15A ABS -15A-B1 1.....	D.....	05/20/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		1,503,000	1,500,000	2,512	1.C FE.....
89855A AL 0	TRYSL_21-1A ABS 21-1A-C 144A 2.534% 07.....	D.....	06/04/2021.....	JEFFRIES & CO. INC.....		2,000,000	2,000,000		1.F FE.....
92290C AG 4	VENTURECLOLTDVENTR_21-43A ABS -43A -D 14.....	D.....	05/03/2021.....	DEUTSCHE BANK AG.....		2,336,636	2,360,000		2.C FE.....
92325Q AA 5	VENTR_18-32A ABS -32A-A1 144A 1.290% 0.....	D.....	06/14/2021.....	CITIGROUP GLOBAL MKT INC.....		99,800	100,000	208	1.A FE.....
92858R AB 6	VMED O2 UK FINANCING I PLC SECURED CORP.....	D.....	06/22/2021.....	J.P. MORGAN SECURITIES INC.....		600,000	600,000		3.C FE.....
92917A AA 4	VOYACLOLTDVOYA_18-1A ABS18-1A144A 1.14.....	D.....	06/09/2021.....	MORGAN STANLEY & CO. INC.....		5,002,750	5,000,000	8,390	1.A FE.....
92936M AE 7	WPP FINANCE 2010 SENIOR CORP BND 5.625.....	D.....	04/28/2021.....	KEY BANK.....		1,152,720	1,000,000	25,781	2.B FE.....
97315V AE 7	WINDRIVERCLOLTDWINDR_21-2A ABS 21-2A-B 1.....	D.....	05/14/2021.....	BNP PARIBAS.....		2,500,000	2,500,000		1.C FE.....
97315V AG 2	WINDRIVERCLOLTDWINDR_21-2A ABS 21-2A-C 1.....	D.....	05/14/2021.....	BNP PARIBAS.....		4,000,000	4,000,000		1.F FE.....
98625T AQ 8	YORK CLO LTD YCLO_15-1A ABS -1A-DR 144A.....	D.....	06/03/2021.....	DEUTSCHE BANK AG.....		983,300	1,000,000	3,557	2.C FE.....
98878F AA 7	Z CAPITAL CREDIT PARTNERS CLO ABS 1A-A1A.....	D.....	05/28/2021.....	AMHERST PIERPONT SECUI.....		5,000,000	5,000,000		1.A FE.....
000000 00 0	AKIEM HOLDING SAS CORP BND 2.020% 04/.....	B.....	04/13/2021.....	ING BARINGS LLC.....		11,388,853	11,388,853		2.A PL.....
000000 00 0	AKIEM HOLDING SAS CORP BND 1.500% 04/.....	B.....	04/13/2021.....	DIRECT.....		12,462,148	12,462,148		2.A PL.....
000000 00 0	VILMORIN & CIE SA CORP BND 1.790% 06/.....	B.....	06/18/2021.....	DIRECT.....		8,654,880	8,654,880		2.B Z.....
000000 00 0	QATAR AIRWAYS CORP BND 2.950% 05/14/3.....	C.....	05/13/2021.....	UMBONO SECURITITES.....		4,980,900	5,000,000		1.D Z.....
F1000# AC 2	AKIEM HOLDING SAS SECURED CORP BND 1.5.....	B.....	04/13/2021.....	ING CAPITAL MKT LLC.....		8,705,615	8,705,615		2.A PL.....
F1000# AC 2	AKIEM HOLDING SAS SECURED CORP BND 1.5.....	B.....	06/30/2021.....	Tax Free Exchange.....		12,392,655	12,392,655	39,760	2.A PL.....
G0700@ AB 0	BAILLIE GIFFORD EUROPEAN GROWT SENIOR CO.....	B.....	06/24/2021.....	DIRECT.....		16,458,570	16,458,570		1.E Z.....
G1847# AB 0	CAPITAL INVESTORS EUROPE PBI L SENIOR CO.....	B.....	06/08/2021.....	GOLDMAN SACHS & CO.....		6,093,250	6,093,250		1.D PL.....
G3946K AA 7	GOHL CAPITAL LTD SENIOR CORP BND 4.250.....	D.....	04/07/2021.....	DIRECT.....		8,003,625	7,500,000	66,406	2.B FE.....
G6337@ AA 0	MURRAY INTERNATIONAL TRUST SENIOR CORP B.....	B.....	05/13/2021.....	DIRECT.....		20,646,885	20,646,885		1.E Z.....
G8401* AJ 0	SSP FINANCING LTD SENIOR CORP BND 6.06.....	B.....	04/14/2021.....	Interest Capitalization.....		189,749	189,749		4.A PL.....
L9082* AU 3	TRAFIGURA FUNDING SA SENIOR CORP BND 4.....	D.....	04/28/2021.....	DIRECT.....		7,000,000	7,000,000		2.C Z.....
P3753# AA 0	ERGO PERU SAC CORP BND 4.870% 06/30/3.....	D.....	04/01/2021.....	Tax Free Exchange.....		243,350	243,350		2.A PL.....
Q9469* AA 5	VISY KRAFT HOLDINGS PTY LTD CORP BND.....	D.....	04/15/2021.....	DIRECT.....		3,000,000	3,000,000		2.C Z.....
Q9609* AA 6	WESTCONNEX FINANCE COMPANY PTY SECURED C.....	D.....	06/15/2021.....	Various.....		25,400,000	25,400,000		2.A FE.....
Y7563* AA 5	SEASPAN HOLDCO III LTD SECURED CORP BND.....	D.....	05/21/2021.....	CITIGROUP GLOBAL MKT INC.....		5,900,000	5,900,000		2.C PL.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					1,358,484,836	1,338,765,959	2,106,832	XXX
Bonds - Unaffiliated Bank Loans									
00130M AG 9	AHPHEALTHPARTNERSINC SECURED TERM LOAN.....		06/25/2021.....	Various.....		765,032	764,847	(3,431)	4.B FE.....
00687M AC 5	ADIENT US LLC SECURED TERM LOAN 3.702%.....		05/14/2021.....	Various.....		4,138,276	4,144,444		3.C FE.....
00766W AV 5	AECOM SECURED TERM LOAN 1.897% 04/13/2.....		04/26/2021.....	BANC OF AMERICA SECURITIES LLC.....		3,970,000	4,000,000		2.C FE.....

QE04.10

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
04538F AD 1	ASPLUNDH TREE EXPERT LLC SECURED TERM LO.....		04/01/2021.....	Taxable Exchange.....		3,959			3.A FE.....
04765B AJ 1	ATKORE INTERNATIONAL INC SECURED TERM LO.....		06/08/2021.....	J.P. MORGAN SECURITIES INC.....		381,121	383,036		3.A FE.....
05350N AG 9	AVANTOR FUNDING INC SECURED TERM LOAN.....		06/01/2021.....	Various.....		2,003,756	2,000,000	(698)	3.A FE.....
08579J BG 6	BERRY GLOBAL INC SECURED TERM LOAN 1.8.....		04/01/2021.....	Taxable Exchange.....		(10,363)			2.C FE.....
11823L AK 1	BUCKEYE PARTNERS LP SECURED TERM LOAN.....		05/10/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		2,425,817	2,435,208	(1,419)	3.A FE.....
12658H AG 7	CP ATLAS BUYER INC SECURED TERM LOAN 4.....		04/01/2021.....	Taxable Exchange.....		146			4.C FE.....
17288Y AD 4	CITADEL SECURITIES LP SECURED TERM LOAN.....		05/19/2021.....	Various.....		1,486,875	1,500,000	(524)	3.A FE.....
17776E AB 1	CITY BREWING COMPANY LLC SECURED TERM LO.....		04/15/2021.....	J.P. MORGAN SECURITIES INC.....		435,004	437,190		4.A FE.....
21870F BA 6	CORELOGIC INC SECURED TERM LOAN 0.000%.....		06/16/2021.....	J.P. MORGAN SECURITIES INC.....		826,059	830,450		4.A FE.....
23344M AC 2	CONVERGINT TECHNOLOGIES LLC SECURED TERM.....		04/09/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		747,914	751,673		4.B FE.....
23344M AD 0	CONVERGINT TECHNOLOGIES LLC SECURED TERM.....		04/30/2021.....	Various.....		118,851	119,638		4.B FE.....
23582L AK 7	DANA CORPORATION SECURED TERM LOAN 2.3.....		05/05/2021.....	CITIGROUP GLOBAL MKT INC.....		4,367,901	4,375,000	(1,274)	2.C FE.....
23752R AJ 1	DASEKE COMPANIES INC SECURED TERM LOAN.....		04/20/2021.....	J.P. MORGAN SECURITIES INC.....		1,492,500	1,500,000	(5,607)	4.B FE.....
24702N BF 6	DELL INTERNATIONAL LLC SECURED TERM LOAN.....		04/01/2021.....	Taxable Exchange.....		111,375			2.C FE.....
24736C BM 5	DELTA AIR LINES INC SECURED TERM LOAN.....		05/19/2021.....	BARCLAYS CAPITAL.....		6,250			2.C FE.....
26928B AL 3	EW SCRIPPS CO SECURED TERM LOAN 3.313%.....		04/26/2021.....	WELLS FARGO SECURITIES.....		390,000	390,000	(1,420)	3.C FE.....
27943U AK 2	THE EDELMAN FINANCIAL CENTER L SECURED T.....		04/01/2021.....	Taxable Exchange.....		978,008	981,936		4.B FE.....
28414B AF 3	ELANCO ANIMAL HEALTH INC SECURED TERM LO.....		06/03/2021.....	Various.....		2,185,000	2,200,000		2.C FE.....
29267Y AS 1	ENERGIZER HOLDINGS INC SECURED TERM LOAN.....		05/14/2021.....	J.P. MORGAN SECURITIES INC.....		1,997,500	2,000,000	(295)	3.A FE.....
31935H AD 9	TRICO GROUP LLC SECURED TERM LOAN 6.00.....		04/01/2021.....	Taxable Exchange.....		3,009,039	2,961,653		4.B FE.....
33903R AY 5	FLEETCOR TECHNOLOGIES OPERATIN SECURED T.....		05/07/2021.....	BANC OF AMERICA SECURITIES LLC.....		882,222	888,889		3.A FE.....
36171N AB 2	SKOPIMA MERGER SUB INC SECURED TERM LOAN.....		05/18/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		787,765	795,722		4.C FE.....
37249U AU 0	GENTIVA HEALTH SERVICES INC. SECURED TER.....		05/04/2021.....	BANC OF AMERICA SECURITIES LLC.....		145,544	145,000	(609)	4.A FE.....
404122 BA 0	HCA-THEHEALTHCARECO SECURED TERM LOAN.....		06/18/2021.....	BANC OF AMERICA SECURITIES LLC.....		998,658	1,000,000		2.C FE.....
41151P AN 5	HARBOR FREIGHT TOOLS USA INC SECURED TER.....		05/04/2021.....	MORGAN STANLEY & CO. INC.....		295,000	295,000		3.C FE.....
41587C AR 9	HARSCO CORPORATION SECURED TERM LOAN 2.....		04/20/2021.....	GOLDMAN SACHS & CO.....		1,783,504	1,790,000		3.B FE.....
45784Q AB 5	INSULET CORP SECURED TERM LOAN 4.250%.....		05/10/2021.....	MORGAN STANLEY & CO. INC.....		1,496,250	1,500,000		4.A FE.....
48853U BE 9	KENAN ADVANTAGE GROUP INC SECURED TERM L.....		05/03/2021.....	KEY BANK.....		220,275	220,000	(695)	4.B FE.....
49865N AT 7	KLOCKNER PENTAPLAST OF AMERICA SECURED T.....		04/15/2021.....	J.P. MORGAN SECURITIES INC.....		1,990,000	2,000,000		4.B FE.....
50179J AE 8	LBM ACQUISITION LLC SECURED TERM LOAN.....		05/12/2021.....	BARCLAYS CAPITAL.....		355,392	362,963		4.C FE.....
52729K AP 1	LEVEL 3 FINANCING INC SECURED TERM LOAN.....		04/20/2021.....	WELLS FARGO SECURITIES.....		189,581	190,000		3.A FE.....
56085U AB 9	MAJORDRIVE HOLDINGS IV LLC SECURED TERM.....		06/09/2021.....	GOLDMAN SACHS & CO.....		1,990,000	2,000,000		4.B FE.....
57777Y AB 2	MAVIS TIRE EXPRESS SERVICES TO SECURED T.....		05/12/2021.....	JEFFERIES LLC.....		297,015	298,507		4.C FE.....
57779F AD 7	MAXIMUS INC SECURED TERM LOAN 2.500% 0.....		06/10/2021.....	J.P. MORGAN SECURITIES INC.....		54,919	55,195		3.B FE.....
59408U AB 3	MICHAELS COMPANIES INC SECURED TERM LOAN.....		04/19/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		2,840,452	2,869,144		4.B FE.....
59909T AC 8	MILANO ACQUISITION CORP SECURED TERM LOA.....		04/15/2021.....	J.P. MORGAN SECURITIES INC.....		192,192	195,000		4.A FE.....
64007G AC 7	NEENAH PAPER INC SECURED TERM LOAN 3.5.....		04/19/2021.....	J.P. MORGAN SECURITIES INC.....		999,606	1,004,630		3.C FE.....
68621X AE 3	ORGANON & CO SECURED TERM LOAN 3.500%.....		06/29/2021.....	J.P. MORGAN SECURITIES INC.....		4,487,396	4,500,000	(3,239)	3.B FE.....
71360H AB 3	PERATON CORP SECURED TERM LOAN 4.500%.....		05/19/2021.....	J.P. MORGAN SECURITIES INC.....		1,268,961	1,275,338	(3,587)	4.A FE.....
71677H AL 9	PETSMART LLC SECURED TERM LOAN 4.500%.....		04/30/2021.....	J.P. MORGAN SECURITIES INC.....		1,071,656	1,065,000		4.A FE.....
72431H AD 2	CORNERSTONE BUILDING BRANDS IN SECURED T.....		04/30/2021.....	Taxable Exchange.....		2,390,291	2,409,872		4.A FE.....
75041E AB 8	RADIOLOGY PARTNERS INC SECURED TERM LOAN.....		05/20/2021.....	BARCLAYS CAPITAL.....		329,198	330,000		4.C FE.....
75049E AM 6	RADNET MANAGEMENT INC SECURED TERM LOAN.....		05/03/2021.....	BARCLAYS CAPITAL.....		1,106,667	1,112,229		4.B FE.....
75605V AD 4	REALPAGE INC SECURED TERM LOAN 3.750%.....		04/26/2021.....	GOLDMAN SACHS & CO.....		359,068	360,000		4.B FE.....

QE04.11

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
81527C AM 9	SEDGWICK CLAIMS MANAGEMENT SER SECURED T.....		04/05/2021.....	BANC OF AMERICA SECURITIES LLC.....		239,475	240,000		4.B FE.....
81683U AN 7	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED.....		05/06/2021.....	BANC OF AMERICA SECURITIES LLC.....		1,936,809	1,941,759		2.B FE.....
82925B AF 2	SINCLAIR TELEVISION GROUP INC SECURED TE.....		04/14/2021.....	J.P. MORGAN SECURITIES INC.....		995,000	1,000,000		3.C FE.....
83578B AM 5	SOPHIA LP SECURED TERM LOAN 4.500% 10/.....		06/04/2021.....	CITIBANK.....		750,938	750,000	(1,470)	4.B FE.....
84762N BP 5	SPECTRUM BRANDS HOLDINGS INC SECURED TER.....		06/30/2021.....	DIRECT.....		2,500	2,500		3.A FE.....
85232B AR 7	SRAM LLC SECURED TERM LOAN 3.250% 05/1.....		06/01/2021.....	J.P. MORGAN SECURITIES INC.....		947,625	950,000		4.A FE.....
85236H AB 5	STADCO LA LLC SECURED TERM_LOAN 2.000%.....		04/30/2021.....	DIRECT.....		74	74		2.A.....
85236H AB 5	STADCO LA LLC SECURED TERM_LOAN 2.000%.....		05/28/2021.....	DIRECT.....		27,767	27,767		2.C.....
855031 AQ 3	STAPLES INC SECURED TERM LOAN 5.184% 0.....		05/12/2021.....	UBS WARBURG LLC.....		196,070	200,000		4.B FE.....
86210L AC 2	STORABLE INC SECURED TERM LOAN 3.750%.....		04/19/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		46,550	46,667		4.B FE.....
86880N AU 7	SURGERY CENTER HOLDINGS INC SECURED TERM.....		04/13/2021.....	CITIBANK.....		158,898	160,000		4.C FE.....
88078F BH 0	TEREX CORP SECURED TERM LOAN 2.750% 01.....		05/07/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		1,988,145	1,994,805		3.B FE.....
88233F AK 6	VISTRAOPERATIONSCOMPANYLLC SECURED TERM.....		05/18/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		1,490,037	1,500,000		2.C FE.....
89678Q AB 2	TRITON WATER HOLDINGS INC SECURED TERM L.....		04/08/2021.....	MORGAN STANLEY & CO. INC.....		3,885,676	3,905,202		4.B FE.....
89705D AG 7	TRONOX FINANCE LLC SECURED TERM LOAN 2.....		04/01/2021.....	HSBC SECURITIES INC.....		(2,775)			3.C FE.....
90290H AP 7	USIC HOLDINGS INC SECURED TERM LOAN 4.....		06/24/2021.....	GOLDMAN SACHS & CO.....		353,751	355,528		4.C FE.....
90932R AJ 3	UNITED AIRLINES INC SECURED TERM LOAN.....		06/15/2021.....	Various.....		6,200,350	6,197,794	(1,240)	3.B FE.....
91359H AP 3	UNIVERSAL HEALTH SERVICES INC SECURED TE.....		04/28/2021.....	J.P. MORGAN SECURITIES INC.....		1,115,007	1,115,007		2.C FE.....
91820U AQ 3	VFH PARENT LLC SECURED TERM LOAN 3.135.....		06/14/2021.....	JEFFRIES & CO. INC.....		450,563	450,000	(264)	3.C FE.....
92531H AD 9	VERSCEND HOLDING CORP SECURED TERM LOAN.....		04/08/2021.....	J.P. MORGAN SECURITIES INC.....		126,689	126,689		4.B FE.....
92531H AD 9	VERSCEND HOLDING CORP SECURED TERM LOAN.....		04/01/2021.....	Taxable Exchange.....		685,935	687,654	80	4.B FE.....
92565E AB 9	VICI PROPERTIES 1 LLC SENIOR SECURED TER.....		05/28/2021.....	Various.....		3,868,926	3,900,000		2.C FE.....
92929L AV 0	WMG ACQUISITION CORP SECURED TERM LOAN.....		05/13/2021.....	Taxable Exchange.....		258,122	260,000		3.C FE.....
92929L AW 8	WMG ACQUISITION CORP SECURED TERM LOAN.....		04/01/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		(260,000)	(260,000)		3.B FE.....
92929L AW 8	WMG ACQUISITION CORP SECURED TERM LOAN.....		04/14/2021.....	CREDIT SUISSE FIRST BOSTON COR.....		260,000	260,000		3.C FE.....
92940J AF 5	WR GRACE & CO-CONN SECURED TERM LOAN 2.....		06/15/2021.....	GOLDMAN SACHS & CO.....		5,966,637	6,000,000	(944)	2.C FE.....
92941P AC 7	WW INTERNATIONAL INC SECURED TERM LOAN.....		06/14/2021.....	Various.....		3,985,000	4,000,000	(8,232)	3.C FE.....
95810D AR 2	WESTERN DIGITAL CORPORATION SECURED TERM.....		04/14/2021.....	J.P. MORGAN SECURITIES INC.....		1,501,875	1,500,000		2.C FE.....
97246F AH 9	WILSONART LLC SECURED TERM LOAN 4.500%.....		04/09/2021.....	DEUTSCHE BANK AG.....		477,594	480,000		4.B FE.....
98379E AE 6	XPO LOGISTICS INC SECURED TERM_LOAN 1.....		06/29/2021.....	Various.....		2,987,870	3,000,000	(2,375)	2.C FE.....
000000 00 0	KAVEH VENTURES LLC SECURED REVOLVE LOAN.....		06/25/2021.....	DIRECT.....		3,721,494	3,721,494	(53,000)	1.D FE.....
000000 00 0	ENDURE DIGITAL INC SECURED TERM LOAN 4.....		05/18/2021.....	J.P. MORGAN SECURITIES INC.....		193,317	195,000		4.B FE.....
000000 00 0	COINMACH SERVICE CORP SECURED TERM LOAN.....		05/11/2021.....	BARCLAYS CAPITAL.....		623,115	625,000		4.C FE.....
000000 00 0	PODS INC. SECURED TERM LOAN 3.750% 03/.....		04/05/2021.....	MORGAN STANLEY & CO. INC.....		1,044,750	1,050,000		4.B FE.....
000000 00 0	SYNCSORT INC SECURED TERM LOAN 5.000%.....		05/06/2021.....	J.P. MORGAN SECURITIES INC.....		197,910	198,904		4.C FE.....
45258F AB 6	INGRAM MICRO INC SECURED TERM LOAN 3.7.....		06/30/2021.....	J.P. MORGAN SECURITIES INC.....		824,423	832,750		3.C FE.....
08078U AF 0	BELRON FINANCE US LLC SECURED TERM LOAN.....		06/15/2021.....	J.P. MORGAN SECURITIES INC.....		275,688	275,000	(145)	3.C FE.....
86880N AX 1	SURGERY CENTER HOLDINGS INC SECURED TERM.....		05/03/2021.....	Taxable Exchange.....		158,938	159,587		4.C FE.....
29359D AB 3	ENSONO INC SECURED TERM LOAN 4.750% 05.....		06/02/2021.....	MORGAN STANLEY & CO. INC.....		279,661	282,486		4.B FE.....
N9000D AD 9	UPC FINANCING PARTNERSHIP SECURED TERM L.....		04/12/2021.....	Taxable Exchange.....		627,010	627,500	774	3.C FE.....
N9000D AH 0	UPC FINANCING PARTNERSHIP SECURED TERM L.....		05/18/2021.....	BANC OF AMERICA SECURITIES LLC.....		1,049,588	1,060,190		3.C FE.....
09776M AM 6	BOMBARDIER RECREATIONAL PRODUC SECURED T.....	A.....	04/15/2021.....	RBC DOMINION SECURITIES INC.....		333,744	335,000	(709)	3.C FE.....
68371Y AJ 2	OPEN TEXT CORP SECURED TERM_LOAN 1.896.....	A.....	06/10/2021.....	BARCLAYS CAPITAL.....		3,003,750	3,000,000	(2,105)	2.C FE.....
000000 00 0	GRIZZLY ACQUISITIONS INC SECURED TERM_LO.....	A.....	06/09/2021.....	RBC DOMINION SECURITIES INC.....		796,240	807,341	(604)	3.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
C7052B AH 7	GFL ENVIRONMENTAL INC SECURED TERM LOAN	A	04/16/2021	BANC OF AMERICA SECURITIES LLC		174,452	174,000		3.C FE
C9413P AZ 6	BAUSCH HEALTH COMPANIES INC SECURED TERM	A	04/05/2021	BARCLAYS CAPITAL		250,000	250,000	(146)	3.B FE
02376C BJ 3	AADVANTAGELOYALTYPLTD SECURED TERM LOAN	D	04/16/2021	BARCLAYS CAPITAL		2,142,671	2,164,617	(222)	3.B FE
46611V AU 9	JBS USA LUX SA SECURED TERM LOAN 2.104	D	05/18/2021	BARCLAYS CAPITAL		2,496,875	2,500,000	(1,007)	2.B FE
72814C AF 5	PLAYTIKA HOLDING CORP SECURED TERM LOAN	C	04/21/2021	BANC OF AMERICA SECURITIES LLC		1,615,985	1,621,266		3.B FE
000000 00 0	SYBIL FINANCE B V SECURED TERM LOAN 2	D	06/04/2021	CREDIT SUISSE FIRST BOSTON COR		54,830	54,968		3.A FE
000000 00 0	TRINSEOMATERIALSOPERATINGSC SECURED TERM	D	05/05/2021	DEUTSCHE BANK AG		472,625	475,000		3.C FE
G5080A AF 9	JAZZ FINANCING LUX SARL SECURED TERM LOA	D	05/24/2021	BANC OF AMERICA SECURITIES LLC		8,315,603	8,344,828	(1,301)	3.C FE
L2324E AE 1	DELOS FINANCE SARL SECURED TERM LOAN 1	D	06/10/2021	Various		9,997,525	10,000,000	(2,999)	2.B FE
L5582B AV 9	ION TRADING FINANCE LTD SECURED TERM LOA	D	04/16/2021	CREDIT SUISSE FIRST BOSTON COR		404,157	405,170		4.B FE
N2014A AE 2	CIMPRESS PLC SECURED TERM LOAN 4.000%	D	06/11/2021	J.P. MORGAN SECURITIES INC		1,322,366	1,324,020	(131)	3.B FE
N8233B AC 6	STARS GROUP HOLDINGS BV SECURED TERM LOA	D	05/07/2021	CITIGROUP GLOBAL MKT INC		994,639	993,863		2.C FE
8299999	Total - Bonds - Unaffiliated Bank Loans					140,374,096	140,706,994	(98,838)	XXX
8399997	Total - Bonds - Part 3					4,108,069,200	4,033,756,499	4,669,122	XXX
8399999	Total - Bonds					4,108,069,200	4,033,756,499	4,669,122	XXX

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

QE04.13

000000 00 0	MEITUAN	B	04/26/2021	DIRECT		29,151,000	1,145,858	XXX	XXX	
009066 10 1	AIRBNB INC		05/26/2021	DIRECT		5,555,000	748,536	XXX	XXX	
090043 10 0	BILLCOM HOLDINGS INC		06/10/2021	DIRECT		1,765,000	275,216	XXX	XXX	
09251M 10 8	BLACKROCK EQUITY DIVIDEND FUND OPEN_ENDF		04/08/2021	WELLS FARGO BROKERAGE SERVIES		15,840	362	XXX	XXX	
18915M 10 7	CLOUDFLAREINC		05/18/2021	DIRECT		8,988,000	651,001	XXX	XXX	
191912 40 1	Cohen & Steers Realty Income F OPEN_ENDF		04/05/2021	WELLS FARGO BROKERAGE SERVIES		10,180	178	XXX	XXX	
19260Q 10 7	COINBASE GLOBAL INC		05/21/2021	DIRECT		45,640,000	12,642,611	XXX	XXX	
22266M 10 4	COURSERAINC		05/19/2021	DIRECT		9,630,000	369,503	XXX	XXX	
22788C 10 5	CROWDSTRIKE HOLDINGS INC		06/22/2021	DIRECT		7,902,000	1,834,803	XXX	XXX	
24703L 20 2	DELL TECHNOLOGIES INC		06/30/2021	DIRECT		6,198,000	620,110	XXX	XXX	
25809K 10 5	DOORDASHINC		05/17/2021	DIRECT		47,757,000	5,997,324	XXX	XXX	
315912 70 9	FIDELITY NASDAQ COMPOSITE INDE		04/14/2021	WELLS FARGO BROKERAGE SERVIES		121,030	21,300	XXX	XXX	
55087P 10 4	LYFT INC		06/23/2021	DIRECT		6,360,000	362,647	XXX	XXX	
771049 10 3	ROBLOXCORP		05/12/2021	DIRECT		32,836,000	2,621,955	XXX	XXX	
77664L 10 8	ROOT INC		06/14/2021	DIRECT		34,053,000	408,977	XXX	XXX	
833445 10 9	SNOWFLAKE INC		06/16/2021	DIRECT		1,664,000	386,060	XXX	XXX	
85209W 10 9	SPROUT SOCIAL INC		05/18/2021	DIRECT		3,260,000	208,640	XXX	XXX	
85225A 10 7	SQUARESPACEINC		06/14/2021	DIRECT		10,044,000	602,138	XXX	XXX	
90364P 10 5	UIPATH INC		06/09/2021	DIRECT		16,570,000	1,138,525	XXX	XXX	
91332U 10 1	UNITYSOFTWAREINC		04/01/2021	DIRECT			(17,198)	XXX	XXX	
91680M 10 7	UPSTART HOLDINGS INC		06/14/2021	DIRECT		607,000	75,687	XXX	XXX	
922042 84 1	VANGUARD EMR MRKTS STK INX CL OPEN_END F		06/21/2021	WELLS FARGO SECURITIES		62,170	2,755	XXX	XXX	
957663 67 7	WESTERN ASSET CORE BOND CL IS OPEN END F		04/14/2021	WELLS FARGO BROKERAGE SERVIES		17,477,200	230,000	XXX	XXX	
413838 78 0	OAKMARK FUND OPEN_ENDFUND		04/14/2021	WELLS FARGO BROKERAGE SERVIES		1,656,810	176,500	XXX	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						30,503,488	XXX	0	XXX

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other

000000 00 0	FEDERAL HOME LOAN BANK OF ATLA		06/21/2021	Various		225,000,000	22,500,000	XXX	XXX	
000000 00 0	NEW CONSTELLIS BORROWER LLC		04/01/2021	DIRECT		53,669,000	6,709	XXX	XXX	
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						22,506,709	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
9799997	Total - Common Stocks - Part 3					53,010,197	XXX	0	XXX
9799999	Total - Common Stocks					53,010,197	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					53,010,197	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					4,161,079,397	XXX	4,669,122	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government																					
233244 AH 5	US DEPT OF TRANSPORTATION AGENCY BND 144	..	06/07/2021.	Various.....		.....261,970	.....261,970	.....245,120	.....262,449		.....(479)		.....(479)		.....261,970		.....0	.....0	.....6,110	12/07/2021.	1.A
31399B 8H 5	GOVERNMENT NATIONAL MORTGAGE A SENIOR SE	..	06/01/2021.	Paydown.....		.....1,263	.....1,263	.....1,270	.....1,258		.....5		.....5		.....1,263		.....0	.....0	.....16	02/01/2023.	1.A
36179V SH 4	GINNIEMAEII POOL#MA6820 3.000% 08/20/5	..	06/01/2021.	Paydown.....		.....3,805,688	.....3,805,688	.....3,973,376		.....(167,688)		.....(167,688)		.....3,805,688		.....0	.....0	.....12,496	08/20/2050.	1.A	
36179V VX 5	GINNIEMAEII POOL#MA6930 2.000% 10/20/5	..	06/01/2021.	Paydown.....		.....106,376	.....106,376	.....110,731	.....110,703		.....(4,328)		.....(4,328)		.....106,376		.....0	.....0	.....908	10/20/2050.	1.A
36179V ZQ 6	GINNIEMAEII POOL#MA7051 2.000% 12/20/5	..	06/01/2021.	Paydown.....		.....169,168	.....169,168	.....176,357	.....176,294		.....(7,126)		.....(7,126)		.....169,168		.....0	.....0	.....1,442	12/20/2050.	1.A
36200J AM 2	GOVERNMENT NATIONAL MORTGAGE A POOL # 60	..	06/01/2021.	Paydown.....		.....8,903	.....8,903	.....9,209	.....9,122		.....(219)		.....(219)		.....8,903		.....0	.....0	.....223	03/15/2033.	1.A
36200Q K3 7	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....220	.....220	.....223	.....222		.....(2)		.....(2)		.....220		.....0	.....0	.....6	03/15/2032.	1.A
36200S TX 8	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....1,856	.....1,856	.....1,883	.....1,874		.....(18)		.....(18)		.....1,856		.....0	.....0	.....49	10/15/2031.	1.A
36201F UX 3	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....452	.....452	.....455	.....454		.....(1)		.....(1)		.....452		.....0	.....0	.....13	04/15/2032.	1.A
36201F XG 7	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....1,853	.....1,853	.....1,879	.....1,870		.....(18)		.....(18)		.....1,853		.....0	.....0	.....50	06/15/2032.	1.A
36201L TN 4	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....2,430	.....2,430	.....2,465	.....2,453		.....(23)		.....(23)		.....2,430		.....0	.....0	.....65	04/15/2032.	1.A
36202C 2H 5	GINNIEMAEII GNMA2 30YR 6.000% 04/20/28	..	06/01/2021.	Paydown.....		.....3,068	.....3,068	.....2,957	.....3,002		.....65		.....65		.....3,068		.....0	.....0	.....77	04/20/2028.	1.A
36202C 2W 2	GINNIEMAEII GNMA2 30YR 6.000% 05/20/28	..	06/01/2021.	Paydown.....		.....1,467	.....1,467	.....1,415	.....1,436		.....31		.....31		.....1,467		.....0	.....0	.....36	05/20/2028.	1.A
36202E 6E 4	GINNIEMAEII GNMA2 30YR 5.000% 06/20/39	..	06/01/2021.	Paydown.....		.....216,741	.....216,741	.....220,195	.....219,700		.....(2,959)		.....(2,959)		.....216,741		.....0	.....0	.....4,473	06/20/2039.	1.A
36202E S9 1	GINNIEMAEII POOL # 004144 5.500% 05/20	..	06/01/2021.	Paydown.....		.....3,175	.....3,175	.....3,214	.....3,208		.....(33)		.....(33)		.....3,175		.....0	.....0	.....74	05/20/2038.	1.A
36202E VP 1	GINNIEMAEII POOL # 004222 6.000% 08/20	..	06/01/2021.	Paydown.....		.....8,044	.....8,044	.....8,022	.....8,022		.....21		.....21		.....8,044		.....0	.....0	.....199	08/20/2038.	1.A
36202S BC 1	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....84	.....84	.....87	.....86		.....(2)		.....(2)		.....84		.....0	.....0	.....2	01/15/2033.	1.A
36203B J5 4	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....100	.....100	.....97	.....99		.....1		.....1		.....100		.....0	.....0	.....3	12/15/2022.	1.A
36203C NC 2	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....112	.....112	.....109	.....111		.....1		.....1		.....112		.....0	.....0	.....3	09/15/2023.	1.A
36203C SF 0	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....239	.....239	.....230	.....236		.....3		.....3		.....239		.....0	.....0	.....6	05/15/2023.	1.A
36203C VH 2	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....14	.....14	.....14	.....14				.....0		.....14		.....0	.....0		11/15/2023.	1.A

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36203D FQ 8	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....11	.....11	.....11	.....11				.....0		.....11		.....0			09/15/2023.	1.A
36203D GU 8	GOVERNMENT NATIONAL MORTGAGE A GNMA 30YR	..	06/01/2021.	Paydown.....		.....21	.....21	.....20	.....21				.....0		.....21		.....0		.....1	12/15/2023.	1.A
36203E 6N 3	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....1,215	.....1,215	.....1,171	.....1,197		.....18		.....18		.....1,215		.....0		.....31	08/15/2023.	1.A
36203F YQ 2	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....116	.....116	.....112	.....115		.....1		.....1		.....116		.....0		.....3	08/15/2023.	1.A
36203H G3 9	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....8	.....8	.....7	.....7				.....0		.....8		.....0			07/15/2023.	1.A
36203H RN 3	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....65	.....65	.....63	.....64		.....1		.....1		.....65		.....0		.....2	09/15/2023.	1.A
36203J XE 2	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....33	.....33	.....32	.....32				.....0		.....33		.....0		.....1	08/15/2023.	1.A
36203K HQ 0	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....14	.....14	.....14	.....14				.....0		.....14		.....0			12/15/2023.	1.A
36203K K6 0	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....15	.....15	.....15	.....15				.....0		.....15		.....0			01/15/2024.	1.A
36203L RC 8	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....52	.....52	.....50	.....51		.....1		.....1		.....52		.....0		.....2	07/15/2023.	1.A
36203M B9 0	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....25	.....25	.....24	.....25				.....0		.....25		.....0		.....1	05/15/2024.	1.A
36203P AY 9	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....285	.....285	.....281	.....283		.....2		.....2		.....285		.....0		.....9	12/15/2023.	1.A
36203Q JS 1	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....94	.....94	.....93	.....94		.....1		.....1		.....94		.....0		.....3	05/15/2024.	1.A
36203R MW 6	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....654	.....654	.....630	.....645		.....9		.....9		.....654		.....0		.....18	05/15/2023.	1.A
36203S 4K 0	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....21	.....21	.....20	.....20				.....0		.....21		.....0		.....1	08/15/2023.	1.A
36203S XB 8	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....18	.....18	.....17	.....17				.....0		.....18		.....0		.....1	09/15/2023.	1.A
36203T HT 5	GOVERNMENT NATIONAL MORTGAGE A POOL # 35	..	06/01/2021.	Paydown.....		.....8	.....8	.....8	.....8				.....0		.....8		.....0			07/15/2023.	1.A
36203T NB 7	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....43	.....43	.....41	.....42		.....1		.....1		.....43		.....0		.....1	09/15/2023.	1.A
36203V DE 7	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....26	.....26	.....25	.....25				.....0		.....26		.....0		.....1	11/15/2023.	1.A
36203V U3 2	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....84	.....84	.....81	.....83		.....1		.....1		.....84		.....0		.....2	07/15/2023.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36203V W9 7	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	04/01/2021.	Paydown.....	.....	.....68	.....68	.....67	.....68	.....	.....	.....	.....0	.....	.....68	.....	.....	.....0	.....2	02/15/2024.	1.A.....
36203W QV 3	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....13	.....13	.....13	.....13	.....	.....	.....	.....0	.....	.....13	.....	.....	.....0	.....	09/15/2023.	1.A.....
36204A PV 1	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....28	.....28	.....27	.....28	.....	.....	.....	.....0	.....	.....28	.....	.....	.....0	.....1	08/15/2023.	1.A.....
36204D LL 1	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....9	.....9	.....8	.....9	.....	.....	.....	.....0	.....	.....9	.....	.....	.....0	.....	02/15/2024.	1.A.....
36204G ZK 1	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....189	.....189	.....182	.....186	.....	.....2	.....	.....2	.....	.....189	.....	.....	.....0	.....6	12/15/2023.	1.A.....
36204H 6E 5	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....4	.....4	.....4	.....4	.....	.....	.....	.....0	.....	.....4	.....	.....	.....0	.....	10/15/2023.	1.A.....
36204L VC 2	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....57	.....57	.....55	.....57	.....	.....1	.....	.....1	.....	.....57	.....	.....	.....0	.....2	04/15/2022.	1.A.....
36204L X3 0	GOVERNMENT NATIONAL MORTGAGE A GNMA 30YR	..	06/01/2021.	Paydown.....	.....	.....22	.....22	.....22	.....22	.....	.....	.....	.....0	.....	.....22	.....	.....	.....0	.....1	11/15/2023.	1.A.....
36204M MB 2	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....31	.....31	.....30	.....31	.....	.....	.....	.....0	.....	.....31	.....	.....	.....0	.....1	12/15/2023.	1.A.....
36204R N8 7	GOVERNMENT NATIONAL MORTGAGE A POOL # 37	..	06/01/2021.	Paydown.....	.....	.....148	.....148	.....145	.....146	.....	.....2	.....	.....2	.....	.....148	.....	.....	.....0	.....5	09/15/2025.	1.A.....
36204W QL 4	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....3	.....3	.....3	.....3	.....	.....	.....	.....0	.....	.....3	.....	.....	.....0	.....	01/15/2024.	1.A.....
36205A 5H 3	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....5	.....5	.....5	.....5	.....	.....	.....	.....0	.....	.....5	.....	.....	.....0	.....	05/15/2024.	1.A.....
36205A NF 7	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....330	.....330	.....325	.....327	.....	.....3	.....	.....3	.....	.....330	.....	.....	.....0	.....10	09/15/2025.	1.A.....
36205B HR 6	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....115	.....115	.....113	.....114	.....	.....1	.....	.....1	.....	.....115	.....	.....	.....0	.....3	05/15/2024.	1.A.....
36205C 6H 8	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....8	.....8	.....8	.....8	.....	.....	.....	.....0	.....	.....8	.....	.....	.....0	.....	09/15/2025.	1.A.....
36205F Z7 1	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....456	.....456	.....450	.....453	.....	.....3	.....	.....3	.....	.....456	.....	.....	.....0	.....13	09/15/2025.	1.A.....
36205P Y4 7	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....311	.....311	.....307	.....309	.....	.....2	.....	.....2	.....	.....311	.....	.....	.....0	.....9	09/15/2025.	1.A.....
36205Q 4W 6	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....41	.....41	.....41	.....41	.....	.....	.....	.....0	.....	.....41	.....	.....	.....0	.....1	07/15/2025.	1.A.....
36205R L4 7	GOVERNMENT NATIONAL MORTGAGE A GNMA 30YR	..	06/01/2021.	Paydown.....	.....	.....305	.....305	.....301	.....302	.....	.....2	.....	.....2	.....	.....305	.....	.....	.....0	.....9	09/15/2025.	1.A.....
36205R L6 2	GOVERNMENT NATIONAL MORTGAGE A GNMA 30YR	..	06/01/2021.	Paydown.....	.....	.....31	.....31	.....30	.....31	.....	.....	.....	.....0	.....	.....31	.....	.....	.....0	.....1	09/15/2025.	1.A.....
36205R TF 4	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....74	.....74	.....73	.....74	.....	.....1	.....	.....1	.....	.....74	.....	.....	.....0	.....2	08/15/2025.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36206A PL 1	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		162	162	158	160		2		2		162		0	0	5	11/15/2025.	1.A
36206B WG 2	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		69	69	68	68				0		69		0	0	2	09/15/2025.	1.A
36206E 3P 8	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		29	29	29	29				0		29		0	0	1	09/15/2025.	1.A
36206E CP 8	GOVERNMENT NATIONAL MORTGAGE A GNMA 30YR	..	06/01/2021.	Paydown.....		57	57	56	56				0		57		0	0	2	09/15/2025.	1.A
36206E FZ 3	GOVERNMENT NATIONAL MORTGAGE A POOL # 40	..	06/01/2021.	Paydown.....		477	477	471	473		4		4		477		0	0	14	09/15/2025.	1.A
36206F LU 4	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		61	61	61	61				0		61		0	0	2	09/15/2025.	1.A
36206F RC 8	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		111	111	109	110		1		1		111		0	0	3	08/15/2025.	1.A
36206F RJ 3	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		53	53	52	52				0		53		0	0	2	08/15/2025.	1.A
36206F SE 3	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		29	29	29	29				0		29		0	0	1	09/15/2025.	1.A
36206J FS 8	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		18	18	18	18				0		18		0	0	1	08/15/2025.	1.A
36206J YG 3	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		153	153	150	151		1		1		153		0	0	4	08/15/2025.	1.A
36206K BY 6	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		185	185	183	184		2		2		185		0	0	5	09/15/2025.	1.A
36206K HA 2	GOVERNMENT NATIONAL MORTGAGE A POOL # 41	..	06/01/2021.	Paydown.....		36	36	35	35				0		36		0	0	1	09/15/2025.	1.A
36206L BY 4	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		368	368	363	365		3		3		368		0	0	11	09/15/2025.	1.A
36206L CQ 0	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		323	323	318	320		2		2		323		0	0	9	09/15/2025.	1.A
36206L DA 4	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		303	303	299	301		2		2		303		0	0	9	09/15/2025.	1.A
36206L PU 7	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		14	14	14	14				0		14		0	0		08/15/2025.	1.A
36206L SJ 9	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		72	72	71	71		1		1		72		0	0	2	09/15/2025.	1.A
36206M PP 6	GOVERNMENT NATIONAL MORTGAGE A POOL # 41	..	06/01/2021.	Paydown.....		99	99	98	99		1		1		99		0	0	3	08/15/2025.	1.A
36206N C4 5	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		54	54	53	53				0		54		0	0	2	09/15/2025.	1.A
36206P AF 7	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		22	22	21	21				0		22		0	0	1	12/15/2025.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36206P PG 9	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....42	.....42	.....41	.....42	.....	.....1	.....	.....1	.....	.....42	.....	.....0	.....0	.....1	01/15/2026.	1.A.....
36206P WY 2	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....103	.....103	.....102	.....103	.....	.....1	.....	.....1	.....	.....103	.....	.....0	.....0	.....3	09/15/2025.	1.A.....
36206S JX 3	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....12	.....12	.....12	.....12	.....	.....	.....	.....0	.....	.....12	.....	.....0	.....0	.....	09/15/2025.	1.A.....
36206U NA 3	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....536	.....536	.....529	.....532	.....	.....4	.....	.....4	.....	.....536	.....	.....0	.....0	.....17	02/15/2026.	1.A.....
36206U W6 2	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....42	.....42	.....41	.....42	.....	.....1	.....	.....1	.....	.....42	.....	.....0	.....0	.....1	05/15/2026.	1.A.....
36206W Z4 0	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....198	.....198	.....193	.....195	.....	.....3	.....	.....3	.....	.....198	.....	.....0	.....0	.....5	06/15/2026.	1.A.....
36207A K3 5	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....50	.....50	.....49	.....49	.....	.....1	.....	.....1	.....	.....50	.....	.....0	.....0	.....2	06/15/2026.	1.A.....
36207L H3 5	GOVERNMENT NATIONAL MORTGAGE A POOL # 43	..	06/01/2021.	Paydown.....		.....33	.....33	.....33	.....33	.....	.....	.....	.....0	.....	.....33	.....	.....0	.....0	.....1	03/15/2031.	1.A.....
36210R G6 1	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....145	.....145	.....145	.....145	.....	.....	.....	.....0	.....	.....145	.....	.....0	.....0	.....4	11/15/2031.	1.A.....
36213C J5 0	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....47	.....47	.....47	.....47	.....	.....	.....	.....0	.....	.....47	.....	.....0	.....0	.....1	08/15/2031.	1.A.....
36213E W6 9	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....2,091	.....2,091	.....2,121	.....2,110	.....	.....(19)	.....	.....(19)	.....	.....2,091	.....	.....0	.....0	.....55	03/15/2032.	1.A.....
36213F H5 5	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....414	.....414	.....416	.....415	.....	.....(1)	.....	.....(1)	.....	.....414	.....	.....0	.....0	.....10	12/15/2032.	1.A.....
36213F K9 3	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....5,408	.....5,408	.....5,597	.....5,542	.....	.....(134)	.....	.....(134)	.....	.....5,408	.....	.....0	.....0	.....135	01/15/2033.	1.A.....
362161 MC 2	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....54	.....54	.....52	.....53	.....	.....1	.....	.....1	.....	.....54	.....	.....0	.....0	.....2	05/15/2023.	1.A.....
36223M XL 5	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....25	.....25	.....26	.....25	.....	.....	.....	.....0	.....	.....25	.....	.....0	.....0	.....1	12/15/2021.	1.A.....
36223N CH 5	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....179	.....179	.....167	.....176	.....	.....3	.....	.....3	.....	.....179	.....	.....0	.....0	.....6	11/15/2021.	1.A.....
36223S AD 5	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	05/01/2021.	Paydown.....		.....722	.....722	.....743	.....725	.....	.....(3)	.....	.....(3)	.....	.....722	.....	.....0	.....0	.....24	05/15/2022.	1.A.....
36223Y 5B 2	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....652	.....652	.....671	.....654	.....	.....(2)	.....	.....(2)	.....	.....652	.....	.....0	.....0	.....23	04/15/2022.	1.A.....
36223Y QM 5	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....69	.....69	.....67	.....68	.....	.....1	.....	.....1	.....	.....69	.....	.....0	.....0	.....2	08/15/2023.	1.A.....
36224A J2 8	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....170	.....170	.....175	.....172	.....	.....(2)	.....	.....(2)	.....	.....170	.....	.....0	.....0	.....6	05/15/2022.	1.A.....
36224C UP 0	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....10	.....10	.....11	.....11	.....	.....	.....	.....0	.....	.....10	.....	.....0	.....0	.....	05/15/2022.	1.A.....

QE05.4

SCHEDULE D - PART 4

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

QE05.5

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36224D R6 4	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....29	.....29	.....31	.....29				.....0		.....29		.....0	.....0	.....1	04/15/2022.	1.A.....
36224H FS 0	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	05/01/2021.	Paydown.....		.....115	.....115	.....118	.....116		.....(1)		.....(1)		.....115		.....0	.....0	.....3	05/15/2022.	1.A.....
36224H V6 0	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....129	.....129	.....135	.....130		.....(1)		.....(1)		.....129		.....0	.....0	.....5	05/15/2022.	1.A.....
36224L NW 3	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....18	.....18	.....18	.....18				.....0		.....18		.....0	.....0	.....1	08/15/2023.	1.A.....
36224M 7D 1	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....53	.....53	.....51	.....52		.....1		.....1		.....53		.....0	.....0	.....2	06/15/2023.	1.A.....
36224P 2M 9	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....5	.....5	.....5	.....5				.....0		.....5		.....0	.....0		08/15/2025.	1.A.....
36224T MU 1	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....323	.....323	.....327	.....324				.....0		.....323		.....0	.....0	.....10	03/15/2023.	1.A.....
36224X PY 1	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	05/01/2021.	Paydown.....		.....2	.....2	.....2	.....2				.....0		.....2		.....0	.....0		02/15/2023.	1.A.....
36224Y YS 2	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....39	.....39	.....39	.....39				.....0		.....39		.....0	.....0	.....1	03/15/2023.	1.A.....
36225A GM 6	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....128	.....128	.....127	.....127		.....1		.....1		.....128		.....0	.....0	.....4	07/15/2025.	1.A.....
36225B ND 6	GOVERNMENT NATIONAL MORTGAGE A POOL # 78	..	06/01/2021.	Paydown.....		.....36,661	.....36,661	.....37,285	.....37,073		.....(412)		.....(412)		.....36,661		.....0	.....0	.....1,018	05/15/2031.	1.A.....
36225C C9 5	GINNIEMAEII G2 1/1 1Y CMT ARM 2.250% 0	..	06/01/2021.	Paydown.....		.....651	.....651	.....661	.....651				.....0		.....651		.....0	.....0	.....6	06/01/2027.	1.A.....
36225C DM 5	GINNIEMAEII G2 1/1 1Y CMT ARM 2.250% 0	..	06/01/2021.	Paydown.....		.....308	.....308	.....312	.....308				.....0		.....308		.....0	.....0	.....3	07/01/2027.	1.A.....
36241K LQ 9	GOVERNMENT NATIONAL MORTGAGE A POOL # 78	..	06/01/2021.	Paydown.....		.....19,741	.....19,741	.....19,883	.....19,855		.....(114)		.....(114)		.....19,741		.....0	.....0	.....423	01/15/2037.	1.A.....
36292C BU 7	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....12,295	.....12,295	.....12,231	.....12,237		.....57		.....57		.....12,295		.....0	.....0	.....307	07/15/2035.	1.A.....
36292L EX 8	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....1,504	.....1,504	.....1,528	.....1,524		.....(20)		.....(20)		.....1,504		.....0	.....0	.....38	06/15/2036.	1.A.....
36296D YU 6	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y	..	06/01/2021.	Paydown.....		.....26,121	.....26,121	.....26,406	.....26,361		.....(241)		.....(241)		.....26,121		.....0	.....0	.....530	05/15/2038.	1.A.....
38373Q MZ 1	GNMA GNMA_03-37 5.500% 05/20/33...	..	06/01/2021.	Paydown.....		.....161,551	.....161,551	.....157,941	.....159,955		.....1,595		.....1,595		.....161,551		.....0	.....0	.....3,738	05/20/2033.	1.A.....
38374C CC 3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	..	06/01/2021.	Paydown.....		.....361,718	.....361,718	.....334,470	.....353,948		.....7,769		.....7,769		.....361,718		.....0	.....0	.....8,500	09/20/2033.	1.A.....
38374C YN 5	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	..	06/01/2021.	Paydown.....		.....71,438	.....71,438	.....68,080	.....70,350		.....1,088		.....1,088		.....71,438		.....0	.....0	.....1,645	10/20/2033.	1.A.....
38374F X5 8	GNMA GNMA_04-21 5.000% 04/16/34...	..	06/01/2021.	Paydown.....		.....383,418	.....383,418	.....360,533	.....372,853		.....10,565		.....10,565		.....383,418		.....0	.....0	.....7,968	04/16/2034.	1.A.....

SCHEDULE D - PART 4

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

QE05.6

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38374H PY 0	GNMA GNMA_04-54 5.500% 07/20/34...		06/01/2021	Paydown.....		499,358	499,358	488,630	494,650		4,709		4,709		499,358			0	11,382	07/20/2034	1.A
38374M MC 0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		06/01/2021	Paydown.....		257,193	257,193	228,360	247,764		9,430		9,430		257,193			0	5,825	12/20/2035	1.A
38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		06/01/2021	Paydown.....		577,644	577,644	576,696	576,696		948		948		577,644			0	13,296	04/20/2037	1.A
83162C UA 9	SMALL BUSINESS ADMINISTRATION SENIOR AGE		05/01/2021	Paydown.....		254,757	254,757	254,757	253,835		922		922		254,757			0	4,828	05/01/2031	1.A
83162C UA 9	SMALL BUSINESS ADMINISTRATION SENIOR AGE		05/13/2021	B47R_PB.....		2,189,719	2,198,158	2,198,158	2,190,202		(484)		(484)		2,189,719			0	45,013	05/01/2031	1.A
911760 KE 5	VENDEE MORTGAGE TRUST VENDE_97 VENDE_97-		06/01/2021	Paydown.....		91,736	91,736	90,182	91,241		495		495		91,736			0	2,942	02/15/2027	1.A
912828 TY 6	UNITED STATES TREASURY GOVT BND 1.625%		04/15/2021	CITIGROUP GLOBAL MKT INC.....		5,118,351	5,000,000	4,906,075	4,980,882		2,922		2,922		4,983,804		134,547	134,547	34,116	11/15/2022	1.A
912828 ZH 6	UNITED STATES TREASURY SENIOR GOVT BND		05/27/2021	MORGAN STANLEY & CO. INC.....		17,036,523	17,000,000	17,027,891			(1,456)		(1,456)		17,026,435		10,089	10,089	4,993	04/15/2023	1.A
912828 ZM 5	UNITED STATES TREASURY SENIOR GOVT BND		06/18/2021	Various.....		90,035,977	90,000,000	90,045,703			(6,241)		(6,241)		90,039,462		(3,486)	(3,486)	68,933	04/30/2022	1.A
91282C BH 3	UNITED STATES TREASURY SENIOR GOVT BND		06/09/2021	Various.....		49,186,523	50,000,000	49,792,969			12,283		12,283		49,805,252		(618,728)	(618,728)	60,083	01/31/2026	1.A
91282C BL 4	UNITED STATES TREASURY SENIOR GOVT BND		04/01/2021	BNP PARIBAS.....		47,410,156	50,000,000	49,720,703			3,501		3,501		49,724,205		(2,314,048)	(2,314,048)	76,140	02/15/2031	1.A
91282C BR 1	UNITED STATES TREASURY SENIOR GOVT BND		06/18/2021	Various.....		31,905,742	32,000,000	31,921,250			4,381		4,381		31,925,631		(19,889)	(19,889)	19,151	03/15/2024	1.A
0599999	Total - Bonds - U.S. Government.....					250,251,902	253,567,069	253,049,683	10,712,661	0	(131,146)	0	(131,146)	0	253,063,419	0	(2,811,515)	(2,811,515)	397,678	XXX	XXX
Bonds - All Other Government																					
218493 AB 0	CORDELIO AMALCO GP I SENIOR CORP BND 4		06/30/2021	Redemption 100.0000.....		802,794	802,794	748,457	780,298				0	(31,842)	802,794	54,338		54,338	16,405	06/30/2034	2.A FE
00787C AC 6	AEROPUERTO INTERNACIONAL DE TO SECURED C	D	05/18/2021	Redemption 100.0000.....		38,248	38,248	37,264	37,143		1,105		1,105		38,248			0	1,147	11/18/2048	3.A FE
195325 BK 0	COLOMBIA REPUBLIC OF SENIOR CORP BND	D	06/02/2021	DEUTSCHE BANK AG.....		2,042,570	1,570,000	2,103,015	2,073,204		(8,563)		(8,563)		2,064,641		(22,071)	(22,071)	82,338	09/18/2037	2.C FE
195325 CU 7	COLOMBIA REPUBLIC OF SENIORCORPBND 5.	D	05/28/2021	MERRILL LYNCH PIERCE FNNR & SM		5,165,000	5,000,000	5,005,000	5,005,000				0		5,005,000		160,000	160,000	115,972	06/15/2045	2.C FE
195325 DS 1	COLOMBIA REPUBLIC OF SENIOR CORP BND	D	04/19/2021	MORGAN STANLEY & CO. INC.....		4,361,509	4,390,000	4,513,447			(2,543)		(2,543)		4,510,904		(149,395)	(149,395)	70,880	04/15/2031	2.C FE
518417 AA 8	LATVIA REPUBLIC OF GOVT BND 144A 5.25	D	06/16/2021	Various.....		12,000,000	12,000,000	11,932,030	11,996,054		3,946		3,946		12,000,000			0	315,000	06/16/2021	1.G FE
543064 AA 7	LONGITUDINAL 2 PAMPI SECURED CORP BND	D	04/30/2021	Redemption 100.0000.....		538,981	538,981	538,981	538,981				0		538,981			0	14,094	10/31/2033	2.B PL
89387Y AC 5	TRANSPORTADORA DE GAS DEL INTE SENIOR CO	D	06/02/2021	Various.....		1,040,343	930,000	1,077,038	1,058,496		(6,031)		(6,031)		1,052,465		(12,122)	(12,122)	27,399	11/01/2028	2.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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G463Q4 AG 1	HUARONG FINANCE 2019 CO LTD SENIOR CORP	D	04/15/2021	LIQUIDITY FINANCE LLP.....		1,504,880	2,080,000	2,151,552	2,148,724		(2,019)		(2,019)		2,146,705		(641,825)	(641,825)	45,825	02/24/2030	2.A FE.....
G463Q4 AG 1	HUARONG FINANCE 2019 CO LTD SENIOR CORP	D	06/28/2021	Various.....		3,459,245	4,750,000	4,965,697	4,958,244		(9,360)		(9,360)		4,948,884		(1,489,639)	(1,489,639)	128,261	02/24/2030	2.B FE.....
P3083S AD 7	CONSORCIO TRANSMANTARO SA SENIOR CORP BN	D	06/18/2021	Various.....		3,758,635	3,440,000	4,069,380	1,194,504		(19,928)		(19,928)		4,046,456		(287,821)	(287,821)	107,118	04/16/2034	2.C FE.....
P93077 AC 2	TRANSPORTADORA DE GAS DEL INTE SENIOR CO	D	04/26/2021	Various.....		1,838,153	1,630,000	1,837,015	1,808,907		(6,420)		(6,420)		1,802,487		35,665	35,665	43,366	11/01/2028	2.C FE.....
Y6426N AA 3	1MDB GLOBAL INVESTMENTS LTD SENIOR CORP	D	05/19/2021	J.P. MORGAN SECURITIES INC.....		1,917,100	1,900,000	1,917,100			(48)		(48)		1,917,052		48	48	16,488	03/09/2023	2.A.....
1099999	Total - Bonds - All Other Government.....					38,467,458	39,070,023	40,895,976	31,599,555	0	(49,861)	0	(49,861)	(31,842)	40,874,617	54,338	(2,407,160)	(2,352,822)	984,293	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13063D AD 0	CALIFORNIA STATE OF CALIFORNIA ST 2.3		05/13/2021	B47R_PB.....		225,000	225,000	225,000	225,000				0		225,000			0	3,284	04/01/2022	1.C FE.....
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	3,284	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
64966H YZ 7	NEW YORK N Y MUNITAX BND 4.908% 06/01		06/01/2021	Maturity.....		2,155,000	2,155,000	2,155,000	2,155,000				0		2,155,000			0	52,884	06/01/2021	1.C FE.....
686053 CL 1	OREGON SCH BRDS ASSN OR SCH BD PENSION		06/30/2021	Maturity.....		20,300,000	20,300,000	6,661,445	19,691,011		608,989		608,989		20,300,000			0		06/30/2021	1.C FE.....
797355 R4 8	SAN DIEGO CALIF UNI SCH DIST SENIOR MUNI		05/13/2021	BBR4_PB.....		959,430	1,000,000	369,240	514,831		5,101		5,101		519,932		439,498	439,498		07/01/2047	1.D FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					23,414,430	23,455,000	9,185,685	22,360,842	0	614,090	0	614,090	0	22,974,932	0	439,498	439,498	52,884	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
167593 QJ 4	CHICAGO ILL O HARE INTL ARPT CHICAGO ILL		05/13/2021	B47R_PB.....		17,815,083	17,000,000	18,879,010	17,891,384		(76,302)		(76,302)		17,815,083			0	736,667	01/01/2028	1.F FE.....
20775B PH 3	CONNECTICUT ST HSG FIN AUTH CONN ST HSG		05/15/2021	Call 100.0000.....		25,000	25,000	25,000	25,000				0		25,000			0	784	11/15/2039	1.A FE.....
302987 AE 2	FHLMC_20-SB70 SENIOR CMBS 2.450% 10/2		06/01/2021	Paydown.....		2,774	2,774	2,787	2,784		(10)		(10)		2,774			0	28	10/25/2039	1.A.....
30711X AF 1	CAS_14-C02 MEZZANIN WHOLE CMO_14-C02-1M2		06/25/2021	Paydown.....		468,151	468,151	436,795	454,669		13,483		13,483		468,151			0	5,222	05/25/2024	1.D.....
30711X AK 0	CAS_14-C02 CAS_14-C03 3.092% 07/25/24		06/25/2021	Paydown.....		645,061	645,061	611,310	630,534		14,527		14,527		645,061			0	8,722	07/25/2024	1.D.....
30711X HT 4	FANNIEMAEFNMA_17-C02 WHOLE CMO -2ED3 144		06/25/2021	Paydown.....		83,235	83,235	83,365			(130)		(130)		83,235			0	303	09/25/2029	1.D.....
31283H 2Q 7	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y		06/01/2021	Paydown.....		576	576	574	574		1		1		576			0	16	12/01/2031	1.A.....
31283H 2S 3	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y		06/01/2021	Paydown.....		5,464	5,464	5,459	5,457		7		7		5,464			0	160	04/01/2032	1.A.....
31283H 2T 1	FEDERAL HOME LOAN MORTGAGE COR POOL # G0		06/01/2021	Paydown.....		911	911	917	915		(3)		(3)		911			0	29	08/01/2031	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31283H FP 5	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....507	.....507	.....534	.....523				.....(17)		.....507		.....0	.....0	.....17	10/01/2029.	1.A
31283H GE 9	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....205	.....205	.....217	.....212				.....(7)		.....205		.....0	.....0	.....6	12/01/2029.	1.A
31283H VE 2	FEDERAL HOME LOAN MORTGAGE COR POOL # G0	..	06/01/2021.	Paydown.....		.....1,769	.....1,769	.....1,774	.....1,772				.....(3)		.....1,769		.....0	.....0	.....46	03/01/2033.	1.A
31283H VL 6	FEDERAL HOME LOAN MORTGAGE COR POOL # G0	..	06/01/2021.	Paydown.....		.....428	.....428	.....429	.....428				.....0		.....428		.....0	.....0	.....11	02/01/2033.	1.A
31287T AQ 8	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....521	.....521	.....549	.....541				.....(20)		.....521		.....0	.....0	.....15	05/01/2032.	1.A
31287U DB 5	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....66	.....66	.....69	.....68				.....(2)		.....66		.....0	.....0	.....2	06/01/2032.	1.A
31287U DP 4	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....960	.....960	.....957	.....957				.....2		.....960		.....0	.....0	.....26	06/01/2032.	1.A
31288D K5 7	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....3,807	.....3,807	.....3,725	.....3,746				.....61		.....3,807		.....0	.....0	.....80	12/01/2032.	1.A
3128F2 WL 5	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....84	.....84	.....86	.....85				.....(1)		.....84		.....0	.....0	.....3	09/01/2025.	1.A
3128FK SC 0	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....81	.....81	.....81	.....81				.....0		.....81		.....0	.....0	.....3	01/01/2027.	1.A
3128FX YS 0	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....38	.....38	.....38	.....38				.....0		.....38		.....0	.....0	.....1	03/01/2028.	1.A
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12	..	04/01/2021.	BNP PARIBAS.....		.....(1,270)	.....(1,202)	.....(1,209)					.....(1,202)		.....(1,202)		.....(68)	.....(68)	.....776	03/01/2033.	1.A
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12	..	04/01/2021.	Paydown.....		.....1,202	.....1,202	.....1,209					.....1,202		.....1,202		.....0	.....0	.....269	03/01/2033.	1.A
3128KD 4N 2	FEDERAL HOME LOAN MORTGAGE COR POOL # A5	..	06/01/2021.	Paydown.....		.....46,706	.....46,706	.....47,633	.....47,504				.....(798)		.....46,706		.....0	.....0	.....1,264	08/01/2036.	1.A
3128KD YD 1	FEDERAL HOME LOAN MORTGAGE COR POOL # A5	..	06/01/2021.	Paydown.....		.....2,699	.....2,699	.....2,753	.....2,746				.....(47)		.....2,699		.....0	.....0	.....73	08/01/2036.	1.A
3128KE PJ 6	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....335	.....335	.....340	.....340				.....(4)		.....335		.....0	.....0	.....9	09/01/2036.	1.A
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....26,949	.....26,949	.....28,170	.....28,048				.....(1,099)		.....26,949		.....0	.....0	.....673	06/01/2038.	1.A
3128M4 CP 6	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....12,921	.....12,921	.....12,684	.....12,707				.....214		.....12,921		.....0	.....0	.....316	12/01/2036.	1.A
3128M5 AJ 9	FEDERAL HOME LOAN MORTGAGE COR POOL # G0	..	06/01/2021.	Paydown.....		.....977	.....977	.....990	.....988				.....(11)		.....977		.....0	.....0	.....24	09/01/2037.	1.A
3128M5 RY 8	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....65,166	.....65,166	.....65,884	.....65,785				.....(619)		.....65,166		.....0	.....0	.....1,430	01/01/2038.	1.A
3128M6 LW 6	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....78,013	.....78,013	.....75,806	.....76,038				.....1,974		.....78,013		.....0	.....0	.....1,741	08/01/2038.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3128M6 QA 9	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....40,734	.....40,734	.....40,807	.....40,789	.....	.....(55)	.....	.....(55)	.....	.....40,734	.....	.....	.....0	.....989	06/01/2038.	1.A.....
3128M6 QF 8	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....128,973	.....128,973	.....126,333	.....126,596	.....	.....2,377	.....	.....2,377	.....	.....128,973	.....	.....	.....0	.....2,474	08/01/2038.	1.A.....
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....28,558	.....28,558	.....28,902	.....28,855	.....	.....(297)	.....	.....(297)	.....	.....28,558	.....	.....	.....0	.....593	06/01/2039.	1.A.....
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....117,594	.....117,594	.....122,500	.....122,069	.....	.....(4,474)	.....	.....(4,474)	.....	.....117,594	.....	.....	.....0	.....1,851	10/01/2040.	1.A.....
3128M9 SH 6	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....212,529	.....212,529	.....223,023	.....222,217	.....	.....(9,688)	.....	.....(9,688)	.....	.....212,529	.....	.....	.....0	.....3,403	06/01/2043.	1.A.....
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR POOL # G0	..	06/01/2021.	Paydown.....		.....86,053	.....86,053	.....92,070	.....91,701	.....	.....(5,649)	.....	.....(5,649)	.....	.....86,053	.....	.....	.....0	.....1,456	10/01/2043.	1.A.....
3128MJ ZZ 2	FEDERAL HOME LOAN MORTGAGE COR POOL#G087	..	06/01/2021.	Paydown.....		.....6,058,922	.....6,058,922	.....6,009,693	.....6,010,757	.....	.....48,165	.....	.....48,165	.....	.....6,058,922	.....	.....	.....0	.....72,936	12/01/2047.	1.A.....
3128MJ 3A 6	FEDERAL HOME LOAN MORTGAGE COR POOL#G087	..	06/01/2021.	Paydown.....		.....758,337	.....758,337	.....808,340	.....808,340	.....	.....(50,003)	.....	.....(50,003)	.....	.....758,337	.....	.....	.....0	.....3,182	12/01/2047.	1.A.....
3128MJ 3K 4	FEDERAL HOME LOAN MORTGAGE COR POOL#G088	..	06/01/2021.	Paydown.....		.....216,146	.....216,146	.....221,744	.....221,582	.....	.....(5,435)	.....	.....(5,435)	.....	.....216,146	.....	.....	.....0	.....3,597	02/01/2048.	1.A.....
3128MJ 4H 0	FEDERAL HOME LOAN MORTGAGE COR POOL#G088	..	06/01/2021.	Paydown.....		.....2,336,318	.....2,336,318	.....2,365,522	.....2,364,516	.....	.....(28,198)	.....	.....(28,198)	.....	.....2,336,318	.....	.....	.....0	.....32,862	07/01/2048.	1.A.....
3128MJ 4W 7	FEDERAL HOME LOAN MORTGAGE COR POOL#G088	..	06/01/2021.	Paydown.....		.....441,911	.....441,911	.....450,576	.....450,420	.....	.....(8,509)	.....	.....(8,509)	.....	.....441,911	.....	.....	.....0	.....7,185	09/01/2048.	1.A.....
3128MJ 5C 0	FEDERAL HOME LOAN MORTGAGE COR POOL#G088	..	06/01/2021.	Paydown.....		.....2,457,932	.....2,457,932	.....2,526,293	.....2,523,771	.....	.....(65,839)	.....	.....(65,839)	.....	.....2,457,932	.....	.....	.....0	.....39,765	10/01/2048.	1.A.....
3128MJ 5H 9	FEDERAL HOME LOAN MORTGAGE COR POOL#G088	..	06/01/2021.	Paydown.....		.....2,415,676	.....2,415,676	.....2,482,201	.....2,479,756	.....	.....(64,081)	.....	.....(64,081)	.....	.....2,415,676	.....	.....	.....0	.....39,235	11/01/2048.	1.A.....
3128MJ 6H 8	FEDERAL HOME LOAN MORTGAGE COR POOL#G088	..	06/01/2021.	Paydown.....		.....590,000	.....590,000	.....596,937	.....596,670	.....	.....(6,670)	.....	.....(6,670)	.....	.....590,000	.....	.....	.....0	.....8,358	04/01/2049.	1.A.....
3128MJ 6J 4	FEDERAL HOME LOAN MORTGAGE COR POOL#G088	..	06/01/2021.	Paydown.....		.....308,094	.....308,094	.....316,831	.....316,498	.....	.....(8,404)	.....	.....(8,404)	.....	.....308,094	.....	.....	.....0	.....4,986	04/01/2049.	1.A.....
3128MJ CS 7	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....60,372	.....60,372	.....60,759	.....60,664	.....	.....(292)	.....	.....(292)	.....	.....60,372	.....	.....	.....0	.....1,365	09/01/2035.	1.A.....
3128MJ TK 6	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....474,213	.....474,213	.....481,771	.....481,268	.....	.....(7,055)	.....	.....(7,055)	.....	.....474,213	.....	.....	.....0	.....5,830	10/01/2043.	1.A.....
3128MJ ZN 3	FEDERAL HOME LOAN MORTGAGE COR POOL # G0	..	06/01/2021.	Paydown.....		.....93,596	.....93,596	.....95,256	.....95,199	.....	.....(1,603)	.....	.....(1,603)	.....	.....93,596	.....	.....	.....0	.....1,323	02/01/2047.	1.A.....
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR FH 3/1 12	..	04/01/2021.	BNP PARIBAS.....		.....(2,114)	.....(2,003)	.....(2,010)	.....	.....	.....(2,003)	.....	.....(2,003)	.....	.....(2,003)	.....	.....(111)	.....(111)	.....2,298	03/01/2035.	1.A.....
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR FH 3/1 12	..	04/01/2021.	Paydown.....		.....2,003	.....2,003	.....2,010	.....	.....	.....2,003	.....	.....2,003	.....	.....2,003	.....	.....	.....0	.....503	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 1Y	..	05/14/2021.	BNP PARIBAS.....		506,705	475,222	478,192	475,222				0		475,222		31,483	31,483	5,673	10/01/2036.	1.A
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 1Y	..	05/01/2021.	Paydown.....		4,090	4,090	4,116	4,090				0		4,090			0	38	10/01/2036.	1.A
3128NH 2A 0	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12	..	06/01/2021.	Paydown.....		7,311	7,311	7,355	7,311				0		7,311			0	113	07/01/2037.	1.A
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12	..	04/01/2021.	BNP PARIBAS.....		(448)	(424)	(425)			(424)		(424)		(424)		(24)	(24)	660	02/01/2037.	1.A
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12	..	04/01/2021.	Paydown.....		424	424	425			424		424		424			0	179	02/01/2037.	1.A
312912 AP 3	FHLMC FHLMC_1367 6.500% 09/15/22..	..	06/01/2021.	Paydown.....		2,495	2,495	2,293	2,472		23		23		2,495			0	68	09/15/2022.	1.A
312914 VY 7	FHLMC FHLMC_1474 7.000% 02/15/23..	..	06/01/2021.	Paydown.....		3,830	3,830	3,638	3,800		30		30		3,830			0	119	02/15/2023.	1.A
31292G 5P 7	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		132	132	138	136		(4)		(4)		132			0	4	07/01/2029.	1.A
31292G 5R 3	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		503	503	530	519		(16)		(16)		503			0	16	08/01/2029.	1.A
31292G 5W 2	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		80	80	85	83		(3)		(3)		80			0	3	09/01/2029.	1.A
31292G 6L 5	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		726	726	766	750		(23)		(23)		726			0	23	10/01/2029.	1.A
31292G 6W 1	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		10	10	10	10				0		10			0		09/01/2029.	1.A
31292G 7H 3	FEDERAL HOME LOAN MORTGAGE COR POOL # C0	..	06/01/2021.	Paydown.....		101	101	107	105		(3)		(3)		101			0	3	12/01/2029.	1.A
31292G QB 5	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		539	539	548	542		(3)		(3)		539			0	19	03/01/2026.	1.A
31292G TF 3	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		454	454	456	455				0		454			0	16	09/01/2027.	1.A
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		13,233	13,233	13,332	13,300		(67)		(67)		13,233			0	318	12/01/2033.	1.A
31292H JU 9	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		515	515	543	533		(19)		(19)		515			0	13	05/01/2031.	1.A
31292H QR 8	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		1,281	1,281	1,279	1,279		2		2		1,281			0	35	06/01/2032.	1.A
31292H QZ 0	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		1,174	1,174	1,230	1,212		(38)		(38)		1,174			0	36	05/01/2032.	1.A
31292H ZL 1	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		158	158	150	152		6		6		158			0	3	10/01/2033.	1.A
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR POOL # C0	..	06/01/2021.	Paydown.....		23,447	23,447	24,920	24,855		(1,408)		(1,408)		23,447			0	378	12/01/2044.	1.A
31293V EZ 1	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		67	67	71	69		(2)		(2)		67			0	2	08/01/2029.	1.A

QE05.10

SCHEDULE D - PART 4

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

QE05.11

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31293Y GV 2	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....	.....	.....94	.....94	.....99	.....98	.....	.....(3)	.....	.....(3)	.....	.....94	.....	.....0	.....0	.....3	11/01/2029.	1.A.....
31293Y KK 1	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....	.....	.....3	.....3	.....4	.....4	.....	.....	.....	.....0	.....	.....3	.....	.....0	.....0	.....	11/01/2029.	1.A.....
31293Y Q8 2	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....	.....	.....116	.....116	.....122	.....119	.....	.....(4)	.....	.....(4)	.....	.....116	.....	.....0	.....0	.....4	12/01/2029.	1.A.....
31296T NR 1	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....	.....	.....1,339	.....1,339	.....1,372	.....1,363	.....	.....(24)	.....	.....(24)	.....	.....1,339	.....	.....0	.....0	.....33	02/01/2034.	1.A.....
31296T UP 7	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....	.....	.....105	.....105	.....100	.....101	.....	.....4	.....	.....4	.....	.....105	.....	.....0	.....0	.....2	02/01/2034.	1.A.....
31296W EY 9	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....	.....	.....40,112	.....40,112	.....38,046	.....38,466	.....	.....1,646	.....	.....1,646	.....	.....40,112	.....	.....0	.....0	.....619	03/01/2034.	1.A.....
31296W RW 9	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....	.....	.....344	.....344	.....337	.....338	.....	.....6	.....	.....6	.....	.....344	.....	.....0	.....0	.....7	04/01/2034.	1.A.....
31298N PJ 8	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....	.....	.....30	.....30	.....30	.....30	.....	.....	.....	.....0	.....	.....30	.....	.....0	.....0	.....1	06/01/2031.	1.A.....
3131WQ NR 4	FEDERAL HOME LOAN MORTGAGE COR POOL# RZJ	..	06/01/2021.	Paydown.....	.....	.....235,572	.....235,572	.....240,948	.....240,822	.....	.....(5,250)	.....	.....(5,250)	.....	.....235,572	.....	.....0	.....0	.....4,175	09/01/2040.	1.A.....
3131WQ NU 7	FEDERAL HOME LOAN MORTGAGE COR POOL# RZJ	..	06/01/2021.	Paydown.....	.....	.....1,025,697	.....1,025,697	.....1,049,432	.....1,048,808	.....	.....(23,111)	.....	.....(23,111)	.....	.....1,025,697	.....	.....0	.....0	.....14,353	09/01/2040.	1.A.....
3131WQ PX 9	FEDERAL HOME LOAN MORTGAGE COR POOL# RZJ	..	06/01/2021.	Paydown.....	.....	.....585,108	.....585,108	.....598,131	.....597,859	.....	.....(12,751)	.....	.....(12,751)	.....	.....585,108	.....	.....0	.....0	.....8,115	09/01/2040.	1.A.....
3131WQ QQ 3	FEDERAL HOME LOAN MORTGAGE COR POOL# RZJ	..	06/01/2021.	Paydown.....	.....	.....46,954	.....46,954	.....47,994	.....47,971	.....	.....(1,017)	.....	.....(1,017)	.....	.....46,954	.....	.....0	.....0	.....783	09/01/2040.	1.A.....
3131WR AS 4	FEDERAL HOME LOAN MORTGAGE COR POOL# RZJ	..	06/01/2021.	Paydown.....	.....	.....493,992	.....493,992	.....518,441	.....517,942	.....	.....(23,950)	.....	.....(23,950)	.....	.....493,992	.....	.....0	.....0	.....8,036	12/01/2040.	1.A.....
3131WR FX 8	FEDERAL HOME LOAN MORTGAGE COR POOL# RZJ	..	06/01/2021.	Paydown.....	.....	.....1,658,394	.....1,658,394	.....1,638,366	.....1,638,723	.....	.....19,671	.....	.....19,671	.....	.....1,658,394	.....	.....0	.....0	.....26,394	01/01/2041.	1.A.....
3131WR GC 3	FEDERAL HOME LOAN MORTGAGE COR POOL# RZJ	..	06/01/2021.	Paydown.....	.....	.....349,575	.....349,575	.....356,120	.....355,965	.....	.....(6,391)	.....	.....(6,391)	.....	.....349,575	.....	.....0	.....0	.....6,420	01/01/2041.	1.A.....
3131X5 YM 8	FEDERAL HOME LOAN MORTGAGE COR POOL# RZK	..	06/01/2021.	Paydown.....	.....	.....563,547	.....563,547	.....572,811	.....571,086	.....	.....(7,538)	.....	.....(7,538)	.....	.....563,547	.....	.....0	.....0	.....8,492	09/01/2025.	1.A.....
3131XP QJ 0	FEDERAL HOME LOAN MORTGAGE COR POOL# RZL	..	06/01/2021.	Paydown.....	.....	.....269,399	.....269,399	.....283,822	.....283,551	.....	.....(14,152)	.....	.....(14,152)	.....	.....269,399	.....	.....0	.....0	.....4,398	01/01/2044.	1.A.....
3131XR NV 2	FEDERAL HOME LOAN MORTGAGE COR POOL# RZL	..	06/01/2021.	Paydown.....	.....	.....78,974	.....78,974	.....80,642	.....80,604	.....	.....(1,631)	.....	.....(1,631)	.....	.....78,974	.....	.....0	.....0	.....984	04/01/2045.	1.A.....
3131XT 6S 4	FEDERAL HOME LOAN MORTGAGE COR POOL# RZM	..	06/01/2021.	Paydown.....	.....	.....411,409	.....411,409	.....430,976	.....430,717	.....	.....(19,309)	.....	.....(19,309)	.....	.....411,409	.....	.....0	.....0	.....6,095	03/01/2046.	1.A.....
3131XT 7C 8	FEDERAL HOME LOAN MORTGAGE COR POOL# RZM	..	06/01/2021.	Paydown.....	.....	.....918,690	.....918,690	.....961,596	.....961,034	.....	.....(42,344)	.....	.....(42,344)	.....	.....918,690	.....	.....0	.....0	.....12,637	03/01/2046.	1.A.....
3131XX QU 8	FEDERAL HOME LOAN MORTGAGE COR POOL# RZM	..	06/01/2021.	Paydown.....	.....	.....1,733,075	.....1,733,075	.....1,792,140	.....1,791,090	.....	.....(58,016)	.....	.....(58,016)	.....	.....1,733,075	.....	.....0	.....0	.....24,256	09/01/2047.	1.A.....

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3131XY GY 9	FEDERAL HOME LOAN MORTGAGE COR POOL# RZM	..	06/01/2021.	Paydown.....		2,117,920	2,117,920	2,179,138	2,178,029		(60,110)		(60,110)		2,117,920			0	29,619	11/01/2047.	1.A
3131YA 6M 7	FEDERAL HOME LOAN MORTGAGE COR POOL# RZN	..	06/01/2021.	Paydown.....		1,438,786	1,438,786	1,531,408			(92,622)		(92,622)		1,438,786			0	5,685	12/01/2048.	1.A
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12	..	04/01/2021.	J.P. MORGAN SECURITIES INC..		(7,909)	(7,562)	(7,743)			(7,644)		(7,644)		(7,644)		(265)	(265)	13,411	11/01/2045.	1.A
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12	..	04/01/2021.	Paydown.....		7,562	7,562	7,743			7,562		7,562		7,562			0	4,569	11/01/2045.	1.A
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12	..	04/01/2021.	J.P. MORGAN SECURITIES INC..		(18,860)	(18,035)	(18,541)			(18,357)		(18,357)		(18,357)		(504)	(504)	24,723	11/01/2045.	1.A
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12	..	04/01/2021.	Paydown.....		18,035	18,035	18,541			18,035		18,035		18,035			0	8,394	11/01/2045.	1.A
31329J FD 4	FEDERAL HOME LOAN MORTGAGE COR POOL# RZA	..	06/01/2021.	Paydown.....		878,593	878,593	898,248	897,723		(19,131)		(19,131)		878,593			0	13,547	09/01/2040.	1.A
31329J HT 7	FEDERAL HOME LOAN MORTGAGE COR POOL# RZA	..	06/01/2021.	Paydown.....		725,255	725,255	744,143	743,638		(18,383)		(18,383)		725,255			0	11,514	03/01/2042.	1.A
31329K NJ 9	FEDERAL HOME LOAN MORTGAGE COR POOL# RZA	..	06/01/2021.	Paydown.....		294,407	294,407	300,682	300,215		(5,808)		(5,808)		294,407			0	5,134	01/01/2031.	1.A
31329N CC 0	FEDERAL HOME LOAN MORTGAGE COR POOL# RZA	..	06/01/2021.	Paydown.....		1,892,580	1,892,580	1,951,928	1,950,744		(58,164)		(58,164)		1,892,580			0	25,830	09/01/2045.	1.A
3132A5 HQ 1	FEDERAL HOME LOAN MORTGAGE COR POOL# RZS	..	06/01/2021.	Paydown.....		2,632,536	2,632,536	2,711,522	2,710,060		(77,524)		(77,524)		2,632,536			0	36,928	10/01/2047.	1.A
3132A5 JW 6	FEDERAL HOME LOAN MORTGAGE COR POOL# RZS	..	06/01/2021.	Paydown.....		2,265,492	2,265,492	2,411,245			(145,753)		(145,753)		2,265,492			0	9,549	07/01/2048.	1.A
3132A9 Q7 5	FEDERAL HOME LOAN MORTGAGE COR POOL# RZS	..	06/01/2021.	Paydown.....		167,690	167,690	173,041	172,676		(4,985)		(4,985)		167,690			0	2,031	08/01/2030.	1.A
3132AA NA 8	FEDERAL HOME LOAN MORTGAGE COR POOL# RZS	..	06/01/2021.	Paydown.....		746,139	746,139	772,496	772,041		(25,902)		(25,902)		746,139			0	10,722	01/01/2044.	1.A
3132AA R7 1	FEDERAL HOME LOAN MORTGAGE COR POOL# RZS	..	06/01/2021.	Paydown.....		1,199,366	1,199,366	1,244,829	1,243,797		(44,431)		(44,431)		1,199,366			0	15,877	01/01/2045.	1.A
3132AA RQ 9	FEDERAL HOME LOAN MORTGAGE COR POOL# RZS	..	06/01/2021.	Paydown.....		314,956	314,956	320,420	320,324		(5,368)		(5,368)		314,956			0	4,526	10/01/2045.	1.A
3132AC EP 1	FEDERAL HOME LOAN MORTGAGE COR POOL# RZT	..	06/01/2021.	Paydown.....		3,866,488	3,866,488	4,005,053	4,002,586		(136,098)		(136,098)		3,866,488			0	55,679	09/01/2047.	1.A
3132AC SZ 4	FEDERAL HOME LOAN MORTGAGE COR POOL# RZT	..	06/01/2021.	Paydown.....		1,286,005	1,286,005	1,397,124			(111,119)		(111,119)		1,286,005			0	14,308	03/01/2048.	1.A
3132DV 7D 1	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD	..	06/01/2021.	Paydown.....		1,342,757	1,342,757	1,403,916			(61,158)		(61,158)		1,342,757			0	3,357	09/01/2050.	1.A
3132DV 7M 1	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD	..	06/01/2021.	Paydown.....		1,130,677	1,130,677	1,181,204			(50,527)		(50,527)		1,130,677			0	2,827	10/01/2050.	1.A
3132DW AN 3	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD	..	06/01/2021.	Paydown.....		115,928	115,928	120,058	120,027		(4,099)		(4,099)		115,928			0	982	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

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3132DW AW 3	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD	..	06/01/2021.	Paydown.....		.....95,715	.....95,715	.....99,076	.....99,072	.....	.....(3,357)	.....	.....(3,357)	.....	.....95,715	.....	.....	.....0	.....811	01/01/2051.	1.A
3132DW BB 8	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD	..	06/01/2021.	Paydown.....		.....146,872	.....146,872	.....148,019	.....	.....	.....(1,147)	.....	.....(1,147)	.....	.....146,872	.....	.....	.....0	.....512	03/01/2051.	1.A
3132DW BH 5	FEDERAL HOME LOAN MORTGAGE COR POOL#SD81	..	06/22/2021.	NOMURA SECURITIES INTL. INC.		.....19,892,551	.....19,773,600	.....19,720,304	.....	.....	.....1,142	.....	.....1,142	.....	.....19,721,446	.....	.....171,105	.....171,105	.....124,134	04/01/2051.	1.A
3132DW BH 5	FEDERAL HOME LOAN MORTGAGE COR POOL#SD81	..	06/01/2021.	Paydown.....		.....226,400	.....226,400	.....225,790	.....	.....	.....610	.....	.....610	.....	.....226,400	.....	.....	.....0	.....814	04/01/2051.	1.A
3132DW BQ 5	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD	..	06/01/2021.	Paydown.....		.....198,312	.....198,312	.....205,454	.....	.....	.....(7,142)	.....	.....(7,142)	.....	.....198,312	.....	.....	.....0	.....697	05/01/2051.	1.A
3132DW BR 3	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD	..	06/01/2021.	Paydown.....		.....332,843	.....332,843	.....351,415	.....	.....	.....(18,573)	.....	.....(18,573)	.....	.....332,843	.....	.....	.....0	.....1,280	05/01/2051.	1.A
3132DW BU 6	FEDERAL HOME LOAN MORTGAGE COR POOL# RSD	..	06/01/2021.	Paydown.....		.....69,397	.....69,397	.....71,829	.....	.....	.....(2,432)	.....	.....(2,432)	.....	.....69,397	.....	.....	.....0	.....145	06/01/2051.	1.A
3132L7 FD 6	FEDERAL HOME LOAN MORTGAGE COR POOL#V819	..	06/01/2021.	Paydown.....		.....312,661	.....312,661	.....308,949	.....309,060	.....	.....3,602	.....	.....3,602	.....	.....312,661	.....	.....	.....0	.....3,766	11/01/2045.	1.A
3132L8 JZ 1	FEDERAL HOME LOAN MORTGAGE COR POOL # V8	..	06/01/2021.	Paydown.....		.....2,913,043	.....2,913,043	.....3,009,538	.....3,006,228	.....	.....(93,185)	.....	.....(93,185)	.....	.....2,913,043	.....	.....	.....0	.....40,058	02/01/2047.	1.A
3132L9 UE 3	FEDERAL HOME LOAN MORTGAGE COR POOL#V841	..	06/01/2021.	Paydown.....		.....269,654	.....269,654	.....274,667	.....274,519	.....	.....(4,865)	.....	.....(4,865)	.....	.....269,654	.....	.....	.....0	.....4,279	05/01/2048.	1.A
3132QP MF 8	FEDERAL HOME LOAN MORTGAGE COR FHLMC GOL	..	06/01/2021.	Paydown.....		.....132,111	.....132,111	.....138,345	.....137,941	.....	.....(5,830)	.....	.....(5,830)	.....	.....132,111	.....	.....	.....0	.....2,106	05/01/2045.	1.A
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y	..	06/01/2021.	Paydown.....		.....59,035	.....59,035	.....61,534	.....61,434	.....	.....(2,400)	.....	.....(2,400)	.....	.....59,035	.....	.....	.....0	.....771	10/01/2045.	1.A
3132QW TZ 2	FEDERAL HOME LOAN MORTGAGE COR FHLMC GOL	..	06/01/2021.	Paydown.....		.....120,907	.....120,907	.....126,574	.....126,271	.....	.....(5,364)	.....	.....(5,364)	.....	.....120,907	.....	.....	.....0	.....1,482	03/01/2046.	1.A
3132WE FZ 0	FEDERAL HOME LOAN MORTGAGE COR POOL # Q4	..	06/01/2021.	Paydown.....		.....45,288	.....45,288	.....45,684	.....45,664	.....	.....(375)	.....	.....(375)	.....	.....45,288	.....	.....	.....0	.....485	06/01/2046.	1.A
3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE COR POOL # Q4	..	06/01/2021.	Paydown.....		.....1,514,310	.....1,514,310	.....1,567,370	.....1,565,986	.....	.....(51,676)	.....	.....(51,676)	.....	.....1,514,310	.....	.....	.....0	.....25,005	05/01/2047.	1.A
3132XC SA 4	FEDERAL HOME LOAN MORTGAGE COR POOL#G677	..	06/01/2021.	Paydown.....		.....708,283	.....708,283	.....724,717	.....724,432	.....	.....(16,150)	.....	.....(16,150)	.....	.....708,283	.....	.....	.....0	.....11,471	06/01/2048.	1.A
3132XS DW 7	FEDERAL HOME LOAN MORTGAGE COR POOL # Q5	..	06/01/2021.	Paydown.....		.....364,293	.....364,293	.....377,298	.....376,868	.....	.....(12,576)	.....	.....(12,576)	.....	.....364,293	.....	.....	.....0	.....5,516	08/01/2047.	1.A
3132XS M7 2	FEDERAL HOME LOAN MORTGAGE COR POOL # Q5	..	06/01/2021.	Paydown.....		.....48,707	.....48,707	.....50,442	.....50,386	.....	.....(1,679)	.....	.....(1,679)	.....	.....48,707	.....	.....	.....0	.....682	09/01/2047.	1.A
3132XT KX 5	FEDERAL HOME LOAN MORTGAGE COR POOL # Q5	..	06/01/2021.	Paydown.....		.....916,817	.....916,817	.....947,902	.....946,879	.....	.....(30,063)	.....	.....(30,063)	.....	.....916,817	.....	.....	.....0	.....13,702	10/01/2047.	1.A
3132XT ZJ 0	FEDERAL HOME LOAN MORTGAGE COR POOL#Q516	..	06/01/2021.	Paydown.....		.....135,024	.....135,024	.....139,138	.....139,013	.....	.....(3,990)	.....	.....(3,990)	.....	.....135,024	.....	.....	.....0	.....1,932	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3132XX 4R 7	FEDERAL HOME LOAN MORTGAGE COR POOL#Q553		06/01/2021	Paydown.....		359,602	359,602	367,455	367,244		(7,642)		(7,642)		359,602		0	0	6,562	04/01/2048	1.A
3132XY RR 0	FEDERAL HOME LOAN MORTGAGE COR POOL#Q558		06/01/2021	Paydown.....		531,143	531,143	551,476	551,136		(19,993)		(19,993)		531,143		0	0	11,211	05/01/2048	1.A
31335A 3F 3	FEDERAL HOME LOAN MORTGAGE COR POOL#G607		06/01/2021	Paydown.....		1,331,292	1,331,292	1,380,436	1,378,293		(47,000)		(47,000)		1,331,292		0	0	18,652	03/01/2046	1.A
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR POOL # G6		06/01/2021	Paydown.....		741,533	741,533	776,871	774,954		(33,421)		(33,421)		741,533		0	0	10,656	10/01/2045	1.A
31335A YT 9	FEDERAL HOME LOAN MORTGAGE COR POOL # G6		06/01/2021	Paydown.....		43,371	43,371	43,672	43,659		(289)		(289)		43,371		0	0	524	10/01/2046	1.A
31335B BR 6	FEDERAL HOME LOAN MORTGAGE COR POOL # G6		06/01/2021	Paydown.....		3,408,242	3,408,242	3,423,686	3,422,726		(14,484)		(14,484)		3,408,242		0	0	42,128	01/01/2047	1.A
31335B CW 4	FEDERAL HOME LOAN MORTGAGE COR POOL#G609		06/01/2021	Paydown.....		77,446	77,446	78,051	78,026		(580)		(580)		77,446		0	0	943	05/01/2047	1.A
31335B J4 9	FEDERAL HOME LOAN MORTGAGE COR POOL#G611		06/01/2021	Paydown.....		2,486,758	2,486,758	2,625,181	2,621,109		(134,351)		(134,351)		2,486,758		0	0	39,012	11/01/2047	1.A
31335B YA 8	FEDERAL HOME LOAN MORTGAGE COR MBS/POOL		06/01/2021	Paydown.....		1,579,887	1,579,887	1,614,756	1,614,005		(34,118)		(34,118)		1,579,887		0	0	25,428	09/01/2048	1.A
31335B ZJ 8	FEDERAL HOME LOAN MORTGAGE COR MBS/POOL		06/01/2021	Paydown.....		1,285,224	1,285,224	1,312,987	1,312,067		(26,844)		(26,844)		1,285,224		0	0	20,642	10/01/2048	1.A
31335G LZ 6	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y		06/01/2021	Paydown.....		69	69	69	69		0		0		69		0	0	2	09/01/2025	1.A
31335G M5 1	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y		06/01/2021	Paydown.....		123	123	126	124		(1)		(1)		123		0	0	4	02/01/2026	1.A
31335H TT 0	FEDERAL HOME LOAN MORTGAGE COR FGOLD 20Y		06/01/2021	Paydown.....		65	65	67	65		0		0		65		0	0	2	07/01/2022	1.A
31335H UZ 4	FEDERAL HOME LOAN MORTGAGE COR FGOLD 20Y		06/01/2021	Paydown.....		3,935	3,936	4,083	3,967		(31)		(31)		3,935		0	0	99	12/01/2022	1.A
31335H VD 2	FEDERAL HOME LOAN MORTGAGE COR FGOLD 20Y		06/01/2021	Paydown.....		2,700	2,700	2,802	2,723		(22)		(22)		2,700		0	0	66	01/01/2023	1.A
31339D 4Q 8	FHLMC FHLMC_02-2411 6.500% 02/15/32		06/01/2021	Paydown.....		26,291	26,291	26,991	26,607		(316)		(316)		26,291		0	0	691	02/15/2032	1.A
31339D GP 7	FHLMC FHLMC_24-22 6.500% 02/15/32		06/01/2021	Paydown.....		2,213	2,213	2,167	2,193		20		20		2,213		0	0	59	02/15/2032	1.A
31339D MW 5	FHLMC FHLMC_2420 6.500% 02/15/32		06/01/2021	Paydown.....		13,137	13,137	13,198	13,145		(9)		(9)		13,137		0	0	368	02/15/2032	1.A
3133A7 NR 6	FEDERAL HOME LOAN MORTGAGE COR POOL# RQB		06/01/2021	Paydown.....		1,616,642	1,616,642	1,704,294	1,703,225		(86,584)		(86,584)		1,616,642		0	0	16,770	07/01/2050	1.A
3133AC HK 7	FEDERAL HOME LOAN MORTGAGE COR POOL# RQB		06/01/2021	Paydown.....		108,717	108,717	112,675	112,650		(3,933)		(3,933)		108,717		0	0	965	11/01/2050	1.A
3133AL HG 6	FEDERAL HOME LOAN MORTGAGE COR POOL# RQC		06/01/2021	Paydown.....		100,914	100,914	104,525			(3,611)		(3,611)		100,914		0	0	210	05/01/2051	1.A
3133KJ GE 6	FEDERAL HOME LOAN MORTGAGE COR POOL# RRA		06/01/2021	Paydown.....		1,307,418	1,307,418	1,352,565	1,351,771		(44,352)		(44,352)		1,307,418		0	0	13,287	06/01/2050	1.A

QE05.14

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3133KK 6R 5	FEDERAL HOME LOAN MORTGAGE COR POOL# RRA		06/01/2021	Paydown.....		170,364	170,364	176,500			(6,136)		(6,136)		170,364			0	1,212	02/01/2051	1.A
3133KK FL 8	FEDERAL HOME LOAN MORTGAGE COR POOL# RRA		06/01/2021	Paydown.....		83,075	83,075	88,877	88,832		(5,757)		(5,757)		83,075			0	863	10/01/2050	1.A
3133LP TF 4	FEDERAL HOME LOAN MORTGAGE COR POOL# RRD		06/01/2021	Paydown.....		269,670	269,670	282,374			(12,704)		(12,704)		269,670			0	1,463	02/01/2031	1.A
3133TE FV 1	FHLMC FHLMC_2065 6.500% 06/15/28..		06/01/2021	Paydown.....		3,998	3,998	3,611	3,851		147		147		3,998			0	102	06/15/2028	1.A
3133TJ DP 5	FHLMC FHLMC_21-26 6.000% 02/15/29..		06/01/2021	Paydown.....		6,763	6,763	6,758	6,758		4		4		6,763			0	171	02/15/2029	1.A
3133TJ WM 1	FHLMC FHLMC_2135 6.000% 03/15/29..		06/01/2021	Paydown.....		9,555	9,555	9,524	9,527		28		28		9,555			0	240	03/15/2029	1.A
3133TM 7G 5	FHLMC FHLMC_21-82 7.500% 09/15/29..		06/01/2021	Paydown.....		92,456	92,456	94,900	93,100		(644)		(644)		92,456			0	2,894	09/15/2029	1.A
3133TN JY 1	FHLMC FHLMC_2223 8.000% 03/15/30..		06/01/2021	Paydown.....		4,238	4,238	4,140	4,194		44		44		4,238			0	146	03/15/2030	1.A
3133TN U7 7	FHLMC FHLMC_22-28 7.500% 04/15/30..		06/01/2021	Paydown.....		2,010	2,010	2,089	2,034		(25)		(25)		2,010			0	63	04/15/2030	1.A
3133TP EM 7	FHLMC FHLMC_22-42 7.500% 07/15/30..		06/01/2021	Paydown.....		1,769	1,769	1,836	1,805		(36)		(36)		1,769			0	55	07/15/2030	1.A
3133TP SX 8	FHLMC FHLMC_2256 7.500% 09/15/30..		06/01/2021	Paydown.....		1,592	1,592	1,655	1,634		(42)		(42)		1,592			0	50	09/15/2030	1.A
3133TQ VX 2	FHLMC FHLMC_2278 7.000% 01/15/31..		06/01/2021	Paydown.....		4,000	4,000	3,961	3,978		22		22		4,000			0	117	01/15/2031	1.A
3133TR 4H 5	FHLMC FHLMC_22-74 6.500% 01/15/31..		06/01/2021	Paydown.....		69,234	69,234	66,179	68,127		1,107		1,107		69,234			0	1,736	01/15/2031	1.A
3133TU VD 7	FHLMC FHLMC_2357 6.500% 09/15/31..		06/01/2021	Paydown.....		5,922	5,922	5,773	5,856		67		67		5,922			0	154	09/15/2031	1.A
3133TU YS 1	FHLMC FHLMC_23-53 6.000% 09/15/31..		06/01/2021	Paydown.....		12,381	12,381	11,274	12,031		350		350		12,381			0	313	09/15/2031	1.A
3133TV 6U 5	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		06/01/2021	Paydown.....		4,343	4,343	4,175	4,272		72		72		4,343			0	117	09/15/2031	1.A
3133TV R5 7	FHLMC FHLMC_2436 6.000% 04/15/32..		06/01/2021	Paydown.....		493	493	493	493		0		0		493			0	12	04/15/2032	1.A
31358P PL 5	FNMA FNMA_G92-48 7.500% 08/25/22..		06/01/2021	Paydown.....		1,181	1,181	1,241	1,194		(13)		(13)		1,181			0	37	08/25/2022	1.A
31359H WH 3	FNMA FNMA_94-79 7.000% 04/25/24.....		06/01/2021	Paydown.....		5,857	5,857	6,014	5,886		(29)		(29)		5,857			0	174	04/25/2024	1.A
31359S E7 1	FNMA FNMA_01-12 7.000% 05/25/31.....		06/01/2021	Paydown.....		26,602	26,602	26,062	26,315		287		287		26,602			0	815	05/25/2031	1.A
31359S Z8 6	FNMA FNMA_01-26 6.000% 06/25/31.....		06/01/2021	Paydown.....		16,018	16,018	14,752	15,441		577		577		16,018			0	397	06/25/2031	1.A
31368H KV 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # 19		06/01/2021	Paydown.....		460	460	479	472		(12)		(12)		460			0	14	09/01/2030	1.A
31368H M2 6	FEDERAL NATIONAL MORTGAGE ASSO POOL # 19		06/01/2021	Paydown.....		13,774	13,774	13,178	13,255		519		519		13,774			0	283	11/01/2036	1.A
3136AB YU 1	FNMA AGENCY CMO 13-1 3.000% 02/25/43		06/01/2021	Paydown.....		1,095,693	1,095,693	1,065,554	1,081,215		14,478		14,478		1,095,693			0	12,986	02/25/2043	1.A
3136AN GA 9	FNMA FNMA_15-22 3.000% 04/25/45.....		06/23/2021	NOMURA SECURITIES INTL. INC.		5,794,830	5,328,579	5,396,851	5,378,599		(1,034)		(1,034)		5,377,565		417,264	417,264	90,142	04/25/2045	1.A
3136AQ 3E 8	FNMA FNMA_16-4F 3.000% 02/25/46.....		06/23/2021	NOMURA SECURITIES INTL. INC.		11,931,420	10,893,165	11,128,049	11,067,546		(4,629)		(4,629)		11,062,916		868,503	868,503	184,276	02/25/2046	1.A
3136B4 TS 7	FNMA_19-M8A SENIOR CMBS 8A-APT 3.740%		06/01/2021	Paydown.....		30,399	30,399	34,061	33,724		(3,325)		(3,325)		30,399			0	478	04/25/2034	1.A
31371G 5D 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		241	241	238	239		2		2		241			0	6	08/01/2028	1.A
31371H BK 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2021	Paydown.....		649	649	638	642		7		7		649			0	16	10/01/2028	1.A
31371H K2 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		171	171	172	172		(1)		(1)		171			0	5	02/01/2029	1.A

QE05.15

SCHEDULE D - PART 4

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

QE05.16

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31371H YB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....3	.....3	.....3	.....3	.....3	.....	.....	.....	.....0	.....	.....3	.....	.....0	.....0	.....	10/01/2029.	1.A.....
31371J BE 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....5	.....5	.....6	.....6	.....6	.....	.....	.....	.....0	.....	.....5	.....	.....0	.....0	.....	02/01/2030.	1.A.....
31371J FY 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....100	.....100	.....104	.....102	.....102	.....	.....(3)	.....	.....(3)	.....	.....100	.....	.....0	.....0	.....3	04/01/2030.	1.A.....
31371J NN 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....65	.....65	.....67	.....66	.....66	.....	.....(2)	.....	.....(2)	.....	.....65	.....	.....0	.....0	.....2	08/01/2030.	1.A.....
31371J PV 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....22	.....22	.....23	.....23	.....23	.....	.....(1)	.....	.....(1)	.....	.....22	.....	.....0	.....0	.....1	09/01/2030.	1.A.....
31371J SC 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....2	.....2	.....2	.....2	.....2	.....	.....	.....	.....0	.....	.....2	.....	.....0	.....0	.....	11/01/2030.	1.A.....
31371J UH 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....12	.....12	.....13	.....13	.....13	.....	.....	.....	.....0	.....	.....12	.....	.....0	.....0	.....	01/01/2031.	1.A.....
31371K FP 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....3	.....3	.....3	.....3	.....3	.....	.....	.....	.....0	.....	.....3	.....	.....0	.....0	.....	10/01/2031.	1.A.....
31371K GP 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....11,325	.....11,325	.....11,539	.....11,456	.....11,456	.....	.....(131)	.....	.....(131)	.....	.....11,325	.....	.....0	.....0	.....304	11/01/2031.	1.A.....
31371K LU 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....72	.....72	.....72	.....72	.....72	.....	.....	.....	.....0	.....	.....72	.....	.....0	.....0	.....2	03/01/2032.	1.A.....
31371K RC 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....30	.....30	.....31	.....31	.....31	.....	.....(1)	.....	.....(1)	.....	.....30	.....	.....0	.....0	.....1	06/01/2032.	1.A.....
31371K SD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....51	.....51	.....53	.....52	.....52	.....	.....(1)	.....	.....(1)	.....	.....51	.....	.....0	.....0	.....2	07/01/2032.	1.A.....
31371K W8 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....23	.....23	.....24	.....24	.....24	.....	.....(1)	.....	.....(1)	.....	.....23	.....	.....0	.....0	.....1	11/01/2032.	1.A.....
31371L HK 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....152	.....152	.....144	.....146	.....146	.....	.....6	.....	.....6	.....	.....152	.....	.....0	.....0	.....3	12/01/2033.	1.A.....
31371M 4P 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....8,472	.....8,472	.....8,353	.....8,363	.....8,363	.....	.....109	.....	.....109	.....	.....8,472	.....	.....0	.....0	.....175	12/01/2036.	1.A.....
31371N AN 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....431	.....431	.....426	.....427	.....427	.....	.....5	.....	.....5	.....	.....431	.....	.....0	.....0	.....9	02/01/2037.	1.A.....
31371N CJ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # 25	..	06/01/2021.	Paydown.....	.....1,690	.....1,690	.....1,675	.....1,676	.....1,676	.....	.....13	.....	.....13	.....	.....1,690	.....	.....0	.....0	.....36	04/01/2037.	1.A.....
31371N CY 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....34,609	.....34,609	.....34,071	.....34,116	.....34,116	.....	.....494	.....	.....494	.....	.....34,609	.....	.....0	.....0	.....912	04/01/2037.	1.A.....
31371N P5 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....39,069	.....39,069	.....39,237	.....39,206	.....39,206	.....	.....(137)	.....	.....(137)	.....	.....39,069	.....	.....0	.....0	.....1,021	01/01/2038.	1.A.....
31371N SX 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....57,100	.....57,100	.....57,349	.....57,308	.....57,308	.....	.....(208)	.....	.....(208)	.....	.....57,100	.....	.....0	.....0	.....1,304	03/01/2038.	1.A.....

SCHEDULE D - PART 4

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

QE05.17

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31373D G6 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....390	.....390	.....396	.....391	.....	.....(1)	.....	.....(1)	.....	.....390	.....	.....	.....0	.....13	10/01/2024.	1.A
31374L JP 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....136	.....136	.....135	.....135	.....	.....1	.....	.....1	.....	.....136	.....	.....	.....0	.....4	08/01/2025.	1.A
31374P Q9 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....53	.....53	.....53	.....53	.....	.....	.....	.....0	.....	.....53	.....	.....	.....0	.....2	08/01/2025.	1.A
31374S FT 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....735	.....735	.....727	.....729	.....	.....5	.....	.....5	.....	.....735	.....	.....	.....0	.....20	09/01/2025.	1.A
31378D RA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....42	.....42	.....43	.....42	.....	.....	.....	.....0	.....	.....42	.....	.....	.....0	.....1	08/01/2027.	1.A
31378K YM 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....30	.....30	.....31	.....30	.....	.....	.....	.....0	.....	.....30	.....	.....	.....0	.....1	10/01/2027.	1.A
31378Q DA 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....1,068	.....1,068	.....1,088	.....1,077	.....	.....(9)	.....	.....(9)	.....	.....1,068	.....	.....	.....0	.....31	01/01/2028.	1.A
31379C RX 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	05/01/2021.	Paydown.....	.....	.....11,430	.....11,430	.....11,351	.....11,365	.....	.....65	.....	.....65	.....	.....11,430	.....	.....	.....0	.....306	02/01/2028.	1.A
31379F J9 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....683	.....683	.....675	.....677	.....	.....6	.....	.....6	.....	.....683	.....	.....	.....0	.....19	03/01/2028.	1.A
31379F K2 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....2,603	.....2,603	.....2,587	.....2,589	.....	.....14	.....	.....14	.....	.....2,603	.....	.....	.....0	.....71	04/01/2028.	1.A
31379K RZ 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....14	.....14	.....14	.....14	.....	.....	.....	.....0	.....	.....14	.....	.....	.....0	.....	04/01/2028.	1.A
31379N 3F 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	.....1,138	.....1,138	.....1,121	.....1,126	.....	.....12	.....	.....12	.....	.....1,138	.....	.....	.....0	.....31	04/01/2028.	1.A
3137BK LV 0	FHLMC FHLMC_4493 3.000% 07/15/45..	..	06/23/2021.	NOMURA SECURITIES INTL. INC.	.....	.....7,108,359	.....6,500,000	.....6,613,750	.....6,586,653	.....	.....(485)	.....	.....(485)	.....	.....6,586,169	.....	.....522,191	.....522,191	.....109,958	07/15/2045.	1.A
3137F3 Q3 1	FREDDIE MAC FHLMC_4764D SENIORAGENCYCMO4	..	06/01/2021.	Paydown.....	.....	.....1,001,089	.....1,001,089	.....1,027,915	.....1,007,615	.....	.....(6,526)	.....	.....(6,526)	.....	.....1,001,089	.....	.....	.....0	.....16,354	06/15/2045.	1.A
3137F4 CV 2	FREDDIE MAC FHLMC_4773 SENIORAGENCYCMO	..	06/01/2021.	Paydown.....	.....	.....630,654	.....630,654	.....648,884	.....635,835	.....	.....(5,182)	.....	.....(5,182)	.....	.....630,654	.....	.....	.....0	.....11,526	09/15/2045.	1.A
3137FE D9 8	FREDDIE MAC FHLMC_4769 SENIOR CMO_47-69-	..	06/01/2021.	Paydown.....	.....	.....861,442	.....861,442	.....886,747	.....868,405	.....	.....(6,963)	.....	.....(6,963)	.....	.....861,442	.....	.....	.....0	.....14,764	10/15/2045.	1.A
3137G0 AD 1	STRUCTURED AGENCY CREDIT RISK MEZZANIN W	..	06/25/2021.	Paydown.....	.....	.....386,378	.....386,378	.....403,310	.....396,925	.....	.....(10,546)	.....	.....(10,546)	.....	.....386,378	.....	.....	.....0	.....6,694	11/25/2023.	1.D
3137G0 AM 1	FHLMC_2018-DNA1 RMBS_14-DN1 M3 4.592%	..	06/25/2021.	Paydown.....	.....	.....1,537,881	.....1,537,881	.....1,634,785	.....1,583,711	.....	.....(45,830)	.....	.....(45,830)	.....	.....1,537,881	.....	.....	.....0	.....28,362	02/25/2024.	1.A
3137G0 KQ 1	STRUCTURED AGENCY CREDIT RISK RMBS DNA3-	..	06/25/2021.	Paydown.....	.....	.....4,024	.....4,024	.....4,202	.....	.....	.....(179)	.....	.....(179)	.....	.....4,024	.....	.....	.....0	.....85	12/25/2028.	1.D
3137G0 KX 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA3-	..	06/25/2021.	Paydown.....	.....	.....154,822	.....154,822	.....155,472	.....154,779	.....	.....42	.....	.....42	.....	.....154,822	.....	.....	.....0	.....934	03/25/2029.	1.D
3137G0 LJ 6	STRUCTURED AGENCY CREDIT RISK RMBS DNA4-	..	06/25/2021.	Paydown.....	.....	.....11,517	.....11,517	.....11,941	.....	.....	.....(425)	.....	.....(425)	.....	.....11,517	.....	.....	.....0	.....185	03/25/2029.	1.A
3137G0 MD 8	STRUCTURED AGENCY CREDIT RISK MEZZANIN W	..	06/25/2021.	Paydown.....	.....	.....19,996	.....19,996	.....20,185	.....20,161	.....	.....(165)	.....	.....(165)	.....	.....19,996	.....	.....	.....0	.....277	07/25/2029.	1.D

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137G0 NL 9	STRUCTURED AGENCY CREDIT RISK RMBS HQA1-		06/25/2021	Paydown.....		220,550	220,550	220,136	219,827		722		722		220,550			0	1,060	08/25/2029	1.D
3137G0 NW 5	FREDDIE MAC - STACR WHOLE CMO DNA2-M1		06/25/2021	Paydown.....		75,304	75,304	75,695	75,317		(13)		(13)		75,304			0	408	10/25/2029	1.D
3137G0 QC 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA2-		06/25/2021	Paydown.....		241,322	241,322	240,870	240,794		528		528		241,322			0	1,159	12/25/2029	1.D
3137GA MD 6	FHLMC FHLMC_3736 4.000% 10/15/40..		06/01/2021	Paydown.....		6,477,619	6,477,619	5,652,905	6,227,981		249,637		249,637		6,477,619			0	110,383	10/15/2040	1.A
31383M G4 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		282	282	276	278		4		4		282			0	9	07/01/2029	1.A
31383S A2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2021	Paydown.....		480	480	498	490		(11)		(11)		480			0	16	08/01/2029	1.A
31383U L6 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		115	115	119	117		(3)		(3)		115			0	4	09/01/2029	1.A
31384D G3 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		24	24	25	25		(1)		(1)		24			0	1	11/01/2029	1.A
31384D JF 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		25	25	27	26		(1)		(1)		25			0	1	11/01/2029	1.A
31384H 2N 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		27	27	28	27		(1)		(1)		27			0	1	01/01/2030	1.A
31384M HV 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		39	39	40	40		(1)		(1)		39			0	1	01/01/2030	1.A
31384Q QU 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		41	41	42	42		(1)		(1)		41			0	1	03/01/2030	1.A
31384S E2 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		38	38	40	39		(1)		(1)		38			0	1	02/01/2030	1.A
31384V 4T 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		9	9	10	9				0		9			0		09/01/2030	1.A
31384V L7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		1,880	1,880	1,958	1,926		(46)		(46)		1,880			0	56	12/01/2029	1.A
31384V NK 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		376	376	391	385		(9)		(9)		376			0	12	01/01/2030	1.A
31384V UY 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		924	924	962	947		(23)		(23)		924			0	28	05/01/2030	1.A
31384V YW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		41	41	43	42		(1)		(1)		41			0	1	08/01/2030	1.A
31384W NM 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # 53		06/01/2021	Paydown.....		93	93	96	95		(2)		(2)		93			0	3	06/01/2031	1.A
31384X SV 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		90	90	94	92		(2)		(2)		90			0	3	04/01/2030	1.A
31385C 2R 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2021	Paydown.....		315	315	321	319		(4)		(4)		315			0	9	11/01/2030	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31385D 5D 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		355	355	370	365		(9)		(9)		355			0	11	07/01/2030.	1.A
31385E BJ 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		5	5	5	5				0		5			0		06/01/2030.	1.A
31385E EK 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		148	148	154	151		(4)		(4)		148			0	5	06/01/2030.	1.A
31385F V6 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		119	119	124	122		(3)		(3)		119			0	4	06/01/2030.	1.A
31385J DM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		176	176	183	181		(5)		(5)		176			0	5	05/01/2032.	1.A
31385N 7B 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # 54	..	06/01/2021.	Paydown.....		268	268	279	275		(7)		(7)		268			0	9	10/01/2030.	1.A
31385N ED 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		44	44	46	45		(1)		(1)		44			0	1	08/01/2030.	1.A
31385N ZA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		63	63	65	64		(2)		(2)		63			0	2	08/01/2030.	1.A
31385T F4 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		17	17	17	17				0		17			0		10/01/2030.	1.A
31385T ZP 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		274	274	285	281		(7)		(7)		274			0	9	09/01/2030.	1.A
31385U QN 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		65	65	68	67		(2)		(2)		65			0	2	09/01/2030.	1.A
31385V 6G 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		8	8	9	8				0		8			0		10/01/2030.	1.A
31386B P6 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		15	15	16	16				0		15			0		11/01/2030.	1.A
31386B PC 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		60	60	62	62		(2)		(2)		60			0	2	11/01/2030.	1.A
31386C KC 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		8	8	8	8				0		8			0		11/01/2030.	1.A
31386C KK 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		52	52	54	53		(1)		(1)		52			0	2	11/01/2030.	1.A
31386D TN 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 56	..	06/01/2021.	Paydown.....		1	1	1	1				0		1			0		12/01/2030.	1.A
31386D U9 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		25	25	26	25		(1)		(1)		25			0	1	11/01/2030.	1.A
31386F BK 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		2	2	2	2				0		2			0		12/01/2030.	1.A
31386F H7 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		6	6	6	6				0		6			0		12/01/2030.	1.A
31386H 4A 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		116	116	121	120		(4)		(4)		116			0	4	11/01/2030.	1.A

SCHEDULE D - PART 4

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

QE05.20

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31386L 6V 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....21	.....21	.....22	.....22		.....(1)		.....(1)		.....21		.....0	.....0	.....1	12/01/2030.	1.A.....
31386Q FM 8	FEDERAL NATIONAL MORTGAGE ASSO POOL# N56	..	06/01/2021.	Paydown.....		.....13	.....13	.....14	.....13				.....0		.....13		.....0	.....0		03/01/2031.	1.A.....
31386S MC 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....13	.....13	.....13	.....13				.....0		.....13		.....0	.....0		07/01/2031.	1.A.....
31386W RK 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....19	.....19	.....20	.....20		.....(1)		.....(1)		.....19		.....0	.....0	.....1	11/01/2030.	1.A.....
31387E FB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....726	.....726	.....756	.....746		.....(20)		.....(20)		.....726		.....0	.....0	.....19	07/01/2031.	1.A.....
31387J EL 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....88	.....88	.....89	.....88				.....0		.....88		.....0	.....0	.....3	05/01/2031.	1.A.....
31387Q NR 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....38	.....38	.....40	.....39		.....(1)		.....(1)		.....38		.....0	.....0	.....1	07/01/2031.	1.A.....
31387R BJ 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....26	.....26	.....27	.....27		.....(1)		.....(1)		.....26		.....0	.....0	.....1	08/01/2031.	1.A.....
31387V S7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....18	.....18	.....19	.....19		.....(1)		.....(1)		.....18		.....0	.....0	.....1	05/01/2031.	1.A.....
31387W 2L 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....6,814	.....6,814	.....6,976	.....6,915		.....(100)		.....(100)		.....6,814		.....0	.....0	.....216	09/01/2031.	1.A.....
31387W 2P 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....2,150	.....2,150	.....2,190	.....2,174		.....(25)		.....(25)		.....2,150		.....0	.....0	.....51	10/01/2031.	1.A.....
31387X RW 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....61	.....61	.....64	.....63		.....(2)		.....(2)		.....61		.....0	.....0	.....2	09/01/2031.	1.A.....
31388N C3 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....22	.....22	.....23	.....23		.....(1)		.....(1)		.....22		.....0	.....0	.....1	10/01/2031.	1.A.....
31389A CM 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....13	.....13	.....14	.....14				.....0		.....13		.....0	.....0		01/01/2032.	1.A.....
31389Q PB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....78	.....78	.....82	.....80		.....(2)		.....(2)		.....78		.....0	.....0	.....2	03/01/2032.	1.A.....
31389Y VK 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....4	.....4	.....5	.....5				.....0		.....4		.....0	.....0		03/01/2032.	1.A.....
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....589,047	.....589,047	.....597,698	.....596,705		.....(7,659)		.....(7,659)		.....589,047		.....0	.....0	.....10,402	01/01/2041.	1.A.....
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y	..	06/01/2021.	Paydown.....		.....232,940	.....232,940	.....244,769	.....239,779		.....(6,839)		.....(6,839)		.....232,940		.....0	.....0	.....3,359	01/01/2026.	1.A.....
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ	..	06/01/2021.	Paydown.....		.....989,998	.....989,998	.....1,023,256	.....1,020,530		.....(30,531)		.....(30,531)		.....989,998		.....0	.....0	.....15,958	12/01/2041.	1.A.....
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		.....295,034	.....295,034	.....305,314	.....304,596		.....(9,562)		.....(9,562)		.....295,034		.....0	.....0	.....4,223	11/01/2042.	1.A.....

SCHEDULE D - PART 4

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

QE05.21

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	.....331,771	.....331,771	.....346,597	.....345,553	.....	.....(13,782)	.....	.....(13,782)	.....	.....331,771	.....	.....	.....0	.....4,496	12/01/2042.	1.A
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AL	..	06/01/2021.	Paydown.....	.....	.....614,315	.....614,315	.....630,249	.....628,834	.....	.....(14,519)	.....	.....(14,519)	.....	.....614,315	.....	.....	.....0	.....10,112	06/01/2042.	1.A
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6MO	..	04/01/2021.	AMHERST PIERPONT SECUI.....	.....	.....(43,876)	.....(41,271)	.....(42,941)	.....	.....	.....(44,757)	.....	.....(44,757)	.....	.....(44,757)	.....	......881	......881	.....2,772	02/01/2042.	1.A
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6MO	..	04/01/2021.	Paydown.....	.....	.....41,271	.....41,271	.....42,941	.....	.....	.....41,271	.....	.....41,271	.....	.....41,271	.....	.....	.....0	.....1,271	02/01/2042.	1.A
3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	.....1,232,462	.....1,232,462	.....1,287,152	.....1,283,682	.....	.....(51,220)	.....	.....(51,220)	.....	.....1,232,462	.....	.....	.....0	.....16,724	05/01/2044.	1.A
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	.....1,040,022	.....1,040,022	.....1,077,560	.....1,075,749	.....	.....(35,727)	.....	.....(35,727)	.....	.....1,040,022	.....	.....	.....0	.....15,675	11/01/2045.	1.A
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	.....1,989,994	.....1,989,994	.....2,102,468	.....2,097,852	.....	.....(107,858)	.....	.....(107,858)	.....	.....1,989,994	.....	.....	.....0	.....34,096	11/01/2045.	1.A
3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	.....411,171	.....411,171	.....412,135	.....412,049	.....	.....(878)	.....	.....(878)	.....	.....411,171	.....	.....	.....0	.....4,974	10/01/2043.	1.A
3138ER 2D 1	FEDERAL NATIONAL MORTGAGE ASSO POOL# NAL	..	06/01/2021.	Paydown.....	.....	.....160,022	.....160,022	.....163,659	.....163,575	.....	.....(3,554)	.....	.....(3,554)	.....	.....160,022	.....	.....	.....0	.....2,957	02/01/2047.	1.A
3138ER CX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	.....797,195	.....797,195	.....797,880	.....797,775	.....	.....(580)	.....	.....(580)	.....	.....797,195	.....	.....	.....0	.....9,780	09/01/2046.	1.A
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	.....360,316	.....360,316	.....380,077	.....379,359	.....	.....(19,043)	.....	.....(19,043)	.....	.....360,316	.....	.....	.....0	.....6,291	10/01/2046.	1.A
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	.....700,013	.....700,013	.....697,716	.....697,762	.....	.....2,251	.....	.....2,251	.....	.....700,013	.....	.....	.....0	.....8,955	10/01/2046.	1.A
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO	..	06/01/2021.	Paydown.....	.....	.....265,534	.....265,534	.....277,400	.....276,555	.....	.....(11,021)	.....	.....(11,021)	.....	.....265,534	.....	.....	.....0	.....3,351	06/01/2042.	1.A
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO	..	06/01/2021.	Paydown.....	.....	.....149,562	.....149,562	.....154,610	.....154,279	.....	.....(4,717)	.....	.....(4,717)	.....	.....149,562	.....	.....	.....0	.....2,134	06/01/2042.	1.A
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR	..	06/01/2021.	Paydown.....	.....	.....140,539	.....140,539	.....144,579	.....143,039	.....	.....(2,500)	.....	.....(2,500)	.....	.....140,539	.....	.....	.....0	.....1,844	10/01/2027.	1.A
3138M8 WQ 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	.....287,443	.....287,443	.....298,761	.....297,929	.....	.....(10,487)	.....	.....(10,487)	.....	.....287,443	.....	.....	.....0	.....4,117	09/01/2042.	1.A
3138NJ BM 9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MB	..	06/01/2021.	Paydown.....	.....	.....11,745	.....11,745	.....13,807	.....13,610	.....	.....(1,865)	.....	.....(1,865)	.....	.....11,745	.....	.....	.....0	.....194	11/01/2033.	1.A
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	.....227,496	.....227,496	.....237,662	.....237,030	.....	.....(9,534)	.....	.....(9,534)	.....	.....227,496	.....	.....	.....0	.....3,196	01/01/2043.	1.A
3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	06/01/2021.	Paydown.....	.....	.....188,427	.....188,427	.....191,077	.....190,894	.....	.....(2,467)	.....	.....(2,467)	.....	.....188,427	.....	.....	.....0	.....2,259	08/01/2043.	1.A
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	.....163,613	.....163,613	.....169,544	.....169,196	.....	.....(5,583)	.....	.....(5,583)	.....	.....163,613	.....	.....	.....0	.....2,233	07/01/2044.	1.A
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	.....603,916	.....603,916	.....626,046	.....625,085	.....	.....(21,169)	.....	.....(21,169)	.....	.....603,916	.....	.....	.....0	.....8,853	02/01/2045.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3138WE 3W 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	06/01/2021.	Paydown.....		.....491,159	.....491,159	.....508,579	.....507,639	.....	.....(16,480)	.....	.....(16,480)	.....	.....491,159	.....	.....	.....0	.....6,991	07/01/2045.	1.A.....
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	06/01/2021.	Paydown.....		.....214,851	.....214,851	.....223,110	.....222,669	.....	.....(7,818)	.....	.....(7,818)	.....	.....214,851	.....	.....	.....0	.....3,080	04/01/2045.	1.A.....
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		.....253,467	.....253,467	.....262,755	.....262,320	.....	.....(8,853)	.....	.....(8,853)	.....	.....253,467	.....	.....	.....0	.....3,588	04/01/2045.	1.A.....
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR	..	06/01/2021.	Paydown.....		.....569,590	.....569,590	.....593,530	.....588,086	.....	.....(18,497)	.....	.....(18,497)	.....	.....569,590	.....	.....	.....0	.....6,769	05/01/2030.	1.A.....
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	06/01/2021.	Paydown.....		.....328,696	.....328,696	.....340,354	.....339,722	.....	.....(11,026)	.....	.....(11,026)	.....	.....328,696	.....	.....	.....0	.....4,379	06/01/2045.	1.A.....
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		.....1,874,885	.....1,874,885	.....1,952,224	.....1,948,622	.....	.....(73,738)	.....	.....(73,738)	.....	.....1,874,885	.....	.....	.....0	.....26,324	11/01/2045.	1.A.....
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		.....566,381	.....566,381	.....578,461	.....577,922	.....	.....(11,541)	.....	.....(11,541)	.....	.....566,381	.....	.....	.....0	.....7,785	07/01/2045.	1.A.....
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		.....2,659,498	.....2,659,498	.....2,786,171	.....2,781,397	.....	.....(121,898)	.....	.....(121,898)	.....	.....2,659,498	.....	.....	.....0	.....37,983	05/01/2046.	1.A.....
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		.....1,152,794	.....1,152,794	.....1,184,496	.....1,183,138	.....	.....(30,344)	.....	.....(30,344)	.....	.....1,152,794	.....	.....	.....0	.....13,139	05/01/2046.	1.A.....
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		.....2,268,884	.....2,268,884	.....2,356,094	.....2,350,557	.....	.....(81,673)	.....	.....(81,673)	.....	.....2,268,884	.....	.....	.....0	.....31,829	12/01/2045.	1.A.....
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		.....2,640,866	.....2,640,866	.....2,770,846	.....2,764,876	.....	.....(124,010)	.....	.....(124,010)	.....	.....2,640,866	.....	.....	.....0	.....36,667	02/01/2046.	1.A.....
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		.....1,270,928	.....1,270,928	.....1,302,105	.....1,300,472	.....	.....(29,544)	.....	.....(29,544)	.....	.....1,270,928	.....	.....	.....0	.....16,703	06/01/2046.	1.A.....
3138WH V8 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	06/01/2021.	Paydown.....		.....63,211	.....63,211	.....63,493	.....63,478	.....	.....(267)	.....	.....(267)	.....	.....63,211	.....	.....	.....0	.....767	08/01/2046.	1.A.....
3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS	..	06/01/2021.	Paydown.....		.....609,845	.....609,845	.....640,528	.....639,487	.....	.....(29,642)	.....	.....(29,642)	.....	.....609,845	.....	.....	.....0	.....9,652	03/01/2047.	1.A.....
3138WJ GP 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	06/01/2021.	Paydown.....		.....587,469	.....587,469	.....588,433	.....588,357	.....	.....(888)	.....	.....(888)	.....	.....587,469	.....	.....	.....0	.....7,390	11/01/2046.	1.A.....
3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		.....1,417,788	.....1,417,788	.....1,454,063	.....1,452,855	.....	.....(35,067)	.....	.....(35,067)	.....	.....1,417,788	.....	.....	.....0	.....20,107	12/01/2046.	1.A.....
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO POOL# NAS	..	06/01/2021.	Paydown.....		.....454,656	.....454,656	.....466,733	.....465,242	.....	.....(10,585)	.....	.....(10,585)	.....	.....454,656	.....	.....	.....0	.....5,711	06/01/2032.	1.A.....
3138WK QV 0	FEDERAL NATIONAL MORTGAGE ASSO POOL# NAS	..	06/01/2021.	Paydown.....		.....1,335,195	.....1,335,195	.....1,366,906	.....1,366,003	.....	.....(30,808)	.....	.....(30,808)	.....	.....1,335,195	.....	.....	.....0	.....22,295	04/01/2047.	1.A.....
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AT	..	06/01/2021.	Paydown.....		.....1,634,551	.....1,634,551	.....1,646,845	.....1,645,834	.....	.....(11,283)	.....	.....(11,283)	.....	.....1,634,551	.....	.....	.....0	.....19,843	05/01/2043.	1.A.....
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		.....106,631	.....106,631	.....108,414	.....108,247	.....	.....(1,616)	.....	.....(1,616)	.....	.....106,631	.....	.....	.....0	.....1,276	06/01/2043.	1.A.....
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		.....95,835	.....95,835	.....99,309	.....99,059	.....	.....(3,224)	.....	.....(3,224)	.....	.....95,835	.....	.....	.....0	.....1,274	08/01/2043.	1.A.....

QE05.22

SCHEDULE D - PART 4

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

QE05.23

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AU	..	06/01/2021.	Paydown.....	.....	559,847	559,847	560,634	560,524	.....	(677)	.....	(677)	.....	559,847	.....	.....	0	6,718	09/01/2043.	1.A.....
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12	..	04/01/2021.	J.P. MORGAN SECURITIES INC...	.....	(15,496)	(14,818)	(15,249)	.....	.....	(14,818)	.....	(14,818)	.....	(14,818)	.....	(678)	(678)	3,999	07/01/2044.	1.A.....
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12	..	04/01/2021.	Paydown.....	.....	14,818	14,818	15,249	.....	.....	14,818	.....	14,818	.....	14,818	.....	.....	0	1,494	07/01/2044.	1.A.....
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR	..	06/01/2021.	Paydown.....	.....	65,583	65,583	67,917	67,333	.....	(1,750)	.....	(1,750)	.....	65,583	.....	.....	0	780	05/01/2029.	1.A.....
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	5,007,530	5,007,530	5,196,877	5,185,556	.....	(178,026)	.....	(178,026)	.....	5,007,530	.....	.....	0	70,155	02/01/2042.	1.A.....
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	109,053	109,053	110,280	110,192	.....	(1,139)	.....	(1,139)	.....	109,053	.....	.....	0	1,416	05/01/2045.	1.A.....
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	437,714	437,714	451,580	450,745	.....	(13,031)	.....	(13,031)	.....	437,714	.....	.....	0	5,881	06/01/2045.	1.A.....
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....	.....	353,109	353,109	354,598	354,516	.....	(1,408)	.....	(1,408)	.....	353,109	.....	.....	0	3,583	08/01/2045.	1.A.....
31390D AJ 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	12	12	12	12	.....	.....	.....	0	.....	12	.....	.....	0	.....	05/01/2032.	1.A.....
31390P MS 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	99	99	103	102	.....	(3)	.....	(3)	.....	99	.....	.....	0	3	08/01/2032.	1.A.....
31390R NA 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	86	86	89	88	.....	(2)	.....	(2)	.....	86	.....	.....	0	3	08/01/2032.	1.A.....
31390W UC 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	11,240	11,240	10,678	10,816	.....	424	.....	424	.....	11,240	.....	.....	0	252	10/01/2033.	1.A.....
31391B QX 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	985	985	1,025	1,013	.....	(28)	.....	(28)	.....	985	.....	.....	0	31	09/01/2032.	1.A.....
31391H U2 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....	.....	199	199	201	200	.....	(1)	.....	(1)	.....	199	.....	.....	0	5	10/01/2032.	1.A.....
313921 B5 6	FNMA FNMA_01-59-Z 7.000% 11/25/31...	..	06/01/2021.	Paydown.....	.....	6,298	6,298	6,276	6,276	.....	21	.....	21	.....	6,298	.....	.....	0	189	11/25/2031.	1.A.....
313921 S4 1	FNMA FNMA_01-61 6.000% 11/25/31.....	..	06/01/2021.	Paydown.....	.....	50,750	50,750	45,887	49,306	.....	1,445	.....	1,445	.....	50,750	.....	.....	0	1,271	11/25/2031.	1.A.....
31392B PT 7	FNMA FNMA_01-81 6.500% 01/25/32.....	..	06/01/2021.	Paydown.....	.....	5,796	5,796	5,797	5,796	.....	.....	.....	0	.....	5,796	.....	.....	0	156	01/25/2032.	1.A.....
31392D RM 6	FNMA GRANTOR TR AGENCY CMO 02-41 Z 6.0	..	06/01/2021.	Paydown.....	.....	20,078	20,078	18,081	19,358	.....	720	.....	720	.....	20,078	.....	.....	0	508	07/25/2032.	1.A.....
31392G FP 5	FNMA FNMA_02-T18 6.500% 08/25/42...	..	06/01/2021.	Paydown.....	.....	77,175	77,175	81,275	81,258	.....	(4,083)	.....	(4,083)	.....	77,175	.....	.....	0	2,042	08/25/2042.	1.A.....
31392J JU 4	FNMA FNMA_03-19 5.500% 03/25/33.....	..	06/01/2021.	Paydown.....	.....	208,810	208,810	233,153	229,096	.....	(20,287)	.....	(20,287)	.....	208,810	.....	.....	0	4,732	03/25/2033.	1.A.....
31392K AA 4	FHLMC FHLMC_2454 6.500% 05/15/32...	..	06/01/2021.	Paydown.....	.....	73,554	73,554	74,117	73,672	.....	(118)	.....	(118)	.....	73,554	.....	.....	0	2,068	05/15/2032.	1.A.....
31392R E3 1	FHLMC FHLMC_2469 6.000% 07/15/32...	..	06/01/2021.	Paydown.....	.....	24,038	24,038	21,731	23,282	.....	756	.....	756	.....	24,038	.....	.....	0	596	07/15/2032.	1.A.....
31392W 7B 0	FHLMC CMO AGENCY CMO_T-51 1A 6.500% 09	..	06/01/2021.	Paydown.....	.....	88,891	88,891	102,954	101,060	.....	(12,169)	.....	(12,169)	.....	88,891	.....	.....	0	2,155	09/25/2043.	1.A.....
31392X ZP 6	FHLMC FHLMC_2528 5.500% 11/15/32...	..	06/01/2021.	Paydown.....	.....	138,777	138,777	155,235	152,301	.....	(13,524)	.....	(13,524)	.....	138,777	.....	.....	0	2,671	11/15/2032.	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	
31393G	DM	3	FHLMC FHLMC_2545 5.500% 12/15/32..	06/01/2021	Paydown			139,695	139,695	136,552	138,097		1,598		139,695			0	3,286	12/15/2032	1.A	
			FHLMC_2564 SENIOR AGENCY CMO_2564-PT 5	06/01/2021	Paydown			61,660	61,660	60,369	60,894		766		61,660			0	1,308	02/15/2033	1.A	
31393W	BD	0	FHLMC FHLMC_2640 5.000% 07/15/33..	06/01/2021	Paydown			67,730	67,730	62,988	65,843		1,886		67,730			0	1,429	07/15/2033	1.A	
31394B	AL	8	FNMA FNMA_04-86 4.500% 11/25/34..	06/01/2021	Paydown			272,401	272,401	220,769	255,876		16,524		272,401			0	5,122	11/25/2034	1.A	
31394C	SP	8	FNMA FNMA_05-18 5.000% 03/25/25.....	06/01/2021	Paydown			38,265	38,265	37,608	38,024		241		38,265			0	818	03/25/2025	1.A	
31394D	E4	8	FNMA FNMA_05-53 5.500% 06/25/35.....	06/01/2021	Paydown			571,822	571,822	554,846	564,223		7,599		571,822			0	12,233	06/25/2035	1.A	
			FHLMC CMO SENIOR AGENCY_CMO_2656 5.50	06/01/2021	Paydown			12,836	12,836	12,828	12,828		8		12,836			0	293	08/15/2033	1.A	
31394L	JJ	2	FHLMC FHLMC_2691 5.500% 09/15/33..	06/01/2021	Paydown			413,553	413,553	391,093	405,920		7,633		413,553			0	9,358	09/15/2033	1.A	
31394M	MV	9	FHLMC FHLMC_2716 5.500% 12/15/33..	06/01/2021	Paydown			82,647	82,647	80,452	81,707		940		82,647			0	1,662	12/15/2033	1.A	
31394R	TP	4	FHLMC FHLMC_2766 5.000% 03/15/34..	06/01/2021	Paydown			347,759	347,759	318,070	336,683		11,075		347,759			0	7,451	03/15/2034	1.A	
31394V	E8	9	FNMA FNMA_06-2 6.000% 02/25/36.....	06/01/2021	Paydown			154,156	154,156	156,189	154,504		(348)		154,156			0	3,936	02/25/2036	1.A	
			FNR_05-123 FNMA_05-123 5.500%	06/01/2021	Paydown			164,660	164,660	159,682	162,428		2,232		164,660			0	3,650	01/25/2036	1.A	
31395B	BS	1	FNMA FNMA_06-9 5.500% 03/25/36.....	06/01/2021	Paydown			373,626	373,626	365,248	369,792		3,833		373,626			0	8,939	03/25/2036	1.A	
31395B	KD	4	FNMA FNMA_06-3 5.500% 03/25/36.....	06/01/2021	Paydown			128,130	128,130	143,054	141,757		(13,627)		128,130			0	3,064	03/25/2036	1.A	
31395E	ZJ	9	FHLMC FHLMC_2835 5.500% 08/15/34..	06/01/2021	Paydown			58,768	58,768	55,985	57,553		1,215		58,768			0	1,359	08/15/2034	1.A	
31395G	JR	4	FHLMC FHLMC_2861 5.500% 09/15/34..	06/01/2021	Paydown			123,777	123,777	117,767	121,257		2,520		123,777			0	2,561	09/15/2034	1.A	
31395N	FS	1	FNMA FNMA_06-45 5.500% 06/25/36.....	06/01/2021	Paydown			136,589	136,589	136,947	136,589		0		136,589			0	3,089	06/25/2036	1.A	
31395P	PE	6	FHLMC FHLMC_29-48 5.500% 03/15/35..	06/01/2021	Paydown			273,682	273,682	265,738	270,271		3,411		273,682			0	6,441	03/15/2035	1.A	
31395R	2E	7	FHLMC FHLMC_2949 5.500% 03/15/35..	06/01/2021	Paydown			245,701	245,701	239,108	242,927		2,775		245,701			0	5,748	03/15/2035	1.A	
31395T	FM	1	FHLMC FHLMC_2961 5.500% 04/15/35..	06/01/2021	Paydown			373,833	373,833	363,188	369,706		4,127		373,833			0	9,231	04/15/2035	1.A	
31395U	4N	8	FHLMC CMO_2972 WG 5.500% 05/15/35	06/01/2021	Paydown			272,446	272,446	266,774	269,875		2,572		272,446			0	6,882	05/15/2035	1.A	
31395U	A7	6	FHLMC FHLMC_2981 5.500% 05/15/35..	06/01/2021	Paydown			114,434	114,434	111,149	113,127		1,307		114,434			0	2,386	05/15/2035	1.A	
31395U	K3	4	FHLMC CMO_2978 CN 5.500% 05/15/35	06/01/2021	Paydown			929,884	929,884	946,245	956,795		(26,911)		929,884			0	21,918	05/15/2035	1.A	
31395V	SN	0	FHLMC FHLMC_29-86 5.500% 06/15/35..	06/01/2021	Paydown			117,725	117,725	114,492	116,314		1,411		117,725			0	2,615	06/15/2035	1.A	
31395W	W4	5	FHLMC FHLMC_3012 5.500% 08/15/35..	06/01/2021	Paydown			43,990	43,990	42,904	43,518		472		43,990			0	998	08/15/2035	1.A	
			FHLMC MULTI-FAMILY HSG VRDN - FHLMC_3015	06/01/2021	Paydown			401,738	401,738	387,363	395,078		6,660		401,738			0	8,091	08/15/2035	1.A	
31396C	3Y	4	FREDDIE MAC REFERENCE REMIC -T FHLMC_R00	06/01/2021	Paydown			1,326,776	1,326,776	1,264,994	1,302,752		24,024		1,326,776			0	30,031	10/15/2035	1.A	
31396C	LG	3	FHLMC FHLMC_3054 5.500% 10/15/35..	06/01/2021	Paydown			264,588	264,588	257,456	261,708		2,880		264,588			0	5,964	10/15/2035	1.A	
31396E	6B	7	FHLMC FHLMC_3044 5.500% 10/15/35..	06/01/2021	Paydown			175,298	175,298	170,108	173,554		1,744		175,298			0	3,939	10/15/2035	1.A	
31396E	WR	3	FHLMC FHLMC_30-61 5.500% 11/15/35..	06/01/2021	Paydown			189,044	189,044	182,871	186,731		2,313		189,044			0	4,015	11/15/2035	1.A	
31396E	Z5	8	FHLMC FHLMC_3062 5.500% 11/15/35..	06/01/2021	Paydown			357,651	357,651	345,106	353,664		3,987		357,651			0	8,877	11/15/2035	1.A	
31396F	GZ	0	FHLMC CMO_3073 ME 5.500% 11/15/35	06/01/2021	Paydown			611,803	611,803	593,377	605,035		6,768		611,803			0	13,280	11/15/2035	1.A	
31396G	7E	5	FHLMC FHLMC_3094 5.500% 12/15/35..	06/01/2021	Paydown			156,130	156,130	150,324	153,738		2,392		156,130			0	3,552	12/15/2035	1.A	
31396G	BL	4	FHLMC FHLMC_3087 5.500% 12/15/25..	06/01/2021	Paydown			86,195	86,195	83,835	85,509		686		86,195			0	1,941	12/15/2025	1.A	
31396H	AL	3	FHLMC FHLMC_5 5.500% 02/15/36.....	06/01/2021	Paydown			738,935	738,935	697,344	724,675		14,260		738,935			0	16,783	02/15/2036	1.A	

QE05.24

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31396P B2 6	FNMA_07-B1 CMO 07_14 QE 5.500% 03/25/3	..	06/01/2021.	Paydown.....		.....94,731	.....94,731	.....88,100	.....91,986	.....	.....2,745	.....	.....2,745	.....	.....94,731	.....	.....0	.....0	.....2,040	03/25/2037.	1.A.....
31396V F8 6	FNMA FNMA_07-45 6.000% 05/25/47.....	..	06/01/2021.	Paydown.....		.....102,936	.....102,936	.....100,411	.....101,613	.....	.....1,323	.....	.....1,323	.....	.....102,936	.....	.....0	.....0	.....3,016	05/25/2047.	1.A.....
31396X HK 3	FANNIE MAE FNMA_07-77 FNMA_07-77 5.500	..	06/01/2021.	Paydown.....		.....470,270	.....470,270	.....471,060	.....470,270	.....	.....	.....	.....0	.....	.....470,270	.....	.....0	.....0	.....10,472	08/25/2037.	1.A.....
31397C 3V 9	FHLMC FHLMC_3228 5.500% 10/15/36..	..	06/01/2021.	Paydown.....		.....16,920	.....16,920	.....16,290	.....16,641	.....	.....279	.....	.....279	.....	.....16,920	.....	.....0	.....0	.....370	10/15/2036.	1.A.....
31397F MQ 2	FHLMC FHLMC_3296 5.500% 03/15/37..	..	06/01/2021.	Paydown.....		.....84,389	.....84,389	.....77,945	.....81,334	.....	.....3,055	.....	.....3,055	.....	.....84,389	.....	.....0	.....0	.....1,811	03/15/2037.	1.A.....
31397J GG 3	FHLMC FHLMC_33-30 5.500% 06/15/37..	..	06/01/2021.	Paydown.....		.....51,645	.....51,645	.....47,877	.....50,300	.....	.....1,346	.....	.....1,346	.....	.....51,645	.....	.....0	.....0	.....1,179	06/15/2037.	1.A.....
31397W 7A 7	FHLMC FHLMC_34-56 5.000% 06/15/38..	..	06/01/2021.	Paydown.....		.....132,875	.....132,875	.....118,010	.....124,920	.....	.....7,956	.....	.....7,956	.....	.....132,875	.....	.....0	.....0	.....2,595	06/15/2038.	1.A.....
31398G QR 3	FNMA FNMA_09-111 4.500% 01/25/40...	..	06/01/2021.	Paydown.....		.....69,593	.....69,593	.....60,111	.....65,256	.....	.....4,337	.....	.....4,337	.....	.....69,593	.....	.....0	.....0	.....1,295	01/25/2040.	1.A.....
31398V LQ 7	FHLMC FHLMC_36-56 5.000% 01/15/38..	..	06/01/2021.	Paydown.....		.....362,221	.....362,221	.....349,671	.....357,400	.....	.....4,821	.....	.....4,821	.....	.....362,221	.....	.....0	.....0	.....7,213	01/15/2038.	1.A.....
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	04/01/2021.	BNP PARIBAS.....		.....(525)	.....(497)	.....(496)	.....	.....	.....(497)	.....	.....(497)	.....	.....(497)	.....	.....(28)	.....(28)	.....530	01/01/2033.	1.A.....
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	04/01/2021.	Paydown.....		.....497	.....497	.....496	.....	.....	.....497	.....	.....497	.....	.....497	.....	.....0	.....0	.....144	01/01/2033.	1.A.....
31401L 6T 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....583	.....583	.....554	.....561	.....	.....22	.....	.....22	.....	.....583	.....	.....0	.....0	.....11	07/01/2033.	1.A.....
31401N 2T 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....11,365	.....11,365	.....10,797	.....10,939	.....	.....426	.....	.....426	.....	.....11,365	.....	.....0	.....0	.....201	08/01/2033.	1.A.....
31401X KW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....189	.....189	.....170	.....175	.....	.....14	.....	.....14	.....	.....189	.....	.....0	.....0	.....4	07/01/2033.	1.A.....
31401Y JW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....961	.....961	.....913	.....925	.....	.....36	.....	.....36	.....	.....961	.....	.....0	.....0	.....18	07/01/2033.	1.A.....
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....670	.....670	.....649	.....654	.....	.....16	.....	.....16	.....	.....670	.....	.....0	.....0	.....17	12/01/2031.	1.A.....
31402C 5N 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....192	.....192	.....192	.....192	.....	.....	.....	.....0	.....	.....192	.....	.....0	.....0	.....6	11/01/2031.	1.A.....
31402C 5P 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....6,632	.....6,632	.....6,766	.....6,720	.....	.....(88)	.....	.....(88)	.....	.....6,632	.....	.....0	.....0	.....218	03/01/2032.	1.A.....
31402C PL 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 72	..	06/01/2021.	Paydown.....		.....78,425	.....78,425	.....75,873	.....76,380	.....	.....2,045	.....	.....2,045	.....	.....78,425	.....	.....0	.....0	.....1,623	11/01/2033.	1.A.....
31402E R8 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....4,524	.....4,524	.....4,298	.....4,345	.....	.....179	.....	.....179	.....	.....4,524	.....	.....0	.....0	.....84	08/01/2033.	1.A.....
31402H BG 5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y	..	06/01/2021.	Paydown.....		.....4,865	.....4,865	.....4,824	.....4,865	.....	.....	.....	.....0	.....	.....4,865	.....	.....0	.....0	.....50	12/01/2033.	1.A.....
31402H WH 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....151	.....151	.....143	.....145	.....	.....6	.....	.....6	.....	.....151	.....	.....0	.....0	.....3	07/01/2033.	1.A.....
31402J 3U 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....3,084	.....3,084	.....2,781	.....2,851	.....	.....233	.....	.....233	.....	.....3,084	.....	.....0	.....0	.....66	08/01/2033.	1.A.....
31402J 6A 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....3,195	.....3,195	.....3,035	.....3,069	.....	.....126	.....	.....126	.....	.....3,195	.....	.....0	.....0	.....60	08/01/2033.	1.A.....
31402J M4 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....424	.....424	.....403	.....407	.....	.....17	.....	.....17	.....	.....424	.....	.....0	.....0	.....8	08/01/2033.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31402J RE 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....13,468	.....13,468	.....12,338	.....12,616	.....	.....852	.....	.....852	.....	.....13,468	.....	.....	.....0	.....297	08/01/2033.	1.A.....
31402L K8 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....136	.....136	.....130	.....131	.....	.....5	.....	.....5	.....	.....136	.....	.....	.....0	.....3	08/01/2033.	1.A.....
31402M LS 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....3,159	.....3,159	.....3,001	.....3,037	.....	.....122	.....	.....122	.....	.....3,159	.....	.....	.....0	.....56	08/01/2033.	1.A.....
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	04/01/2021.	BNP PARIBAS.....		.....(447)	.....(423)	.....(419)	.....	.....	.....(423)	.....	.....(423)	.....	.....(423)	.....	.....(24)	.....(24)	.....464	08/01/2034.	1.A.....
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	04/01/2021.	Paydown.....		.....423	.....423	.....419	.....	.....	.....423	.....	.....423	.....	.....423	.....	.....	.....0	.....158	08/01/2034.	1.A.....
31402Q TE 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....59,674	.....59,674	.....59,385	.....59,395	.....	.....280	.....	.....280	.....	.....59,674	.....	.....	.....0	.....1,505	11/01/2034.	1.A.....
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # 73	..	06/01/2021.	Paydown.....		.....201,423	.....201,423	.....197,590	.....198,169	.....	.....3,254	.....	.....3,254	.....	.....201,423	.....	.....	.....0	.....4,641	02/01/2035.	1.A.....
31402R DF 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # 73	..	06/01/2021.	Paydown.....		.....14,202	.....14,202	.....14,311	.....14,280	.....	.....(78)	.....	.....(78)	.....	.....14,202	.....	.....	.....0	.....351	04/01/2035.	1.A.....
31402T FJ 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....399	.....399	.....379	.....384	.....	.....15	.....	.....15	.....	.....399	.....	.....	.....0	.....8	08/01/2033.	1.A.....
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....7,654	.....7,654	.....7,100	.....7,192	.....	.....462	.....	.....462	.....	.....7,654	.....	.....	.....0	.....128	09/01/2035.	1.A.....
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 12	..	04/01/2021.	BNP PARIBAS.....		.....(1,012)	.....(958)	.....(962)	.....	.....	.....(958)	.....	.....(958)	.....	.....(958)	.....	.....(53)	.....(53)	.....1,412	04/01/2036.	1.A.....
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 12	..	04/01/2021.	Paydown.....		.....958	.....958	.....962	.....	.....	.....958	.....	.....958	.....	.....958	.....	.....	.....0	.....499	04/01/2036.	1.A.....
31403E TD 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....1,379	.....1,379	.....1,310	.....1,326	.....	.....53	.....	.....53	.....	.....1,379	.....	.....	.....0	.....25	10/01/2033.	1.A.....
31403H HT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....106	.....106	.....101	.....102	.....	.....4	.....	.....4	.....	.....106	.....	.....	.....0	.....2	10/01/2033.	1.A.....
31403Q 4D 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....1,005	.....1,005	.....955	.....966	.....	.....39	.....	.....39	.....	.....1,005	.....	.....	.....0	.....19	11/01/2033.	1.A.....
31404K LW 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....25,727	.....25,727	.....24,718	.....24,905	.....	.....822	.....	.....822	.....	.....25,727	.....	.....	.....0	.....626	04/01/2034.	1.A.....
31404P QM 6	FEDERAL NATIONAL MORTGAGE ASSO POOL # 77	..	06/01/2021.	Paydown.....		.....366	.....366	.....361	.....362	.....	.....4	.....	.....4	.....	.....366	.....	.....	.....0	.....8	04/01/2034.	1.A.....
31404X K7 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....360	.....360	.....348	.....350	.....	.....10	.....	.....10	.....	.....360	.....	.....	.....0	.....7	11/01/2034.	1.A.....
31405Q UU 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....1,205	.....1,205	.....1,140	.....1,152	.....	.....53	.....	.....53	.....	.....1,205	.....	.....	.....0	.....23	12/01/2034.	1.A.....
31406D GW 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		.....2	.....2	.....2	.....2	.....	.....	.....	.....0	.....	.....2	.....	.....	.....0	.....	01/01/2035.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y	..	05/14/2021	BNP PARIBAS.....		583,754	547,965	550,063	547,965				0		547,965		35,789	35,789	5,881	10/01/2036	1.A
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y	..	05/01/2021	Paydown.....		6,734	6,734	6,760	6,734				0		6,734			0	56	10/01/2036	1.A
31406M XV 3	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	06/01/2021	Paydown.....		102	102	101	102				0		102			0	1	10/01/2034	1.A
31406V CU 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021	Paydown.....		10,572	10,572	9,934	10,055		517		517		10,572			0	225	04/01/2035	1.A
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	04/01/2021	BNP PARIBAS.....		(1,100)	(1,041)	(1,044)			(1,041)		(1,041)		(1,041)		(59)	(59)	1,908	03/01/2035	1.A
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	04/01/2021	Paydown.....		1,041	1,041	1,044			1,041		1,041		1,041			0	398	03/01/2035	1.A
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	04/01/2021	BNP PARIBAS.....		(1,314)	(1,243)	(1,253)			(1,243)		(1,243)		(1,243)		(70)	(70)	1,716	07/01/2035	1.A
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	04/01/2021	Paydown.....		1,243	1,243	1,253			1,243		1,243		1,243			0	583	07/01/2035	1.A
31407N QC 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 83	..	06/01/2021	Paydown.....		7,718	7,718	7,330	7,394		325		325		7,718			0	145	08/01/2035	1.A
31409G N2 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021	Paydown.....		1,320	1,320	1,322	1,321		(1)		(1)		1,320			0	33	10/01/2036	1.A
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	04/01/2021	BNP PARIBAS.....		(581)	(550)	(554)			(550)		(550)		(550)		(31)	(31)	819	05/01/2036	1.A
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	04/01/2021	Paydown.....		550	550	554			550		550		550			0	286	05/01/2036	1.A
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y	..	05/14/2021	BNP PARIBAS.....		176,048	167,266	168,051	167,266				0		167,266		8,781	8,781	1,772	11/01/2036	1.A
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y	..	05/01/2021	Paydown.....		1,425	1,425	1,432	1,425				0		1,425			0	12	11/01/2036	1.A
3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021	Paydown.....		1,735,763	1,735,763	1,806,278	1,802,915		(67,152)		(67,152)		1,735,763			0	26,327	09/01/2045	1.A
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021	Paydown.....		31,977	31,977	33,268	33,218		(1,241)		(1,241)		31,977			0	465	09/01/2045	1.A
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021	Paydown.....		892,862	892,862	929,274	927,372		(34,511)		(34,511)		892,862			0	12,992	11/01/2045	1.A
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021	Paydown.....		262,774	262,774	273,490	272,923		(10,149)		(10,149)		262,774			0	3,831	11/01/2045	1.A
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021	Paydown.....		1,610,029	1,610,029	1,684,493	1,681,523		(71,494)		(71,494)		1,610,029			0	21,653	02/01/2046	1.A
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021	Paydown.....		351,066	351,066	361,872	361,177		(10,110)		(10,110)		351,066			0	4,237	10/01/2046	1.A
3140FC S8 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD	..	06/01/2021	Paydown.....		58,485	58,485	60,568	60,490		(2,005)		(2,005)		58,485			0	806	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD	..	06/01/2021.	Paydown.....		2,937,883	2,937,883	3,114,156	3,108,423		(170,539)		(170,539)		2,937,883			0	47,100	04/01/2047.	1.A.....
3140FR H5 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBE	..	06/01/2021.	Paydown.....		215,642	215,642	208,979	209,148		6,493		6,493		215,642			0	2,523	02/01/2047.	1.A.....
3140GQ 3C 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH	..	06/01/2021.	Paydown.....		3,575,583	3,575,583	3,699,052	3,695,153		(119,571)		(119,571)		3,575,583			0	49,701	08/01/2047.	1.A.....
3140GQ 4L 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH	..	06/01/2021.	Paydown.....		68,092	68,092	70,731	70,640		(2,548)		(2,548)		68,092			0	988	08/01/2047.	1.A.....
3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH	..	06/01/2021.	Paydown.....		1,154,412	1,154,412	1,186,880	1,182,840		(28,428)		(28,428)		1,154,412			0	14,182	09/01/2032.	1.A.....
3140GV Z3 2	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBH	..	06/01/2021.	Paydown.....		1,695,525	1,695,525	1,701,883	1,701,603		(6,079)		(6,079)		1,695,525			0	23,866	12/01/2047.	1.A.....
3140H1 VN 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBJ	..	06/01/2021.	Paydown.....		2,729,702	2,729,702	2,698,567	2,699,076		30,627		30,627		2,729,702			0	38,775	03/01/2048.	1.A.....
3140H2 SZ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # BJ	..	06/01/2021.	Paydown.....		432,268	432,268	447,262	446,773		(14,505)		(14,505)		432,268			0	6,423	10/01/2047.	1.A.....
3140H2 UZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBJ	..	06/01/2021.	Paydown.....		116,305	116,305	120,348	120,220		(3,915)		(3,915)		116,305			0	1,609	11/01/2047.	1.A.....
3140H4 A9 5	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBJ	..	06/01/2021.	Paydown.....		553,340	553,340	565,617	565,278		(11,938)		(11,938)		553,340			0	8,998	05/01/2048.	1.A.....
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBJ	..	06/01/2021.	Paydown.....		1,020,732	1,020,732	1,047,008	1,046,241		(25,509)		(25,509)		1,020,732			0	15,950	02/01/2048.	1.A.....
3140HB JA 7	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS	..	06/01/2021.	Paydown.....		1,723,578	1,723,578	1,731,888	1,731,539		(7,961)		(7,961)		1,723,578			0	27,727	06/01/2048.	1.A.....
3140HJ JJ 1	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBK	..	06/01/2021.	Paydown.....		255,841	255,841	259,908	259,857		(4,016)		(4,016)		255,841			0	4,047	08/01/2048.	1.A.....
3140HN AX 0	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBK	..	06/01/2021.	Paydown.....		88,048	88,048	94,370	94,320		(6,272)		(6,272)		88,048			0	921	10/01/2050.	1.A.....
3140J5 NU 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM	..	06/01/2021.	Paydown.....		67,092	67,092	67,470	67,451		(359)		(359)		67,092			0	801	02/01/2047.	1.A.....
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM	..	06/01/2021.	Paydown.....		1,449,604	1,449,604	1,497,736	1,496,245		(46,641)		(46,641)		1,449,604			0	20,636	10/01/2047.	1.A.....
3140J6 F6 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBM	..	06/01/2021.	Paydown.....		296,559	296,559	303,810	303,669		(7,110)		(7,110)		296,559			0	4,671	11/01/2047.	1.A.....
3140J6 GR 2	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBM	..	06/01/2021.	Paydown.....		277,998	277,998	278,487	278,463		(465)		(465)		277,998			0	4,502	09/01/2048.	1.A.....
3140J7 7J 8	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBM	..	06/01/2021.	Paydown.....		349,852	349,852	357,068	356,864		(7,012)		(7,012)		349,852			0	5,820	03/01/2048.	1.A.....
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBM	..	06/01/2021.	Paydown.....		723,506	723,506	746,681	745,924		(22,418)		(22,418)		723,506			0	10,815	10/01/2047.	1.A.....
3140J8 RF 2	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBM	..	06/01/2021.	Paydown.....		296,922	296,922	303,998	303,864		(6,941)		(6,941)		296,922			0	4,644	06/01/2048.	1.A.....

QE05.28

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140J8 S4 6	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBM	..	06/01/2021.	Paydown.....		1,320,559	1,320,559	1,352,335	1,351,638		(31,080)		(31,080)		1,320,559			0	22,009	06/01/2048.	1.A
3140J8 UG 6	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBM	..	06/01/2021.	Paydown.....		1,174,023	1,174,023	1,200,668	1,200,172		(26,149)		(26,149)		1,174,023			0	18,893	07/01/2048.	1.A
3140J9 LV 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		865,585	865,585	866,869	866,771		(1,187)		(1,187)		865,585			0	13,507	10/01/2048.	1.A
3140JG LQ 6	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBN	..	06/01/2021.	Paydown.....		2,016,328	2,016,328	2,072,249	2,070,258		(53,930)		(53,930)		2,016,328			0	32,216	12/01/2048.	1.A
3140JR AZ 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBN	..	06/01/2021.	Paydown.....		2,583,895	2,583,895	2,613,771	2,612,769		(28,874)		(28,874)		2,583,895			0	35,403	04/01/2049.	1.A
3140K1 4E 3	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBO	..	06/01/2021.	Paydown.....		2,920,943	2,920,943	3,052,385			(131,442)		(131,442)		2,920,943			0	10,934	12/01/2049.	1.A
3140KC NY 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBP	..	06/01/2021.	Paydown.....		735,318	735,318	794,144	793,620		(58,302)		(58,302)		735,318			0	8,229	04/01/2050.	1.A
3140KQ VE 8	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBQ	..	06/01/2021.	Paydown.....		126,782	126,782	131,383	131,376		(4,595)		(4,595)		126,782			0	1,121	11/01/2050.	1.A
3140KQ WW 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBQ	..	06/01/2021.	Paydown.....		54,427	54,427	56,457	56,454		(2,028)		(2,028)		54,427			0	448	12/01/2050.	1.A
3140KY LC 6	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBR	..	06/01/2021.	Paydown.....		62,421	62,421	65,055			(2,633)		(2,633)		62,421			0	130	05/01/2051.	1.A
3140L7 XU 1	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBR	..	06/01/2021.	Paydown.....		53,481	53,481	55,683			(2,202)		(2,202)		53,481			0	111	05/01/2051.	1.A
3140Q7 HT 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		181,654	181,654	190,226	189,953		(8,299)		(8,299)		181,654			0	3,060	08/01/2047.	1.A
3140Q7 LC 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		1,385,212	1,385,212	1,417,083	1,416,333		(31,120)		(31,120)		1,385,212			0	22,390	09/01/2047.	1.A
3140Q7 TF 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA05	..	05/17/2021.	PNC SEC CORP.....		4,256,210	3,968,494	4,205,364	4,203,631		1,732		1,732		4,205,364		50,846	50,846	73,638	10/01/2047.	1.A
3140Q7 TF 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA05	..	05/01/2021.	Paydown.....		671,351	671,351	711,422	711,129		(39,778)		(39,778)		671,351			0	9,630	10/01/2047.	1.A
3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # CA	..	06/01/2021.	Paydown.....		1,067,143	1,067,143	1,096,990	1,093,438		(26,295)		(26,295)		1,067,143			0	13,678	10/01/2032.	1.A
3140Q7 WS 2	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		183,252	183,252	188,635	188,460		(5,208)		(5,208)		183,252			0	2,627	11/01/2047.	1.A
3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		2,223,870	2,223,870	2,261,919	2,261,164		(37,294)		(37,294)		2,223,870			0	35,928	05/01/2048.	1.A
3140Q8 DB 8	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		664,481	664,481	658,199	658,309		6,172		6,172		664,481			0	9,160	01/01/2048.	1.A
3140Q8 S5 5	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		3,337,253	3,337,253	3,554,044			(216,791)		(216,791)		3,337,253			0	14,929	03/01/2048.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140Q8 WJ 0	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....890,249	.....890,249	.....910,244	.....909,672	.....	.....(19,424)	.....	.....(19,424)	.....	.....890,249	.....	.....	.....0	.....14,077	04/01/2048.	1.A
3140Q9 C2 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....1,316,159	.....1,316,159	.....1,345,053	.....1,344,232	.....	.....(28,073)	.....	.....(28,073)	.....	.....1,316,159	.....	.....	.....0	.....21,195	06/01/2048.	1.A
3140Q9 DG 5	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....1,436,965	.....1,436,965	.....1,498,232	.....1,496,876	.....	.....(59,911)	.....	.....(59,911)	.....	.....1,436,965	.....	.....	.....0	.....27,722	06/01/2048.	1.A
3140Q9 EZ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....631,404	.....631,404	.....647,238	.....647,076	.....	.....(15,672)	.....	.....(15,672)	.....	.....631,404	.....	.....	.....0	.....10,536	07/01/2048.	1.A
3140Q9 T9 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....433,220	.....433,220	.....446,504	.....446,218	.....	.....(12,998)	.....	.....(12,998)	.....	.....433,220	.....	.....	.....0	.....7,094	09/01/2048.	1.A
3140QA VA 5	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....7,211,387	.....7,211,387	.....7,300,966	.....7,298,193	.....	.....(86,806)	.....	.....(86,806)	.....	.....7,211,387	.....	.....	.....0	.....104,027	04/01/2049.	1.A
3140QC 5Q 5	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....619,103	.....619,103	.....674,919	.....674,120	.....	.....(55,017)	.....	.....(55,017)	.....	.....619,103	.....	.....	.....0	.....8,881	03/01/2050.	1.A
3140QC VU 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....1,154,040	.....1,154,040	.....1,217,873	.....	.....	.....(63,833)	.....	.....(63,833)	.....	.....1,154,040	.....	.....	.....0	.....3,972	02/01/2050.	1.A
3140QD L4 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....1,310,221	.....1,310,221	.....1,408,078	.....1,406,495	.....	.....(96,274)	.....	.....(96,274)	.....	.....1,310,221	.....	.....	.....0	.....18,486	05/01/2050.	1.A
3140QE A5 1	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....3,037,184	.....3,037,184	.....3,126,639	.....3,125,518	.....	.....(88,334)	.....	.....(88,334)	.....	.....3,037,184	.....	.....	.....0	.....25,155	07/01/2050.	1.A
3140QE D3 3	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....1,475,628	.....1,475,628	.....1,551,023	.....	.....	.....(75,395)	.....	.....(75,395)	.....	.....1,475,628	.....	.....	.....0	.....5,574	07/01/2050.	1.A
3140QE DP 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....1,500,881	.....1,500,881	.....1,598,203	.....1,597,146	.....	.....(96,265)	.....	.....(96,265)	.....	.....1,500,881	.....	.....	.....0	.....16,272	07/01/2050.	1.A
3140QE J9 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....1,054,186	.....1,054,186	.....1,091,824	.....1,091,401	.....	.....(37,214)	.....	.....(37,214)	.....	.....1,054,186	.....	.....	.....0	.....8,427	08/01/2050.	1.A
3140QE ZE 5	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....588,639	.....588,639	.....629,130	.....628,809	.....	.....(40,171)	.....	.....(40,171)	.....	.....588,639	.....	.....	.....0	.....5,346	09/01/2050.	1.A
3140QE ZS 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....1,307,814	.....1,307,814	.....1,403,244	.....1,402,068	.....	.....(94,253)	.....	.....(94,253)	.....	.....1,307,814	.....	.....	.....0	.....16,310	09/01/2050.	1.A
3140QF BS 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....2,927,535	.....2,927,535	.....3,106,389	.....3,104,901	.....	.....(177,366)	.....	.....(177,366)	.....	.....2,927,535	.....	.....	.....0	.....28,313	10/01/2050.	1.A
3140QF F4 6	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....194,599	.....194,599	.....212,143	.....211,992	.....	.....(17,394)	.....	.....(17,394)	.....	.....194,599	.....	.....	.....0	.....2,360	10/01/2050.	1.A
3140QG LR 6	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....43,445	.....43,445	.....45,275	.....45,265	.....	.....(1,820)	.....	.....(1,820)	.....	.....43,445	.....	.....	.....0	.....348	01/01/2051.	1.A
3140QG T6 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA	..	06/01/2021.	Paydown.....		.....1,306,637	.....1,306,637	.....1,365,435	.....	.....	.....(58,799)	.....	.....(58,799)	.....	.....1,306,637	.....	.....	.....0	.....4,733	10/01/2050.	1.A
3140X5 PS 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM22	..	05/17/2021.	PNC SEC CORP.....		.....3,800,737	.....3,543,811	.....3,740,381	.....3,739,827	.....	.....554	.....	.....554	.....	.....3,740,381	.....	.....60,356	.....60,356	.....65,757	06/01/2048.	1.A
3140X5 PS 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM22	..	05/01/2021.	Paydown.....		.....605,358	.....605,358	.....638,936	.....638,841	.....	.....(33,484)	.....	.....(33,484)	.....	.....605,358	.....	.....	.....0	.....8,972	06/01/2048.	1.A

QE05.30

SCHEDULE D - PART 4

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

QE05.31

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140X7 Z9 3	FEDERAL NATIONAL MORTGAGE ASSO POOL# NFM	..	06/01/2021.	Paydown.....		300,692	300,692	312,907	312,680		(11,988)		(11,988)		300,692		0	0	2,612	10/01/2030.	1.A
3140X9 GM 1	FEDERAL NATIONAL MORTGAGE ASSO POOL# NFM	..	06/01/2021.	Paydown.....		585,094	585,094	635,833			(50,739)		(50,739)		585,094		0	0	4,291	09/01/2048.	1.A
3140X9 N4 3	FEDERAL NATIONAL MORTGAGE ASSO POOL# NFM	..	06/01/2021.	Paydown.....		284,923	284,923	304,511			(19,588)		(19,588)		284,923		0	0	712	01/01/2051.	1.A
3140XA JL 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NFM	..	06/01/2021.	Paydown.....		257,258	257,258	265,860			(8,602)		(8,602)		257,258		0	0	769	03/01/2051.	1.A
3140XA P2 2	FEDERAL NATIONAL MORTGAGE ASSO POOL# NFM	..	06/01/2021.	Paydown.....		2,503,977	2,503,977	2,618,221			(114,244)		(114,244)		2,503,977		0	0	11,007	11/01/2050.	1.A
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	04/01/2021.	BNP PARIBAS.....		(397)	(376)	(378)			(376)		(376)		(376)		(21)	(21)	543	05/01/2036.	1.A
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	04/01/2021.	Paydown.....		376	376	378			376		376		376		0	0	184	05/01/2036.	1.A
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y	..	05/14/2021.	BNP PARIBAS.....		88,955	83,526	83,735	85,280		87		87		85,367		3,588	3,588	978	04/01/2034.	1.A
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y	..	05/01/2021.	Paydown.....		9,060	9,060	9,083	9,251		(190)		(190)		9,060		0	0	77	04/01/2034.	1.A
31410F ST 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		17,214	17,214	17,021	17,036		178		178		17,214		0	0	387	12/01/2036.	1.A
31410F V4 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		486	486	487	487		(1)		(1)		486		0	0	12	01/01/2037.	1.A
31410K JY 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # 88	..	06/01/2021.	Paydown.....		14,228	14,228	14,290	14,279		(51)		(51)		14,228		0	0	356	05/01/2038.	1.A
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		97,114	97,114	101,394	101,070		(3,955)		(3,955)		97,114		0	0	1,611	12/01/2042.	1.A
31411G 6G 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		206,622	206,622	206,864	206,736		(114)		(114)		206,622		0	0	4,829	01/01/2037.	1.A
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y	..	05/14/2021.	BNP PARIBAS.....		369,249	346,713	345,995	346,713		0		0		346,713		22,536	22,536	4,233	07/01/2035.	1.A
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y	..	05/01/2021.	Paydown.....		7,468	7,468	7,453	7,468		0		0		7,468		0	0	74	07/01/2035.	1.A
31416B YG 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		44,750	44,750	46,460	46,277		(1,527)		(1,527)		44,750		0	0	1,086	01/01/2039.	1.A
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		946,098	946,098	973,077	970,173		(24,074)		(24,074)		946,098		0	0	15,315	09/01/2040.	1.A
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y	..	06/01/2021.	Paydown.....		318,004	318,004	327,544	324,684		(6,681)		(6,681)		318,004		0	0	5,946	02/01/2031.	1.A
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		254,272	254,272	260,907	260,255		(5,983)		(5,983)		254,272		0	0	4,213	11/01/2041.	1.A
31417E HN 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AB	..	06/01/2021.	Paydown.....		162,318	162,318	162,926	162,863		(545)		(545)		162,318		0	0	1,861	12/01/2042.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		394,875	394,875	398,083	397,864		(2,989)		(2,989)		394,875			0	4,975	04/01/2043.	1.A.....
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		913,306	913,306	954,119	951,548		(38,242)		(38,242)		913,306			0	13,713	05/01/2043.	1.A.....
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		36,308	36,308	38,850	38,703		(2,395)		(2,395)		36,308			0	653	06/01/2043.	1.A.....
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y	..	06/01/2021.	Paydown.....		426,976	426,976	437,516	434,303		(7,327)		(7,327)		426,976			0	6,909	12/01/2030.	1.A.....
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA	..	06/01/2021.	Paydown.....		549,830	549,830	552,994	551,753		(1,923)		(1,923)		549,830			0	9,199	01/01/2031.	1.A.....
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y	..	06/01/2021.	Paydown.....		540,856	540,856	557,082	552,356		(11,500)		(11,500)		540,856			0	9,815	02/01/2031.	1.A.....
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA	..	06/01/2021.	Paydown.....		54,788	54,788	55,764	55,697		(909)		(909)		54,788			0	665	10/01/2042.	1.A.....
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA	..	06/01/2021.	Paydown.....		15,441	15,441	16,505	16,458		(1,017)		(1,017)		15,441			0	244	08/01/2045.	1.A.....
31418C 3D 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		459,046	459,046	463,451	463,389		(4,343)		(4,343)		459,046			0	7,438	10/01/2048.	1.A.....
31418C 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		3,010,296	3,010,296	3,043,456	3,042,399		(32,103)		(32,103)		3,010,296			0	41,858	11/01/2048.	1.A.....
31418C PE 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA	..	06/01/2021.	Paydown.....		3,093,793	3,093,793	3,298,653	62,720		(204,798)		(204,798)		3,093,793			0	13,671	09/01/2047.	1.A.....
31418C S4 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		183,059	183,059	187,829	187,677		(4,618)		(4,618)		183,059			0	2,560	01/01/2048.	1.A.....
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		740,820	740,820	768,850	768,068		(27,248)		(27,248)		740,820			0	12,088	01/01/2048.	1.A.....
31418C U7 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		3,170,835	3,170,835	3,381,893			(211,059)		(211,059)		3,170,835			0	13,240	03/01/2048.	1.A.....
31418C UB 8	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		237,249	237,249	243,088	242,913		(5,664)		(5,664)		237,249			0	3,827	02/01/2048.	1.A.....
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		524,722	524,722	530,154	529,974		(5,252)		(5,252)		524,722			0	8,525	06/01/2048.	1.A.....
31418C YL 2	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		6,205,640	6,205,640	6,279,090	6,276,794		(71,154)		(71,154)		6,205,640			0	88,835	07/01/2048.	1.A.....
31418C YM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		3,687,409	3,687,409	3,774,662	3,772,281		(84,872)		(84,872)		3,687,409			0	59,593	07/01/2048.	1.A.....
31418D AQ 5	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		1,651,091	1,651,091	1,667,946	1,667,336		(16,245)		(16,245)		1,651,091			0	23,289	03/01/2049.	1.A.....
31418D AR 3	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		248,155	248,155	254,223	254,067		(5,912)		(5,912)		248,155			0	4,054	03/01/2049.	1.A.....
31418D BF 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	06/01/2021.	Paydown.....		435,213	435,213	441,554	441,501		(6,288)		(6,288)		435,213			0	6,155	04/01/2049.	1.A.....

QE05.32

SCHEDULE D - PART 4

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

QE05.33

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31418D SK 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		2,694,617	2,694,617	2,812,507			(117,890)		(117,890)		2,694,617		0	0	9,841	09/01/2050.	1.A.....
31418D TG 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		2,799,081	2,799,081	2,934,621	2,932,064		(132,983)		(132,983)		2,799,081		0	0	28,398	10/01/2030.	1.A.....
31418D TS 1	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		1,176,653	1,176,653	1,229,878			(53,225)		(53,225)		1,176,653		0	0	2,942	10/01/2050.	1.A.....
31418D V7 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		95,061	95,061	98,455	98,430		(3,369)		(3,369)		95,061		0	0	803	01/01/2051.	1.A.....
31418D VA 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		188,757	188,757	195,576	195,545		(6,788)		(6,788)		188,757		0	0	1,587	12/01/2050.	1.A.....
31418D VT 6	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		318,822	318,822	328,685	328,612		(9,790)		(9,790)		318,822		0	0	2,007	01/01/2031.	1.A.....
31418D W2 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		241,626	241,626	251,103			(9,476)		(9,476)		241,626		0	0	831	02/01/2031.	1.A.....
31418D YB 2	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/22/2021.	NOMURA SECURITIES INTL. INC.		19,905,831	19,786,801	19,734,243			1,144		1,144		19,735,387		170,444	170,444	124,217	04/01/2051.	1.A.....
31418D YB 2	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		266,498	266,498	265,790			708		708		266,498		0	0	968	04/01/2051.	1.A.....
31418D YC 0	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		171,271	171,271	177,265			(5,994)		(5,994)		171,271		0	0	357	04/01/2051.	1.A.....
31418D YY 2	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		133,311	133,311	138,112			(4,801)		(4,801)		133,311		0	0	467	05/01/2051.	1.A.....
31418D YZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		251,492	251,492	265,364			(13,871)		(13,871)		251,492		0	0	980	05/01/2051.	1.A.....
31418D ZW 5	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA	..	06/01/2021.	Paydown.....		84,753	84,753	87,736			(2,983)		(2,983)		84,753		0	0	177	06/01/2051.	1.A.....
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12	..	04/01/2021.	AMHERST PIERPONT SECUI.....		(3,084)	(2,901)	(3,099)			(2,901)		(2,901)		(2,901)		(183)	(183)	1,707	09/01/2033.	1.A.....
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12	..	04/01/2021.	Paydown.....		2,901	2,901	3,099			2,901		2,901		2,901		0	0	548	09/01/2033.	1.A.....
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		24,411	24,411	25,876	25,610		(1,199)		(1,199)		24,411		0	0	562	09/01/2036.	1.A.....
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD	..	06/01/2021.	Paydown.....		638,640	638,640	656,702	654,687		(16,046)		(16,046)		638,640		0	0	10,133	09/01/2040.	1.A.....
31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	06/01/2021.	Paydown.....		415,495	415,495	427,895	426,594		(11,099)		(11,099)		415,495		0	0	8,304	06/01/2040.	1.A.....
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y	..	06/01/2021.	Paydown.....		705,882	705,882	728,823	716,975		(11,093)		(11,093)		705,882		0	0	9,829	09/01/2025.	1.A.....
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AE	..	06/01/2021.	Paydown.....		8,329	8,329	8,578	8,454		(125)		(125)		8,329		0	0	122	09/01/2025.	1.A.....

SCHEDULE D - PART 4

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

QE05.34

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
35563P DZ 9	SEASONED CREDIT RISK TRANSFER SENIOR AGE	..	06/01/2021.	Paydown.....		.....537,555	.....537,555	.....534,299	.....536,699		.....856		.....856		.....537,555			.....0	.....6,595	05/25/2057.	1.A
35563P EB 1	SEASONED CREDIT RISK TRANSFER SENIOR CMO	..	06/01/2021.	Paydown.....		.....82,465	.....82,465	.....77,002	.....78,694		.....3,771		.....3,771		.....82,465			.....0	.....1,031	05/25/2057.	1.A
35563P HH 5	SEASONED CREDIT RISK TRANSFER WHOLE CMO	..	06/01/2021.	Paydown.....		.....78,683	.....78,683	.....77,733	.....77,995		.....688		.....688		.....78,683			.....0	.....1,148	03/25/2058.	1.A
35564C AN 7	FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8	..	06/01/2021.	Paydown.....		.....498,879	.....498,879	.....492,218	.....486,820		.....12,059		.....12,059		.....498,879			.....0	.....8,878	11/25/2028.	1.A
48503T AA 5	KANSAS CITY MO INDL DEV AUTH KANSAS CITY	..	06/10/2021.	Various.....		.....276,128	.....276,128	.....276,128	.....276,128				.....0		.....276,128			.....0	.....6,035	12/10/2032.	1.B
544435 C2 4	LOS ANGELES DEPARTMENT OF AIRP LOS ANGEL	..	05/15/2021.	Maturity.....		.....4,685,000	.....4,685,000	.....4,685,000	.....4,685,000				.....0		.....4,685,000			.....0	.....132,937	05/15/2021.	1.D FE.....
54651R DM 8	LOUISIANA STATE OF MUNITAX BND 2.079	..	05/03/2021.	TD SECURITIES (USA).....		.....571,265	.....605,000	.....605,000					.....0		.....605,000		.....(33,735)	.....(33,735)	.....2,131	09/01/2033.	1.E FE.....
54651R DN 6	LOUISIANA STATE OF MUNITAX BND 2.179	..	05/03/2021.	TD SECURITIES (USA).....		.....319,882	.....340,000	.....340,000					.....0		.....340,000		.....(20,118)	.....(20,118)	.....1,255	09/01/2034.	1.E FE.....
57563N AB 4	MASSACHUSETTS EDL FING AUTH SENIOR ABS_A	..	06/25/2021.	Paydown.....		.....371,122	.....301,579	.....298,725	.....298,725		.....72,397		.....72,397		.....371,122			.....0	.....6,862	05/25/2033.	1.C FE.....
59447T XX 6	MICHIGAN STATE FINANCE AUTHORI MUNITAX	..	05/13/2021.	BBR4_PB.....		.....3,955,238	.....3,750,000	.....3,750,000	.....3,750,000				.....0		.....3,750,000		.....205,238	.....205,238	.....57,105	12/01/2040.	1.D FE.....
626207 YS 7	GEORGIA MUNICIPAL ELEC AUTH SENIOR MUNIT	..	04/01/2021.	Various.....		.....77,000	.....77,000	.....91,658	.....91,030		.....(82)		.....(82)		.....90,948		.....(13,948)	.....(13,948)	.....2,716	04/01/2057.	2.A FE.....
647719 QF 3	NEW ORLEANS LA MUNITAX BND 1.891% 06/	..	05/03/2021.	SUMRIDGE PARTNERS, LLC.....		.....165,697	.....175,000	.....175,000					.....0		.....175,000		.....(9,303)	.....(9,303)	.....570	06/01/2031.	2.A FE.....
647753 MG 4	NEW ORLEANS LA MUNITAX BND 1.941% 12/	..	05/03/2021.	SUMRIDGE PARTNERS, LLC.....		.....223,050	.....235,000	.....235,000					.....0		.....235,000		.....(11,950)	.....(11,950)	.....786	12/01/2031.	2.A FE.....
64971M ZH 8	NEW YORK CITY TRANSITIONAL FIN NEW YORK	..	05/07/2021.	Call 100.0000.....		.....15,000,000	.....15,000,000	.....15,000,000	.....15,000,000				.....0		.....15,000,000			.....0	.....720,705	08/01/2039.	1.A FE.....
759136 VG 6	REGIONAL TRANSN DIST COLO MUNITAX BND	..	05/03/2021.	MORGAN STANLEY & CO. INC.....		.....1,517,543	.....1,550,000	.....1,550,000					.....0		.....1,550,000		.....(32,457)	.....(32,457)	.....4,271	11/01/2031.	1.C FE.....
783186 UJ 6	RUTGERS UNIVERSITY NEW JERSEY MUNITAX B	..	05/13/2021.	BBR4_PB.....		.....6,235,410	.....5,990,000	.....5,990,000	.....5,990,000				.....0		.....5,990,000		.....245,410	.....245,410	.....104,466	05/01/2043.	1.E FE.....
79766D AD 1	SAN FRANCISCO CALIF CITY & CNT SENIOR MU	..	05/01/2021.	Call 100.0000.....		.....7,000,000	.....7,000,000	.....7,663,880	.....7,033,466		.....(33,466)		.....(33,466)		.....7,000,000			.....0	.....176,944	05/01/2022.	1.E FE.....
958697 LC 6	WESTERN MINN MUN PWR AGY MINN MUNITAX B	..	05/13/2021.	BBR4_PB.....		.....9,142,312	.....8,940,000	.....8,940,000	.....8,940,000				.....0		.....8,940,000		.....202,312	.....202,312	.....249,950	01/01/2046.	1.D FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.					.....399,283,971	.....394,859,571	.....404,481,018	.....324,023,108	.....0	.....(6,921,892)	.....0	.....(6,921,892)	.....0	.....396,390,873	.....0	.....2,893,097	.....2,893,097	.....6,511,850	XXX	XXX
Bonds - Industrial and Miscellaneous																					
001055 BJ 0	AFLAC INCORPORATED SENIOR CORP BND 3.6	..	05/03/2021.	JANE STREET CAPITAL.....		.....5,538,600	.....5,000,000	.....5,968,900	.....5,928,166		.....(33,000)		.....(33,000)		.....5,895,166		.....(356,566)	.....(356,566)	.....107,000	04/01/2030.	1.G FE.....
00115A AL 3	AEP TRANSMISSION COMPANY LLC SENIOR CORP	..	04/15/2021.	BARCLAYS CAPITAL.....		.....5,066,050	.....5,000,000	.....4,954,950	.....4,956,176		.....279		.....279		.....4,956,454		.....109,596	.....109,596	.....93,625	09/15/2049.	1.F FE.....

SCHEDULE D - PART 4

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

QE05.35

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
001306 AB 5	AHS HOSPITAL CORP SENIOR CORP BND 5.02		05/13/2021	BBR4_PB.....		4,499,810	3,500,000	3,718,505	3,709,296		(1,711)		(1,711)		3,707,584		792,226	792,226	152,395	07/01/2045	1.D FE.....
00130H CB 9	AES CORPORATION THE SECURED CORP BND 14		05/13/2021	B47R_PB.....		8,998,253	9,000,000	8,997,480	8,998,077		176		176		8,998,253		0	0	285,450	07/15/2025	2.C FE.....
00176@ AA 4	AMF FLORENCE LLC SECURED CORP BND 3.21		06/30/2021	Redemption 100.0000.....		436,847	436,847	436,847	436,847				0		436,847		0	0	7,428	12/31/2035	2.C PL.....
00184@ AA 4	AMAZON.COM INC SECURED CORP BND 4.095%		06/30/2021	Redemption 100.0000.....		6,992	6,992	6,992	6,992				0		6,992		0	0	143	06/30/2039	1.E
00184@ AA 4	AMAZON.COM INC SECURED CORP BND 4.095%		05/31/2021	Redemption 100.0000.....		13,913	13,913	13,913	13,913				0		13,913		0	0	214	06/30/2039	1.F
00191# AA 3	AMAZON.COM INC SECURED CORP_BND 4.095%		06/30/2021	Redemption 100.0000.....		7,710	7,710	7,710	7,710				0		7,710		0	0	158	08/31/2039	1.E
00191# AA 3	AMAZON.COM INC SECURED CORP_BND 4.095%		05/31/2021	Redemption 100.0000.....		15,342	15,342	15,342	15,342				0		15,342		0	0	236	08/31/2039	1.F
00191@ AA 5	AMAZON.COM INC SECURED CORP_BND 4.233%		06/30/2021	Redemption 100.0000.....		12,114	12,114	12,114	12,114				0		12,114		0	0	256	09/30/2039	1.E
00191@ AA 5	AMAZON.COM INC SECURED CORP_BND 4.233%		05/31/2021	Redemption 100.0000.....		24,101	24,101	24,101	24,101				0		24,101		0	0	383	09/30/2039	1.F
00193* AA 5	AMAZON.COM INC SECURED CORP_BND 4.233%		06/30/2021	Redemption 100.0000.....		12,666	12,666	12,666	12,666				0		12,666		0	0	268	09/30/2039	1.E
00193* AA 5	AMAZON.COM INC SECURED CORP_BND 4.233%		05/31/2021	Redemption 100.0000.....		25,199	25,199	25,199	25,199				0		25,199		0	0	400	09/30/2039	1.F
00195# AA 9	AMAZON.COM INC SECURED CORP BND 3.570%		06/30/2021	Redemption 100.0000.....		23,173	23,173	23,173	23,173				0		23,173		0	0	345	10/31/2040	1.C
00206R MC 3	AT&T INC SENIOR CORP BND 144A 3.500% 0		04/16/2021	US BANCORP.....		3,663,226	3,962,000	3,976,144	3,976,070		(75)		(75)		3,975,995		(312,769)	(312,769)	81,276	09/15/2053	2.B FE.....
00225# AA 3	AMAZON.COM INC SECURED CORP BND 4.095%		05/31/2021	Redemption 100.0000.....		14,349	14,349	14,349	14,349				0		14,349		0	0	220	09/30/2039	1.C
00225# AA 3	AMAZON.COM INC SECURED CORP BND 4.095%		06/30/2021	Redemption 100.0000.....		7,211	7,211	7,211	7,211				0		7,211		0	0	148	09/30/2039	1.E
00287Y CB 3	ABBVIE INC SENIOR CORP BND 4.250% 11/2		04/15/2021	CANTOR FITZGERALD SECURITIES		4,673,440	4,000,000	5,008,760	5,006,425		(6,627)		(6,627)		4,999,798		(326,358)	(326,358)	68,472	11/21/2049	2.B FE.....
00287Y CR 8	ABBVIE INC SENIOR CORP BND 5.000% 12/1		04/15/2021	KEY BANK.....		509,260	500,000	518,855	516,141		(6,589)		(6,589)		509,552		(292)	(292)	8,403	12/15/2021	2.B FE.....
004375 AV 3	ACCR_04-1 ABS_04-1-A2 0.692% 04/25/34		06/25/2021	Paydown.....		115,332	115,333	107,115	111,790		3,543		3,543		115,332		0	0	329	04/25/2034	1.D FM.....
004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST ABS 04-3		06/25/2021	Paydown.....		267,435	267,435	267,287	267,038		397		397		267,435		0	0	1,320	10/25/2034	1.D FM.....
00688J AA 5	ADIANT US LLC CORP BOND 144A 7.000% 05		05/07/2021	Call 103.0000.....		12,360	12,000	12,225	12,168		(14)		(14)		12,154		(154)	(154)	732	05/15/2026	3.C FE.....
007036 CC 8	ADJUSTABLE RATE MORTGAGE TRUST SUB WHOLE		06/25/2021	Paydown.....		47,191	47,191	43,416	46,668		523		523		47,191		0	0	255	02/25/2035	1.D FM.....

SCHEDULE D - PART 4

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

QE05.36

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00832P AA 6	AFFIRM ASSET SECURITIZATION TR ABS 20-Z1		06/15/2021	Paydown.....		654,223	654,223	654,160	654,186		37		37		654,223		0	0	9,287	10/15/2024	1.F FE.....
00834C AA 3	AFFIRMINCAFFRM_21-Z1 ABS 21-Z1-A 144A		06/15/2021	Paydown.....		560,101	560,101	560,114			(13)		(13)		560,101		0	0	666	08/15/2025	1.C FE.....
00836# AA 4	AFFILIATED LOAN PROGRAM FOR ST SENIOR CO		05/26/2021	Redemption 100.0000.....		11,079	11,079	11,079	11,079				0		11,079		0	0	109	08/27/2035	1.C.....
009158 BA 3	AIR PRODUCTS AND CHEMICALS INC SENIOR CO		04/16/2021	MORGAN STANLEY & CO. INC.....		3,489,619	3,650,000	3,666,297	3,666,084		(110)		(110)		3,665,973		(176,354)	(176,354)	43,719	05/15/2050	1.F FE.....
00968F AA 4	AJAX MORTGAGE LOAN TRUST AJAXM ABS 19-D-		06/25/2021	Paydown.....		391,552	391,552	391,541	391,552				0		391,552		0	0	4,863	09/25/2065	1.A FE.....
00969P AA 1	AJAX MORTGAGE LOAN TRUST AJAXM RMBS 19-F		06/25/2021	Paydown.....		251,238	251,238	251,231	251,231		7		7		251,238		0	0	3,148	07/25/2059	1.A FE.....
00971A AA 0	AJAX MORTGAGE LOAN TRUST AJAXM RMBS 21-A		06/25/2021	Paydown.....		223,362	223,362	223,358			5		5		223,362		0	0	804	09/25/2065	1.A FE.....
01439@ AG 2	ALDI INC CORP BND 5.940% 04/04/22..		04/15/2021	Various.....		52,597,234	50,000,000	50,000,000	50,000,000				0		50,000,000		0	0	4,172,984	04/04/2022	2.B PL.....
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2021	Paydown.....		134,316	157,252	94,123	85,307		49,009		49,009		134,316		0	0	3,661	06/25/2036	1.D FM.....
02147P AY 0	CWALT_06-29T1 SENIOR WHOLE CMO_06-29T1-2		06/01/2021	Paydown.....		133,185	140,893	105,806	95,949		37,235		37,235		133,185		0	0	3,432	10/25/2036	1.D FM.....
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2021	Paydown.....		232,547	228,121	171,280	146,387		86,159		86,159		232,547		0	0	5,738	11/25/2036	1.D FM.....
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		06/01/2021	Paydown.....		216,896	211,258	165,610	132,941		83,955		83,955		216,896		0	0	5,136	03/25/2037	1.D FM.....
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN SUPSEN WHO		06/01/2021	Paydown.....		562,968	557,795	460,890	401,632		161,336		161,336		562,968		0	0	14,197	04/25/2037	1.D FM.....
02151D AC 8	CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A		06/25/2021	Paydown.....		597,084	597,085	517,374	530,465		66,619		66,619		597,084		0	0	975	09/25/2047	1.D FM.....
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2021	Paydown.....		80,199	79,590	62,851	50,229		29,969		29,969		80,199		0	0	2,094	09/25/2037	1.D FM.....
02209S AS 2	ALTRIA GROUP INC SENIOR CORP BND 4.000		05/13/2021	B47R_PB.....		2,012,597	2,000,000	2,039,600	2,014,189		(1,592)		(1,592)		2,012,597		0	0	62,889	01/31/2024	2.B FE.....
02361D AR 1	AMEREN ILLINOIS COMPANY SECURED CORP BND		06/29/2021	WELLS FARGO SECURITIES.....		5,692,262	5,010,000	5,620,519	5,601,465		(7,322)		(7,322)		5,594,143		98,119	98,119	108,133	12/01/2047	1.F FE.....
024747 AE 7	AMERICAN BUILDERS & CONTRACTOR SENIOR CO		05/27/2021	Call 102.9380.....		413,811	402,000	403,508	403,183		(190)		(190)		402,993		(993)	(993)	24,407	05/15/2026	4.A FE.....
02660T FJ 7	AHM_05-2 SENIOR WHOLE CMO_05-2-5A4C 5.		06/01/2021	Paydown.....		422,634	422,634	313,824	277,982		144,652		144,652		422,634		0	0	6,069	09/25/2035	1.D FM.....
026874 DH 7	AMERICAN INTERNATIONAL GROUP I SENIOR CO		05/13/2021	B47R_PB.....		999,737	1,000,000	999,500	999,720		18		18		999,737		0	0	24,050	04/01/2026	2.A FE.....
03027X BD 1	AMERICAN TOWER CORPORATION SENIOR CORP B		06/23/2021	MORGAN STANLEY & CO. INC.....		5,227,308	5,400,000	5,506,488	5,506,076		(1,111)		(1,111)		5,504,965		(277,657)	(277,657)	87,885	06/15/2050	2.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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03040# AJ 1	AMERICAN WATER CAPITAL CORP CORP BND	..	06/14/2021.	Call 111.2370.....	.....	.....2,807,991	.....2,524,333	.....2,524,333	.....2,524,333	.....	.....	.....	.....0	.....	.....2,524,333	.....	.....	.....0	.....379,649	05/15/2023.	2.A
03072S WD 3	AMERIQUEST MORTGAGE MEZZANIN ABS_ABS_04	..	06/25/2021.	Paydown.....	.....	.....169,293	.....169,293	.....167,071	.....169,272	.....	.....21	.....	.....21	.....	.....169,293	.....	.....	.....0	.....1,479	09/25/2034.	1.D FM.....
03072S XD 2	AMSL_04-R12 MEZZANIN ABS_04-R12-M1 0.9	..	06/25/2021.	Paydown.....	.....	.....206,122	.....206,122	.....184,994	.....204,296	.....	.....1,825	.....	.....1,825	.....	.....206,122	.....	.....	.....0	.....789	01/25/2035.	1.D FM.....
032654 AK 1	ANALOG DEVICES INC SENIOR CORP BND 5.3	..	05/13/2021.	BBR4_PB.....	.....	.....3,113,179	.....2,425,000	.....2,799,106	.....2,786,874	.....	.....(3,075)	.....	.....(3,075)	.....	.....2,783,800	.....	.....329,379	.....329,379	.....52,838	12/15/2045.	2.A FE.....
03463U AA 5	ANGELOAKMORTGAGETRUSTAOMT_WHOLECMO19-41	..	06/01/2021.	Paydown.....	.....	.....363,035	.....363,035	.....363,031	.....363,031	.....	.....4	.....	.....4	.....	.....363,035	.....	.....	.....0	.....4,538	07/26/2049.	1.D FM.....
038222 AP 0	APPLIED MATERIALS INC SENIOR CORP BND	..	06/01/2021.	J.P. MORGAN SECURITIES INC..	.....	.....13,864,206	.....14,675,000	.....16,151,006	.....16,136,563	.....	.....(15,054)	.....	.....(15,054)	.....	.....16,121,509	.....	.....(2,257,303)	.....(2,257,303)	.....202,902	06/01/2050.	1.G FE.....
038522 AN 8	ARAMARK CORPORATION SENIOR CORP BOND 4	..	06/02/2021.	Various.....	.....	.....1,063,335	.....1,038,667	.....1,031,501	.....1,034,120	.....	.....309	.....	.....309	.....	.....1,034,428	.....	.....4,239	.....4,239	.....49,474	06/01/2026.	4.A FE.....
03939C AA 1	ARCH CAPITAL FINANCE LLC SENIOR CORP_BND	..	05/13/2021.	B47R_PB.....	.....	.....3,197,472	.....3,180,000	.....3,205,981	.....3,198,526	.....	.....(1,054)	.....	.....(1,054)	.....	.....3,197,472	.....	.....	.....0	.....52,437	12/15/2026.	2.A FE.....
04248N AA 1	ARMY HAWAII FAMILY HOUSING TRU MUNI BND	..	06/15/2021.	Various.....	.....	.....193,394	.....193,394	.....198,273	.....198,289	.....	.....(4,895)	.....	.....(4,895)	.....	.....193,394	.....	.....	.....0	.....5,342	06/15/2050.	1.D FE.....
04248P AA 6	ARMY HAWAII FAMILY HSG MUNI REV 144A 5	..	06/15/2021.	Various.....	.....	.....135,040	.....135,040	.....136,231	.....135,937	.....	.....(897)	.....	.....(897)	.....	.....135,040	.....	.....	.....0	.....3,797	06/15/2050.	1.D FE.....
04541G KR 2	ABSHE_04-HE5 ABS 04-HE5 0.602% 08/25/3	..	06/25/2021.	Paydown.....	.....	.....1,109,171	.....1,109,171	.....1,031,529	.....1,063,472	.....	.....45,700	.....	.....45,700	.....	.....1,109,171	.....	.....	.....0	.....3,456	08/25/2034.	1.D FM.....
04541G NA 6	ASSET BACKED SECURITIES CORP H ABS_04-HE	..	06/25/2021.	Paydown.....	.....	.....15,675	.....15,675	.....15,361	.....15,573	.....	.....102	.....	.....102	.....	.....15,675	.....	.....	.....0	.....70	12/25/2034.	1.D FM.....
04542B KB 7	ABFCN ABS PT5-A4 1.342% 06/25/34....	..	06/25/2021.	Paydown.....	.....	.....56,932	.....56,932	.....56,950	.....56,862	.....	.....71	.....	.....71	.....	.....56,932	.....	.....	.....0	.....315	06/25/2034.	1.D FM.....
04544Q AC 1	ASSET BACKED SECURITIES CORP H SENIOR AB	..	06/25/2021.	Paydown.....	.....	.....32,273	.....32,273	.....23,600	.....23,902	.....	.....8,370	.....	.....8,370	.....	.....32,273	.....	.....	.....0	.....32	11/25/2036.	1.D FM.....
04544Q AD 9	ASSET BACKED SECURITIES CORP H SENIOR AB	..	06/25/2021.	Paydown.....	.....	.....45,702	.....45,702	.....33,420	.....33,878	.....	.....11,824	.....	.....11,824	.....	.....45,702	.....	.....	.....0	.....52	11/25/2036.	1.D FM.....
04544T AA 9	ABSHE_07-HE2 SENIOR ABS_07-HE2-A1 0.29	..	06/25/2021.	Paydown.....	.....	.....366,456	.....366,456	.....238,883	.....244,944	.....	.....121,512	.....	.....121,512	.....	.....366,456	.....	.....	.....0	.....523	05/25/2037.	1.D FM.....
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV CORP BND	..	06/20/2021.	Various.....	.....	.....89,986	.....89,986	.....89,986	.....89,986	.....	.....	.....	.....0	.....	.....89,986	.....	.....	.....0	.....2,875	03/20/2039.	1.D
048677 AB 4	ATLANTIC MARINE CORPS COMMUNIT MUNI G.O	..	06/01/2021.	Redemption 100.0000.....	.....	.....84,673	.....84,673	.....76,208	.....77,529	.....	.....7,144	.....	.....7,144	.....	.....84,673	.....	.....	.....0	.....2,262	12/01/2050.	1.F FE.....
048677 AE 8	ATLANTIC MARINE CORPS COMMUNIT MUNI G.O	..	06/01/2021.	Redemption 100.0000.....	.....	.....56,522	.....56,522	.....56,522	.....56,520	.....	.....1	.....	.....1	.....	.....56,522	.....	.....	.....0	.....1,581	12/01/2051.	1.F FE.....
048677 AG 3	ATLANTIC MARINE CORPS COMMUNIT SECURED M	..	06/01/2021.	Various.....	.....	.....33,787	.....33,787	.....33,787	.....33,787	.....	.....	.....	.....0	.....	.....33,787	.....	.....	.....0	.....1,040	12/01/2051.	1.F FE.....
049560 AP 0	ATMOS ENERGY CORPORATION SENIOR CORP BND	..	05/13/2021.	BBR4_PB.....	.....	.....11,332,640	.....10,000,000	.....10,678,000	.....10,657,123	.....	.....(4,953)	.....	.....(4,953)	.....	.....10,652,169	.....	.....680,471	.....680,471	.....265,167	10/01/2048.	1.G 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05178Q AA 5	AURORA MILITARY HOUSING LLC MUNI BND REV		06/15/2021	Call 100.0000.....		200,000	200,000	200,000	200,000				0		200,000		0	0	5,350	12/15/2025	1.D FE.....
05329W AM 4	AUTONATION INC SENIOR CORP BND 4.500%		05/13/2021	B47R_PB.....		5,367,493	5,200,000	5,530,023	5,380,971		(13,478)		(13,478)		5,367,493		0	0	144,300	10/01/2025	2.C FE.....
053332 AP 7	AUTOZONE INC SENIOR CORP BND 3.125% 07		05/13/2021	B47R_PB.....		3,951,416	4,000,000	3,818,240	3,943,635		7,781		7,781		3,951,416		0	0	103,472	07/15/2023	2.B FE.....
05453G AC 9	AXALTA COATING SYSTEMS LLC SENIOR CORP B		04/08/2021	BARCLAYS CAPITAL.....		1,970,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(30,000)	(30,000)	25,875	02/15/2029	4.A FE.....
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10 BCAP_09-RR10		06/01/2021	Paydown.....		235,915	235,915	254,880	242,939		(7,024)		(7,024)		235,915		0	0	7,144	07/26/2037	2.B FM.....
05535D CF 9	BCF_97-R3 SUB WHOLE CMO_97-R3-B1 144A		06/01/2021	Paydown.....		45,108	45,108	21,605	550		44,557		44,557		45,108		0	0	656	11/25/2028	1.D FM.....
05544J CC 2	BCAP LLC TRUST BCAP_15-RR2 BCAP_15-RR2-2		06/25/2021	Paydown.....		409,962	409,962	337,707	399,306		10,656		10,656		409,962		0	0	319	03/28/2037	1.D FM.....
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 BCAP_15-RR3		05/25/2021	Paydown.....		274,472	274,472	262,120	273,506		966		966		274,472		0	0	344	02/27/2046	1.A FE.....
05545M AA 0	BBA US HOLDINGS INC SENIORCORPBND144A		06/07/2021	Various.....		1,610,140	1,568,000	1,569,250	1,568,708		(125)		(125)		1,568,583		(583)	(583)	92,708	05/01/2026	3.C FE.....
05585* AA 0	BFC HONEYWELL FEDERAL RECEIVAB SENIOR CO		06/01/2021	Redemption 100.0000.....		17,875	17,875	17,875	17,875				0		17,875		0	0	311	12/01/2041	1.D
056054 AA 7	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM		06/15/2021	Paydown.....		374,943	374,943	371,382	371,965		2,978		2,978		374,943		0	0	1,937	10/15/2036	1.D FM.....
056054 AE 9	BX COMMERCIAL MORTGAGE TRUST B SUB CMBS		06/15/2021	Paydown.....		70,491	70,491	70,491	70,491				0		70,491		0	0	416	10/15/2036	1.D FM.....
056054 AG 4	BX COMMERCIAL MORTGAGE TRUST B SUB CMBS		06/15/2021	Paydown.....		123,360	123,360	123,417			(58)		(58)		123,360		0	0	614	10/15/2036	1.D FM.....
056059 AA 6	BX TRUST BX_18-IND SENIOR CMBS ND-A 144A		06/15/2021	Paydown.....		420,655	420,655	420,782	420,752		(97)		(97)		420,655		0	0	1,581	11/15/2035	1.D FM.....
05607K AA 9	BXMT_17-FL1 SENIOR CMBS FL1-A 144A 0.9		04/12/2021	Paydown.....		2,281,788	2,281,788	2,280,834	2,280,834		954		954		2,281,788		0	0	7,596	06/15/2035	1.A FE.....
05683E AG 7	BAIN CAPITAL CREDIT CLO BCC_20 ABS -2A-C		05/13/2021	B47R_PB.....		3,024,321	3,000,000	3,020,250	3,020,848		3,473		3,473		3,024,321		0	0	56,083	07/21/2031	1.F FE.....
05968K AA 2	BANC OF AMERICA FUNDING CORPOR SENIOR WH		06/01/2021	Paydown.....		180,294	180,294	184,607	181,565		(1,270)		(1,270)		180,294		0	0	3,493	11/26/2036	1.D FM.....
05968K AE 4	BANC OF AMERICA FUNDING CORPOR SENIOR WH		06/25/2021	Paydown.....		1,153,610	1,153,610	1,069,408	1,138,495		15,114		15,114		1,153,610		0	0	1,621	05/26/2037	1.D FM.....
05990R AD 3	BANC OF AMERICA FUNDING CORPOR SENIOR WH		06/25/2021	Paydown.....		387,722	387,722	346,042	354,556		33,166		33,166		387,722		0	0	412	02/25/2037	1.D FM.....
05990T AJ 6	BAFC_15-R2 SENIOR WHOLE CMO_15-R2-4A1 14		06/25/2021	Paydown.....		1,092,066	1,092,066	1,028,056	1,080,449		11,618		11,618		1,092,066		0	0	1,323	09/29/2036	1.D FM.....
05991B AD 7	BAFC_15-R8 BAF_15-R8 1.118% 06/26/46		06/01/2021	Paydown.....		125,596	125,596	121,200	124,466		1,130		1,130		125,596		0	0	676	06/26/2046	1.D FM.....

QE05.38

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
06616P AA 5	BANKERS HEALTHCARE GROUP SECUR ABS 0-A-A		06/17/2021	Paydown.....		85,862	85,862	85,856	85,856		6		6		85,862		0	895	09/17/2031	1.C FE.....	
06761H AE 8	BABSONCLOLTDBABSN_19-2A ABS N_19-2A 144A		05/06/2021	Paydown.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000		0	60,148	04/15/2031	1.C FE.....	
06761H AG 3	BABSONCLOLTDBABSN_19-2A ABS N_19-2A 144A		05/06/2021	Paydown.....		8,250,000	8,250,000	8,250,000	8,250,000				0		8,250,000		0	189,960	04/15/2031	2.C FE.....	
06761J AA 2	BABSONCLOLTDBABSN_19-2A ABS N_19-2A 144A		05/06/2021	Paydown.....		8,500,000	8,500,000	8,330,000	8,294,345		205,655		205,655		8,500,000		0	331,839	04/15/2031	3.C FE.....	
07177M AN 3	BAXALTA INC SENIOR CORP_BND 5.250% 06/		05/13/2021	BBR4_PB.....		3,715,543	2,977,000	3,266,059	3,249,120		(2,291)		(2,291)		3,246,829		468,714	468,714	60,780	06/23/2045	2.B FE.....
072863 AJ 2	BAYLOR SCOTT & WHITE HOLDINGS UNSEC CORP		04/20/2021	JEFFRIES & CO. INC.....		4,535,472	4,716,000	4,716,000					0		4,716,000		(180,528)	(180,528)	33,844	11/15/2050	1.D FE.....
07324F AC 4	BFAT_07-B BAYV_07-B 6.831% 08/28/47		06/01/2021	Paydown.....		291,165	291,165	236,253	284,660		6,505		6,505		291,165		0	4,537	08/28/2047	2.B FM.....	
07325N BR 2	BAYV SUB ABS_ABS_05-C 1.070% 06/28/44		06/28/2021	Paydown.....		134,594	134,594	111,713	131,387		3,207		3,207		134,594		0	617	06/28/2044	1.D FM.....	
07325N DU 3	BAYVIEW FINANCIAL ACQUISITION SUB ABS_AB		06/28/2021	Paydown.....		67,629	67,629	58,583	66,241		1,388		1,388		67,629		0	206	04/28/2036	1.D FM.....	
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		06/28/2021	Paydown.....		289,771	289,771	293,393	291,748		(1,977)		(1,977)		289,771		0	2,369	06/28/2053	1.D FM.....	
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL5		06/28/2021	Paydown.....		65,370	65,370	66,586	66,329		(959)		(959)		65,370		0	518	06/28/2057	1.D FM.....	
07332G AA 6	BOMFT_17-RT6 ABS17-RT6144A 3.500% 10/2		06/28/2021	Paydown.....		34,909	34,909	34,810	34,862		47		47		34,909		0	275	10/28/2057	1.D FM.....	
07333B AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP		06/28/2021	Paydown.....		32,970	32,970	33,078	33,074		(104)		(104)		32,970		0	555	06/28/2054	1.D FM.....	
07333N AA 0	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL1		06/28/2021	Paydown.....		222,919	222,919	223,477	223,450		(531)		(531)		222,919		0	3,734	10/28/2064	1.D FM.....	
073870 AG 2	BALTA_07-2 SUPSEN WHOLE CMO_07-2-2A1		06/01/2021	Paydown.....		47,251	47,935	39,500	36,422		10,830		10,830		47,251		0	553	04/25/2037	1.D FM.....	
073879 G6 9	BSABS_05-FR1 SUB ABS_05-FR1-M2 1.097%		06/25/2021	Paydown.....		161,419	161,419	149,313	152,319		9,100		9,100		161,419		0	746	06/25/2035	1.D FM.....	
073879 U9 7	BSABS_04-HE9 BSABS_05-CL1 0.592% 09/25		06/25/2021	Paydown.....		239,878	239,878	218,178	201,528		38,350		38,350		239,878		0	661	09/25/2034	1.D FM.....	
07387U CX 7	BEAR STEARNS ASSET BACKED SECUR SENIOR WH		06/01/2021	Paydown.....		112,586	112,607	98,365	83,000		29,586		29,586		112,586		0	3,036	12/25/2035	1.D FM.....	
07388J AB 1	BSABS_06-HE8 BSABS_06-H8 0.262% 10/25/		06/25/2021	Paydown.....		262,887	262,887	231,998	237,915		24,973		24,973		262,887		0	279	10/25/2036	1.D FM.....	
07389U AS 8	BEAR STEARNS ASSET BACKED SECUR SENIOR AB		06/25/2021	Paydown.....		793,804	793,804	707,478	722,287		71,517		71,517		793,804		0	839	01/25/2037	1.D FM.....	
073914 TS 2	BSMSI_96-6 SUB WHOLE CMO_96-6-B2 8.00		06/01/2021	Paydown.....		3,857	6,501	6,490	6,578		(2,722)		(2,722)		3,857		0	582	11/25/2029	5.B FM.....	

QE05.39

SCHEDULE D - PART 4

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

QE05.40

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
07401A AA 5	BSMF CMO_06-AR2 1A1 0.292% 09/25/46		06/25/2021	Paydown.....		449,620	449,620	338,339	349,276		100,344		100,344		449,620		0	0	632	09/25/2046	1.D FM.....
07401L AQ 6	BSMF_06-AR1 RMBS_06-AR1 2A1 0.312% 08/		06/25/2021	Paydown.....		594,225	594,225	473,059	494,907		99,318		99,318		594,225		0	0	871	08/25/2036	1.D FM.....
07401M AG 6	BSMF_07-AR1 RMBS 07 AR1 2A3 0.292% 02/		06/25/2021	Paydown.....		395,703	395,704	317,692	355,751		39,953		39,953		395,703		0	0	519	02/25/2037	1.D FM.....
07401N AA 7	BSMF_06-AR5 RMBS_06-AR5 1A1 0.252% 12/		06/25/2021	Paydown.....		247,930	247,930	200,203	207,318		40,611		40,611		247,930		0	0	301	12/25/2046	1.D FM.....
07401N AP 4	BSMF_06-AR5 SUPSEN WHOLE CMO 06-AR5 0.		06/25/2021	Paydown.....		170,386	170,386	143,550	143,929		26,456		26,456		170,386		0	0	218	01/25/2037	1.D FM.....
081331 AB 6	BELVOIR LAND LLC BELVOIR LD LLC 5.030%		06/15/2021	Various.....		550,672	550,672	544,728	549,234		1,438		1,438		550,672		0	0	13,849	12/15/2025	1.D FE.....
084423 AU 6	WR BERKLEY CORPORATION SENIOR CORP BND		05/17/2021	KEY BANK.....		2,006,796	1,840,000	2,156,793	2,154,742		(2,561)		(2,561)		2,152,181		(145,385)	(145,385)	37,413	05/12/2050	2.A FE.....
084664 CV 1	BERKSHIRE HATHAWAY FINANCE COR SENIOR CO		06/02/2021	BARCLAYS CAPITAL.....		17,978,623	18,950,000	20,358,001	20,353,795		(13,751)		(13,751)		20,340,044		(2,361,421)	(2,361,421)	343,548	10/15/2050	1.C FE.....
08861Y AA 4	BANKERS HEALTHCARE GROUP SECUR ABS 1-A-A		06/17/2021	Paydown.....		44,856	44,856	44,854			2		2		44,856		0	0	71	11/17/2033	1.C FE.....
08872# AA 2	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2021	Redemption 100.0000.....		23,304	23,304	26,060	25,037		(1,732)		(1,732)		23,304		0	0	638	08/15/2032	2.B
08884# AA 8	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2021	Various.....		107,977	107,977	107,977	107,977				0		107,977		0	0	2,287	10/15/2036	2.B
08887* AA 9	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2021	Redemption 100.0000.....		4,077	4,077	4,077	4,077				0		4,077		0	0	87	10/15/2036	2.B
09143# AA 3	BISHOP HILL ENERGY LLC CORP BND 3.280		06/30/2021	Redemption 100.0000.....		204,745	204,745	204,745	204,745				0		204,745		0	0	3,376	06/30/2037	3.B PL.....
09247X AH 4	BLACKROCK INC CORP BND 4.250% 05/24/21		05/24/2021	Maturity.....		5,000,000	5,000,000	4,919,050	4,996,059		3,941		3,941		5,000,000		0	0	106,250	05/24/2021	1.D FE.....
10112R AU 8	BOSTON PROPERTIES LP CORP BND 3.850% 0		05/13/2021	B47R_PB.....		7,496,789	7,500,000	7,483,425	7,496,137		652		652		7,496,789		0	0	226,188	02/01/2023	2.A FE.....
10240* AA 7	BOWIE ACQUISITIONS LLC SECURED CORP BND		06/30/2021	Redemption 100.0000.....		442,498	442,498	442,498	442,498				0		442,498		0	0	8,673	09/30/2038	2.C PL.....
10460* AC 6	WC BRADLEY COMPANY CORP BND 4.060% 04/		04/30/2021	Redemption 100.0000.....		304,615	304,615	318,323	315,586		(10,970)		(10,970)		304,615		0	0	6,184	04/30/2029	1.G
10569B AA 5	BRAVO RESIDENTIAL FUNDING TRUS RMBS RPL2		06/01/2021	Paydown.....		81,528	81,528	83,544	83,326		(1,797)		(1,797)		81,528		0	0	681	05/25/2059	1.D FM.....
110122 CW 6	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		05/03/2021	Various.....		4,154,180	4,000,000	4,161,896	4,126,767		(24,365)		(24,365)		4,102,401		51,779	51,779	90,458	08/15/2022	1.F FE.....
110122 DB 1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		04/15/2021	MERRILL LYNCH PIERCE FNNR & SM		6,078,520	5,600,000	6,160,717	6,089,887		(45,027)		(45,027)		6,044,860		33,660	33,660	85,147	05/15/2024	1.F FE.....
11111# CC 1	SUN COUNTRY PASS THROUGH TRUST CORP BND		06/15/2021	Redemption 100.0000.....		259,755	259,755	259,755	259,755				0		259,755		0	0	5,432	12/15/2027	1.G 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12482N AS 0	CBAMLTDCBAM_19-10R ABS 10R-BR 144A 0.1		05/13/2021	B47R_PB.....		8,000,000	8,000,000	8,000,000					0		8,000,000		0	0	962	04/20/2032	1.C FE.....
124857 AP 8	CBS CORP SENIOR CORP BND 3.500% 01/15/		05/13/2021	B47R_PB.....		24,988,095	25,000,000	24,976,250	24,987,367		728		728		24,988,095		0	0	724,306	01/15/2025	2.B FE.....
1248EP BK 8	CCO HOLDINGS LLC SENIOR CORP BND 144A		06/19/2021	Call 102.9380.....		2,058,760	2,000,000	2,000,000	2,000,000				0		2,000,000		0	0	133,177	05/01/2027	3.B FE.....
1248EP CJ 0	CCO HOLDINGS LLC SENIOR CORP BND 144A		05/11/2021	Tax Free Exchange.....		1,499,336	1,479,000	1,470,720	1,471,128		185		185		1,471,314		28,023	28,023	35,126	05/01/2032	3.B FE.....
12508E AJ 0	CDK GLOBAL INC SENIOR CORP BND 144A 5.		06/29/2021	Various.....		1,710,239	1,567,000	1,567,000	1,567,000				0		1,567,000		143,239	143,239	65,357	05/15/2029	3.A FE.....
12510H AD 2	CAPITALAUTOMOTIVEREITCAUTO_ ABS 0-1A A4		06/15/2021	Paydown.....		2,812	2,813	2,812	2,812				0		2,812		0	0	37	02/15/2050	1.E FE.....
12519@ AA 5	CED ALAMO 7 LLC SECURED CORP BND 4.210		06/30/2021	Redemption 100.0000.....		42,612	42,612	42,612	42,612				0		42,612		0	0	897	06/30/2041	2.C.....
12530M AB 1	SORT_20-1 ABS 0-1-A2 144A 1.990% 07/15		04/15/2021	Paydown.....		5,451	5,451	5,448	5,448		3		3		5,451		0	0	36	07/15/2060	1.D FE.....
12530M AB 1	SORT_20-1 ABS 0-1-A2 144A 1.990% 07/15		05/13/2021	B47R_PB.....		6,532,680	6,535,733	6,532,680	6,532,718		(38)		(38)		6,532,680		0	0	53,470	07/15/2060	1.D FE.....
12543X AG 1	COUNTRYWIDE HOME LOANS CWHL_06 CWHL_06-1		06/01/2021	Paydown.....		338,718	324,446	254,047	186,365		152,353		152,353		338,718		0	0	7,452	01/25/2037	1.D FM.....
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07 CWHL_07-7		06/01/2021	Paydown.....		16,970	17,273	15,210	12,014		4,956		4,956		16,970		0	0	432	06/25/2037	1.D FM.....
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07- CWHL_07-5		06/01/2021	Paydown.....		33,970	33,980	28,455	22,822		11,148		11,148		33,970		0	0	748	05/25/2037	1.D FM.....
12547L AE 8	CIFC_20-2 ABS 20-2-B 144A 2.388% 08/24		05/13/2021	B47R_PB.....		2,013,520	2,000,000	2,013,520	2,013,478		42		42		2,013,520		0	0	35,721	08/24/2032	1.C FE.....
125523 CQ 1	CIGNA CORP SENIOR CORP BND 3.400% 03/1		04/20/2021	GOLDMAN SACHS & CO.....		1,485,255	1,500,000	1,467,645			74		74		1,467,719		17,536	17,536	6,942	03/15/2051	2.B FE.....
12553H AA 6	CIM_17-7 RMBS 7-7-A 144A 3.000% 04/25/		06/01/2021	Paydown.....		142,198	142,198	145,378	123,943		11,731		11,731		142,198		0	0	2,449	04/25/2057	1.D FM.....
12557L AC 9	CIM_19-INV3 RMBS V3-A3 144A 3.500% 08/		06/01/2021	Paydown.....		92,682	92,682	93,945	93,092		(410)		(410)		92,682		0	0	1,294	08/25/2049	1.D FM.....
125925 DH 7	CMC SECURITIES CORPORATION IV SUB WHOLE_		06/01/2021	Paydown.....		47,752	47,752	48,438	47,643		109		109		47,752		0	0	1,729	10/25/2027	1.D FM.....
125925 DJ 3	CMC2_97-3 AJ WHOLE CMO_97-3-B3 7.250%		06/01/2021	Paydown.....		23,729	23,729	23,670	19,004		4,726		4,726		23,729		0	0	865	10/25/2027	1.D FM.....
125925 EN 3	CMC SECURITIES CORPORATION IV SUB WHOLE_		06/01/2021	Paydown.....		703	703	702	703				0		703		0	0	21	11/25/2027	1.D FM.....
12593D BA 6	CSMC_155R SUPSEN WHOLE CMO_15-5R-4A1 144		06/25/2021	Paydown.....		856,768	856,768	788,494	832,715		24,053		24,053		856,768		0	0	981	01/27/2037	1.D FM.....

QE05.41

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12596X AA 0	CREDIT SUISSE MORTGAGE TRUST C WHOLE CMO		06/01/2021	Paydown.....		461,212	461,212	468,985			(7,773)		(7,773)		461,212		0	989		07/25/2049	1.D FM.....
12610@ AA 3	CED CALIFORNIA HOLDINGS 4 LLC SECURED CO		06/30/2021	Redemption 100.0000.....		230,146	230,146	230,146	230,146				0		230,146		0	4,396		12/31/2038	2.C.....
126307 AU 1	CSC HOLDINGS LLC ALTICE US FINANCE I COR		05/15/2021	Various.....		7,911,750	7,700,000	7,718,779	7,697,611		(8,762)		(8,762)		7,688,849		11,151	11,151	423,500	05/15/2026	3.C FE.....
12636M AD 0	CSAIL COMMERCIAL MORTGAGE TRUS SENIOR CM		06/01/2021	Paydown.....		791,032	791,032	753,674	770,613		20,418		20,418		791,032		0	10,348		01/15/2049	1.D FM.....
126378 AB 4	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		06/25/2021	Paydown.....		136,060	136,060	56,342	36,683		99,377		99,377		136,060		0	42		02/25/2037	1.D FM.....
126378 AG 3	CSMC_2007-1 CSMC_07-1 5.989% 02/25/37		06/01/2021	Paydown.....		133,072	133,072	68,165	46,104		86,969		86,969		133,072		0	1,221		02/25/2037	1.D FM.....
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		06/01/2021	Paydown.....		217,233	244,111	126,513	103,428		113,804		113,804		217,233		0	6,656		05/25/2036	1.D FM.....
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		06/01/2021	Paydown.....		81,362	81,371	64,851	48,835		32,527		32,527		81,362		0	2,054		04/25/2037	1.D FM.....
126408 HT 3	CSX CORP SENIOR CORP BND 2.500% 05/15/		05/03/2021	CREDIT SUISSE FIRST BOSTON COR		8,606,500	10,000,000	9,919,900	9,919,994		529		529		9,920,522		(1,314,022)	(1,314,022)	100,694	05/15/2051	2.A FE.....
12644W AM 8	CREDIT SUISSE COMMERCIAL MORTG AJ WHOLE_		06/01/2021	Paydown.....		839,489	839,489	792,827	822,527		16,962		16,962		839,489		0	13,151		06/25/2050	1.D FM.....
12645E FS 9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE CMO		06/01/2021	Paydown.....		433,491	433,491	309,632	319,170		114,321		114,321		433,491		0	4,272		01/27/2036	1.D FM.....
12647H AL 0	CSMC_13-8R CSMC 2013-8R 2A2 144A 0.282		06/25/2021	Paydown.....		387,655	330,988	291,722	310,479		77,176		77,176		387,655		0	790		05/27/2036	1.D FM.....
12648E BA 9	CSMC_14-2R SUPSEN WHOLE CMO_14-2R-4A1 14		06/01/2021	Paydown.....		353,138	353,138	346,075	349,489		3,649		3,649		353,138		0	4,119		02/27/2037	1.D FM.....
12648E BE 1	CSMC_14-2R SUPSEN WHOLE CMO_14-2R-4A3 14		05/01/2021	Paydown.....			38,602	25,271	25,597		(25,597)		(25,597)				0	462		02/27/2037	1.D FM.....
12648E BJ 0	CSMC_14-2R SUPSEN WHOLE CMO_14-2R-5A1 14		06/01/2021	Paydown.....		157,803	157,803	155,436	156,025		1,779		1,779		157,803		0	2,345		06/27/2036	1.D FM.....
12648J GE 5	CSMC_14-4R SUPSEN WHOLE CMO_14-4R-24A1 1		06/01/2021	Paydown.....		604,462	604,462	579,584	592,411		12,051		12,051		604,462		0	9,063		07/27/2036	1.D FM.....
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		06/01/2021	Paydown.....		179,799	179,799	177,637	178,682		1,117		1,117		179,799		0	2,766		02/27/2036	1.D FM.....
12648W AA 0	CSMC_14-7R SUPSEN ABS_14-7R-1A1 144A 3		06/01/2021	Paydown.....		130,155	130,155	117,790	123,881		6,274		6,274		130,155		0	1,415		03/29/2038	1.D FM.....
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		06/28/2021	Paydown.....		902,063	902,063	818,897	874,728		27,335		27,335		902,063		0	1,164		11/27/2046	1.D FM.....
12661G AA 7	CREDIT SUISSE MORTGAGE TRUST C WHOLE CMO		06/25/2021	Paydown.....		411,193	414,398	420,773			(9,580)		(9,580)		411,193		0	1,418		01/25/2060	1.A FE.....
126650 BP 4	CVS HEALTH CORP SECURED CORP BND 6.036		06/10/2021	Various.....		216,993	216,993	232,602	227,155		(10,162)		(10,162)		216,993		0	5,210		12/10/2028	2.B.....

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
126650 BP 4	CVS HEALTH CORP SECURED CORP BND 6.036		05/13/2021	B47R_PB.....		6,194,103	5,640,176	6,526,490	6,217,475		(23,372)		(23,372)		6,194,103		0	0	144,687	12/10/2028	2.B
126650 BV 1	CVS HEALTH CORP CORP BND 144A 5.773% 0		06/10/2021	Redemption 100.0000.....		61,180	61,180	61,180	61,179		2		2		61,180		0	0	1,473	01/10/2033	2.B FE.....
12666# AA 4	CVS HEALTH CORP CORP BND 7.500% 01/15		06/15/2021	Redemption 100.0000.....		403,985	403,985	420,180	406,767		(2,782)		(2,782)		403,985		0	0	12,748	01/15/2023	2.B
126671 RX 6	COUNTRYWIDE ASSET-BACKED CTFS ABS 2002-S		06/01/2021	Paydown.....		3	3	3	3				0		3		0	0		05/25/2032	1.D FM.....
126671 RX 6	COUNTRYWIDE ASSET-BACKED CTFS ABS 2002-S		05/01/2021	Paydown.....		5	5	5	6				0		5		0	0		05/25/2032	5.B FM.....
126673 BB 7	COUNTRYWIDE ASSET-BACKED CTFS CWL_04-6		06/25/2021	Paydown.....		135,567	135,567	135,483	135,483		85		85		135,567		0	0	584	11/25/2034	1.D FM.....
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT CWL_05-3		06/01/2021	Paydown.....		336,594	336,594	336,585	335,677		917		917		336,594		0	0	5,887	08/25/2035	1.D FM.....
126673 J3 7	ENCORE CREDIT RECEIVABLES TRUS SUB ABS_A		06/25/2021	Paydown.....		936,393	936,393	807,639	908,640		27,752		27,752		936,393		0	0	3,395	09/25/2035	1.D FM.....
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-13		06/01/2021	Paydown.....		407,220	407,220	406,479	406,021		1,199		1,199		407,220		0	0	6,745	05/25/2035	1.D FM.....
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-15		06/01/2021	Paydown.....		422,244	422,244	422,239	420,850		1,394		1,394		422,244		0	0	8,533	05/25/2035	1.D FM.....
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/25/2021	Paydown.....		202,348	205,388	144,841	136,489		65,859		65,859		202,348		0	0	446	10/25/2035	1.D FM.....
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2021	Paydown.....		585,278	482,973	415,905	389,337		195,941		195,941		585,278		0	0	13,426	07/25/2035	1.D FM.....
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2021	Paydown.....		43,426	45,028	40,116	39,005		4,421		4,421		43,426		0	0	1,237	08/25/2035	1.D FM.....
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		05/01/2021	Paydown.....		137,448	147,451	131,366	127,726		9,722		9,722		137,448		0	0	3,161	08/25/2035	2.B FM.....
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI CWL_06-BC		06/25/2021	Paydown.....		216,113	216,113	197,743	208,835		7,278		7,278		216,113		0	0	376	11/25/2036	1.D FM.....
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		06/01/2021	Paydown.....		11,295	11,628	9,953	8,528		2,767		2,767		11,295		0	0	325	01/25/2036	1.D FM.....
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2021	Paydown.....		133,522	128,992	84,594	66,081		67,441		67,441		133,522		0	0	3,147	12/25/2035	1.D FM.....
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2021	Paydown.....		163,283	164,163	142,358	138,464		24,819		24,819		163,283		0	0	3,845	02/25/2036	1.D FM.....
12668B FG 3	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2021	Paydown.....		30,673	31,817	26,306	21,756		8,918		8,918		30,673		0	0	760	02/25/2036	1.D FM.....
126694 3B 2	CWHL_06-8 SUPSEN WHOLE CMO_06-8-1A1 6.		06/01/2021	Paydown.....		65,818	66,089	60,280	52,581		13,237		13,237		65,818		0	0	1,646	05/25/2036	1.D FM.....
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-2		06/01/2021	Paydown.....		144,016	144,599	138,867	125,917		18,099		18,099		144,016		0	0	3,691	10/25/2035	1.D FM.....

QE05.43

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
126694 M6 2	COUNTRYWIDE HOME LOANS CWHL_06 CWHL_06-O	..	04/26/2021.	Paydown.....		.....58,102	.....58,102	.....46,572	.....48,503	.....	.....9,598	.....	.....9,598	.....	.....58,102	.....	.....	.....0	.....101	04/25/2046.	1.D FM.....
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-3	..	06/01/2021.	Paydown.....		.....23,052	.....22,071	.....20,939	.....17,993	.....	.....5,059	.....	.....5,059	.....	.....23,052	.....	.....	.....0	.....516	01/25/2036.	1.D FM.....
126694 WE 4	CWHL 2005-26 1A8 RMBS06-HYB1 2.609% 03	..	06/01/2021.	Paydown.....		.....196,376	.....194,659	.....169,049	.....175,932	.....	.....20,444	.....	.....20,444	.....	.....196,376	.....	.....	.....0	.....2,076	03/20/2036.	1.D FM.....
12672# AA 6	CVS PASSTHROUGH TRUST CORP BND 4.704%	..	06/10/2021.	Redemption 100.0000.....		.....176,521	.....176,521	.....176,454	.....176,468	.....	.....53	.....	.....53	.....	.....176,521	.....	.....	.....0	.....3,462	09/10/2034.	2.B.....
12674@ AA 6	CVS PASSTHROUGH TRUST CORP BND 4.016%	..	06/10/2021.	Various.....		.....119,445	.....119,445	.....119,445	.....119,445	.....	.....	.....	.....0	.....	.....119,445	.....	.....	.....0	.....2,000	08/10/2035.	2.B.....
12695* AA 3	CVS HEALTH CORP SECURED CORP BND 3.416	..	06/10/2021.	Various.....		.....68,579	.....68,579	.....68,579	.....68,579	.....	.....	.....	.....0	.....	.....68,579	.....	.....	.....0	.....976	10/10/2038.	2.A.....
12708# AA 4	CHARTER COMMUNICATIONS INC SECURED CORP	..	06/15/2021.	Redemption 100.0000.....		.....53,778	.....53,778	.....53,778	.....53,778	.....	.....	.....	.....0	.....	.....53,778	.....	.....	.....0	.....1,244	07/15/2035.	2.B PL.....
134011 AA 3	CAMP PENDLETON & QUANTICO HOUS MUNI BND	..	04/01/2021.	Call 100.0000.....		.....100,000	.....100,000	.....82,410	.....86,292	.....	.....179	.....	.....179	.....	.....86,471	.....	.....13,529	.....13,529	.....2,969	10/01/2043.	2.B.....
134011 AG 0	CAMP PENDLETON & QUANTICO HOUS MUNI BND	..	04/01/2021.	Call 100.0000.....		.....185,000	.....185,000	.....185,000	.....185,000	.....	.....	.....	.....0	.....	.....185,000	.....	.....	.....0	.....4,952	10/01/2048.	2.B FE.....
134011 AJ 4	CAMP PENDLETON & QUANTICO HOUS MUNI REV	..	04/01/2021.	Various.....		.....400,000	.....400,000	.....426,028	.....424,624	.....	.....(220)	.....	.....(220)	.....	.....424,404	.....	.....(24,404)	.....(24,404)	.....11,144	10/01/2050.	2.B FE.....
134429 AG 4	CAMPBELL SOUP COMPANY CORP BND 8.875%	..	05/01/2021.	Maturity.....		.....3,000,000	.....3,000,000	.....3,870,000	.....3,029,192	.....	.....(29,192)	.....	.....(29,192)	.....	.....3,000,000	.....	.....	.....0	.....133,125	05/01/2021.	2.C FE.....
13466* AA 8	CAMPUSPARC LP CORP BND 5.138% 12/31/4	..	06/30/2021.	Various.....		.....62,500	.....62,500	.....62,500	.....62,500	.....	.....	.....	.....0	.....	.....62,500	.....	.....	.....0	.....1,606	12/31/2043.	2.B FE.....
14042E 3Y 4	CAPITAL ONE BANK USA NA / CAPI SENIOR CO	..	06/23/2021.	Various.....		.....19,300,000	.....19,300,000	.....19,236,974	.....19,293,952	.....	.....5,151	.....	.....5,151	.....	.....19,299,103	.....	.....897	.....897	.....521,904	07/23/2021.	2.A FE.....
14268* AA 6	CARLSBAD HOLDCO LLC SECURED CORP BND 4	..	04/30/2021.	Redemption 100.0000.....		.....31,551	.....31,551	.....31,551	.....31,551	.....	.....	.....	.....0	.....	.....31,551	.....	.....	.....0	.....664	12/31/2038.	2.C PL.....
144528 AC 0	CARRINGTON MRTG LOAN CR_06-NC3 ABS 06-NC	..	06/25/2021.	Paydown.....		.....1,127,053	.....1,127,053	.....710,043	.....793,683	.....	.....333,370	.....	.....333,370	.....	.....1,127,053	.....	.....	.....0	.....1,278	07/25/2036.	1.D FM.....
14453F AC 3	CARR_06-NC2 SENIOR ABS_06-NC2 A3 0.242	..	06/25/2021.	Paydown.....		.....240,034	.....240,034	.....199,228	.....223,677	.....	.....16,357	.....	.....16,357	.....	.....240,034	.....	.....	.....0	.....276	06/25/2036.	1.D FM.....
14888@ AA 4	CATALYST OLD RIVER HYDROELECTR SECURED C	..	06/30/2021.	Redemption 100.0000.....		.....252,321	.....252,321	.....252,321	.....252,321	.....	.....	.....	.....0	.....	.....252,321	.....	.....	.....0	.....5,102	11/30/2029.	2.C PL.....
14987B AE 3	CC HLD V SECURED CORP BND 3.849% 04/15	..	05/13/2021.	B47R_PB.....		.....2,321,532	.....2,300,000	.....2,372,535	.....2,325,431	.....	.....(3,899)	.....	.....(3,899)	.....	.....2,321,532	.....	.....	.....0	.....51,149	04/15/2023.	2.B FE.....
15004# AA 8	CED CALIFORNIA HOLDINGS 2 LLC SECURED CO	..	06/30/2021.	Redemption 100.0000.....		.....83,839	.....83,839	.....81,540	.....82,022	.....	.....1,817	.....	.....1,817	.....	.....83,839	.....	.....	.....0	.....1,652	12/31/2036.	3.C.....
15005# AA 7	CED UPTON COUNTY SOLAR LLC SECURED CORP	..	06/30/2021.	Redemption 100.0000.....		.....88,159	.....88,159	.....88,159	.....88,159	.....	.....	.....	.....0	.....	.....88,159	.....	.....	.....0	.....1,962	06/30/2042.	2.C.....
15089Q AC 8	CELANESE US HOLDINGS LLC CORP BND 5.87	..	06/15/2021.	Various.....		.....6,500,000	.....6,500,000	.....6,506,250	.....6,500,390	.....	.....(390)	.....	.....(390)	.....	.....6,500,000	.....	.....	.....0	.....190,938	06/15/2021.	2.C 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
15103M AA 3	CELESTIAL-SATURNMERSUBIN SECURED CORP		06/21/2021	Tax Free Exchange.....		149,063	150,000	150,000					0		150,000		(938)	(938)	994	05/01/2028	4.A FE.....
152314 JP 6	CXHE_04-B SENIOR ABS_04-B-AF5 5.409% 0		06/01/2021	Paydown.....		91,203	91,203	96,349	94,112		(2,909)		(2,909)		91,203			0	2,155	03/25/2034	3.B FM.....
15506# AA 1	CENTRAL RIVERS POWER US LLC SECURED CORP		06/22/2021	Redemption 100.0000.....		680,323	680,323	680,323	680,323				0		680,323			0	12,831	12/20/2034	2.C PL.....
15722# AA 9	CGA LEASE BACKED PASS THROUGH LN1 CORP B		06/10/2021	Redemption 100.0000.....		1,862	1,862	1,862	1,862				0		1,862			0	35	01/10/2041	2.A.....
15722* AA 3	CGA LEASE BACKED PASS THROUGH CORP BND		04/10/2021	Redemption 100.0000.....		8,130	8,130	8,130	8,130				0		8,130			0	131	01/10/2041	2.A.....
15722* AA 3	CGA LEASE BACKED PASS THROUGH CORP BND		06/10/2021	Redemption 100.0000.....		16,359	16,359	16,359	16,359				0		16,359			0	363	01/10/2041	2.B.....
15723R AC 8	COLFAX CORP SENIOR CORP BND 144A 6.375		04/24/2021	Call 106.3750.....		480,815	452,000	465,560	463,647		(787)		(787)		462,860		(10,860)	(10,860)	48,745	02/15/2026	3.B FE.....
15911N AA 3	CHANGE HEALTHCARE HOLDINGS LLC SENIOR CO		04/15/2021	J.P. MORGAN SECURITIES INC..		1,641,206	1,611,000	1,611,000	1,611,000				0		1,611,000		30,206	30,206	58,667	03/01/2025	5.A FE.....
161546 FV 3	CHASE FUNDING MORTGAGE LOAN AS ABS 03-4-		06/01/2021	Paydown.....		74,533	74,533	72,579	73,234		1,299		1,299		74,533			0	1,694	05/25/2033	1.D FM.....
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS MEZZANIN		04/26/2021	Paydown.....		34,100	34,100	26,811	31,149		2,951		2,951		34,100			0	116	03/25/2033	1.D FM.....
161546 JP 2	CFAB_04-2 MEZZANIN ABS_04-2-2M1 0.917%		06/25/2021	Paydown.....		194,188	194,188	177,904	178,399		15,789		15,789		194,188			0	827	02/25/2035	1.D FM.....
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		06/01/2021	Paydown.....		178,678	202,939	148,313	112,876		65,802		65,802		178,678			0	4,745	07/25/2037	1.D FM.....
162765 AC 5	CHEC_04-1 SENIOR ABS_04-1-A3 144A 1.09		06/25/2021	Paydown.....		121,489	121,489	116,478	116,121		5,369		5,369		121,489			0	553	07/25/2034	1.D FM.....
166764 AH 3	CHEVRON CORP SENIOR CORP BND 3.191% 06		05/13/2021	B47R_PB.....		2,022,322	2,000,000	2,077,898	2,026,538		(4,217)		(4,217)		2,022,322			0	24,642	06/24/2023	1.D FE.....
16678R CT 2	CHEVY CHASE FUND SENIOR WHOLE_CMO_05-1A		06/25/2021	Paydown.....		134,212	134,212	123,566	123,663		10,550		10,550		134,212			0	402	01/25/2036	1.D FM.....
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH		06/25/2021	Paydown.....		8,574	8,574	7,556	8,560		14		14		8,574			0	21	01/25/2036	1.D FM.....
172973 3M 9	CMSI_05-7 SUPSEN WHOLE CMO_05-7-1A8 5.		06/01/2021	Paydown.....		136,884	136,884	125,976	134,533		2,351		2,351		136,884			0	3,127	10/25/2035	1.D FM.....
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		06/01/2021	Paydown.....		20,983	30,492	28,001	23,851		(2,868)		(2,868)		20,983			0	397	11/25/2036	1.D FM.....
17307G LP 1	CREDIT-BASED ASSET SERVICING A CBASS_04-		06/25/2021	Paydown.....		173,724	173,724	160,912	168,458		5,266		5,266		173,724			0	862	10/25/2034	1.D FM.....
17309Q AF 1	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN A		06/25/2021	Paydown.....		543,640	543,640	461,584	518,349		25,291		25,291		543,640			0	1,304	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS		06/01/2021	Paydown.....		310,783	310,783	196,335	168,184		142,599		142,599		310,783		0	0	5,086	01/25/2037	1.D FM.....
17311L AB 7	CMLTI_07-AR5 SUPSEN WHOLE CMO_07-AR5-1A2		06/01/2021	Paydown.....		14,585	14,737	12,606	13,174		1,410		1,410		14,585		0	0	181	04/25/2037	1.D FM.....
17311Y AA 1	CREDIT BASED ASSET SERVICING A SENIOR AB		06/01/2021	Paydown.....		179,190	179,190	101,694	84,331		94,859		94,859		179,190		0	0	1,165	03/25/2037	1.D FM.....
17313B AA 9	CMLTI_07-AMC4 SENIOR ABS_07-AMC4-A1 0.		06/25/2021	Paydown.....		2,121,183	2,121,183	1,877,145	1,917,907		203,276		203,276		2,121,183		0	0	2,602	05/25/2037	1.D FM.....
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-W		06/25/2021	Paydown.....		250,143	250,143	226,692	247,762		2,381		2,381		250,143		0	0	1,087	07/25/2037	1.D FM.....
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN CMLTI_09-8		05/01/2021	Paydown.....		50,371	50,371	53,921	50,524		(153)		(153)		50,371		0	0	1,098	04/25/2037	1.D FM.....
17321L AA 7	CMLTI_13-J1 RMBS 3-J1-A1 144A 3.500% 1		06/01/2021	Paydown.....		113,388	113,388	116,187			(2,799)		(2,799)		113,388		0	0	1,334	10/25/2043	1.D FM.....
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN RMBS 06-A5		06/01/2021	Paydown.....		106,576	122,519	105,167	107,227		(650)		(650)		106,576		0	0	3,109	10/25/2036	1.D FM.....
195869 AN 2	COLONIAL PIPELINE CO SENIOR CORP BND 144		04/21/2021	FIFTH THIRD SECURITIES.....		10,915,700	10,000,000	8,831,873	8,992,596		7,633		7,633		9,000,229		1,915,471	1,915,471	218,167	04/15/2043	1.G FE.....
195869 AP 7	COLONIAL PIPELINE CO CORP BND 144A 3.7		05/13/2021	B47R_PB.....		9,986,788	10,000,000	9,972,600	9,985,792		996		996		9,986,788		0	0	231,250	10/01/2025	1.G FE.....
19687Y AA 3	COLTFUNDINGLLCCOLT_20-RPL1 RMBS PL1-A1 1		06/01/2021	Paydown.....		487,989	487,989	487,989	487,989		1		1		487,989		0	0	2,875	01/25/2065	1.A FE.....
20030N CZ 2	COMCAST CORPORATION SENIOR CORP BND 3.		05/03/2021	JANE STREET CAPITAL.....		2,093,580	2,000,000	2,348,400	2,348,212		(2,786)		(2,786)		2,345,426		(251,846)	(251,846)	52,517	02/01/2050	1.G FE.....
20030N DL 2	COMCAST CORPORATION SENIOR CORP BND 2.		04/16/2021	CREDIT SUISSE FIRST BOSTON COR		4,654,550	5,000,000	5,278,800	5,278,338		(1,877)		(1,877)		5,276,460		(621,910)	(621,910)	106,556	01/15/2051	1.G FE.....
20267U AB 5	CBSLT_16-B SENIOR ABS_16-B-A2 144A 1.5		06/25/2021	Paydown.....		58,484	58,484	58,484	58,484		0		0		58,484		0	0	376	10/25/2040	1.A FE.....
20825C AV 6	CONOCOPHILLIPS SENIOR CORP BND 144A 3.		04/21/2021	MARKETAXESS CORPORATI.....		2,504,183	2,250,000	2,578,275			(10,043)		(10,043)		2,568,232		(64,050)	(64,050)	47,109	10/01/2027	1.G FE.....
209111 FC 2	CONSOLIDATED EDISON COMPANY OF SENIOR CO		05/13/2021	BBR4_PB.....		5,461,740	5,000,000	4,671,250	4,688,936		3,041		3,041		4,691,977		769,763	769,763	138,250	03/01/2043	2.A FE.....
21688* AA 3	COOPERATIVE ENERGY A MISSISSIP SECURED C		05/06/2021	Redemption 100.0000.....		383,333	383,333	383,333	383,333		0		0		383,333		0	0	6,038	11/06/2049	1.F.....
21871F AA 6	BCORE_19-CORE SENIOR CMBS - CORE-A 144A		06/15/2021	Paydown.....		3,318,366	3,318,366	3,321,995			(3,629)		(3,629)		3,318,366		0	0	9,507	12/15/2031	1.D FM.....
21872# AA 5	CORECIVIC OF KANSAS LLC SECURED CORP BND		04/30/2021	Redemption 100.0000.....		49,525	49,525	49,525	49,525		0		0		49,525		0	0	1,097	01/31/2040	1.F PL.....
22102* AA 9	CORVIAS CAMPUS LIVING WSU LLC COPR BND		06/01/2021	Various.....		7,097	7,097	7,097	7,097		0		0		7,097		0	0	183	11/30/2047	4.A PL.....
22102* AB 7	CORVIAS CAMPUS LIVING WSU LLC SENIOR COR		06/01/2021	Redemption 100.0000.....		3,731	3,731	3,731	3,731		0		0		3,731		0	0	103	11/30/2052	4.A PL.....

QE05.46

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
221644 AA 5	COTT HOLDINGS INC SENIOR CORP BND 144A	..	05/02/2021.	Various.....		.....5,661,525	.....5,510,000	.....5,422,770	.....5,450,630	.....	.....4,116	.....	.....4,116	.....	.....5,454,746	.....	.....55,254	.....55,254	.....329,146	04/01/2025.	4.B FE.....
22357@ AA 9	COX COMMUNICATIONS INC SENIOR CORP BND	..	06/01/2021.	Redemption 100.0000.....		.....68,371	.....68,371	.....68,371	.....68,371	.....	.....	.....	.....0	.....	.....68,371	.....	.....0	.....0	.....1,532	01/02/2040.	2.B.....
224044 CK 1	COX COMMUNICATIONS INC SENIOR CORP_BND 1	..	05/13/2021.	Various.....		.....7,435,012	.....6,489,000	.....6,532,771	.....6,531,746	.....	.....(406)	.....	.....(406)	.....	.....6,531,340	.....	.....903,672	.....903,672	.....222,212	08/15/2047.	2.B FE.....
224044 CM 7	COX COMMUNICATIONS INC SENIOR CORP BND 1	..	06/23/2021.	Various.....		.....9,066,236	.....9,715,000	.....9,636,309	.....9,636,798	.....	.....860	.....	.....860	.....	.....9,637,658	.....	.....(571,422)	.....(571,422)	.....220,517	10/01/2050.	2.B FE.....
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 HEAT_02-1	..	06/25/2021.	Paydown.....		.....97,504	.....97,504	.....90,191	.....93,836	.....	.....3,668	.....	.....3,668	.....	.....97,504	.....	.....0	.....0	.....586	11/25/2032.	1.D FM.....
225470 T7 8	TBW MORTGAGE BACKED PASS THROU SUPSEN WH	..	06/01/2021.	Paydown.....		.....254,876	.....236,913	.....188,481	.....150,634	.....	.....104,242	.....	.....104,242	.....	.....254,876	.....	.....0	.....0	.....6,100	04/25/2036.	1.D FM.....
22822V AC 5	CROWN CASTLE INTERNATIONAL COR SENIOR CO	..	05/13/2021.	B47R_PB.....		.....1,921,817	.....1,925,000	.....1,919,129	.....1,921,612	.....	.....205	.....	.....205	.....	.....1,921,817	.....	.....0	.....0	.....29,281	06/15/2026.	2.C FE.....
22822V AU 5	CROWN CASTLE INTERNATIONAL COR SENIOR CO	..	06/22/2021.	MORGAN STANLEY & CO. INC.....		.....7,837,280	.....8,000,000	.....7,982,880	.....7,983,242	.....	.....177	.....	.....177	.....	.....7,983,419	.....	.....(146,139)	.....(146,139)	.....266,500	01/15/2051.	2.C FE.....
233046 AE 1	DB MASTER FINANCE ABS 1A-A2I 144A 3.62	..	05/20/2021.	Paydown.....		.....6,875	.....6,875	.....6,720	.....6,920	.....	.....(45)	.....	.....(45)	.....	.....6,875	.....	.....0	.....0	.....125	11/20/2047.	2.B FE.....
233046 AF 8	DUNKN_06-1 SENIOR ABS_17-1A-A2II 144A	..	05/20/2021.	Paydown.....		.....17,500	.....17,500	.....17,304	.....17,465	.....	.....35	.....	.....35	.....	.....17,500	.....	.....0	.....0	.....353	11/20/2047.	2.B FE.....
233046 AK 7	DB MASTER FINANCE LLC DNKN_19-ABS A-A2I	..	05/20/2021.	Paydown.....		.....35,625	.....35,625	.....35,625	.....35,625	.....	.....	.....	.....0	.....	.....35,625	.....	.....0	.....0	.....716	05/20/2049.	2.B FE.....
233046 AL 5	DB MASTER FINANCE LLC DNKN_19-ABS 1A-A2	..	05/20/2021.	Paydown.....		.....35,625	.....35,625	.....35,625	.....35,625	.....	.....	.....	.....0	.....	.....35,625	.....	.....0	.....0	.....775	05/20/2049.	2.B FE.....
23317* AC 4	DULLES DISCOVERY IV SENIOR CORP BND 3.	..	06/05/2021.	Various.....		.....81,573	.....81,573	.....81,573	.....81,573	.....	.....	.....	.....0	.....	.....81,573	.....	.....0	.....0	.....1,207	09/05/2033.	1.B.....
23332U DB 7	DSLA_05-AR2 SENIOR WHOLE CMO_05-AR2-1A	..	06/21/2021.	Paydown.....		.....549,902	.....573,340	.....446,167	.....451,196	.....	.....98,706	.....	.....98,706	.....	.....549,902	.....	.....0	.....0	.....1,516	03/19/2045.	1.D FM.....
23332U EL 4	DSLA MTGE LOAN TRUST SENIOR WHOLE_CMO_0	..	06/21/2021.	Paydown.....		.....777,496	.....777,496	.....602,953	.....620,068	.....	.....157,427	.....	.....157,427	.....	.....777,496	.....	.....0	.....0	.....1,865	08/19/2045.	1.D FM.....
23334B AA 2	DTE ENERGY CENTER LLC CORP BND 144A 7.	..	04/30/2021.	Various.....		.....578,628	.....578,628	.....614,896	.....587,837	.....	.....(9,209)	.....	.....(9,209)	.....	.....578,628	.....	.....0	.....0	.....21,577	04/30/2024.	2.C FE.....
235825 AE 6	DANA CORPORATION SENIOR CORP BND 5.500	..	05/17/2021.	Call 101.8330.....		.....152,750	.....150,000	.....150,000	.....150,000	.....	.....	.....	.....0	.....	.....150,000	.....	.....0	.....0	.....6,233	12/15/2024.	4.B FE.....
24617# AA 9	DELAWARE NORTH COMPANIES BOSTO SENIOR CO	..	05/14/2021.	Redemption 100.0000.....		.....111,850	.....111,850	.....111,850	.....111,850	.....	.....	.....	.....0	.....	.....111,850	.....	.....0	.....0	.....2,136	11/14/2034.	2.B PL.....
247109 BT 7	DELMARVA POWER & LIGHT COMPANY SECURED C	..	04/15/2021.	PIERPONT SECURITIES.....		.....1,813,313	.....1,560,000	.....1,624,958	.....1,622,302	.....	.....(292)	.....	.....(292)	.....	.....1,622,010	.....	.....191,303	.....191,303	.....27,694	05/15/2045.	1.F FE.....
247367 AX 3	DELTA AIR LINES CORP BND 6.718% 01/02/	..	05/28/2021.	Various.....		.....287,821	.....278,627	.....248,675	.....275,989	.....	.....11,832	.....	.....11,832	.....	.....287,821	.....	.....0	.....0	.....17,106	01/02/2023.	2.B FE.....
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC DBALT_05-1	..	06/25/2021.	Paydown.....		.....31,802	.....31,802	.....31,817	.....31,802	.....	.....	.....	.....0	.....	.....31,802	.....	.....0	.....0	.....81	02/25/2035.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
25151X AA 9	DBALT_07-OA4 WHOLE CMO 07-OA4 0.282% 0	..	06/25/2021.	Paydown.....		.....213,529	.....213,530	.....172,054	.....181,282	.....	.....32,248	.....	.....32,248	.....	.....213,529	.....	.....	.....0	.....268	08/25/2047.	1.D FM.....
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC DBALT_07-O	..	06/25/2021.	Paydown.....		.....457,497	.....457,497	.....368,894	.....388,333	.....	.....69,164	.....	.....69,164	.....	.....457,497	.....	.....	.....0	.....464	08/25/2047.	1.D FM.....
25240* AA 5	DH CANAL LLC WALGREEN CORP BND 5.350%	..	06/15/2021.	Redemption 100.0000.....		.....42,500	.....42,500	.....41,196	.....41,882	.....	.....618	.....	.....618	.....	.....42,500	.....	.....	.....0	.....948	08/15/2030.	1.B.....
25245B AB 3	DIAGEO INVESTMENT CORPORATION SENIOR COR	..	05/13/2021.	B47R_PB.....		.....2,417,631	.....2,400,000	.....2,502,240	.....2,423,992	.....	.....(6,362)	.....	.....(6,362)	.....	.....2,417,631	.....	.....	.....0	.....34,883	05/11/2022.	1.G FE.....
25272K AU 7	DELL INTERNATIONAL LLC SENIOR CORP BND 1	..	04/22/2021.	Call 100.0000.....		.....2,467,000	.....2,467,000	.....2,423,629	.....2,450,793	.....	.....10,903	.....	.....10,903	.....	.....2,461,696	.....	.....5,304	.....5,304	.....51,130	06/15/2021.	3.B FE.....
25273C AB 6	DIAMOND RESORTS OWNER TRUST DR ABS 21-1-	..	06/20/2021.	Paydown.....		.....230,991	.....230,991	.....230,940	.....	.....	.....51	.....	.....51	.....	.....230,991	.....	.....	.....0	.....607	11/20/2033.	1.F FE.....
25273C AC 4	DIAMOND RESORTS OWNER TRUST DR ABS 21-1-	..	06/20/2021.	Paydown.....		.....247,491	.....247,491	.....247,485	.....	.....	.....6	.....	.....6	.....	.....247,491	.....	.....	.....0	.....856	11/20/2033.	2.B FE.....
25277L AC 0	DIAMOND SPORTS GROUP LLC SENIOR CORP BND	..	06/08/2021.	CITIGROUP GLOBAL MKT INC.....		.....502,219	.....825,000	.....825,000	.....825,000	.....	.....	.....	.....0	.....	.....825,000	.....	.....(322,781)	.....(322,781)	.....44,788	08/15/2027.	5.C FE.....
25755T AE 0	DPABS_15-1A SUB ABS_15-1A A2II 144A 4.	..	04/25/2021.	Paydown.....		.....62,500	.....62,500	.....62,500	.....62,500	.....	.....	.....	.....0	.....	.....62,500	.....	.....	.....0	.....1,398	10/25/2045.	2.A FE.....
25755T AG 5	DPABS_12-1A SENIOR ABS_17-1A-A2II 144A	..	04/25/2021.	Paydown.....		.....4,607,500	.....4,607,500	.....4,502,856	.....4,702,307	.....	.....(94,807)	.....	.....(94,807)	.....	.....4,607,500	.....	.....	.....0	.....69,424	07/25/2047.	2.A FE.....
25755T AK 6	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB	..	04/25/2021.	Paydown.....		.....67,500	.....67,500	.....67,500	.....67,500	.....	.....	.....	.....0	.....	.....67,500	.....	.....	.....0	.....1,461	07/25/2048.	2.A FE.....
260543 CJ 0	DOW CHEMICAL COMPANY THE SENIOR CORP BN	..	06/02/2021.	Call 109.5860.....		.....4,383,440	.....4,000,000	.....3,949,200	.....3,978,886	.....	.....2,209	.....	.....2,209	.....	.....3,981,094	.....	.....18,906	.....18,906	.....477,162	10/01/2024.	2.C FE.....
260543 DD 2	DOW CHEMICAL COMPANY THE SENIOR CORP BN	..	05/17/2021.	UBS WARBURG LLC.....		.....5,062,300	.....5,000,000	.....5,463,300	.....5,462,795	.....	.....(3,158)	.....	.....(3,158)	.....	.....5,459,636	.....	.....(397,336)	.....(397,336)	.....131,000	11/15/2050.	2.C FE.....
26208L AD 0	DRIVEN BRANDS FUNDING LLC HONK ABS -1A-A	..	04/20/2021.	Paydown.....		.....11,250	.....11,250	.....11,250	.....11,250	.....	.....	.....	.....0	.....	.....11,250	.....	.....	.....0	.....261	04/20/2049.	2.C FE.....
26249B AQ 4	DRYDEN SENIOR LOAN FUND DRSLF_ ABS -30A-	..	05/17/2021.	Paydown.....		.....98,281	.....98,281	.....98,291	.....	.....	.....(10)	.....	.....(10)	.....	.....98,281	.....	.....	.....0	.....511	11/15/2028.	1.A FE.....
26829H AA 4	ECMC GROUP STUDENT LOAN TRUST ABS 0-2A-A	..	06/25/2021.	Paydown.....		.....95,403	.....95,403	.....95,403	.....95,403	.....	.....	.....	.....0	.....	.....95,403	.....	.....	.....0	.....466	11/25/2069.	1.A FE.....
26837@ AA 0	ECP UPTOWN CAMPUS LLC SECURED CORP BND	..	05/01/2021.	Redemption 100.0000.....		.....2,171	.....2,171	.....2,171	.....2,171	.....	.....	.....	.....0	.....	.....2,171	.....	.....	.....0	.....50	05/01/2059.	3.B.....
26860# AA 8	PIO PICO LLC SECURED CORP BND 4.170% 1	..	06/30/2021.	Various.....		.....48,328	.....48,328	.....48,328	.....48,328	.....	.....	.....	.....0	.....	.....48,328	.....	.....	.....0	.....1,008	12/31/2041.	1.G PL.....
26884T AN 2	ERAC USA FINANCE LLC SENIOR CORP BND 144	..	05/13/2021.	BBR4_PB.....		.....3,420,156	.....2,967,000	.....3,316,186	.....3,305,419	.....	.....(3,262)	.....	.....(3,262)	.....	.....3,302,157	.....	.....117,999	.....117,999	.....99,395	02/15/2045.	2.A FE.....
26884T AS 1	ERAC USA FINANCE LLC SENIOR CORP BND 144	..	05/13/2021.	BBR4_PB.....		.....5,592,055	.....5,000,000	.....4,961,100	.....4,962,598	.....	.....201	.....	.....201	.....	.....4,962,799	.....	.....629,256	.....629,256	.....112,000	11/01/2046.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
278865 BG 4	ECOLAB INC SENIOR CORP BND 2.125% 08/1	..	05/03/2021.	WELLS FARGO SECURITIES.....	.....	4,166,150	5,000,000	4,956,050	4,956,453	.....	361	.....	361	.....	4,956,814	.....	(790,664)	(790,664)	77,326	08/15/2050.	1.G FE.....
28166L AA 2	EDVESTINU PRIVATE EDUCATION LO ABS _21-A	..	06/25/2021.	Paydown.....	.....	20,258	20,258	20,236	.....	.....	22	.....	22	.....	20,258	.....	.....	.....	85	11/25/2045.	1.A FE.....
29248H AC 7	EMPOWER FINANCE 2020 LP SENIOR CORP BND	..	06/23/2021.	WELLS FARGO SECURITIES.....	.....	25,052,470	25,000,000	25,367,600	25,365,412	.....	(3,589)	.....	(3,589)	.....	25,361,822	.....	(309,352)	(309,352)	591,510	09/17/2051.	1.F FE.....
29252B AA 7	ENBRIDGE PIPELINES SOUTHERN LI SENIOR CO	..	06/30/2021.	Redemption 100.0000.....	.....	932,920	932,920	955,175	954,159	.....	(21,239)	.....	(21,239)	.....	932,920	.....	.....	.....	18,565	06/30/2040.	1.G PL.....
29261A AA 8	ENCOMPASSHEALTHCORP SENIOR CORP BND 4.	..	04/14/2021.	FLOW TRADERS U.S. INSTITUTIONA	.....	575,182	556,000	542,865	543,606	.....	428	.....	428	.....	544,034	.....	31,148	31,148	17,723	02/01/2028.	4.A FE.....
30161N AV 3	EXELON CORPORATION SENIOR CORP_BND 4.4	..	05/13/2021.	BBR4_PB.....	.....	3,413,151	3,000,000	3,159,330	3,149,008	.....	(1,265)	.....	(1,265)	.....	3,147,743	.....	265,408	265,408	77,133	04/15/2046.	2.B FE.....
30246Q BV 4	FBRS_05-4 MEZZANIN ABS_05-4-M1 0.767%	..	06/25/2021.	Paydown.....	.....	628,180	628,180	399,428	518,789	.....	109,391	.....	109,391	.....	628,180	.....	.....	.....	2,472	10/25/2035.	1.D FM.....
30284@ AJ 1	CREDIT ONE 2018-1 SECURED CORP BND 3.6	..	06/29/2021.	Maturity.....	.....	9,090,909	9,090,909	9,090,909	9,090,909	.....	.....	.....	.....	.....	9,090,909	.....	.....	.....	190,909	06/29/2021.	1.F FE.....
30288* AC 4	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND	..	06/30/2021.	Various.....	.....	406,000	406,000	406,000	398,139	.....	7,861	.....	7,861	.....	406,000	.....	.....	.....	8,688	06/30/2038.	2.B FE.....
30288* AE 0	FLNG LIQUEFACTION 2 LLC SECURED CORP BND	..	06/30/2021.	Redemption 100.0000.....	.....	480,000	480,000	480,000	480,000	.....	.....	.....	.....	.....	480,000	.....	.....	.....	10,536	12/31/2038.	2.B FE.....
302985 AA 4	FWD_20-INV1 ABS V1-A1 144A 2.240% 01/2	..	06/01/2021.	Paydown.....	.....	187,892	187,892	187,886	187,886	.....	6	.....	6	.....	187,892	.....	.....	.....	1,718	01/25/2050.	1.A FE.....
31428X AU 0	FEDEX CORP SENIOR CORP BND 4.100% 04/1	..	05/13/2021.	BBR4_PB.....	.....	10,810,350	10,000,000	8,631,621	8,818,974	.....	10,629	.....	10,629	.....	8,829,603	.....	1,980,747	1,980,747	236,889	04/15/2043.	2.B FE.....
31428X BG 0	FEDEX CORP SENIOR CORP BND 4.550% 04/0	..	05/13/2021.	BBR4_PB.....	.....	7,401,329	6,500,000	6,652,360	6,647,858	.....	(1,212)	.....	(1,212)	.....	6,646,646	.....	754,683	754,683	182,379	04/01/2046.	2.B FE.....
31574P AA 3	ELLINGTON FINANCIAL MORTGAGE T RMBS 0-1-	..	06/01/2021.	Paydown.....	.....	506,161	506,161	506,155	506,155	.....	7	.....	7	.....	506,161	.....	.....	.....	4,239	05/25/2065.	1.D FM.....
31620M AK 2	FIDELITY NATIONAL INFORMATION SENIOR COR	..	04/01/2021.	Call 106.2044.....	.....	5,310,222	5,000,000	5,035,050	5,009,677	.....	(1,529)	.....	(1,529)	.....	5,008,149	.....	(8,149)	(8,149)	390,917	04/15/2023.	2.B FE.....
31620M AT 3	FIDELITY NATIONAL INFORMATION SENIOR COR	..	04/01/2021.	Call 109.4920.....	.....	12,865,305	11,750,000	11,569,258	11,636,171	.....	4,567	.....	4,567	.....	11,640,738	.....	109,262	109,262	1,336,596	08/15/2026.	2.B FE.....
31620M AZ 9	FIDELITY NATIONAL INFORMATION SENIOR COR	..	05/13/2021.	BBR4_PB.....	.....	11,925,840	10,000,000	12,116,700	12,062,478	.....	(16,882)	.....	(16,882)	.....	12,045,595	.....	(119,755)	(119,755)	234,861	05/15/2048.	2.B FE.....
31677A AB 0	FIFTH THIRD BANK OHIO SUB CORP BND 3.	..	05/13/2021.	B47R_PB.....	.....	6,141,766	6,145,000	6,138,916	6,141,547	.....	219	.....	219	.....	6,141,766	.....	.....	.....	156,407	03/15/2026.	2.A FE.....
31846L BW 5	FAMLT_98-2F FAMLT_98-2 7.020% 09/20/29	..	06/01/2021.	Paydown.....	.....	5,998	5,998	5,844	5,974	.....	23	.....	23	.....	5,998	.....	.....	.....	188	09/20/2029.	1.D FM.....
32027N VV 0	FFML_05-F9 SENIOR ABS_05-FF9-A4 0.812%	..	06/25/2021.	Paydown.....	.....	353,200	353,200	359,923	360,479	.....	(7,280)	.....	(7,280)	.....	353,200	.....	.....	.....	1,193	10/25/2035.	2.B FM.....
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT SUPSEN WH	..	06/01/2021.	Paydown.....	.....	38,422	40,385	35,237	30,944	.....	7,478	.....	7,478	.....	38,422	.....	.....	.....	929	09/25/2035.	1.D FM.....

QE05.49

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
32051G YH 2	FHAMS_06-AA1 CMO 05-FA8-1A3 5.500% 11/		06/01/2021	Paydown.....		116,830	116,989	92,709	80,174		36,656		36,656		116,830		0	2,698	11/25/2035	1.D FM.....	
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT SENIOR WH		06/01/2021	Paydown.....		93,239	99,474	64,779	50,684		42,555		42,555		93,239		0	2,638	11/25/2036	1.D FM.....	
32113J AA 3	FIRST NLC TRUST FNLC_05-1 FNLC_05-1 0.		06/25/2021	Paydown.....		122,998	122,998	100,735	101,761		21,238		21,238		122,998		0	207	05/25/2035	1.D FM.....	
33632* UQ 8	CVS HEALTH CORP CORP BND 7.280% 01/10		06/10/2021	Redemption 100.0000.....		104,534	104,534	109,792	105,788		(1,253)		(1,253)		104,534		0	3,173	01/10/2024	2.B.....	
33767C AG 2	FIRSTKEYMORTGAGETRUSTFKMT_1 RMBS 5-1-A5		06/01/2021	Paydown.....		53,022	53,022	54,049	54,049		(1,027)		(1,027)		53,022		0	818	03/25/2045	1.D FM.....	
33851H AD 5	FSMT_18-2 WHOLECMO18-2 3.500% 04/25/48		06/01/2021	Paydown.....		550,980	550,980	559,589	559,589		(8,609)		(8,609)		550,980		0	7,769	04/25/2048	1.D FM.....	
33851J AC 3	FLAGSTARMORTGAGETRUSTFSMT_1 WHOLECMO18-3		06/01/2021	Paydown.....		453,987	453,987	452,236	452,236		1,750		1,750		453,987		0	7,138	05/25/2048	1.D FM.....	
33851Y AC 0	FLAGSTARMORTGAGETRUSTFSMT_2 RMBS INV-A3		06/01/2021	Paydown.....		222,445	222,445	225,643	225,642		(3,197)		(3,197)		222,445		0	2,601	03/25/2050	1.D FM.....	
33852E AF 6	FLAGSTARMORTGAGETRUSTFSMT_2 WHOLE CMO 1-		06/25/2021	Paydown.....		48,306	48,306	49,679			(1,374)		(1,374)		48,306		0	142	04/25/2051	1.A FE.....	
341081 FX 0	FLORIDA POWER & LIGHT CO SENIOR CORP BND		04/15/2021	BARCLAYS CAPITAL.....		5,210,250	5,000,000	5,122,650	5,119,413		(798)		(798)		5,118,615		91,635	91,635	86,625	10/01/2049	1.D FE.....
347075 AC 7	FORT CARSON FAMILY HSG L L C C MUNITAX B		06/15/2021	Various.....		1,205,000	1,205,000	1,470,755	1,218,077		(5,899)		(5,899)		1,212,178		(7,178)	(7,178)	38,441	11/15/2021	1.D FE.....
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST CORP BND		04/15/2021	Call 100.0000.....		65,000	65,000	65,000	65,000				0		65,000		0	0	1,220	10/15/2036	1.E FE.....
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST CORP BND		06/15/2021	Various.....		95,000	95,000	94,861	94,914		1		1		94,915		85	85	1,883	10/15/2036	2.B FE.....
35180P AC 6	GE CAPITAL FRANCHISE FINANCE C SENIOR CO		05/13/2021	B47R_PB.....		17,524,413	15,000,000	19,436,885	17,672,895		(148,482)		(148,482)		17,524,413		0	482,208	11/30/2026	2.A FE.....	
35877# AA 0	FRISCO HQ OPERATIONSLLC SECURED CORP BND		06/15/2021	Redemption 100.0000.....		70,607	70,607	70,607	70,607				0		70,607		0	0	1,458	12/15/2037	2.C PL.....
36166X AA 9	GCAT LLC GCAT_21-NQM2 WHOLE CMO QM2-A1 1		06/25/2021	Paydown.....		10,772	10,772	10,772					0		10,772		0	0	7	05/25/2066	1.A FE.....
36167C AA 4	ANGELO GORDON MORTGAGE TRUST G RMBS PL1-		06/01/2021	Paydown.....		216,528	216,528	217,137	216,898		(370)		(370)		216,528		0	0	2,414	10/25/2068	1.D FM.....
36167F AA 7	GCATGCAT_20-NQM1 RMBS QM1-A1 144A 2.32		06/01/2021	Paydown.....		419,080	419,080	419,073	419,073		7		7		419,080		0	0	3,838	01/25/2060	1.D FM.....
36167V AA 2	GCAT_19-NQM3 RMBS QM3-A1 144A 2.686% 1		06/25/2021	Paydown.....		204,555	204,555	204,550	204,550		5		5		204,555		0	0	2,258	11/25/2059	1.D FM.....
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET SUB SUB_C		06/10/2021	Paydown.....		125,388	125,388	125,604	125,598		(210)		(210)		125,388		0	0	3,304	08/10/2048	2.C FE.....
36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET LCF SENIO		06/10/2021	Paydown.....		12,179	12,200	12,128	12,131		49		49		12,179		0	0	311	08/10/2052	2.A.....

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
362256 AC 3	GSAA HOME EQUITY TRUST GSA06_06-1		06/25/2021	Paydown.....		453,326	453,326	257,305	199,752		253,574		253,574		453,326		0	0	2,051	10/25/2036	1.D FM.....
36228F 6M 3	GSAMP_04-AR1 SENIOR ABS_04-AR1-A2B 1.2		06/25/2021	Paydown.....		53,464	53,464	53,480	53,452		12		12		53,464		0	0	275	06/25/2034	1.D FM.....
36228F AA 4	GSMPS MORTGAGE LOAN TRUST SENIOR WHOLE_C		06/01/2021	Paydown.....		781	786	824	788		(7)		(7)		781		0	0	13	09/19/2027	2.B FM.....
3622EQ AE 5	GSAA HOME EQUITY TRUST GSA07_07-1		06/25/2021	Paydown.....		230,788	230,788	136,981	109,589		121,199		121,199		230,788		0	0	444	02/25/2037	1.D FM.....
362334 BQ 6	GSAAHOMEEQUITYTRUSTGSA06_06 SENIOR ABS_06		06/25/2021	Paydown.....		78,800	78,800	42,677	32,690		46,110		46,110		78,800		0	0	112	03/25/2036	1.D FM.....
362334 ME 1	GSAA HOME EQUITY TRUST GSA06_06 ABS 06-6		06/01/2021	Paydown.....		94,564	94,564	48,764	37,655		56,909		56,909		94,564		0	0	537	03/25/2036	1.D FM.....
362341 DJ 5	GSR_05-6F RMBS 5-8-A5 0.712%		06/25/2021	Paydown.....		105,061	105,061	105,012	105,012		49		49		105,061		0	0	295	06/25/2035	1.D FM.....
362341 DP 1	GSR_05-6F SENIOR WHOLE CMO_05-6F-1A5 5		06/01/2021	Paydown.....		480,177	480,177	443,358	462,507		17,670		17,670		480,177		0	0	8,553	07/25/2035	1.D FM.....
362341 VS 5	GSR MORTGAGE LOAN TRUST 2005-8 GSR_05-8F		06/01/2021	Paydown.....		2,615	2,699	2,675	2,664		(48)		(48)		2,615		0	0	60	11/25/2035	3.B FM.....
362341 YF 0	FFM_05-F11 SUB ABS_05-F11-M1 0.737% 11		06/25/2021	Paydown.....		178,046	178,046	156,903	159,468		18,578		18,578		178,046		0	0	722	11/25/2035	1.D FM.....
362381 AC 9	GSAA HOME EQUITY TRUST GSA06_06-1		06/25/2021	Paydown.....		341,554	341,554	213,689	165,707		175,847		175,847		341,554		0	0	1,152	08/25/2036	1.D FM.....
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05_05-1F		06/01/2021	Paydown.....		101,254	101,254	101,649	99,491		1,763		1,763		101,254		0	0	1,871	02/25/2035	1.D FM.....
36244S AC 2	GSAA HOME EQUITY TRUST GSA06_06-1		06/01/2021	Paydown.....		120,333	120,333	68,805	50,963		69,370		69,370		120,333		0	0	1,133	07/25/2036	1.D FM.....
36250T AA 5	GSMSC_14-1R GSMSC_14-1R 144A 0.262% 04		06/25/2021	Paydown.....		167,992	167,992	153,292	163,575		4,417		4,417		167,992		0	0	182	04/26/2037	1.D FM.....
36254W AA 4	GSMT_15-8R RMBS 5-8R-A 0.242% 04/26/37		06/01/2021	Paydown.....		1,619,853	1,619,853	1,595,556	1,610,279		9,574		9,574		1,619,853		0	0	1,920	04/26/2037	1.D FM.....
36255C AA 7	GPMT2018-FL1LTDGPMT_18-FL1 LCFSENIORCMBS		05/17/2021	Paydown.....		1,027,453	1,027,453	1,027,448	1,013,367		14,086		14,086		1,027,453		0	0	4,405	11/21/2035	1.A FE.....
36298G AA 7	GSPA MONETIZATION TRUST GS CORP BND 144A		06/09/2021	Various.....		532,525	532,525	547,393	538,633		(6,108)		(6,108)		532,525		0	0	14,260	10/09/2029	1.G.....
36298Y AA 8	GSAA HOME EQUITY TRUST GSA06_06 ABS_06-14		06/25/2021	Paydown.....		122,987	122,987	51,768	39,949		83,038		83,038		122,987		0	0	513	09/25/2036	1.D FM.....
372546 AT 8	GEORGE WASHINGTON UNIV D C GEORGE WASHIN		05/13/2021	BBR4_PB.....		1,191,172	1,000,000	987,340	987,984		106		106		988,090		203,082	203,082	28,428	09/15/2044	1.E FE.....
374593 A* 2	GIANTS STADIUM SENIOR CORP BND 7.100%		04/01/2021	Various.....		414,569	414,569	414,569	414,569		0		0		414,569		0	0	14,717	04/01/2040	2.B PL.....
37959P AC 1	GLOBALSCFINANCESRLSEACO_20 ABS_20-2-A 1		06/17/2021	Paydown.....		105,106	105,106	105,066	105,071		35		35		105,106		0	0	990	11/19/2040	1.F FE.....

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET PRELCF SE		06/10/2021	Paydown.....		28,308	28,308	27,751	27,862		447		447		28,308		0	666	04/10/2051	2.A	
38136F AU 7	GOLDENTREE LOAN MANAGEMENT US ABS 1A-AR		04/07/2021	Paydown.....		7,758,000	7,758,000	7,555,110	7,597,703		160,297		160,297		7,758,000		0	42,645	04/20/2029	1.A FE	
38138L AA 6	GOLDENTREE LOAN MANAGEMENT US ABS M_7-A		04/20/2021	Paydown.....		4,250,000	4,250,000	4,250,000	4,250,000				0		4,250,000		0	45,575	04/20/2031	1.A FE	
38217U AC 6	GOODGREENTRUSTGOODG_21-1A ABS_21-1-C 14		06/15/2021	Paydown.....		7,176	7,176	7,174			2		2		7,176		0	44	10/15/2056	2.B FE	
39278* AA 1	GREEN COUNTRY ENERGY LLC SECURED CORP BN		05/10/2021	Redemption 100.0000.....		649,243	649,243	644,774	648,413		830		830		649,243		0	23,405	02/10/2024	5.B FE	
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST SENIOR WH		06/25/2021	Paydown.....		116,175	116,175	99,972	104,833		11,342		11,342		116,175		0	438	10/25/2034	1.D FM	
39538W GA 0	GPMF WHOLE CMO 06-AR2 0.552% 03/25/36		06/25/2021	Paydown.....		266,066	266,066	224,826	220,181		45,885		45,885		266,066		0	693	03/25/2036	1.D FM	
39538W HA 9	GPMF SUPSEN WHOLE_CMO_06-AR3 0.512% 0		06/25/2021	Paydown.....		727,221	727,222	560,870	545,300		181,920		181,920		727,221		0	1,765	05/25/2036	1.D FM	
39539F AK 0	GPM_06-AR4 SUPSEN WHOLE CMO_06-AR4-A6A		06/25/2021	Paydown.....		1,476,140	1,476,140	1,188,293	1,225,858		250,282		250,282		1,476,140		0	2,271	09/25/2046	1.D FM	
39539M AA 7	GPMF_07-AR3 SUPSEN WHOLE CMO_07-AR3-A1		06/25/2021	Paydown.....		684,257	684,257	576,386	607,729		76,528		76,528		684,257		0	942	06/25/2037	1.D FM	
39813# AA 9	GRIDFLEX GENERATION LLC CORP BND 5.21		06/30/2021	Redemption 100.0000.....		306,772	306,772	306,772	306,772				0		306,772		0	7,991	12/31/2030	2.C PL	
40439H AA 7	HINTT_20-A ABS_20-A-A 144A 1.390% 10/		06/09/2021	Paydown.....		59,076	59,076	59,067	59,067		9		9		59,076		0	337	10/09/2039	1.A FE	
40470# AA 1	FORT POLK EQUIPMENT TRUST CORP BND 4.7		06/06/2021	Redemption 100.0000.....		51,469	51,469	51,469	51,469				0		51,469		0	1,021	01/06/2039	2.A	
406216 BG 5	HALLIBURTON COMPANY SENIOR CORP BND 3.		05/13/2021	B47R_PB.....		25,963,680	26,000,000	25,926,940	25,961,009		2,670		2,670		25,963,680		0	488,511	11/15/2025	2.A FE	
409322 AA 2	HAMPTON ROADS PPV LLC HAMPTON RDS PPV LL		06/15/2021	Call 100.0000.....		780,000	780,000	780,000	780,000				0		780,000		0	21,743	12/15/2022	2.C FE	
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		06/21/2021	Paydown.....		496,959	496,959	298,255	262,542		234,417		234,417		496,959		0	966	07/19/2046	1.D FM	
41161P LC 5	HARBORVIEW MTG TR SUPSEN WHOLE_CMO_05-1		06/21/2021	Paydown.....		378,428	371,988	259,185	233,594		144,834		144,834		378,428		0	1,316	03/19/2035	1.D FM	
41161P MF 7	HARBORVIEW MTG TR SUPSEN WHOLE_CMO_05-3		06/21/2021	Paydown.....		570,926	524,117	341,833	323,288		247,638		247,638		570,926		0	1,612	06/19/2035	1.D FM	
41161P MG 5	HVMLT_05-3 CMO_05-3 2A1A 0.573% 06/19/		06/21/2021	Paydown.....		446,928	446,928	381,354	413,009		33,919		33,919		446,928		0	667	06/19/2035	1.D FM	
41162D AF 6	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-12		06/21/2021	Paydown.....		42,659	42,659	34,607	36,959		5,700		5,700		42,659		0	57	01/19/2038	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST CMO 2007-		06/21/2021	Paydown.....		659,530	659,530	574,455	605,544		53,986		53,986		659,530		0	0	944	07/19/2047	1.D FM.....
413875 AT 2	L3HARRIS TECHNOLOGIES INC SENIOR CORP BN		05/13/2021	BBR4_PB.....		8,485,739	6,836,000	7,324,501	7,304,925		(3,990)		(3,990)		7,300,935		1,184,804	1,184,804	188,101	04/27/2045	2.B FE.....
418751 AA 1	HAT HOLDINGS I LLC & HAT SENIOR CORP BND		06/30/2021	Call 102.8202.....		1,079,613	1,050,000	1,012,500	1,018,458		4,025		4,025		1,022,482		27,518	27,518	82,441	07/15/2024	3.A FE.....
423120 AA 2	HELENA FEDERAL OFFICE COMPLEX SECURED CO		06/15/2021	Redemption 100.0000.....		332,406	332,406	334,867	332,708		(302)		(302)		332,406		0	0	11,634	06/15/2022	1.B
428041 AX 5	HERTZ FLEET LEASE FUNDING LP ABS 7-1-A2		04/10/2021	Paydown.....		117,846	117,846	113,132	116,430		1,415		1,415		117,846		0	0	837	04/10/2031	1.A FE.....
431475 AB 8	HILL-ROM HOLDINGS INC SENIOR CORP BND 14		05/20/2021	Various.....		6,396,000	6,240,000	6,006,000	6,052,794		15,565		15,565		6,068,359		171,641	171,641	394,333	02/15/2025	3.C FE.....
43285H AA 6	HILTON GRAND VACATIONS TRUST H ABS 20-A-		06/25/2021	Paydown.....		80,772	80,772	80,767	80,767		5		5		80,772		0	0	912	02/25/2039	1.A FE.....
43285H AB 4	HILTON GRAND VACATIONS TRUST H ABS 20-A-		06/25/2021	Paydown.....		60,579	60,579	60,578	60,578		1		1		60,579		0	0	1,054	02/25/2039	1.F FE.....
43285H AC 2	HILTON GRAND VACATIONS TRUST H ABS 20-A-		06/25/2021	Paydown.....		60,579	60,579	60,577	60,577		2		2		60,579		0	0	1,603	02/25/2039	2.B FE.....
43457# AA 2	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2021	Redemption 100.0000.....		11,450	11,450	11,725	11,607		(156)		(156)		11,450		0	0	258	03/15/2030	2.B
437076 CG 5	HOME DEPOT INC SENIOR CORP BND 2.375%		06/01/2021	MIZUHO INTERNATIONAL PLC.....		1,749,860	2,000,000	1,973,120			257		257		1,973,377		(223,517)	(223,517)	19,132	03/15/2051	1.F FE.....
437084 SV 9	HEAT_06-2 SENIOR ABS_06-2-2A4 144A 0.7		06/25/2021	Paydown.....		71,056	71,056	59,331	68,458		2,598		2,598		71,056		0	0	217	05/25/2036	1.D FM.....
43730T AA 1	HOME PARTNERS OF AMERICA TRUST SENIOR CM		06/11/2021	Paydown.....		136,770	136,770	135,951	135,951		819		819		136,770		0	0	508	07/17/2034	1.A FE.....
43733R AA 2	HOME PARTNERS OF AMERICA TRUST ABS 0-1-A		06/17/2021	Paydown.....		501,621	501,621	499,864	500,254		1,366		1,366		501,621		0	0	3,682	07/17/2037	1.A FE.....
43789X AA 2	HOF_20-2 RMBS -2-A1 144A 1.657% 05/25/		06/01/2021	Paydown.....		1,352,288	1,352,288	1,352,273	1,352,273		16		16		1,352,288		0	0	9,091	05/25/2065	1.A FE.....
44416* AB 2	HUDSON TRANSMISSION PARTNERS L CORP BND		05/31/2021	Various.....		170,369	170,369	179,334	178,440		(8,072)		(8,072)		170,369		0	0	3,765	05/31/2033	2.A PL.....
444454 AA 0	HUGHES SATELLITE SYSTEMS CORP SENIOR COR		06/15/2021	Maturity.....		500,000	500,000	500,000	500,000		0		0		500,000		0	0	19,063	06/15/2021	4.B FE.....
44701Q BD 3	HUNTSMAN INTERNATIONAL LLC SENIOR CORP B		06/23/2021	Call 106.3049.....		3,189,148	3,000,000	2,966,563	2,989,364		2,610		2,610		2,991,975		8,025	8,025	282,252	11/15/2022	2.C FE.....
44919* AC 2	I-595 EXPRESS LLC SECURED CORP BND 3.3		06/30/2021	Various.....		184,071	184,071	184,071	184,071		0		0		184,071		0	0	3,046	12/31/2031	1.F PL.....
449253 AB 9	IAA SPINCO INC SENIOR CORP BND 144A 5		04/15/2021	JANE STREET CAPITAL.....		36,807	35,000	35,000	35,000		0		0		35,000		1,807	1,807	663	06/15/2027	4.B FE.....
449670 EP 9	08/20/29		06/01/2021	Paydown.....		2,519	2,519	2,640	2,508		11		11		2,519		0	0	54	08/20/2029	1.D FM.....
44974A AA 5	IMT_17-APTS SENIOR CMBS TS-AF 144A 0.7		04/15/2021	Paydown.....		948,270	948,270	948,196	948,196		74		74		948,270		0	0	2,635	06/15/2034	1.D FM.....

QE05.53

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI SENIOR WH	..	06/01/2021.	Paydown.....		100,015	95,181	66,391	54,883		45,132		45,132		100,015		0	0	2,973	02/25/2036.	1.D FM.....
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH	..	06/01/2021.	Paydown.....		238,813	237,428	171,884	135,638		103,175		103,175		238,813		0	0	5,357	10/25/2035.	1.D FM.....
45670L AA 5	IMSC_07-HOA1 SUPSEN WHOLE CMO_07-HOA1-A1	..	06/25/2021.	Paydown.....		178,268	178,113	139,243	143,639		34,629		34,629		178,268		0	0	217	07/25/2047.	1.D FM.....
459200 HP 9	INTERNATIONAL BUSINESS MACHINE SENIOR CO	..	05/13/2021.	B47R_PB.....		4,087,783	4,000,000	4,272,355	4,101,727		(13,944)		(13,944)		4,087,783		0	0	105,750	08/01/2023.	1.F FE.....
460146 CS 0	INTERNATIONAL PAPER CO SENIOR CORP BND	..	05/17/2021.	UBS WARBURG LLC.....		5,273,865	4,500,000	5,600,720	5,591,128		(9,858)		(9,858)		5,581,270		(307,405)	(307,405)	148,444	08/15/2048.	2.B FE.....
463556 AD 2	IROQUOIS GAS TRANSMISSION SYST SENIOR CO	..	04/30/2021.	Redemption 100.0000.....		26,471	26,471	26,965	26,733		(263)		(263)		26,471		0	0	807	10/31/2027.	2.A FE.....
46591H AP 5	CHASE AUTO CREDIT LINKED NOTES ABS_20-1	..	06/25/2021.	Paydown.....		269,758	269,758	270,095	270,038		(280)		(280)		269,758		0	0	1,533	01/25/2028.	1.F FE.....
46591H BL 3	JP MORGAN WEALTH MANAGEMENT JP WHOLE CMO	..	05/25/2021.	Paydown.....		111,012	111,012	111,012					0		111,012		0	0	364	11/25/2036.	1.F FE.....
46591H BM 1	JP MORGAN WEALTH MANAGEMENT JP WHOLE CMO	..	05/25/2021.	Paydown.....		52,863	52,863	52,863					0		52,863		0	0	202	11/25/2036.	2.B FE.....
46591K AF 0	JPMMT_19-8 RMBS 19-8-A4 144A 3.500% 03	..	06/01/2021.	Paydown.....		524,871	524,871	528,315	527,750		(2,880)		(2,880)		524,871		0	0	7,532	03/25/2050.	1.D FM.....
46591T BG 8	JPMMT_20-2 WHOLE CMO 0-2-A15 144A 3.50	..	06/01/2021.	Paydown.....		212,752	212,752	217,007			(4,255)		(4,255)		212,752		0	0	1,742	07/25/2050.	1.D FM.....
46592N AF 3	JP MORGAN MORTGAGE TRUST JPMMT ABS 21-7-	..	06/25/2021.	Paydown.....		11,228	11,228	11,512			(284)		(284)		11,228		0	0	23	11/25/2051.	1.A FE.....
465964 AD 6	JPMMT_18-LTV1 RMBS LTV1-A4 144A 4.000%	..	06/01/2021.	Paydown.....		827,771	827,771	840,594	840,557		(12,786)		(12,786)		827,771		0	0	13,059	04/25/2049.	1.D FM.....
466247 P6 4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	..	06/01/2021.	Paydown.....		362,371	362,371	341,704	358,315		4,055		4,055		362,371		0	0	8,472	04/25/2036.	1.D FM.....
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	..	06/01/2021.	Paydown.....		391,405	373,431	332,284	298,891		92,514		92,514		391,405		0	0	11,240	09/25/2035.	1.D FM.....
46626L JQ 4	JP MORGAN MORTGAGE ACQUISITION ABS 2006	..	06/25/2021.	Paydown.....		116,369	116,369	101,096	112,367		4,003		4,003		116,369		0	0	295	04/25/2036.	1.D FM.....
46628Y AX 8	JPMMT_06-S2 SUPSEN WHOLE CMO_06-S2-1A22	..	06/01/2021.	Paydown.....		173,953	155,725	122,093	97,637		76,316		76,316		173,953		0	0	4,659	07/25/2036.	1.D FM.....
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	..	06/01/2021.	Paydown.....		233,601	233,601	158,172	136,355		97,245		97,245		233,601		0	0	2,371	08/25/2036.	1.D FM.....
46629Q AC 0	JPMAC_06-CH2 SENIOR ABS_06-CH2-AF2 4.8	..	06/01/2021.	Paydown.....		46,471	46,471	35,590	31,720		14,751		14,751		46,471		0	0	680	10/25/2036.	1.D FM.....
46629S AE 2	JP MORGANMORTGAGE TRUST JPMMT_ JPMMT_06-	..	06/01/2021.	Paydown.....		136,028	147,978	101,053	76,319		59,709		59,709		136,028		0	0	3,837	01/25/2037.	1.D FM.....

QE05.54

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	..	06/01/2021.	Paydown.....		.....319,806	.....319,806	.....212,804	.....184,582	.....	.....135,224	.....	.....135,224	.....	.....319,806	.....	.....	.....0	.....4,010	01/25/2037.	1.D FM.....
46630W AJ 9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	..	06/01/2021.	Paydown.....		.....40,691	.....40,860	.....30,409	.....21,290	.....	.....19,400	.....	.....19,400	.....	.....40,691	.....	.....	.....0	.....1,042	06/25/2037.	1.D FM.....
46630X AF 5	JP MORGAN MORTGAGE ACQUISITION ABS -CH3	..	06/25/2021.	Paydown.....		.....43,029	.....43,029	.....42,666	.....	.....	.....363	.....	.....363	.....	.....43,029	.....	.....	.....0	.....54	03/25/2037.	1.D FM.....
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1	..	06/01/2021.	Paydown.....		.....404,609	.....404,609	.....415,827	.....408,122	.....	.....(3,513)	.....	.....(3,513)	.....	.....404,609	.....	.....	.....0	.....7,701	03/26/2036.	1.D FM.....
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1	..	06/01/2021.	Paydown.....		.....330,730	.....330,730	.....341,892	.....333,986	.....	.....(3,256)	.....	.....(3,256)	.....	.....330,730	.....	.....	.....0	.....6,295	03/26/2036.	1.D FM.....
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1	..	06/01/2021.	Paydown.....		.....202,069	.....202,069	.....195,502	.....198,271	.....	.....3,798	.....	.....3,798	.....	.....202,069	.....	.....	.....0	.....2,575	04/26/2035.	1.D FM.....
46642V AJ 7	JP MORGAN REMERIC JPMRR_14-5 JPMRT_14-5	..	06/01/2021.	Paydown.....		.....155,642	.....155,642	.....148,638	.....151,390	.....	.....4,252	.....	.....4,252	.....	.....155,642	.....	.....	.....0	.....1,847	09/27/2036.	1.D FM.....
46642V AL 2	JP MORGAN REMERIC JPMRR_14-5 JPMRR_14-5	..	05/01/2021.	Paydown.....		.....	.....3,810	.....2,522	.....2,802	.....	.....(2,802)	.....	.....(2,802)	.....	.....	.....	.....	.....0	.....32	09/27/2036.	5.B FM.....
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1	..	05/25/2021.	Paydown.....		.....183,188	.....183,188	.....179,181	.....183,009	.....	.....178	.....	.....178	.....	.....183,188	.....	.....	.....0	.....647	07/27/2036.	1.D FM.....
46647J AE 0	JP MORGAN MORTGAGE TRUST JPMMT RMBS 16-4	..	05/01/2021.	Paydown.....		.....123,903	.....123,903	.....124,852	.....124,852	.....	.....(949)	.....	.....(949)	.....	.....123,903	.....	.....	.....0	.....1,611	10/25/2046.	1.D FM.....
46648U AE 4	JP MORGAN MORTGAGE TRUST JPMMT RMBS 17-4	..	04/01/2021.	Paydown.....		.....13,968	.....13,968	.....14,053	.....14,045	.....	.....(76)	.....	.....(76)	.....	.....13,968	.....	.....	.....0	.....163	11/25/2048.	1.D FM.....
46650H AL 2	JPMMT_2019-1 WHOLE CMO 9-1-A11 144A 1.	..	06/25/2021.	Paydown.....		.....247,180	.....247,180	.....247,682	.....247,395	.....	.....(215)	.....	.....(215)	.....	.....247,180	.....	.....	.....0	.....1,021	05/25/2049.	1.D FM.....
46651D AC 0	JP MORGAN MORTGAGE TRUST JPMMT RMBS INV2	..	06/01/2021.	Paydown.....		.....1,040,830	.....1,040,830	.....1,053,581	.....1,053,581	.....	.....(12,751)	.....	.....(12,751)	.....	.....1,040,830	.....	.....	.....0	.....14,447	02/25/2050.	1.D FM.....
46651X AG 7	JP MORGAN MORTGAGE TRUST JPMMT RMBS 0-1-	..	06/01/2021.	Paydown.....		.....315,749	.....315,749	.....319,153	.....318,805	.....	.....(3,057)	.....	.....(3,057)	.....	.....315,749	.....	.....	.....0	.....3,836	06/25/2050.	1.D FM.....
477143 AH 4	JETBLUE 2019-1 CLASS AA PASS T SECURED C	..	05/15/2021.	Redemption 100.0000.....		.....250,563	.....250,563	.....250,563	.....250,563	.....	.....	.....	.....0	.....	.....250,563	.....	.....	.....0	.....3,445	11/15/2032.	1.F FE.....
48121@ AA 9	JRD HOLDINGS INC SENIOR CORP BND 4.040	..	04/30/2021.	Redemption 100.0000.....		.....928,571	.....928,571	.....948,899	.....934,248	.....	.....(5,677)	.....	.....(5,677)	.....	.....928,571	.....	.....	.....0	.....18,757	04/30/2022.	2.B PL.....
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH CORP BND	..	06/15/2021.	Redemption 100.0000.....		.....17,965	.....17,965	.....19,090	.....18,651	.....	.....(687)	.....	.....(687)	.....	.....17,965	.....	.....	.....0	.....443	10/15/2031.	1.B.....
48250N AB 1	KFC HOLDING CO/PIZZA HUT HOLDI SENIOR CO	..	06/01/2021.	Various.....		.....1,509,614	.....1,471,000	.....1,425,500	.....1,436,827	.....	.....2,254	.....	.....2,254	.....	.....1,439,081	.....	.....31,919	.....31,919	.....77,228	06/01/2026.	3.B FE.....
48255@ AA 7	KKR PINE BROOKE ISSUER LLC CORP BND 3	..	06/15/2021.	Redemption 100.0000.....		.....21,327	.....21,327	.....21,327	.....21,327	.....	.....	.....	.....0	.....	.....21,327	.....	.....	.....0	.....315	03/15/2051.	2.A PL.....
48274@ AA 4	KWIK TRIP SENIOR CORP BND 3.900% 02/24	..	05/24/2021.	Redemption 100.0000.....		.....52,447	.....52,447	.....52,447	.....52,447	.....	.....	.....	.....0	.....	.....52,447	.....	.....	.....0	.....1,023	02/24/2035.	2.C PL.....
49271V AK 6	KEURIG DR PEPPER INC SENIOR CORP BND 3	..	06/23/2021.	BARCLAYS CAPITAL.....		.....24,315,940	.....22,000,000	.....24,165,240	.....24,142,049	.....	.....(21,616)	.....	.....(21,616)	.....	.....24,120,433	.....	.....195,507	.....195,507	.....541,078	05/01/2050.	2.B 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
49456B AF 8	KINDER MORGAN INC SENIOR CORP_BND 4.30	..	05/13/2021.	B47R_PB.....	.....	.....1,023,298	.....1,000,000	.....1,041,240	.....1,025,371	.....	.....(2,073)	.....	.....(2,073)	.....	.....1,023,298	.....	.....0	.....0	.....19,350	06/01/2025.	2.B FE.....
49917# AB 1	KNOLLWOOD COTTAGE HILL DEVELOP CORP BND	..	06/15/2021.	Redemption 100.0000.....	.....	.....60,112	.....60,112	.....69,798	.....63,700	.....	.....(3,587)	.....	.....(3,587)	.....	.....60,112	.....	.....0	.....0	.....1,873	06/15/2026.	2.B
50076Q AE 6	KRAFT HEINZ FOODS CO SENIOR CORP BND 5	..	06/14/2021.	Call 118.7500.....	.....	.....1,187,500	.....1,000,000	.....1,150,000	.....	.....	.....(1,104)	.....	.....(1,104)	.....	.....1,148,897	.....	.....(148,897)	.....(148,897)	.....213,889	06/04/2042.	3.A FE.....
50152# AC 1	KT REAL ESTATE HOLDINGS LLC SENIOR CORP	..	05/24/2021.	Various.....	.....	.....133,130	.....133,130	.....133,130	.....133,130	.....	.....	.....	.....0	.....	.....133,130	.....	.....0	.....0	.....2,383	05/24/2035.	2.C PL.....
50152# AF 4	KWIK TRIP SENIOR CORP BND 3.320% 11/24	..	05/24/2021.	Various.....	.....	.....100,774	.....100,774	.....100,774	.....100,774	.....	.....	.....	.....0	.....	.....100,774	.....	.....0	.....0	.....1,673	11/24/2036.	2.C PL.....
50152# AL 1	KWIK TRIP KWIK TRIP INC 4.080% 05/24/3	..	05/24/2021.	Redemption 100.0000.....	.....	.....62,163	.....62,163	.....62,163	.....62,163	.....	.....	.....	.....0	.....	.....62,163	.....	.....0	.....0	.....1,268	05/24/2037.	2.C PL.....
501797 AS 3	LBRANDSINC SECURED CORP BND 144A 6.875	..	04/12/2021.	Call 111.0467.....	.....	.....144,361	.....130,000	.....130,000	.....130,000	.....	.....	.....	.....0	.....	.....130,000	.....	.....0	.....0	.....21,660	07/01/2025.	3.B FE.....
50185V AA 1	LCCM_14-909 SENIOR CMBS -909-A 144A 3.	..	04/01/2021.	Paydown.....	.....	.....8,000,000	.....8,000,000	.....8,037,031	.....8,021,300	.....	.....(21,300)	.....	.....(21,300)	.....	.....8,000,000	.....	.....0	.....0	.....90,347	05/15/2031.	1.D FM.....
50540R AP 7	LABORATORY CORPORATION OF AMER SENIOR CO	..	05/13/2021.	B47R_PB.....	.....	.....9,992,800	.....10,000,000	.....9,944,700	.....9,989,227	.....	.....3,573	.....	.....3,573	.....	.....9,992,800	.....	.....0	.....0	.....250,667	02/01/2022.	2.B FE.....
50540R AS 1	LABORATORY CORPORATION OF AMER SENIOR CO	..	05/13/2021.	BBR4_PB.....	.....	.....2,515,940	.....2,205,000	.....2,389,228	.....2,385,936	.....	.....(1,666)	.....	.....(1,666)	.....	.....2,384,270	.....	.....131,671	.....131,671	.....81,181	02/01/2045.	2.B FE.....
512368 AA 9	BVRTFINANCINGTRUSTBVRT_20-C RMBS RT1-M1	..	06/10/2021.	Paydown.....	.....	.....2,794,428	.....2,794,428	.....2,794,428	.....2,794,428	.....	.....	.....	.....0	.....	.....2,794,428	.....	.....0	.....0	.....4,098	07/10/2032.	1.G PL.....
512807 AV 0	LAM RESEARCH CORPORATION SENIOR CORP BND	..	05/03/2021.	WELLS FARGO SECURITIES.....	.....	.....1,817,477	.....1,850,000	.....1,843,895	.....1,844,279	.....	.....189	.....	.....189	.....	.....1,844,467	.....	.....(26,990)	.....(26,990)	.....13,669	06/15/2030.	1.G FE.....
512807 AW 8	LAM RESEARCH CORPORATION SENIOR CORP BND	..	06/02/2021.	MERRILL LYNCH PIERCE FNNR & SM	.....	.....17,228,520	.....18,000,000	.....19,813,620	.....19,797,689	.....	.....(18,493)	.....	.....(18,493)	.....	.....19,779,195	.....	.....(2,550,675)	.....(2,550,675)	.....242,938	06/15/2050.	1.G FE.....
521615 AA 2	LEA POWER PARTNERS LLC SENIOR CORP BND 1	..	06/15/2021.	Redemption 100.0000.....	.....	.....100,776	.....100,776	.....100,776	.....100,771	.....	.....5	.....	.....5	.....	.....100,776	.....	.....0	.....0	.....3,323	06/15/2033.	3.A FE.....
52467@ AU 9	TRINITY NEPONSET LLC CORP BND 6.380%	..	06/01/2021.	Redemption 100.0000.....	.....	.....48,177	.....48,177	.....48,557	.....48,340	.....	.....(163)	.....	.....(163)	.....	.....48,177	.....	.....0	.....0	.....1,282	03/01/2029.	3.B
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS SENIOR AB	..	06/15/2021.	Paydown.....	.....	.....260,467	.....263,519	.....251,961	.....249,282	.....	.....11,185	.....	.....11,185	.....	.....260,467	.....	.....0	.....0	.....7,629	07/15/2028.	5.C FE.....
52518R CC 8	LSSC SUPSEN WHOLE_CMO_05-1 144A 0.435	..	06/25/2021.	Paydown.....	.....	.....93,287	.....93,287	.....84,574	.....88,492	.....	.....4,794	.....	.....4,794	.....	.....93,287	.....	.....0	.....0	.....284	09/26/2045.	1.D FM.....
525221 HD 2	LXS 2006-5 LHXSTR_06-2N 2.138% 02/25/3	..	06/01/2021.	Paydown.....	.....	.....295,994	.....295,873	.....216,542	.....243,617	.....	.....52,377	.....	.....52,377	.....	.....295,994	.....	.....0	.....0	.....3,606	02/25/2036.	1.D FM.....
525226 AN 6	LEHMAN XS TRUST LXS_06-12N ABS_06-12N 2A	..	06/25/2021.	Paydown.....	.....	.....474,397	.....473,761	.....374,215	.....405,301	.....	.....69,096	.....	.....69,096	.....	.....474,397	.....	.....0	.....0	.....907	08/25/2046.	1.D FM.....
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 LXS_06-GP2	..	06/28/2021.	Paydown.....	.....	.....452,543	.....452,383	.....352,576	.....398,535	.....	.....54,008	.....	.....54,008	.....	.....452,543	.....	.....0	.....0	.....604	06/25/2046.	1.D FM.....
52522D AQ 4	LEHMAN XS TRUST LXS_06-16N LXS_06-16N	..	06/25/2021.	Paydown.....	.....	.....918,779	.....918,780	.....731,578	.....790,331	.....	.....128,449	.....	.....128,449	.....	.....918,779	.....	.....0	.....0	.....1,190	11/25/2046.	1.D FM.....

SCHEDULE D - PART 4

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

QE05.57

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
52523K BH 6	LEHMAN XS TRUST LXS_06-17 LXS_06-17 0.	..	06/25/2021.	Paydown.....	.....	.....427,556	.....414,938	.....305,528	.....345,784	.....	.....81,772	.....	.....81,772	.....	.....427,556	.....	.....	.....0	.....500	08/25/2046.	1.D FM.....
52523L AD 4	LEHMAN XS TRUST LXS_06-13 LXS_06-13 0.	..	06/25/2021.	Paydown.....	.....	.....261,848	.....247,397	.....180,954	.....180,381	.....	.....81,468	.....	.....81,468	.....	.....261,848	.....	.....	.....0	.....533	09/25/2036.	1.D FM.....
525248 AE 0	LXS_07-5H SUPSEN WHOLE CMO__07-5H-2A1	..	05/01/2021.	Paydown.....	.....	.....3,467,567	.....3,456,229	.....2,111,077	.....2,170,598	.....	.....1,296,969	.....	.....1,296,969	.....	.....3,467,567	.....	.....	.....0	.....46,838	05/25/2037.	1.D FM.....
52524G AA 0	LXS_07-7N CMO 07-7N 1A1A 0.312% 06/25	..	06/25/2021.	Paydown.....	.....	.....399,932	.....399,370	.....315,691	.....353,975	.....	.....45,956	.....	.....45,956	.....	.....399,932	.....	.....	.....0	.....572	06/25/2047.	1.D FM.....
52524V AD 1	LXS_07-15N LHXSTR_07-15N 0.392% 08/25/	..	06/25/2021.	Paydown.....	.....	.....411,943	.....411,943	.....343,457	.....350,259	.....	.....61,683	.....	.....61,683	.....	.....411,943	.....	.....	.....0	.....753	08/25/2037.	1.D FM.....
52524V AQ 2	LXS_07-15N CMO_07-15N 4A1 0.992% 08/25	..	06/25/2021.	Paydown.....	.....	.....1,920,684	.....2,011,544	.....1,430,057	.....1,579,128	.....	.....341,555	.....	.....341,555	.....	.....1,920,684	.....	.....	.....0	.....8,490	08/25/2047.	1.D FM.....
52525B AD 4	LEHMANXSTRUSTLXS_07-16N LXS_07-16N 2A2	..	06/25/2021.	Paydown.....	.....	.....919,440	.....919,440	.....795,316	.....845,371	.....	.....74,069	.....	.....74,069	.....	.....919,440	.....	.....	.....0	.....3,623	09/25/2047.	1.D FM.....
52532X AC 9	SCIENCE APPLICATIONS INTL CORP SENIOR CO	..	05/13/2021.	B47R_PB.....	.....	.....1,645,194	.....1,650,000	.....1,644,093	.....1,644,792	.....	.....403	.....	.....403	.....	.....1,645,194	.....	.....	.....0	.....29,574	05/15/2025.	2.C FE.....
52532X AG 0	SCIENCE APPLICATIONS INTL CORP SENIOR CO	..	06/23/2021.	Tax Free Exchange.....	.....	.....14,051,074	.....14,461,000	.....14,310,591	.....9,646,080	.....	.....4,321	.....	.....4,321	.....	.....14,315,288	.....	.....(264,214)	.....(264,214)	.....196,712	02/15/2031.	2.C FE.....
53227J AC 8	SOVRAN SELF STORAGE INC. SENIOR CORP BND	..	06/29/2021.	WELLS FARGO SECURITIES.....	.....	.....11,766,620	.....11,965,000	.....11,959,657	.....11,959,771	.....	.....313	.....	.....313	.....	.....11,960,084	.....	.....(193,464)	.....(193,464)	.....203,272	10/15/2030.	2.B FE.....
532457 BV 9	ELI LILLY AND COMPANY SENIOR CORP BND	..	05/13/2021.	BBR4_PB.....	.....	.....10,951,080	.....10,000,000	.....9,984,600	.....9,987,241	.....	.....492	.....	.....492	.....	.....9,987,733	.....	.....963,347	.....963,347	.....223,125	03/15/2029.	1.F FE.....
532457 BY 3	ELI LILLY AND COMPANY SENIOR CORP BND	..	06/01/2021.	MORGAN STANLEY & CO. INC.....	.....	.....4,287,650	.....5,000,000	.....4,780,650	.....4,781,272	.....	.....2,147	.....	.....2,147	.....	.....4,783,419	.....	.....(495,769)	.....(495,769)	.....61,563	05/15/2050.	1.F FE.....
53948Q AA 4	LOANPALSOLARLOANLTLPLSLT_2 ABS 1-2GS-A 1	..	06/20/2021.	Paydown.....	.....	.....171,533	.....171,533	.....171,518	.....	.....	.....15	.....	.....15	.....	.....171,533	.....	.....	.....0	.....476	03/20/2048.	1.F FE.....
542514 HT 4	LONG BEACH MORTGAGE LOAN TRUST MEZZANIN	..	06/25/2021.	Paydown.....	.....	.....298,203	.....298,203	.....275,034	.....281,039	.....	.....17,164	.....	.....17,164	.....	.....298,203	.....	.....	.....0	.....1,197	10/25/2034.	1.D FM.....
54251P AA 5	LBMLT SENIOR ABS_ABS_06-5 0.372% 06/2	..	06/25/2021.	Paydown.....	.....	.....1,518,633	.....1,518,633	.....1,143,394	.....1,168,990	.....	.....349,643	.....	.....349,643	.....	.....1,518,633	.....	.....	.....0	.....2,506	06/25/2036.	1.D FM.....
546676 AW 7	LOUISVILLE GAS AND ELECTRIC CO SECURED C	..	05/13/2021.	B47R_PB.....	.....	.....4,998,976	.....5,000,000	.....4,997,850	.....4,998,898	.....	.....78	.....	.....78	.....	.....4,998,976	.....	.....	.....0	.....101,750	10/01/2025.	1.F FE.....
548661 DQ 7	LOWES COMPANIES INC SENIOR CORP BND 4.	..	04/15/2021.	TRADE WEB DIRECT LLC.....	.....	.....1,133,000	.....1,000,000	.....1,178,100	.....1,175,909	.....	.....(1,304)	.....	.....(1,304)	.....	.....1,174,606	.....	.....(41,606)	.....(41,606)	.....18,338	05/03/2047.	2.A FE.....
55274Q AN 5	MASTR ASSET SECURITIZATION TRU SENIOR WH	..	06/01/2021.	Paydown.....	.....	.....73,004	.....70,499	.....64,411	.....57,306	.....	.....15,698	.....	.....15,698	.....	.....73,004	.....	.....	.....0	.....1,880	06/25/2036.	1.D FM.....
55283F AA 6	MFRATRUSTMFRA_21-NQM1 WHOLE CMO QM1 A1 1	..	06/01/2021.	Paydown.....	.....	.....69,132	.....69,132	.....69,131	.....	.....	.....	.....	.....0	.....	.....69,132	.....	.....	.....0	.....134	04/25/2065.	1.A FE.....
55283Q AA 2	MRFATRUSTMFRA_21-RPL1 WHOLE CMO PL1-A1 1	..	06/25/2021.	Paydown.....	.....	.....52,111	.....52,111	.....52,111	.....	.....	.....	.....	.....0	.....	.....52,111	.....	.....	.....0	.....49	07/25/2060.	1.A FE.....

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55296@ AB 1	MGE POWER ELM ROAD LLC CORP BND 4.740		06/25/2021	Redemption 100.0000		208,333	208,333	229,392	226,267		(17,934)		(17,934)		208,333		0	0	4,115	02/25/2041	1.E
55352N AA 5	MSCCG_15-ALDR SENIOR CMBS ALDR-A1 144A		06/01/2021	Paydown		101,769	101,769	100,751	100,830		939		939		101,769		0	0	1,108	06/07/2035	1.D FM
55354G AD 2	MSCI INC SENIOR CORP BND 144A 4.750% 0		04/12/2021	Call 103.6490		523,427	505,000	505,000	505,000				0		505,000		0	0	35,152	08/01/2026	3.B FE
553777 AA 1	MTS SYST CORP SENIOR CORP BND 144A 5.7		04/12/2021	Call 109.7390		274,348	250,000	250,000	250,000				0		250,000		0	0	33,811	08/15/2027	4.C FE
55389T AB 7	MVWOWNRTRUSTMVWOT_21-1WA ABS 1-1WA-B 14		06/20/2021	Paydown		36,144	36,144	36,136			8		8		36,144		0	0	43	01/20/2041	1.F FE
55389T AC 5	MVWOWNRTRUSTMVWOT_21-1WA ABS 1-1WA-C 14		06/20/2021	Paydown		28,413	28,413	28,411			3		3		28,413		0	0	46	01/20/2041	2.B FE
55400E AA 7	MVW_20-1A ABS -1A-A 144A 1.740% 10/20/		06/20/2021	Paydown		145,277	145,277	145,259	145,259		17		17		145,277		0	0	1,053	10/20/2037	1.A FE
55400E AB 5	MVW_20-1A ABS -1A-B 144A 2.730% 10/20/		06/20/2021	Paydown		69,370	69,370	69,562	69,559		(190)		(190)		69,370		0	0	789	10/20/2037	1.F FE
55400E AC 3	MVW_20-1A ABS -1A-C 144A 4.210% 10/20/		06/20/2021	Paydown		36,319	36,319	36,316	36,316		3		3		36,319		0	0	637	10/20/2037	2.B FE
55819D AS 5	MADISONPARKFUNDINGLTMDPK_ABS -R-ACR 14		05/13/2021	B47R_PB		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000		0	0	2,032	01/23/2031	1.A FE
571748 AR 3	MARSH & MCLENNAN COMPANIES INC CORP BND		04/15/2021	Call 100.0000		4,000,000	4,000,000	4,001,560	4,000,105		(56)		(56)		4,000,049		(49)	(49)	144,000	07/15/2021	2.A FE
573284 AU 0	MARTIN MARIETTA MATERIALS INC SENIOR COR		06/24/2021	MORGAN STANLEY & CO. INC		5,752,883	4,942,000	5,803,532	5,794,748		(9,803)		(9,803)		5,784,945		(32,062)	(32,062)	110,268	12/15/2047	2.B FE
573284 AV 8	MARTIN MARIETTA MATERIALS INC SENIOR COR		05/05/2021	Various		4,387,178	4,349,000	4,534,789	4,530,045		(6,354)		(6,354)		4,523,690		(136,513)	(136,513)	69,692	03/15/2030	2.B FE
575634 AT 7	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO		05/13/2021	BBR4_PB		5,319,180	5,000,000	4,949,000	4,950,958		400		400		4,951,358		367,822	367,822	149,038	08/15/2046	2.A FE
57643L CJ 3	MAST_04-OPT1 MABS_04-OPT1 1.742% 02/25		06/25/2021	Paydown		35,413	35,413	28,279	32,938		2,475		2,475		35,413		0	0	244	02/25/2034	1.D FM
57643L EW 2	MAST_04-OPT2 MABS_04-OPT2 0.992% 09/25		06/25/2021	Paydown		8,196	8,196	8,196	8,196				0		8,196		0	0	34	09/25/2034	1.D FM
57643L EZ 5	MAST_04-OPT2 MABS_04-OPT2 1.592% 09/25		06/25/2021	Paydown		8,815	8,815	4,905	6,980		1,835		1,835		8,815		0	0	60	09/25/2034	1.D FM
58013M EM 2	MCDONALDS CORPORATION SENIOR CORP BND MT		05/13/2021	B47R_PB		2,003,812	2,000,000	2,050,620	2,005,851		(2,039)		(2,039)		2,003,812		0	0	43,458	01/15/2022	2.A FE
58013M FC 3	MCDONALDS CORPORATION SENIOR CORP BND MT		05/13/2021	BBR4_PB		5,767,995	5,000,000	4,747,950	4,757,968		1,708		1,708		4,759,677		1,008,318	1,008,318	155,750	03/01/2047	2.A FE
585494 AK 3	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE CMO		06/25/2021	Paydown		126,152	126,152	129,128			(2,976)		(2,976)		126,152		0	0	263	06/01/2051	1.A FE
585498 AJ 7	MELLO_18-MTG1 RMBS MTG1-A9 144A 3.500%		06/01/2021	Paydown		67,423	67,423	69,783	69,783		(2,360)		(2,360)		67,423		0	0	984	03/25/2048	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
58933Y AF 2	MERCK & CO INC SENIOR CORP BND 2.800%		05/13/2021	B47R_PB.....		2,027,685	2,000,000	2,092,660	2,032,569		(4,885)		(4,885)		2,027,685		0	27,222	05/18/2023	1.E FE.....	
59020U AB 1	MLMI_04-A1 SENIOR WHOLE CMO 04-A1 2A1		06/01/2021	Paydown.....		107,044	107,044	108,114	107,709		(665)		(665)		107,044		0	1,102	02/25/2034	1.D FM.....	
59073@ AA 4	MESQUITE POWER LLC SECURED CORP BND 4.		06/30/2021	Redemption 100.0000.....		33,775	33,775	33,775	33,775				0		33,775		0	784	12/31/2039	2.B PL.....	
59319W AA 9	MF1 MULTIFAMILY HOUSING MORTGA SENIOR CM		06/15/2021	Paydown.....		360,581	360,581	360,581	360,581				0		360,581		0	3,955	07/15/2035	1.A FE.....	
595017 AS 3	MICROCHIP TECHNOLOGY INCORPORA SENIOR CO		04/13/2021	CITIGROUP GLOBAL MKT INC.....		1,606,500	1,530,000	1,530,000	1,530,000				0		1,530,000		76,500	76,500	40,460	09/01/2025	3.B FE.....
595017 AS 3	MICROCHIP TECHNOLOGY INCORPORA SENIOR CO		06/02/2021	Tax Free Exchange.....		1,544,998	1,470,000	1,470,000	1,470,000				0		1,470,000		74,998	74,998	47,030	09/01/2025	3.B FE.....
59980C AE 3	MILL CITY MORTGAGE LOAN TRUST CMO_17-3-		06/01/2021	Paydown.....		1,492	1,492	1,463	1,471		.21		.21		1,492		0	22	01/25/2061	1.D FM.....	
59980T AA 4	MILLCITYMORTGAGELOANTRUST RMBS 16-1-A1 1		06/01/2021	Paydown.....		102,764	102,764	104,177	103,659		(895)		(895)		102,764		0	1,026	04/25/2057	1.D FM.....	
60040# AA 0	MILLENNIUM PIPELINE COMPANY LL CORP BND		06/30/2021	Redemption 100.0000.....		133,096	133,096	133,096	133,096				0		133,096		0	3,547	06/30/2027	1.G PL.....	
61692B BP 4	MSC_20-HR8 SENIOR CMBS R8-A4 2.041% 07		04/01/2021	Paydown.....		44,060					44,060		44,060		44,060		0	405	07/15/2053	1.D FM.....	
61692B BW 9	MSC_20-HR8 SENIOR CMBS R8-AS 2.298% 07		04/01/2021	Paydown.....		1,915					1,915		1,915		1,915		0	22	07/15/2053	1.D FM.....	
61744C NT 9	MORGAN STANLEY ABS CAPITAL I MEZZANIN AB		06/25/2021	Paydown.....		412,119	412,119	381,210	406,064		6,054		6,054		412,119		0	1,552	02/25/2035	1.D FM.....	
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M MEZZANIN		06/25/2021	Paydown.....		182,483	182,483	182,369	182,255		228		228		182,483		0	768	03/25/2035	1.D FM.....	
61745M QE 6	MSC_03-IQ4 SUB SUB CMBS_03-IQ4-L 144A		06/01/2021	Paydown.....		196,673	203,494	118,766	194,356		2,317		2,317		196,673		0	4,666	05/15/2040	1.D FM.....	
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T CMO MSM_0		06/25/2021	Paydown.....		209,879	209,880	99,812	73,863		136,016		136,016		209,879		0	711	08/25/2036	1.D FM.....	
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M SENIOR AB		06/25/2021	Paydown.....		35,570	35,570	27,012	26,759		8,811		8,811		35,570		0	278	10/25/2034	1.D FM.....	
61915R AU 0	MORTGAGEIT TRUST MHL_05-5 RMBS - 5-A1 0		06/25/2021	Paydown.....		130,223	130,223	129,246	129,162		1,061		1,061		130,223		0	320	12/25/2035	1.D FM.....	
626738 AE 8	MURPHY OIL USA INC SENIOR CORP BND 4.7		06/16/2021	MERRILL LYNCH PIERCE FNNR & SM		430,523	411,000	411,000	411,000				0		411,000		19,523	19,523	14,805	09/15/2029	3.B FE.....
62906@ AA 1	NEF AFFORDABLE HOUSING INVESTM CORP BND		04/30/2021	Redemption 100.0000.....		375,000	375,000	375,000	375,000				0		375,000		0	11,375	10/29/2021	1.C.....	
62906@ AB 9	NEF AFFORDABLE HOUSING INVESTM CORP BND		04/30/2021	Redemption 100.0000.....		702,500	702,500	752,168	713,160		(10,660)		(10,660)		702,500		0	23,085	10/29/2021	1.C.....	
62906@ AC 7	NEF AFFORDABLE HOUSING INVESTM CORP BND		04/30/2021	Redemption 100.0000.....		1,260,000	1,260,000	1,324,686	1,272,383		(12,383)		(12,383)		1,260,000		0	45,386	10/29/2021	1.C.....	

QE05.59

SCHEDULE D - PART 4

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

QE05.60

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
62907# AA 8	NEF AFFORDABLE HOUSING INVESTM CORP BND	..	04/30/2021.	Redemption	100.0000	200,000	200,000	200,000	200,000				0		200,000		0	0	6,067	04/30/2021.	1.C
62907# AC 4	NEF AFFORDABLE HOUSING INVESTM SENIOR CO	..	04/30/2021.	Redemption	100.0000	460,000	460,000	460,000	460,000				0		460,000		0	0	14,825	04/30/2021.	1.C
62907# AD 2	NEF AFFORDABLE HOUSING INVESTM CORP BND	..	04/30/2021.	Redemption	100.0000	662,500	662,500	724,208	675,964		(13,464)		(13,464)		662,500		0	0	26,794	10/29/2021.	1.C
62927# AD 8	NFL VENTURES LP SENIOR CORP BND 2.830%	..	04/15/2021.	Redemption	100.0000	378,768	378,768	378,768	378,768				0		378,768		0	0	5,360	03/31/2024.	1.E FE
62927# AE 6	NFL VENTURES LP SENIOR CORP BND 3.400%	..	04/15/2021.	Redemption	100.0000	68,401	68,401	68,401	68,401				0		68,401		0	0	1,163	04/15/2030.	1.E FE
62927# AF 3	NFL VENTURES LP SENIOR CORP BND 3.480%	..	04/15/2021.	Redemption	100.0000	32,979	32,979	32,979	32,979				0		32,979		0	0	574	04/15/2031.	1.E FE
62927# AG 1	NFL VENTURES LP SENIOR CORP BND 3.570%	..	04/15/2021.	Redemption	100.0000	49,048	49,048	49,048	49,048				0		49,048		0	0	876	04/15/2032.	1.E FE
62927# AK 2	NFL VENTURES LP SENIOR CORP BND 2.730%	..	04/15/2021.	Redemption	100.0000	355,333	355,333	355,333	355,333				0		355,333		0	0	4,850	04/15/2031.	1.E FE
62940Q AA 3	NSGHOLDINGS CORP BND 144A 7.750% 12/15	..	05/26/2021.	IMPERIAL CAPITAL LLC		1,198,851	1,120,421	1,008,381	1,085,025		5,476		5,476		1,090,501		108,350	108,350	39,316	12/15/2025.	3.A FE
63730* AC 9	AMTRAK-NATIONAL RAIL PASS CORP CORP BND	..	05/15/2021.	Redemption	100.0000	148,148	148,148	148,148	148,148				0		148,148		0	0	2,822	11/15/2031.	1.E FE
63860H AD 1	NTSR_07-A SENIOR ABS_07-A-AV4 0.322% 0	..	06/25/2021.	Paydown		288,101	288,101	239,664	260,656		27,445		27,445		288,101		0	0	511	03/25/2037.	1.D FM
63861H AL 2	NSMLT_13-A SENIOR WHOLE CMO_13-A-A1 144A	..	06/01/2021.	Paydown		228,696	228,696	240,859	239,181		(10,485)		(10,485)		228,696		0	0	4,840	12/25/2052.	1.D FM
63935B AA 1	NAVIENT STUDENT LOAN TRUST NAV ABS 20-HA	..	06/15/2021.	Paydown		612,999	612,999	612,947	612,948		51		51		612,999		0	0	3,874	01/15/2069.	1.A FE
63941C AC 7	NAVIENT STUDENT LOAN TRUST NAV ABS 9-D-A	..	06/15/2021.	Paydown		192,318	192,318	194,489			(2,171)		(2,171)		192,318		0	0	722	12/15/2059.	1.A FE
63941H AA 0	NAVIENT PRIVATE EDUCATION LOAN ABS 20-DA	..	06/15/2021.	Paydown		697,956	697,956	697,882	697,882		74		74		697,956		0	0	4,776	05/15/2069.	1.A FE
63942B AA 2	NAVIENT STUDENT LOAN TRUST NAV ABS SL_21	..	06/15/2021.	Paydown		52,080	52,080	52,072			8		8		52,080		0	0	129	05/15/2069.	1.A FE
64010* AA 2	NEF AFFORDABLE HOUSING INVESTM SENIOR CO	..	04/30/2021.	Redemption	100.0000	2,320,000	2,320,000	2,320,000	2,320,000				0		2,320,000		0	0	73,306	04/29/2022.	1.C
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA SENIOR AB	..	06/01/2021.	Paydown		73,722	73,722	35,500	28,493		45,230		45,230		73,722		0	0	520	07/25/2036.	1.D FM
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T MEZZANIN	..	06/25/2021.	Paydown		78,459	78,459	73,241	74,930		3,529		3,529		78,459		0	0	363	10/25/2033.	1.D FM
64352V LM 1	NCHET_05-3 ABS 2005-3 M4 0.732% 07/25/	..	06/25/2021.	Paydown		176,437	176,437	143,152	166,378		10,059		10,059		176,437		0	0	944	07/25/2035.	1.D FM
64352V MW 8	NEW CENTURY HOME EQUITY LOAN T MEZZANIN	..	06/25/2021.	Paydown		2,713,061	2,713,061	2,147,756	2,524,014		189,047		189,047		2,713,061		0	0	11,200	09/25/2035.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
64352V NJ 6	NEW CENTURY HOME EQUITY TRUST ABS 05_B A	..	05/25/2021.	Paydown.....		.....573,667	.....573,667	.....513,990	.....567,208	.....	.....6,458	.....	.....6,458	.....	.....573,667	.....	.....0	.....0	.....1,881	10/25/2035.	1.D FM.....
64352V NY 3	NEW CENTURY HOME EQUITY LOAN T ABS 5-C-A	..	06/25/2021.	Paydown.....		.....48,645	.....48,645	.....48,478	.....48,562	.....	.....83	.....	.....83	.....	.....48,645	.....	.....0	.....0	.....141	12/25/2035.	1.D FM.....
64830H AA 2	NEW RESIDENTIAL MORTGAGE LOAN RMBS PL2-A	..	06/01/2021.	Paydown.....		.....325,703	.....325,703	.....330,071	.....329,132	.....	.....(3,429)	.....	.....(3,429)	.....	.....325,703	.....	.....0	.....0	.....4,406	02/25/2059.	1.D FM.....
651290 AP 3	OVINTIV EXPLORATION INC SENIOR CORP BND	..	06/18/2021.	Various.....		.....2,167,186	.....2,100,000	.....2,050,750	.....2,093,439	.....	.....2,767	.....	.....2,767	.....	.....2,096,206	.....	.....3,794	.....3,794	.....173,848	01/30/2022.	3.A FE.....
65409Q BB 7	NIELSEN FINANCE LLC SENIORCORPBN144A	..	04/10/2021.	Call 100.0000.....		.....336,000	.....336,000	.....336,000	.....336,000	.....	.....	.....	.....0	.....	.....336,000	.....	.....0	.....0	.....8,167	04/15/2022.	4.B FE.....
654106 AM 5	NIKE INC SENIOR CORP BND 3.375% 03/27/	..	04/16/2021.	JANE STREET CAPITAL.....		.....2,697,775	.....2,500,000	.....2,874,375	.....2,868,621	.....	.....(2,562)	.....	.....(2,562)	.....	.....2,866,059	.....	.....(168,284)	.....(168,284)	.....47,344	03/27/2050.	1.E FE.....
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH SENIOR AB	..	06/25/2021.	Paydown.....		.....101,625	.....101,583	.....71,274	.....75,327	.....	.....26,299	.....	.....26,299	.....	.....101,625	.....	.....0	.....0	.....206	02/25/2037.	1.D FM.....
65540X AY 3	NOMURA RESECURITIZATION TRUST SUPSEN WHO	..	06/25/2021.	Paydown.....		.....138,414	.....138,414	.....129,331	.....132,288	.....	.....6,126	.....	.....6,126	.....	.....138,414	.....	.....0	.....0	.....568	07/26/2037.	1.D FM.....
655844 CF 3	NORFOLK SOUTHERN CORPORATION SENIOR CORP	..	05/03/2021.	CITIGROUP GLOBAL MKT INC.....		.....9,551,300	.....10,000,000	.....10,881,850	.....10,880,003	.....	.....(6,981)	.....	.....(6,981)	.....	.....10,873,022	.....	.....(1,321,722)	.....(1,321,722)	.....144,028	05/15/2050.	2.A FE.....
664675 AT 2	NORTHEASTERN UNIVERSITY SENIOR CORP BND	..	05/18/2021.	DIRECT.....		.....20,406,321	.....21,275,000	.....21,675,112	.....21,669,810	.....	.....(3,668)	.....	.....(3,668)	.....	.....21,666,141	.....	.....(1,259,820)	.....(1,259,820)	.....390,849	10/01/2050.	1.E FE.....
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB	..	06/25/2021.	Paydown.....		.....465,234	.....465,234	.....355,568	.....361,308	.....	.....103,925	.....	.....103,925	.....	.....465,234	.....	.....0	.....0	.....737	06/25/2036.	1.D FM.....
67066G AH 7	NVIDIA CORPORATION SENIOR CORP BND 3.5	..	04/16/2021.	BARCLAYS CAPITAL.....		.....2,718,100	.....2,500,000	.....2,899,225	.....2,893,171	.....	.....(2,692)	.....	.....(2,692)	.....	.....2,890,479	.....	.....(172,379)	.....(172,379)	.....48,125	04/01/2050.	1.G FE.....
67079B AF 7	NUTRITION & BIOSCIENCES INC SENIOR CORP	..	06/01/2021.	Tax Free Exchange.....		.....5,972,336	.....6,000,000	.....6,498,320	.....6,496,863	.....	.....(3,840)	.....	.....(3,840)	.....	.....6,493,023	.....	.....(520,687)	.....(520,687)	.....147,390	12/01/2050.	2.B FE.....
67103H AB 3	OREILLY AUTOMOTIVE INC SENIOR CORP BND	..	06/15/2021.	Various.....		.....3,000,000	.....3,000,000	.....3,256,950	.....3,019,064	.....	.....(19,064)	.....	.....(19,064)	.....	.....3,000,000	.....	.....0	.....0	.....104,063	09/15/2021.	2.A FE.....
671078 AA 1	OCPCLOLTDOPC_20-18A ABS 18A-A 144A 1.9	..	05/06/2021.	Paydown.....		.....6,750,000	.....6,750,000	.....6,750,000	.....6,750,000	.....	.....	.....	.....0	.....	.....6,750,000	.....	.....0	.....0	.....74,937	04/20/2030.	1.A FE.....
67112V AL 9	OBX_19-INV2 RMBS 2-A11 144A 1.042% 05/	..	06/25/2021.	Paydown.....		.....861,969	.....861,969	.....864,124	.....861,969	.....	.....	.....	.....0	.....	.....861,969	.....	.....0	.....0	.....3,612	05/25/2049.	1.D FM.....
67113A AZ 3	ONSLWBAYFINANCIALLLCOBX_1 RMBS -2A1A 14	..	06/25/2021.	Paydown.....		.....261,188	.....261,188	.....261,188	.....261,188	.....	.....	.....	.....0	.....	.....261,188	.....	.....0	.....0	.....1,147	10/25/2059.	1.D FM.....
67113C AE 6	OBX_20-INV1 RMBS -INV1 144A 3.500% 05/	..	06/01/2021.	Paydown.....		.....194,137	.....194,137	.....198,536	.....198,536	.....	.....(4,398)	.....	.....(4,398)	.....	.....194,137	.....	.....0	.....0	.....2,791	05/25/2049.	1.D FM.....
67113K AJ 7	ONSLWBAYFINANCIALLLCOBX_1 RMBS -2A1A 14	..	06/25/2021.	Paydown.....		.....1,242,666	.....1,242,666	.....1,242,666	.....1,242,666	.....	.....	.....	.....0	.....	.....1,242,666	.....	.....0	.....0	.....5,454	06/25/2059.	1.D FM.....
67448W BB 3	ONSLWBAYFINANCIALLLCOBX_2 RMBS -2A1A 14	..	06/25/2021.	Paydown.....		.....936,250	.....936,250	.....936,250	.....936,250	.....	.....	.....	.....0	.....	.....936,250	.....	.....0	.....0	.....3,730	01/25/2060.	1.D FM.....

QE05.61

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67571A AA 3	OCTANERECEIVABLESTRUSTOCTL_ ABS 21-1-A 1		06/20/2021.	Paydown.....		153,940	153,940	153,926			14		14		153,940		0	0	179	03/22/2027.	1.C FE.....
676477 AA 0	OCEANVIEW MORTGAGE LOAN TRUST RMBS 20-1-		06/01/2021.	Paydown.....		172,939	172,939	172,939	172,939				0		172,939		0	0	1,223	05/28/2050.	1.D FM.....
677071 AF 9	OHANA MILITARY CMNTYS LLC HAWA SENIOR MU		04/01/2021.	Redemption 100.0000.....		278,423	278,423	278,423	278,423				0		278,423		0	0	7,900	10/01/2026.	1.D FE.....
677071 AM 4	OHANA MILITARY CMNTYS LLC HAWA SENIOR MU		04/01/2021.	Redemption 100.0000.....		281,297	281,297	281,297	281,252		45		45		281,297		0	0	7,682	10/01/2026.	1.D FE.....
682680 AZ 6	ONEOK INC SENIOR CORP BND 4.450% 09/01		05/13/2021.	BRR4_PB.....		2,789,459	2,700,000	2,653,344	2,654,451		284		284		2,654,734		134,725	134,725	84,105	09/01/2049.	2.C FE.....
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB		06/18/2021.	Paydown.....		9,256,132	9,256,132	9,243,901	9,249,807		6,325		6,325		9,256,132		0	0	137,490	11/20/2028.	1.A FE.....
68389X AP 0	ORACLE CORPORATION SENIOR CORP BND 2.5		05/13/2021.	B47R_PB.....		2,512,680	2,500,000	2,554,999	2,515,844		(3,164)		(3,164)		2,512,680		0	0	36,111	10/15/2022.	2.A FE.....
68389X BC 8	ORACLE CORPORATION SENIOR CORP BND 2.9		05/13/2021.	B47R_PB.....		187,282	188,000	186,417	187,221		61		61		187,282		0	0	2,742	05/15/2025.	2.A FE.....
684181 AA 8	ORANGE COGEN CO ORANGE COGEN FUNDING COR		06/15/2021.	Redemption 100.0000.....		388,000	388,000	395,748	388,555		(555)		(555)		388,000		0	0	15,860	03/15/2022.	2.A FE.....
68902V AK 3	OTIS WORLDWIDE CORP SENIOR CORP BND 2.		05/03/2021.	CITIGROUP GLOBAL MKT INC.....		5,100,900	5,000,000	5,333,640	5,323,139		(11,497)		(11,497)		5,311,642		(210,742)	(210,742)	92,625	02/15/2030.	2.B FE.....
69145A AB 4	OXFORD FINANCE FUNDING TRUST O ABS 19-1A		06/15/2021.	Paydown.....		166,357	166,357	172,396			(6,039)		(6,039)		166,357		0	0	1,400	02/15/2027.	1.F FE.....
693304 AY 3	PECO ENERGY CO SECURED CORP BND 2.800%		04/15/2021.	MARKETAXESS CORPORATI.....		1,357,762	1,400,000	1,398,586	1,398,609		9		9		1,398,618		(40,856)	(40,856)	13,502	06/15/2050.	1.E FE.....
69346T AA 2	PFPIIILDPFP_19-5 SENIOR CMBS 9-5-A 144A		06/10/2021.	Paydown.....		260,366	260,366	253,369	253,369		6,997		6,997		260,366		0	0	1,236	04/14/2036.	1.A FE.....
69394# AA 3	PGA TOUR SENIOR CORP BND 3.430% 05/30/		05/30/2021.	Redemption 100.0000.....		48,637	48,637	48,637	48,637				0		48,637		0	0	834	05/30/2041.	1.F PL.....
695156 AV 1	PACKAGING CORP OF AMERICA SENIOR CORP BN		05/17/2021.	MORGAN STANLEY & CO. INC.....		14,444,690	13,000,000	15,388,620	15,360,414		(19,692)		(19,692)		15,340,723		(896,033)	(896,033)	223,763	12/15/2049.	2.B FE.....
69689P AA 5	PSTAT_19-2A ABS 9-2A-A1 144A 1.158% 04		04/20/2021.	Paydown.....		658,166	658,166	613,740	621,728		36,438		36,438		658,166		0	0	3,963	04/20/2027.	1.A FE.....
69700K AA 1	PALMER SQUARE LOAN FUNDING LTD ABS 8-4A-		05/17/2021.	Paydown.....		279,519	279,519	263,097	266,658		12,860		12,860		279,519		0	0	1,565	11/15/2026.	1.A FE.....
69701E AA 4	PSTAT_20-1A ABS 0-1A-A1 144A 0.955% 02		05/20/2021.	Paydown.....		116,173	116,173	114,082	114,422		1,751		1,751		116,173		0	0	586	02/20/2028.	1.A FE.....
70069F DM 6	PPSJ_04-WWF1 MEZZANIN ABS_04-WWF1 M4 1		06/25/2021.	Paydown.....		690,624	690,624	621,345	680,008		10,616		10,616		690,624		0	0	5,187	12/25/2034.	1.D FM.....
709599 AS 3	PENSKE TRUCK LEASING CO LP SENIOR CORP B		05/13/2021.	B47R_PB.....		16,993,153	16,993,988	16,986,681	16,992,739		414		414		16,993,153		0	0	449,279	02/01/2022.	2.B FE.....
70959W AG 8	PENSKE AUTOMOTIVE GROUP INC SRSUB CORP B		06/24/2021.	Call 102.7500.....		1,932,728	1,881,000	1,881,000	1,881,000				0		1,881,000		0	0	114,663	05/15/2026.	3.C FE.....

QE05.62

SCHEDULE D - PART 4

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

QE05.63

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
71336W AA 3	PEPAU_21 SENIORWHOLECMO21144A 0.955% 0		06/16/2021	Paydown.....		.....93,152	.....93,152	.....93,152	.....93,152				.....0		.....93,152		.....0	.....0	.....392	01/16/2060	1.A FE.....
713448 BZ 0	PEPSICO INC SENIOR CORP BND 4.000% 03/		05/13/2021	BBR4_PB.....		.....14,960,374	.....13,000,000	.....12,959,440	.....12,966,980		.....248		.....248		.....12,967,227		.....1,993,147	.....1,993,147	.....358,222	03/05/2042	1.E FE.....
71839# AA 2	PHILLIES FUNDING LP CORP BND 6.210% 07		04/10/2021	Redemption 100.0000.....		.....55,015	.....55,015	.....55,015	.....55,015				.....0		.....55,015		.....0	.....0	.....1,708	07/10/2030	2.A PL.....
71953L AA 9	PICASSO FINANCE SUB INC SECURED CORP BND		06/16/2021	Call 103.0000.....		.....100,940	.....98,000	.....98,000	.....98,000				.....0		.....98,000		.....0	.....0	.....5,958	06/15/2025	4.C FE.....
72909* AA 9	PLENARY PROPERTIES MERCED LLC SECURED CO		06/30/2021	Redemption 100.0000.....		.....147,157	.....147,157	.....156,719	.....156,690		.....(9,533)		.....(9,533)		.....147,157		.....0	.....0	.....3,293	03/31/2054	2.A PL.....
73943# AD 5	PRAIRIE BREEZE CLASS B HOLDING SECURED C		06/30/2021	Redemption 100.0000.....		.....14,917	.....14,917	.....14,917	.....14,917				.....0		.....14,917		.....0	.....0	.....265	05/01/2039	2.C PL.....
74251V AJ 1	PRINCIPAL FINANCIAL GROUP INC SENIOR COR		05/13/2021	BBR4_PB.....		.....5,458,015	.....4,840,000	.....5,057,897	.....5,041,418		.....(2,034)		.....(2,034)		.....5,039,384		.....418,631	.....418,631	.....104,100	05/15/2043	1.G FE.....
74264* AA 4	PRISA LHC LLC CORP BND 3.530% 04/15/2		04/15/2021	Maturity.....		.....6,500,000	.....6,500,000	.....6,500,000	.....6,500,000				.....0		.....6,500,000		.....0	.....0	.....114,725	04/15/2021	1.F.....
74340X BQ 3	PROLOGIS LP SENIOR CORP BND 2.125% 10/		06/01/2021	WELLS FARGO SECURITIES.....		.....12,244,250	.....15,225,000	.....14,674,736	.....14,676,691		.....5,672		.....5,672		.....14,682,364		.....(2,438,114)	.....(2,438,114)	.....253,433	10/15/2050	1.G FE.....
743874 AJ 8	PFMLT_20-1 WHOLE CMO 20-1-A5 144A 3.00		06/01/2021	Paydown.....		.....100,426	.....100,426	.....101,807	.....101,807		.....(1,381)		.....(1,381)		.....100,426		.....0	.....0	.....251	02/25/2050	1.D FM.....
744320 BA 9	PRUDENTIAL FINANCIAL INC SENIOR CORP BND		04/16/2021	STIFEL NICOLAUS & CO INC.....		.....2,247,860	.....2,000,000	.....2,426,480	.....2,425,499		.....(2,911)		.....(2,911)		.....2,422,588		.....(174,728)	.....(174,728)	.....28,857	12/07/2049	1.G FE.....
74731@ BW 8	QUAD/GRAPHICS INC CORP BND 7.810% 04/		04/10/2021	Redemption 100.0000.....		.....500,000	.....500,000	.....479,493	.....498,919		.....1,081		.....1,081		.....500,000		.....0	.....0	.....19,525	04/10/2021	4.A.....
74834L BC 3	QUEST DIAGNOSTICS INCORPORATED SENIOR CO		05/13/2021	BBR4_PB.....		.....367,118	.....360,000	.....359,474	.....359,511		.....15		.....15		.....359,526		.....7,592	.....7,592	.....3,724	06/30/2031	2.B FE.....
74919R AA 3	RAAC SERIES RAAC_06-RP3 ABS 06-RP3 144A		06/25/2021	Paydown.....		.....234,174	.....234,175	.....209,440	.....230,277		.....3,897		.....3,897		.....234,174		.....0	.....0	.....611	05/25/2036	1.D FM.....
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		06/25/2021	Paydown.....		.....396,210	.....396,210	.....326,378	.....348,903		.....47,307		.....47,307		.....396,210		.....0	.....0	.....559	07/25/2037	1.D FM.....
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL SUPSEN WH		06/01/2021	Paydown.....		.....281,730	.....325,552	.....222,752	.....201,232		.....80,497		.....80,497		.....281,730		.....0	.....0	.....8,329	12/25/2036	1.D FM.....
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL SUPSEN WH		06/25/2021	Paydown.....		.....187,667	.....246,647	.....141,430	.....155,237		.....32,431		.....32,431		.....187,667		.....0	.....0	.....547	12/25/2036	1.D FM.....
74949L AD 4	RELX CAPITAL INC SENIOR CORP BND 3.000		05/03/2021	J.P. MORGAN SECURITIES INC..		.....10,468,100	.....10,000,000	.....11,064,800	.....11,021,683		.....(35,344)		.....(35,344)		.....10,986,339		.....(518,239)	.....(518,239)	.....135,833	05/22/2030	2.A FE.....
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S CMO_06-S1		06/01/2021	Paydown.....		.....90	.....94	.....94	.....89		.....1		.....1		.....90		.....0	.....0	.....2	10/25/2021	1.D FM.....
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S CMO_06-S1		04/01/2021	Paydown.....		.....355	.....356	.....355	.....336		.....19		.....19		.....355		.....0	.....0	.....6	10/25/2021	2.B FM.....
74979U AA 3	SMBC RAIL SERVICES LLC SECURED CORP_BND		06/20/2021	Redemption 100.0000.....		.....248,750	.....248,750	.....248,750	.....248,750				.....0		.....248,750		.....0	.....0	.....5,025	06/20/2026	1.G PL.....

SCHEDULE D - PART 4

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

QE05.64

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
750731 AA 9	AUTUMN WIND HQ LLC SECURED CORP BND 3.	..	06/10/2021.	Redemption 100.0000.....	.....	.....13,282	.....13,282	.....13,282	.....13,282	.....	.....	.....	.....0	.....	.....13,282	.....	.....	.....0	.....207	02/10/2049.	2.A
751150 AA 1	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO_	..	06/01/2021.	Paydown.....	.....	.....123,259	.....119,857	.....87,587	.....91,717	.....	.....31,543	.....	.....31,543	.....	.....123,259	.....	.....	.....0	.....642	09/25/2046.	1.D FM.....
751150 AD 5	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO	..	06/01/2021.	Paydown.....	.....	.....775,535	.....914,212	.....662,746	.....765,174	.....	.....10,360	.....	.....10,360	.....	.....775,535	.....	.....	.....0	.....4,838	09/25/2046.	1.D FM.....
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC SENIOR AB	..	06/25/2021.	Paydown.....	.....	.....282,917	.....256,695	.....188,992	.....205,096	.....	.....77,821	.....	.....77,821	.....	.....282,917	.....	.....	.....0	.....640	12/26/2036.	1.D FM.....
75513E AC 5	RAYTHEON TECHNOLOGIES CORPORAT SENIOR CO	..	04/15/2021.	BARCLAYS CAPITAL.....	.....	.....4,979,750	.....5,000,000	.....4,983,350	.....4,983,734	.....	.....101	.....	.....101	.....	.....4,983,835	.....	.....(4,085)	.....(4,085)	.....143,663	07/01/2050.	2.A FE.....
76110W G3 4	RASC_04-KS10 ABS S10-M1 0.992% 11/25/3	..	06/25/2021.	Paydown.....	.....	.....179,364	.....179,364	.....179,532	.....178,983	.....	.....381	.....	.....381	.....	.....179,364	.....	.....	.....0	.....737	11/25/2034.	1.D FM.....
76110W YM 2	RESIDENTIAL ASSET SECURITIES C MEZZANIN	..	06/25/2021.	Paydown.....	.....	.....92,377	.....92,377	.....75,875	.....80,299	.....	.....12,078	.....	.....12,078	.....	.....92,377	.....	.....	.....0	.....358	06/25/2034.	1.D FM.....
76110W ZX 7	RASC_04-KS6 MEZZANIN ABS_04-KS6-MIII 0	..	06/25/2021.	Paydown.....	.....	.....69,210	.....69,210	.....59,952	.....63,297	.....	.....5,913	.....	.....5,913	.....	.....69,210	.....	.....	.....0	.....276	07/25/2034.	1.D FM.....
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO MEZZANIN	..	06/25/2021.	Paydown.....	.....	.....106,260	.....106,260	.....106,260	.....106,260	.....	.....	.....	.....0	.....	.....106,260	.....	.....	.....0	.....451	08/25/2034.	1.D FM.....
76112B TV 2	RAMP 2006-RS1 AI3 ABS -RS6-M4 1.067% 0	..	06/25/2021.	Paydown.....	.....	.....299,995	.....299,995	.....299,995	.....299,995	.....	.....	.....	.....0	.....	.....299,995	.....	.....	.....0	.....1,282	06/25/2035.	1.D FM.....
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI SENIOR WH	..	06/01/2021.	Paydown.....	.....	.....491,548	.....431,281	.....332,057	.....284,029	.....	.....207,519	.....	.....207,519	.....	.....491,548	.....	.....	.....0	.....15,180	02/25/2037.	1.D FM.....
76116R AA 9	RESMAE MORTGAGE LOAN TRUST SENIOR ABS_AB	..	06/25/2021.	Paydown.....	.....	.....328,764	.....328,764	.....156,005	.....137,460	.....	.....191,304	.....	.....191,304	.....	.....328,764	.....	.....	.....0	.....886	02/25/2036.	1.D FM.....
76119C AA 9	RMLT_20-1 RMBS 0-1-A1 144A 2.376% 02/2	..	06/01/2021.	Paydown.....	.....	.....265,339	.....265,339	.....265,338	.....265,338	.....	.....1	.....	.....1	.....	.....265,339	.....	.....	.....0	.....2,608	02/25/2024.	1.D FM.....
76119U AA 9	RESIMAC BASTILLE TRUST IN RESP RMBS NCA-	..	06/07/2021.	Paydown.....	.....	.....425,027	.....425,026	.....425,026	.....425,026	.....	.....	.....	.....0	.....	.....425,027	.....	.....	.....0	.....1,861	09/05/2057.	1.A FE.....
76120G AA 7	RESIMACRESI_20-1A RMBS 1A-A1A 144A 1.1	..	06/07/2021.	Paydown.....	.....	.....199,814	.....199,815	.....199,815	.....199,815	.....	.....(1)	.....	.....(1)	.....	.....199,814	.....	.....	.....0	.....994	02/07/2052.	1.A FE.....
78396Y AA 1	SESAC INC ABS 19-1-A2 144A 5.216% 07/2	..	04/25/2021.	Paydown.....	.....	.....3,250	.....3,250	.....3,250	.....3,250	.....	.....	.....	.....0	.....	.....3,250	.....	.....	.....0	.....85	07/25/2049.	2.C FE.....
78409V AR 5	S&P GLOBAL INC SENIOR CORP BND 2.300%	..	06/01/2021.	MERRILL LYNCH PIERCE FNNR & SM	.....	.....8,020,500	.....10,000,000	.....9,582,300	.....9,582,824	.....	.....2,723	.....	.....2,723	.....	.....9,585,547	.....	.....(1,565,047)	.....(1,565,047)	.....184,639	08/15/2060.	1.G FE.....
78442G RA 6	SLMA ABS -9-A7A 0.776% 01/25/41.....	..	04/26/2021.	Paydown.....	.....	.....172,451	.....172,451	.....171,265	.....171,265	.....	.....1,186	.....	.....1,186	.....	.....172,451	.....	.....	.....0	.....712	01/25/2041.	1.A FE.....
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA_06-8	..	04/26/2021.	Paydown.....	.....	.....58,650	.....58,650	.....48,921	.....51,517	.....	.....7,133	.....	.....7,133	.....	.....58,650	.....	.....	.....0	.....132	01/25/2041.	1.F FE.....
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA_07-1	..	04/26/2021.	Paydown.....	.....	.....323,418	.....323,418	.....271,087	.....285,942	.....	.....37,476	.....	.....37,476	.....	.....323,418	.....	.....	.....0	.....713	01/27/2042.	1.F FE.....
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA_07-1	..	05/13/2021.	B47R_PB.....	.....	.....9,687,920	.....10,952,146	.....9,180,011	.....9,683,055	.....	.....4,865	.....	.....4,865	.....	.....9,687,920	.....	.....	.....0	.....26,202	01/27/2042.	1.F 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
78448Y AH 4	SMB PRIVATE EDUCATION LOAN TRU ABS A-AP1	..	06/15/2021.	Paydown.....		115,948	115,948	114,973			975		975		115,948		0	0	320	01/15/2053.	1.A FE.....
78471F AB 8	SCLP_16-3 SUB ABS_16-3-B 144A 4.490% 1	..	06/25/2021.	Paydown.....		3,395,509	3,395,509	3,394,423	3,395,509				0		3,395,509		0	0	63,408	12/26/2025.	1.A FE.....
805564 EL 1	SAST_99-3 SUB ABS_99-3-BF1 9.450% 12/2	..	06/01/2021.	Paydown.....		73,571	73,571	73,394	73,571				0		73,571		0	0	1,522	12/25/2032.	1.D FM.....
805564 JM 4	SAST_01-2 SENIOR ABS_01-2-AF6 6.812% 0	..	06/01/2021.	Paydown.....		67	67	72	67				0		67		0	0	12	08/25/2031.	1.D FM.....
80557B AD 6	SAXON ASSET SECURITIES TRUST 2 SENIOR AB	..	06/25/2021.	Paydown.....		3,455	3,455	1,787	2,508		947		947		3,455		0	0	9	09/25/2047.	1.D FM.....
811054 AG 0	EW SCRIPPS CO SENIOR CORP BND 144A 5.1	..	05/15/2021.	Various.....		3,120,992	3,043,000	2,970,623	2,993,129		3,749		3,749		2,996,878		46,122	46,122	155,969	05/15/2025.	5.A FE.....
81375W AB 2	SABR_04-01 SUB ABS_04-01-M1 0.857% 02/	..	06/25/2021.	Paydown.....		42,042	42,042	33,423	42,882		(840)		(840)		42,042		0	0	171	02/25/2034.	2.B FM.....
816851 AY 5	SEMPRA ENERGY SENIOR CORP BND 3.750% 1	..	05/13/2021.	B47R_PB.....		349,526	350,000	349,048	349,491		35		35		349,526		0	0	6,490	11/15/2025.	2.B FE.....
81744Y AA 4	SEMT_13-4 RMBS 3-4-A1 2.325% 04/25/43	..	06/01/2021.	Paydown.....		163,946	163,946	166,405	166,405		(2,459)		(2,459)		163,946		0	0	1,512	04/25/2043.	1.D FM.....
81745D AE 1	SEQUIAMORTGAGETRUSTSEMT_13 WHOLE CMO 3-	..	06/01/2021.	Paydown.....		153,987	153,987	157,355	157,312		(3,325)		(3,325)		153,987		0	0	2,099	07/25/2043.	1.D FM.....
81747D AK 5	SEQUIAMORTGAGETRUSTSEMT_18 RMBS H1-A10	..	06/01/2021.	Paydown.....		197,681	197,681	200,152	198,670		(989)		(989)		197,681		0	0	3,201	02/25/2048.	1.D FM.....
81747J AA 4	SEQUIAMORTGAGETRUSTSEMT_18 RMBS 8-6-A1	..	06/01/2021.	Paydown.....		68,208	68,208	69,657	69,657		(1,449)		(1,449)		68,208		0	0	1,134	07/25/2048.	1.D FM.....
81747L CE 9	SEQUIAMORTGAGETRUSTSEMT_18 WHOLE CMO H4	..	06/01/2021.	Paydown.....		2,910	2,910	3,036			(126)		(126)		2,910		0	0	18	10/25/2048.	1.D FM.....
81748W AD 8	SEQUIAMORTGAGETRUSTSEMT_21 WHOLE CMO 1-	..	06/01/2021.	Paydown.....		18,235	18,235	18,680			(444)		(444)		18,235		0	0	38	06/25/2051.	1.A FE.....
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST SENIOR WH	..	06/01/2021.	Paydown.....		373,716	373,716	390,855	392,896		(19,181)		(19,181)		373,716		0	0	5,964	07/25/2043.	1.D FM.....
82280Q AJ 0	SHELLPOINT CO-ORIGINATOR TRUST WHOLECMO1	..	04/01/2021.	Paydown.....		330,820	330,820	327,719	328,801		(328,801)		(328,801)				0	0	3,860	08/25/2045.	1.D FM.....
826525 AB 3	SIERRA TIMESHARE RECEIVABLES F ABS 0-2A-	..	06/20/2021.	Paydown.....		319,789	319,789	321,241	321,222		(1,433)		(1,433)		319,789		0	0	3,032	07/20/2037.	1.F FE.....
826525 AC 1	SIERRA TIMESHARE RECEIVABLES F ABS 0-2A-	..	06/20/2021.	Paydown.....		110,447	110,447	110,511	110,508		(62)		(62)		110,447		0	0	1,584	07/20/2037.	2.B FE.....
82652M AB 6	SRFC_19-2 ABS 19-2-B 144A 2.820% 05/20	..	06/20/2021.	Paydown.....		117,374	117,374	118,997	118,977		(1,603)		(1,603)		117,374		0	0	1,365	05/20/2036.	1.F FE.....
82653D AC 3	SRFC_18-2A ABS 8-2A-C 144A 3.940% 06/2	..	06/20/2021.	Paydown.....		71,820	71,820	73,369	73,347		(1,527)		(1,527)		71,820		0	0	1,163	06/20/2035.	2.B FE.....
82653G AA 0	Sierra Receivables Funding Com SENIOR AB	..	06/20/2021.	Paydown.....		312,631	312,631	312,552	312,552		78		78		312,631		0	0	4,754	09/20/2035.	1.A FE.....

QE05.65

SCHEDULE D - PART 4

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

QE05.66

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
82653G AB 8	Sierra Receivables Funding Com SUB ABS_A	..	06/20/2021.	Paydown.....		.....127,356	.....127,356	.....128,774	.....128,758	.....	.....(1,402)	.....	.....(1,402)	.....	.....127,356	.....	.....	.....0	.....2,031	09/20/2035.	1.F FE.....
828807 DH 7	SIMON PROPERTY GROUP LP SENIOR CORP BND	..	06/22/2021.	WELLS FARGO SECURITIES.....		....14,077,635	....14,300,000	....14,242,943	....14,244,441	.....	.....563	.....	.....563	.....	....14,245,004	.....	....(167,369)	....(167,369)	....362,763	09/13/2049.	1.G FE.....
83416W AB 9	SOLAR STAR FUNDING LLC SOLAR STAR FUNDIN	..	06/30/2021.	Various.....		.....98,779	.....98,779	.....98,779	.....98,779	.....	.....	.....	.....0	.....	.....98,779	.....	.....	.....0	.....1,951	06/30/2035.	2.B FE.....
838518 E* 5	SOUTH JERSEY INDUSTRIES INC. SENIOR CORP	..	04/25/2021.	Maturity.....		....25,400,000	....25,400,000	....25,400,000	....25,400,000	.....	.....	.....	.....0	.....	....25,400,000	.....	.....	.....0	....435,610	04/25/2021.	2.C.....
84265V AE 5	SOUTHERN COPPER CORP CORP BND 6.750% 0	..	05/28/2021.	MERRILL LYNCH PIERCE FNNR & SM		....12,690,238	....9,170,000	....13,383,615	.....	.....	.....(44,976)	.....	.....(44,976)	.....	....13,338,639	.....	....(648,402)	....(648,402)	....386,141	04/16/2040.	2.B FE.....
84334# AA 5	SOUTHERN MARYLAND ELECTRIC COO SECURED C	..	04/16/2021.	Redemption 100.0000.....		.....39,690	.....39,690	.....39,690	.....39,690	.....	.....	.....	.....0	.....	.....39,690	.....	.....	.....0	.....794	04/16/2048.	2.A.....
84756N AG 4	SPECTRA ENERGY PARTNERS LP SENIOR CORP B	..	05/13/2021.	BBR4_PB.....		....11,014,060	....10,000,000	....10,909,300	....10,881,786	.....	.....(8,259)	.....	.....(8,259)	.....	....10,873,527	.....	....140,533	....140,533	....297,500	03/15/2045.	2.A FE.....
84858@ AA 3	SPIRIT AIRLINES 2015-1 SECURED CORP BND	..	04/01/2021.	Redemption 100.0000.....		.....570,741	.....570,741	.....570,741	.....570,741	.....	.....	.....	.....0	.....	.....570,741	.....	.....	.....0	....14,069	04/01/2023.	3.A PL.....
84860* AB 9	SPIRITS OF ST LOUIS BASKETBALL SENIOR CO	..	06/30/2021.	Various.....		.....26,421	.....26,421	.....26,421	.....26,421	.....	.....	.....	.....0	.....	.....26,421	.....	.....	.....0	.....509	03/31/2033.	2.C PL.....
848609 AA 1	SPIRITS NEWCO LLC CORP BND 5.300% 03/	..	06/30/2021.	Various.....		.....101,645	.....101,645	.....101,645	.....101,645	.....	.....	.....	.....0	.....	.....101,645	.....	.....	.....0	....2,694	03/31/2033.	2.C PL.....
85022W AP 9	SPRINGCASTLESPVSCFT_20-AA ABS 0-AA-A 144	..	06/25/2021.	Paydown.....		.....548,452	.....548,452	.....548,425	.....548,425	.....	.....27	.....	.....27	.....	.....548,452	.....	.....	.....0	....4,436	09/25/2037.	1.A FE.....
85172M AA 2	SLFT_15-BA SENIOR ABS_15-BA-A 144A 3.4	..	06/15/2021.	Paydown.....		....3,848,149	....3,848,150	....3,846,684	....3,847,564	.....	.....586	.....	.....586	.....	....3,848,149	.....	.....	.....0	....55,016	05/15/2028.	1.A FE.....
85234# AB 1	STADIUM FUNDING TRUST CORP BND 5.000%	..	04/01/2021.	Various.....		.....114,406	.....114,406	.....114,406	.....114,406	.....	.....	.....	.....0	.....	.....114,406	.....	.....	.....0	....2,860	04/01/2039.	2.C PL.....
85234# AE 5	STADIUM FUNDING TRUST SECURED CORP BND	..	04/01/2021.	Redemption 100.0000.....		.....68,542	.....68,542	.....68,542	.....68,542	.....	.....	.....	.....0	.....	.....68,542	.....	.....	.....0	....1,600	04/01/2039.	2.C PL.....
85236K AA 0	SIDC_19-1A ABS -1A-A2 4.540% 02/25/44	..	06/25/2021.	Paydown.....		.....25,000	.....25,000	.....24,989	.....25,000	.....	.....	.....	.....0	.....	.....25,000	.....	.....	.....0	....463	02/25/2044.	1.G FE.....
85573A AA 3	STARLI_20-1 RMBS _20-1-A1 144A 2.275%	..	06/01/2021.	Paydown.....		.....207,342	.....208,109	.....208,106	.....208,106	.....	.....(764)	.....	.....(764)	.....	.....207,342	.....	.....	.....0	....1,063	02/25/2050.	1.D FM.....
85573E AA 5	STARWOOD MORTGAGE RESIDENTIAL RMBS STAR	..	06/01/2021.	Paydown.....		....1,660,407	....1,660,407	....1,660,394	....1,660,394	.....	.....14	.....	.....14	.....	....1,660,407	.....	.....	.....0	....7,055	11/25/2055.	1.A FE.....
85771K AB 9	STATION PLACE SECURITIZATION T RMBS -WL1	..	04/08/2021.	Paydown.....		.....2,500,000	.....2,500,000	.....2,500,000	.....2,500,000	.....	.....	.....	.....0	.....	.....2,500,000	.....	.....	.....0	....10,721	06/25/2051.	1.C FE.....
85771K AC 7	STATION PLACE SECURITIZATION T RMBS 20-W	..	04/08/2021.	Paydown.....		.....2,500,000	.....2,500,000	.....2,500,000	.....2,500,000	.....	.....	.....	.....0	.....	.....2,500,000	.....	.....	.....0	....12,470	06/25/2051.	1.E FE.....
858271 A* 0	STEELRIVER TRANSMISSION COMPAN SECURED C	..	06/30/2021.	Redemption 100.0000.....		.....37,027	.....37,027	.....37,027	.....37,027	.....	.....	.....	.....0	.....	.....37,027	.....	.....	.....0	.....707	06/30/2047.	2.B PL.....

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86213B AB 3	STR_14-1A WHOLE CMO_14-1A-A2 144A 5.0		06/20/2021	Paydown.....		1,875	1,875	1,874	1,874		1		1		1,875		0	0	39	04/20/2044	1.E FE.....
863579 ML 9	STRUCTURED ADJUSTABLE RATE MOR MEZZANIN		06/25/2021	Paydown.....		279,089	279,089	242,109	275,911		3,177		3,177		279,089		0	0	832	03/25/2035	1.D FM.....
86358E WX 0	SALT MEZZANIN ABS 05-HE3 M1 0.812% 09		06/25/2021	Paydown.....		485,515	485,515	433,322	467,502		18,013		18,013		485,515		0	0	1,694	09/25/2035	1.D FM.....
86358E YF 7	STRUCTURED ASSET INVESTMENT SA SUB ABS_A		06/25/2021	Paydown.....		266,277	266,277	221,343	245,115		21,162		21,162		266,277		0	0	988	11/25/2035	1.D FM.....
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE CMO_05-AR		06/01/2021	Paydown.....		39,654	45,497	37,570	35,083		4,571		4,571		39,654		0	0	218	03/25/2046	1.D FM.....
86359R AD 8	STRUCTURED ASSET SECURITIES CO ABS BC4-A		06/25/2021	Paydown.....		48,592	48,592	47,803			790		790		48,592		0	0	51	12/25/2036	1.D FM.....
86360L AE 6	STRUCTURED ASSET SECURITIES CO SUB ABS_A		06/25/2021	Paydown.....		651,524	651,524	545,651	628,179		23,345		23,345		651,524		0	0	1,049	07/25/2036	1.D FM.....
863613 AC 9	SASC_07-MN1A SENIOR ABS_07-MN1A-A3 144A		06/25/2021	Paydown.....		549,975	549,975	505,977	536,445		13,529		13,529		549,975		0	0	6,515	01/25/2037	1.D FM.....
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE CMO_06-AR		06/25/2021	Paydown.....		542,461	550,776	430,884	430,773		111,688		111,688		542,461		0	0	1,081	08/25/2036	1.D FM.....
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE CMO_06-AR		06/25/2021	Paydown.....		30,880	30,880	24,125	24,372		6,508		6,508		30,880		0	0	41	10/25/2036	1.D FM.....
86362P AD 7	STRUCTURED ASSET SECURITIES CO SENIOR AB		06/25/2021	Paydown.....		715,016	715,016	626,153	641,791		73,225		73,225		715,016		0	0	913	02/25/2037	1.D FM.....
86362X AP 3	SAMI_07-AR1 SUPSEN WHOLE CMO_07-AR1-2A1		06/25/2021	Paydown.....		236,217	236,217	190,710	194,999		41,219		41,219		236,217		0	0	306	01/25/2037	1.D FM.....
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		06/25/2021	Paydown.....		100,940	100,940	79,743	83,253		17,687		17,687		100,940		0	0	118	02/25/2037	1.D FM.....
86363W AG 4	STRUCTURED ASSET SECURITIES CO SENIOR AB		06/25/2021	Paydown.....		356,239	356,239	274,304	312,620		43,619		43,619		356,239		0	0	447	05/25/2047	1.D FM.....
863667 AN 1	STRYKER CORPORATION SENIOR CORP BND 3.		05/13/2021	B47R_PB.....		6,303,260	6,325,000	6,283,761	6,301,780		1,481		1,481		6,303,260		0	0	146,353	03/15/2026	2.A FE.....
864486 AJ 4	SUBURBAN PROPANE PARTNERS L.P/ SENIOR CO		05/27/2021	Call 101.9170.....		2,038,340	2,000,000	2,000,000	2,000,000				0		2,000,000		0	0	123,312	03/01/2025	4.A FE.....
86668@ AA 8	SUN COUNTRY PASS THROUGH TRUST CORP BND		06/15/2021	Redemption 100.0000.....		319,209	319,209	319,209	319,209				0		319,209		0	0	6,592	12/15/2027	1.G PL.....
872227 AC 7	TBW MORTGAGE BACKED PASS THROU SUPSEN WH		06/25/2021	Paydown.....		108,080	108,080	54,542	42,514		65,566		65,566		108,080		0	0	88	07/25/2037	1.D FM.....
87222E AH 1	TBW MORTGAGE BACKED PASS THROU WHOLE CMO		06/01/2021	Paydown.....		193,935	193,935	101,656	74,344		119,591		119,591		193,935		0	0	1,725	03/25/2037	1.D FM.....
87264A AS 4	T-MOBILE USA INC SENIOR CORP BND 5.125		05/23/2021	Call 101.2810.....		2,041,825	2,016,000	2,016,000	2,016,000				0		2,016,000		0	0	88,391	04/15/2025	3.B FE.....
87264A AY 1	T-MOBILE USA INC SECURED CORP BND 144A		05/25/2021	Tax Free Exchange.....		28,535,632	25,505,000	27,530,029	27,503,689		(15,884)		(15,884)		27,487,806		1,047,826	1,047,826	701,388	04/15/2050	2.C FE.....

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
87264A BE 4	T-MOBILE USA INC SECURED CORP BND 144A	..	05/25/2021.	Tax Free Exchange.....	.....	10,929,962	10,000,000	9,927,800	9,932,231	.....	2,406	.....	2,406	.....	9,934,637	.....	995,325	995,325	236,806	04/15/2030.	2.C FE.....
87264A BM 6	T-MOBILE USA INC SECURED CORP BND 144A	..	05/25/2021.	Tax Free Exchange.....	.....	4,657,260	5,000,000	4,600,600	.....	.....	1,600	.....	1,600	.....	4,602,200	.....	55,060	55,060	45,833	02/15/2051.	2.C FE.....
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS CORP BND	..	06/05/2021.	Redemption 100.0000.....	.....	227,604	227,604	227,604	227,604	.....	.....	.....	0	.....	227,604	.....	.....	0	5.561	12/05/2022.	1.B.....
87305R AK 5	TTM TECHNOLOGIES INC. SENIOR CORP BND 14	..	04/08/2021.	J.P. MORGAN SECURITIES INC..	.....	2,493,750	2,500,000	2,500,000	.....	.....	.....	.....	0	.....	2,500,000	.....	(6,250)	(6,250)	8.889	03/01/2029.	3.C FE.....
87342R AD 6	TACO BELL FUNDING LLC BELL_18-ABS -1-A2	..	05/25/2021.	Paydown.....	.....	16,250	16,250	16,250	16,250	.....	.....	.....	0	.....	16,250	.....	.....	0	351	11/25/2048.	2.B FE.....
87342R AE 4	TACO BELL FUNDING LLC BELL_18-ABS 1-A2I	..	05/25/2021.	Paydown.....	.....	20,000	20,000	20,000	20,000	.....	.....	.....	0	.....	20,000	.....	.....	0	494	11/25/2048.	2.B FE.....
87407R AA 4	TALADVANTAGELLCTAL_20-1A ABS -1A-A 144A	..	06/20/2021.	Paydown.....	.....	35,831	35,831	35,817	35,817	.....	14	.....	14	.....	35,831	.....	.....	0	306	09/20/2045.	1.F FE.....
87612B AP 7	TARGA RESOURCES PARTNERS LP SENIOR CORP	..	05/17/2021.	Call 100.0000.....	.....	2,000,000	2,000,000	1,812,500	1,934,455	.....	7,985	.....	7,985	.....	1,942,441	.....	57,559	57,559	42,972	11/15/2023.	3.C FE.....
878048 AE 7	TBW_06-2 SENIOR WHOLE CMO_06-2-1A5 6.0	..	06/01/2021.	Paydown.....	.....	299,093	281,403	189,561	141,614	.....	157,479	.....	157,479	.....	299,093	.....	.....	0	9.516	07/25/2036.	1.D FM.....
87804A AB 8	TBW MORTGAGE BACKED PASS THROU SUPSEN WH	..	06/01/2021.	Paydown.....	.....	177,567	145,656	84,714	67,158	.....	110,409	.....	110,409	.....	177,567	.....	.....	0	5.108	07/25/2036.	1.D FM.....
879360 C* 4	TELEDYNE TECHNOLOGIES INCORPOR SENIOR CO	..	04/01/2021.	Various.....	.....	(3,123)	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	(3,123)	11/05/2022.	2.B.....
879369 AE 6	TELEFLEX INC SENIOR CORP BND 4.875% 06	..	06/01/2021.	Call 102.4380.....	.....	875,845	855,000	855,000	855,000	.....	.....	.....	0	.....	855,000	.....	.....	0	41,686	06/01/2026.	3.B FE.....
880779 BA 0	TEREX CORP SENIOR CORP BND 144A 5.000%	..	06/08/2021.	BARCLAYS CAPITAL.....	.....	1,567,500	1,500,000	1,500,000	.....	.....	.....	.....	0	.....	1,500,000	.....	67,500	67,500	14,375	05/15/2029.	4.B FE.....
88105* AA 7	TERRAFORM OSPREY I LLC SECURED CORP BND	..	06/30/2021.	Redemption 100.0000.....	.....	267,877	267,877	267,877	267,877	.....	.....	.....	0	.....	267,877	.....	.....	0	4.273	07/02/2032.	2.B PL.....
881561 PA 6	TERWIN MORTGAGE TRUST TMTS_04-TMTS_04-2	..	06/25/2021.	Paydown.....	.....	456,017	456,017	424,879	452,306	.....	3,710	.....	3,710	.....	456,017	.....	.....	0	2.532	12/25/2034.	1.D FM.....
88156P AA 9	TMTS_06-7 SENIOR ABS_06-7-1A1 144A 0.4	..	06/25/2021.	Paydown.....	.....	313,781	313,781	305,152	310,357	.....	3,424	.....	3,424	.....	313,781	.....	.....	0	552	07/25/2037.	1.D FM.....
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-TMTS_06-9	..	06/25/2021.	Paydown.....	.....	379,447	379,447	337,708	368,825	.....	10,621	.....	10,621	.....	379,447	.....	.....	0	803	10/25/2037.	1.D FM.....
88432G AL 1	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A	..	04/15/2021.	Paydown.....	.....	1,575,055	1,575,055	1,575,055	1,575,055	.....	.....	.....	0	.....	1,575,055	.....	.....	0	8.831	10/15/2027.	1.A FE.....
89054X AC 9	TOPAZ SOLAR FARMS LLC SECURED CORP BND 1	..	04/01/2021.	Call 0.0000.....	.....	708	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	708	09/30/2039.	3.B FE.....
89169D AL 5	TWPT_17-3 SENIOR ABS_17-3-A4 144A 2.92	..	06/01/2021.	Paydown.....	.....	381,234	381,234	375,516	377,913	.....	3,322	.....	3,322	.....	381,234	.....	.....	0	4.624	07/25/2057.	1.D FM.....
89172R AA 3	TPMT_15-6 RMBS 156-A1 144A 3.500% 04/2	..	06/01/2021.	Paydown.....	.....	83,117	83,117	84,636	83,960	.....	(843)	.....	(843)	.....	83,117	.....	.....	0	1,200	04/26/2055.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89172R AR 6	TPMT_15-6 ABS -6-A1B 144A 2.750% 04/25	..	06/01/2021.	Paydown.....		.....84,813	.....84,813	.....85,608	.....85,230	.....	.....(417)	.....	.....(417)	.....	.....84,813	.....	.....	.....0	.....973	04/25/2055.	1.D FM.....
89173F AA 8	TOWD POINT MORTGAGE TRUST TPMT ABS 7-1-A	..	06/01/2021.	Paydown.....		.....49,769	.....49,769	.....50,703	.....50,473	.....	.....(704)	.....	.....(704)	.....	.....49,769	.....	.....	.....0	.....576	10/25/2056.	1.D FM.....
89173H AA 4	TOWD POINT MORTGAGE TRUST TPMT ABS 7-2-A	..	06/01/2021.	Paydown.....		.....516,097	.....516,097	.....524,565	.....	.....	.....(8,467)	.....	.....(8,467)	.....	.....516,097	.....	.....	.....0	.....3,421	04/25/2057.	1.D FM.....
89173U AA 5	TWPT_17-4 ABS 7-4-A1 144A 2.750% 06/25	..	06/01/2021.	Paydown.....		.....343,969	.....343,969	.....334,953	.....336,763	.....	.....7,206	.....	.....7,206	.....	.....343,969	.....	.....	.....0	.....1,910	06/25/2057.	1.D FM.....
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB	..	06/01/2021.	Paydown.....		.....795,294	.....795,294	.....795,583	.....795,034	.....	.....260	.....	.....260	.....	.....795,294	.....	.....	.....0	.....12,517	05/25/2058.	1.D FM.....
89177E AA 7	TOWD POINT MORTGAGE TRUST TPMT ABS HY1-A	..	06/25/2021.	Paydown.....		.....352,592	.....352,592	.....352,698	.....352,796	.....	.....(204)	.....	.....(204)	.....	.....352,592	.....	.....	.....0	.....1,618	10/25/2048.	1.D FM.....
89177H AA 0	TOWD POINT MORTGAGE TRUST TPMT ABS HY2-A	..	06/25/2021.	Paydown.....		.....503,456	.....503,456	.....504,588	.....504,366	.....	.....(910)	.....	.....(910)	.....	.....503,456	.....	.....	.....0	.....2,310	05/25/2058.	1.D FM.....
89177W AA 7	TOWD POINT MORTGAGE TRUST TPMT ABS MH1-A	..	06/01/2021.	Paydown.....		.....112,743	.....112,743	.....115,421	.....	.....	.....(2,678)	.....	.....(2,678)	.....	.....112,743	.....	.....	.....0	.....421	11/25/2058.	1.A FE.....
89177X AA 5	TOWD POINT MORTGAGE TRUST TPMT ABS Y3-A1	..	06/25/2021.	Paydown.....		.....245,155	.....245,155	.....246,571	.....94,411	.....	.....(1,301)	.....	.....(1,301)	.....	.....245,155	.....	.....	.....0	.....966	10/25/2059.	1.D FM.....
89178B AA 2	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH	..	06/01/2021.	Paydown.....		.....130,761	.....130,761	.....132,029	.....131,809	.....	.....(1,049)	.....	.....(1,049)	.....	.....130,761	.....	.....	.....0	.....1,591	10/25/2059.	1.D FM.....
89179J AA 4	TOWD POINT MORTGAGE TRUST TPMT ABS 0-4-A	..	06/01/2021.	Paydown.....		.....280,383	.....280,383	.....285,688	.....280,479	.....	.....(97)	.....	.....(97)	.....	.....280,383	.....	.....	.....0	.....2,445	10/25/2060.	1.D FM.....
89323# AF 6	ATLANTIC PATH 15 LLC CORP BND 8.000%	..	06/15/2021.	Redemption 100.0000.....		.....289,960	.....289,960	.....290,687	.....290,292	.....	.....(332)	.....	.....(332)	.....	.....289,960	.....	.....	.....0	.....11,598	12/15/2028.	1.F.....
89324# AA 6	ATLANTIC HOLDINGS PATH 15 LLC CORP BND	..	06/15/2021.	Redemption 100.0000.....		.....257,185	.....257,185	.....258,961	.....257,566	.....	.....(380)	.....	.....(380)	.....	.....257,185	.....	.....	.....0	.....11,522	12/15/2023.	2.A.....
89417E AQ 2	TRAVELERS COMPANIES INC SENIOR CORP BND	..	04/16/2021.	DEUTSCHE BANK AG.....		.....1,855,960	.....2,000,000	.....1,997,900	.....1,997,929	.....	.....13	.....	.....13	.....	.....1,997,942	.....	.....(141,982)	.....(141,982)	.....24,367	04/27/2050.	1.F FE.....
89680H AF 9	TRITON CONTAINER FINANCE LLC T ABS -1A-B	..	06/20/2021.	Paydown.....		.....11,050	.....11,050	.....11,044	.....	.....	.....6	.....	.....6	.....	.....11,050	.....	.....	.....0	.....50	03/20/2046.	2.B FE.....
896818 AS 0	TRIUMPH GROUP INC SECURED CORP BND 144A	..	05/28/2021.	Call 106.6560.....		.....93,857	.....88,000	.....88,000	.....88,000	.....	.....	.....	.....0	.....	.....88,000	.....	.....	.....0	.....9,697	06/01/2024.	4.C FE.....
898377 AA 4	SMITH COLLEGE CORP BND 4.620% 07/01/4	..	05/13/2021.	BBR4_PB.....		.....1,196,761	.....1,000,000	.....1,036,670	.....1,035,077	.....	.....(296)	.....	.....(296)	.....	.....1,034,781	.....	.....161,980	.....161,980	.....40,040	07/01/2045.	1.B FE.....
90119# AB 1	TWAIN NOTE ISSUER 8 LLC SENIOR CORP BND	..	04/01/2021.	Maturity.....		.....244,821	.....244,821	.....2,448,205	.....272,760	.....	.....(27,939)	.....	.....(27,939)	.....	.....244,821	.....	.....	.....0	.....	04/01/2021.	1.C FE.....
90280@ AA 8	UFI-NOR NAVY JAPAN FEDERAL REC SECURED C	..	04/29/2021.	Redemption 100.0000.....		.....1,019,071	.....1,019,071	.....1,019,071	.....1,019,071	.....	.....	.....	.....0	.....	.....1,019,071	.....	.....	.....0	.....21,584	03/01/2039.	2.A.....
903436 AA 1	US AIRWAYS GROUP INC CORP BND 7.125% 1	..	04/22/2021.	Redemption 100.0000.....		.....29,105	.....29,105	.....29,105	.....29,105	.....	.....	.....	.....0	.....	.....29,105	.....	.....	.....0	.....1,037	10/22/2023.	3.B FE.....

SCHEDULE D - PART 4

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

QE05.70

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
90345K AA 8	US AIRWAYS INC SECURED CORP BND 6.250%		04/22/2021	Various.....		154,943	154,943	165,643	159,571		(4,628)		(4,628)		154,943		0	0	4,842	04/22/2023	3.B FE.....
90346W AB 9	US AIRWAYS INC US AIRWAYS 2013-1 PASS TH		05/15/2021	Various.....		78,045	78,045	77,265	77,928		117		117		78,045		0	0	2,097	11/15/2021	3.C FE.....
90370* AA 1	ONE TOWN CENTER LLC SECURED CORP BND 4		06/15/2021	Redemption 100.0000.....		65,183	65,183	65,183	65,183				0		65,183		0	0	1,132	03/15/2035	1.A PL.....
90932E AA 1	UNITED AIRLINES INC SECURED CORP BND 2		04/07/2021	Redemption 100.0000.....		528,624	528,624	528,624	528,624				0		528,624		0	0	7,599	10/07/2028	1.E FE.....
91159H HA 1	US BANCORP CORP BND 4.125% 05/24/21		04/23/2021	Call 100.0000.....		2,000,000	2,000,000	2,198,300	2,007,400		(7,335)		(7,335)		2,000,065		(65)	(65)	34,146	05/24/2021	1.E FE.....
913017 BT 5	RAYTHEON TECHNOLOGIES CORPORAT SENIOR CO		05/13/2021	BBR4_PB.....		11,740,910	10,000,000	8,389,550	8,623,230		8,390		8,390		8,631,620		3,109,290	3,109,290	202,500	06/01/2042	2.A FE.....
91324P DZ 2	UNITEDHEALTH GROUP INC SENIOR CORP BND		04/16/2021	BNP PARIBAS.....		8,262,510	8,500,000	9,147,725	9,145,957		(4,574)		(4,574)		9,141,384		(878,874)	(878,874)	105,447	05/15/2050	1.G FE.....
91752* AA 7	UTAH SOLAR HOLDINGS LLC SECURED CORP BND		06/30/2021	Redemption 100.0000.....		164,775	164,775	164,775	164,775				0		164,775		0	0	2,958	12/31/2036	2.C PL.....
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		06/01/2021	Paydown.....		201,634	201,634	201,566	201,566		69		69		201,634		0	0	3,137	04/25/2048	1.A FE.....
92257C AA 8	VCC_19-1 SENIOR CMBS 9-1-A 144A 3.760%		06/01/2021	Paydown.....		57,930	57,930	59,523	59,234		(1,304)		(1,304)		57,930		0	0	824	03/25/2049	1.A FE.....
92257H AA 7	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM		06/01/2021	Paydown.....		383,677	383,677	383,663	383,663		13		13		383,677		0	0	4,557	10/25/2049	1.A FE.....
92257H AB 5	VELOCITY COMMERCIAL CAPITAL LO SUB CMBS		06/01/2021	Paydown.....		244,145	244,145	244,071	244,071		74		74		244,145		0	0	3,031	10/25/2049	1.C FE.....
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		06/01/2021	Paydown.....		129,107	129,107	129,095	129,095		12		12		129,107		0	0	1,830	07/25/2049	1.A FE.....
92258N AE 5	VCC_16-1 SUB SUB CMBS_16-1-M3 144A 6.8		06/01/2021	Paydown.....		212,512	212,512	212,512	212,512				0		212,512		0	0	6,565	04/25/2046	1.D FE.....
92258N AE 5	VCC_16-1 SUB SUB CMBS_16-1-M3 144A 6.8		04/01/2021	Paydown.....		210,473	210,473	210,473	210,473				0		210,473		0	0	4,776	04/25/2046	1.G FE.....
92258V AA 5	VCC_17-2-AFL VCC_17-2 0.992% 11/25/47		06/25/2021	Paydown.....		52,595	52,595	52,661	52,656		(61)		(61)		52,595		0	0	187	11/25/2047	1.A FE.....
92259B AA 8	VELOCITY COMMERCIAL CAPITAL SENIOR SENIO		06/01/2021	Paydown.....		367,176	367,176	367,210	367,197		(21)		(21)		367,176		0	0	6,125	10/25/2048	1.A FE.....
92259B AD 2	VELOCITY COMMERCIAL CAPITAL SUB SUB_CMBS		06/01/2021	Paydown.....		52,864	52,864	52,853	52,864				0		52,864		0	0	934	10/25/2048	1.C FE.....
92259L AB 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM		06/01/2021	Paydown.....		267,007	267,007	267,005	267,005		2		2		267,007		0	0	2,603	02/25/2050	1.A FE.....
92277G AB 3	VENTAS REALTY LP SENIOR CORP BND 5.700		05/13/2021	BBR4_PB.....		1,888,428	1,500,000	1,772,085	1,760,977		(1,727)		(1,727)		1,759,250		129,178	129,178	52,963	09/30/2043	2.A FE.....
92343V FD 1	VERIZON COMMUNICATIONS INC SENIOR CORP B		04/16/2021	J.P. MORGAN SECURITIES INC..		4,091,775	3,750,000	4,691,475	4,677,243		(6,334)		(6,334)		4,670,909		(579,134)	(579,134)	86,250	03/22/2050	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92343V FM 1	VERIZON COMMUNICATIONS INC SENIOR CORP B	..	05/05/2021.	Tax Free Exchange.....		.....9,007,210	.....10,000,000	.....10,636,700	.....10,635,211		.....(3,492)		.....(3,492)		.....10,631,719		.....(1,624,509)	.....(1,624,509)	.....173,412	10/30/2056.	2.A FE.....
92536P AA 2	VERUS SECURITIZATION TRUST VER RMBS 20-1	..	06/01/2021.	Paydown.....		.....262,517	.....262,517	.....262,516	.....262,516		.....2		.....2		.....262,517		.....0	.....0	.....2,651	01/25/2060.	1.D FM.....
92537H AA 9	VERUS SECURITIZATION TRUST VER RMBS INV2	..	06/01/2021.	Paydown.....		.....249,708	.....249,708	.....249,704	.....249,704		.....5		.....5		.....249,708		.....0	.....0	.....3,225	07/25/2059.	1.A FE.....
92537M AA 8	VERUS_19-INV3 RMBS INV3-A1 144A 2.692%	..	06/01/2021.	Paydown.....		.....370,595	.....370,595	.....370,592	.....370,592		.....3		.....3		.....370,595		.....0	.....0	.....4,280	11/25/2059.	1.A FE.....
92537Q AF 8	VERUS SECURITIZATION TRUST VER WHOLE CMO	..	06/01/2021.	Paydown.....		.....213,515	.....213,515	.....213,514			.....1		.....1		.....213,515		.....0	.....0	.....646	01/25/2066.	1.F FE.....
92537T AA 3	VERUS SECURITIZATION TRUST VER RMBS INV1	..	06/01/2021.	Paydown.....		.....948,795	.....948,795	.....948,792	.....948,792		.....3		.....3		.....948,795		.....0	.....0	.....7,917	03/25/2060.	1.A FE.....
92537U AA 0	VERUS SECURITIZATION TRUST VER RMBS 20-2	..	06/01/2021.	Paydown.....		.....1,290,924	.....1,290,924	.....1,290,905	.....1,290,905		.....19		.....19		.....1,290,924		.....0	.....0	.....11,936	05/25/2060.	1.D FM.....
92538B AA 1	VERUS SECURITIZATION TRUST VER RMBS 1-R1	..	06/01/2021.	Paydown.....		.....166,383	.....166,383	.....166,381			.....2		.....2		.....166,383		.....0	.....0	.....451	10/25/2063.	1.A FE.....
92538B AB 9	VERUS SECURITIZATION TRUST VER RMBS 1-R1	..	06/01/2021.	Paydown.....		.....140,472	.....140,472	.....140,471			.....1		.....1		.....140,472		.....0	.....0	.....491	10/25/2063.	1.C FE.....
92538B AC 7	VERUS SECURITIZATION TRUST VER RMBS 1-R1	..	06/01/2021.	Paydown.....		.....249,728	.....249,728	.....249,723			.....5		.....5		.....249,728		.....0	.....0	.....1,042	10/25/2063.	1.G FE.....
92538D AC 3	VERUS SECURITIZATION TRUST VER WHOLE CMO	..	06/01/2021.	Paydown.....		.....425,842	.....425,842	.....425,839			.....3		.....3		.....425,842		.....0	.....0	.....795	02/25/2064.	1.C FE.....
92538D AD 1	VERUS SECURITIZATION TRUST VER WHOLE CMO	..	06/01/2021.	Paydown.....		.....486,306	.....486,306	.....486,305			.....2		.....2		.....486,306		.....0	.....0	.....991	02/25/2064.	1.F FE.....
92538F AB 0	VERUS SECURITIZATION TRUST VER WHOLE CMO	..	06/01/2021.	Paydown.....		.....103,034	.....103,034	.....103,032			.....2		.....2		.....103,034		.....0	.....0	.....154	02/25/2066.	1.C FE.....
92553P BB 7	VIACOM INC SENIOR CORP BND 3.450% 10/0	..	05/13/2021.	B47R_PB.....		.....2,930,343	.....3,000,000	.....2,894,430	.....2,926,174		.....4,169		.....4,169		.....2,930,343		.....0	.....0	.....62,963	10/04/2026.	2.B FE.....
929227 4D 5	WAMU_03-AR6 CMO-03-AR6-A1 2.554% 06/25	..	05/01/2021.	Paydown.....		.....5,324	.....5,324	.....5,353	.....5,368		.....(44)		.....(44)		.....5,324		.....0	.....0	.....66	06/25/2033.	1.D FM.....
929227 4D 5	WAMU_03-AR6 CMO-03-AR6-A1 2.554% 06/25	..	06/01/2021.	Paydown.....		.....2,679	.....2,679	.....2,694	.....2,702		.....(22)		.....(22)		.....2,679		.....0	.....0	.....40	06/25/2033.	2.B FM.....
92935V AG 3	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CM	..	04/01/2021.	Paydown.....		.....2,147,057	.....2,147,057	.....2,137,493	.....2,143,748		.....3,309		.....3,309		.....2,147,057		.....0	.....0	.....31,311	03/15/2044.	1.D FM.....
92977B A* 2	HOME DEPOT INC CORP BND 6.000% 01/15/	..	06/15/2021.	Redemption 100.0000.....		.....170,732	.....170,732	.....170,437	.....170,645		.....86		.....86		.....170,732		.....0	.....0	.....4,271	01/15/2025.	1.C.....
92977Y BW 0	WMLT CMO_05-B 2A4 2.510% 10/20/35.	..	06/01/2021.	Paydown.....		.....192,809	.....192,809	.....172,122	.....178,404		.....14,405		.....14,405		.....192,809		.....0	.....0	.....2,147	10/20/2035.	1.D FM.....
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L SENIOR AB	..	06/25/2021.	Paydown.....		.....192,298	.....192,299	.....106,607	.....81,011		.....111,287		.....111,287		.....192,298		.....0	.....0	.....622	08/25/2036.	1.D FM.....
92984* AA 5	WEC ENERGY GROUP INC CORP BND 2.750%	..	06/30/2021.	Redemption 100.0000.....		.....124,159	.....124,159	.....124,159	.....124,159				.....0		.....124,159		.....0	.....0	.....1,830	12/31/2032.	2.B PL.....

QE05.71

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
93041# AA 0	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2021.	Redemption 100.0000		12,101	12,101	12,101	12,101				0		12,101		0	268	02/15/2034.	2.B	
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		06/01/2021.	Paydown		882,208	860,951	710,047	735,530		146,677		146,677		882,208		0	5,361	07/25/2046.	1.D FM	
93364E AE 4	WAMU ASSET-BACKED CERTIFICATES WMABC_07-		06/25/2021.	Paydown		211,936	211,936	128,337	134,407		77,529		77,529		211,936		0	351	05/25/2037.	1.D FM	
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES WMHE_07-H		06/25/2021.	Paydown		402,069	402,069	245,668	254,049		148,021		148,021		402,069		0	601	05/25/2037.	1.D FM	
93884P DY 3	WASHINGTON GAS LIGHT COMPANY SENIOR CORP		06/29/2021.	BRANCH BANK & TRUST		3,293,528	2,950,000	3,439,877	3,439,198		(5,649)		(5,649)		3,433,549		(140,022)	(140,022)	85,542	09/15/2049.	1.G FE
93935W AF 1	WMALT_06-9 SENIOR ABS_06-9-A5 4.590% 1		06/01/2021.	Paydown		73,050	73,050	32,716	24,459		48,591		48,591		73,050		0	560	10/25/2036.	1.D FM	
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH		06/01/2021.	Paydown		142,416	161,467	132,547	120,760		21,656		21,656		142,416		0	3,768	06/25/2037.	1.D FM	
94106L BM 0	WASTE MANAGEMENT INC SENIOR CORP BND 2		06/01/2021.	MORGAN STANLEY & CO. INC		3,524,800	4,000,000	3,959,920	3,960,031		374		374		3,960,405		(435,605)	(435,605)	54,167	11/15/2050.	2.A FE
942682 B* 5	WATSON LAND CO SENIOR CORP BND 4.400%		06/29/2021.	Various		99,503	99,503	99,503	99,503				0		99,503		0	1,825	12/29/2040.	2.C	
94974B GT 1	WELLS FARGO & COMPANY SUB CORP BND MTN		05/13/2021.	BBR4_PB		2,793,810	2,500,000	2,809,625	2,800,963		(2,625)		(2,625)		2,798,338		(4,528)	(4,528)	45,528	06/14/2046.	2.B FE
94978# CQ 8	CVS HEALTH CORP CORP BND 5.610% 08/10		06/10/2021.	Redemption 100.0000		90,836	90,836	87,819	89,739		1,098		1,098		90,836		0	2,125	08/10/2027.	2.B	
94978# CZ 8	FIRST UNION RAIL CORP CORP BND 5.480%		06/02/2021.	Redemption 100.0000		1,150	1,150	1,150	1,150				0		1,150		0	32	01/02/2025.	1.D	
94978# DA 2	FIRST UNION RAIL CORP CORP BND 5.480%		04/02/2021.	Redemption 100.0000		1,431	1,431	1,425	1,430		2		2		1,431		0	39	01/02/2025.	1.D	
94980G BF 7	WFHE_04-2 SENIOR ABS_04-2-AIII3 1.092%		06/25/2021.	Paydown		574,423	574,423	555,755	561,101		13,323		13,323		574,423		0	2,647	10/25/2034.	1.D FM	
95002F AA 2	WELLS FARGO MORTGAGE BACKED SE RMBS BS_1		06/01/2021.	Paydown		176,974	176,974	180,126	180,053		(3,079)		(3,079)		176,974		0	2,448	09/25/2049.	1.D FM	
95002U AJ 0	IAL MORTGAGE TRUST WFCM_20-C58 SENIOR CM		04/05/2021.	Paydown		8,717					8,717		8,717		8,717		0	91	07/15/2053.	1.D FM	
95002U AP 6	IAL MORTGAGE TRUST WFCM_20-C58 SUB CMBS		04/01/2021.	Paydown		1,998					1,998		1,998		1,998		0	24	07/15/2053.	1.D FM	
95040Q AG 9	WELLTOWER INC SENIOR CORP BND 3.625% 0		05/13/2021.	B47R_PB		4,990,123	5,000,000	4,982,850	4,988,936		1,187		1,187		4,990,123		0	119,826	03/15/2024.	2.A FE	
96188# AA 6	WETT HOLDINGS LLC SECURED CORP BND 4.3		06/30/2021.	Redemption 100.0000		31,111	31,111	31,111	31,111				0		31,111		0	670	12/18/2024.	2.B PL	
96928* BK 2	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2021.	Redemption 100.0000		18,458	18,458	19,378	19,052		(594)		(594)		18,458		0	444	10/15/2032.	2.B	
96949L AD 7	WILLIAMS COMPANIES INC SENIOR CORP BND		05/13/2021.	B47R_PB		2,105,227	2,100,000	2,107,791	2,105,512		(285)		(285)		2,105,227		0	32,375	06/15/2027.	2.B FE	

QE05.72

SCHEDULE D - PART 4

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

QE05.73

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
96949L AE 5	WILLIAMS COMPANIES INC SENIOR CORP BND		05/13/2021	BBR4_PB.....		1,704,071	1,500,000	1,559,130	1,557,973		(407)		(407)		1,557,566		146,505	146,505	50,925	03/01/2048	2.C FE.....
98212B AE 3	WPX ENERGY INC SENIOR CORP BND 5.250%		06/09/2021	Various.....		94,378	85,000	82,698	83,486		136		136		83,622		10,756	10,756	3,273	09/15/2024	2.C FE.....
98212B AH 6	WPX ENERGY INC SENIORCORPBND 5.750% 06		06/03/2021	Various.....		380,742	365,000	365,000	365,000				0		365,000			0	26,353	06/01/2026	2.C FE.....
98212B AJ 2	WPX ENERGY INC SENIOR CORP BND 5.250%		04/10/2021	Various.....		159,980	152,000	152,000	152,000				0		152,000			0	11,859	10/15/2027	2.C FE.....
98212B AJ 2	WPX ENERGY INC SENIOR CORP BND 5.250%		06/09/2021	Various.....		295,690	276,000	276,000	276,000				0		276,000		19,690	19,690	9,419	10/15/2027	2.C FE.....
98212B AL 7	WPX ENERGY INC SENIOR CORP BND 4.500%		06/09/2021	Various.....		315,467	289,000	289,000	289,000				0		289,000		26,467	26,467	5,202	01/15/2030	2.C FE.....
98212B AM 5	WPX ENERGY INC SENIOR CORP BND 5.875%		06/09/2021	Various.....		1,586,635	1,440,000	1,440,000	1,440,000				0		1,440,000		146,635	146,635	40,890	06/15/2028	2.C FE.....
98311A AA 3	WYNDHAM HOTELS & RESORTS INC SENIORCORPB		04/15/2021	Call 102.6880.....		3,148,414	3,066,000	3,026,438	3,036,416		1,377		1,377		3,037,793		28,207	28,207	164,813	04/15/2026	4.A FE.....
98956P AF 9	ZIMMER BIOMET HOLDINGS INC SENIOR CORP B		05/13/2021	B47R_PB.....		4,974,879	5,000,000	4,944,400	4,972,717		2,162		2,162		4,974,879			0	109,458	04/01/2025	2.B FE.....
30306V A@ 8	FLNG LIQUEFACTION 3 LLC SECURED CORP BND		06/30/2021	Redemption 100.0000.....		791,700	791,700	791,700					0		791,700			0	17,259	06/30/2039	2.B FE.....
C0461# AA 3	AURORA SOLAR LIMITED PARTNERS SECURED CO		06/30/2021	Redemption 100.0000.....		282,384	282,384	264,345	274,471				0	(10,126)	282,384	18,039		18,039	5,759	12/31/2033	2.A PL.....
G8967# AH 6	TRITON CONTAINER INTERNATIONAL CORP BND		06/30/2021	Redemption 100.0000.....		1,857,143	1,857,143	1,857,143	1,857,143				0		1,857,143			0	41,229	06/30/2021	2.C FE.....
01626P AG 1	ALIMENTATION COUCHE-TARD INC SENIOR CORP	A	05/13/2021	BBR4_PB.....		6,294,124	5,601,000	5,765,277	5,755,987		(1,187)		(1,187)		5,754,800		539,324	539,324	200,936	07/26/2047	2.B FE.....
000000 00 0	SUMMARY ADJUSTMENT.....		06/30/2021	Various.....		(35,534)							0	(35,528)	(35,509)	(4)	(35,513)			06/30/2021	2.B Z.....
01626P AN 6	ALIMENTATION COUCHE-TARD INC SENIOR CORP	A	04/15/2021	BARCLAYS CAPITAL.....		2,625,675	2,500,000	2,803,050	2,802,232		(1,935)		(1,935)		2,800,297		(174,622)	(174,622)	69,667	01/25/2050	2.B FE.....
06366R JJ 5	BANK OF MONTREAL SENIOR CORP BND MTN 2	A	05/13/2021	B47R_PB.....		2,008,704	2,000,000	2,038,130	2,010,922		(2,218)		(2,218)		2,008,704			0	26,492	11/06/2022	1.C FE.....
06367W B8 5	BANK OF MONTREAL SENIOR CORP BND MTN	A	05/13/2021	B47R_PB.....		9,993,933	10,000,000	9,992,400	9,993,399		534		534		9,993,933			0	98,667	05/01/2025	1.F FE.....
136385 AX 9	CANADIAN NATURAL RESOURCES LTD SENIOR CO	A	05/13/2021	B47R_PB.....		5,024,766	5,000,000	5,036,350	5,026,133		(1,367)		(1,367)		5,024,766			0	86,625	06/01/2027	2.C FE.....
18914L AB 6	CLOVER LIMITED PARTNERSHIP SENIOR CORP_B		06/30/2021	Redemption 100.0000.....		438,402	438,402	417,482	426,117				0	(8,635)	438,402	20,920		20,920	9,242	06/30/2034	2.B FE.....
32117P AD 9	FIRST NATIONS ETF LP SECURED CORP_BND		06/30/2021	Various.....		212,111	212,111	206,241	206,168				0	73	212,111	5,871		5,871	4,350	12/31/2041	2.A FE.....
559222 AQ 7	MAGNA INTERNATIONAL INC SENIOR CORP BND	A	05/13/2021	B47R_PB.....		12,254,275	12,250,000	12,261,515	12,254,746		(472)		(472)		12,254,275			0	182,559	06/15/2024	1.G 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
559222 AR 5	MAGNA INTERNATIONAL INC MAGNA INTERNATIO	A	05/13/2021.	B47R_PB.....		2,651,778	2,606,000	2,701,015	2,655,456		(3,678)		(3,678)		2,651,778		0	66,692	10/01/2025.	1.G FE.....	
65548P AF 3	NORBORD INC SECURED CORP BND 144A 5.75	A	05/06/2021.	Call 108.9720.....		1,140,937	1,047,000	1,056,803	1,054,326		(656)		(656)		1,053,670		(6,670)	(6,670)	142,601	07/15/2027.	3.A FE.....
66509C AC 4	NORTHERN COURIER PIPELINE LP CORP BND	..	06/30/2021.	Redemption 100.0000.....		88,745	88,745	83,786	86,258				0	(2,473)	88,745	4,960	4,960	4,960	1,481	06/30/2042.	2.A FE.....
667869 AA 9	NORTHWEST CONNECT GROUP NORTHWESTCONNECT	..	04/30/2021.	Redemption 100.0000.....		132,551	132,551	154,393	128,943		(1,133)		(1,133)	24,929	132,551	(20,188)	(20,188)	(20,188)	3,943	04/30/2041.	2.B FE.....
66980C AA 6	NOUVELLE AUTOROUTE 30 FINANCEM GLOBAL CO	..	06/30/2021.	Redemption 100.0000.....		3,672	3,672	3,496	3,569				0	(73)	3,672	176	176	176	76	06/30/2042.	2.A FE.....
67077M AX 6	NUTRIEN LTD SENIOR CORP BND 3.950% 05/	A	06/29/2021.	GOLDMAN SACHS & CO.....		9,156,880	8,000,000	9,056,800	9,044,765		(11,006)		(11,006)		9,033,759		123,121	123,121	200,133	05/13/2050.	2.B FE.....
69867D AA 6	PANTHER BF AGGREGATOR 2 LP SECURED CORP	A	06/07/2021.	Call 103.0000.....		206,000	200,000	214,500	211,283		(1,558)		(1,558)		209,725		(9,725)	(9,725)	13,014	05/15/2026.	4.A FE.....
72908L AB 1	PLENARY PROPERTIES NDC GP SECURED CORP B	..	06/07/2021.	Various.....		165,911	165,911	172,227	150,110		11,487		11,487	26,791	165,911	(22,477)	(22,477)	(22,477)	3,502	02/07/2040.	2.A FE.....
775109 BP 5	ROGERS COMMUNICATIONS INC SENIOR CORP_BN	A	06/22/2021.	BARCLAYS CAPITAL.....		15,909,750	15,000,000	17,046,150	17,022,693		(21,909)		(21,909)		17,000,784		(1,091,034)	(1,091,034)	337,625	11/15/2049.	2.A FE.....
780082 AD 5	ROYAL BANK OF CANADA SUB CORP BND GMTN	A	05/13/2021.	BBR4_PB.....		16,316,249	14,260,000	14,229,484	14,242,775		1,107		1,107		14,243,882		2,072,367	2,072,367	526,788	01/27/2026.	1.G FE.....
87277* AA 1	TM1505 LLC CORP BND 5.350% 04/05/23	..	06/05/2021.	Various.....		466,165	466,165	467,649	466,441		(276)		(276)		466,165		0	0	10,397	04/05/2023.	1.B.....
91831A AC 5	BAUSCH HEALTH COMPANIES INC SENIOR CORP	A	06/30/2021.	Call 102.0420.....		8,163	8,000	8,180	8,135		(28)		(28)		8,107		(107)	(107)	510	04/15/2025.	4.B FE.....
91911K AK 8	BAUSCH HEALTH COMPANIES INC SECURED CORP	A	06/23/2021.	Various.....		3,573,460	3,512,000	3,462,000	3,470,775		5,488		5,488		3,476,262		35,738	35,738	248,776	03/15/2024.	3.B FE.....
C0104* AB 8	AIR CANADA SECURED CORP_BND 4.190% 04/	..	04/15/2021.	Redemption 100.0000.....		288,211	288,211	279,391	283,506				0	(4,115)	288,211	8,820	8,820	8,820	6,038	04/15/2026.	2.B FE.....
C4111# AG 6	GRAYMONT WESTERN CANADA INC SE CORP BND	A	06/21/2021.	Redemption 100.0000.....		400,000	400,000	400,000	400,000				0		400,000		0	0	9,400	06/21/2027.	2.C PL.....
C6574# AB 2	NORTH WEST COMPANY INC CORP BND 3.270	..	06/16/2021.	Maturity.....		22,000,000	22,000,000	21,978,782	21,998,064		1,936		1,936		22,000,000		0	0	359,700	06/16/2021.	2.C.....
C9716# AF 6	WASTE CONNECTIONS INC. SENIOR CORP BND	..	04/01/2021.	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000		0	0	23,200	04/01/2021.	2.A FE.....
72908P 9A 6	PLENARY HEALTH NORTH BAY FINCO PLENARY H	..	06/13/2021.	Various.....		56,638	56,638	59,453	58,295		(3,759)		(3,759)	419	56,638	1,683	1,683	1,683	1,223	03/13/2040.	2.A FE.....
00183F AA 3	ANNO 2017 JOINT HOLDING UK LIM SENIOR CO	B	06/30/2021.	Redemption 100.0000.....		273,406	273,406	263,560	270,536				0	(6,976)	273,406	9,846	9,846	9,846	4,461	05/31/2033.	2.B PL.....
00900L AG 9	AIMCO AIMCO_15-AA ABS 5-AA-AR 144A 1.0	D	04/15/2021.	Paydown.....		1,597,911	1,597,911	1,536,591	1,551,269		46,642		46,642		1,597,911		0	0	8,798	01/15/2028.	1.A FE.....
04016P AC 2	ARES CLO LTD ARES_17-43A ARES 2017-43A B	D	06/21/2021.	Paydown.....		1,250,000	1,250,000	1,250,000	1,250,000				0		1,250,000		0	0	16,800	10/15/2029.	1.C 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
04016P AE 8	ARES CLO LTD ARES_17-43 ARES_17-43A-C	D	06/17/2021.	Paydown.....		1,250,000	1,250,000	1,250,000	1,250,000				0		1,250,000		0	0	23,180	10/15/2029.	1.F FE.....
052528 AM 8	AUSTRALIA AND NEW ZEALAND BANK SUB CORP	D	06/30/2021.	GOLDMAN SACHS & CO.....		15,309,589	15,773,000	15,824,666	15,824,183		(2,405)		(2,405)		15,821,778		(512,189)	(512,189)	243,220	11/25/2035.	2.A FE.....
05330K AA 3	AUTOPISTAS METROPOLITANAS DE P SECURED C	D	06/30/2021.	Redemption 100.0000.....		93,713	93,713	93,713	93,713				0		93,713		0	0	3,163	06/30/2035.	2.C FE.....
05874X AC 3	BALLYROCKCLOLTDBALLY_20-14A ABS 0-14A-A	D	05/13/2021.	B47R_PB.....		3,250,000	3,250,000	3,250,000	3,250,000				0		3,250,000		0	0	17,947	01/20/2034.	1.C FE.....
05971U 2A 4	BANCO DE CREDITO DEL PERU SENIOR CORP BN	D	04/12/2021.	J.P. MORGAN SECURITIES INC..		5,137,500	5,000,000	5,072,500	5,064,044		(4,421)		(4,421)		5,059,623		77,877	77,877	102,375	01/11/2025.	2.A FE.....
05971U 2C 0	BANCO DE CREDITO DEL PERU SUB CORP BND 1	D	04/12/2021.	SANTANDER INVESTMENT.....		2,006,000	2,000,000	1,985,080	1,985,736		329		329		1,986,065		19,935	19,935	49,132	07/01/2030.	2.C FE.....
12481K AA 6	CBAM CLO MANAGEMENT CBAM_17-2A ABS 7-2A-	D	06/24/2021.	Paydown.....		5,000,000	5,000,000	4,852,500	4,878,864		121,136		121,136		5,000,000		0	0	36,919	10/17/2029.	1.A FE.....
12481K AC 2	CBAM CLO MANAGEMENT CBAM_17-2A ABS -2A-B	D	06/24/2021.	Paydown.....		4,288,000	4,288,000	4,289,340			(1,340)		(1,340)		4,288,000		0	0	36,404	10/17/2029.	1.C FE.....
12554A AA 0	CIFC_19-2A ABS 9-2A-A 144A 1.440% 04/1	D	04/19/2021.	Paydown.....		10,700,000	10,700,000	10,564,217	10,581,433		118,567		118,567		10,700,000		0	0	84,255	04/17/2030.	1.A FE.....
14312H AL 0	CARLYLE GLOBAL MARKET STRATEGI ABS 1A-A2	D	05/13/2021.	Paydown.....		1,000,000	1,000,000	1,000,400			(400)		(400)		1,000,000		0	0	5,232	04/20/2027.	1.C FE.....
156830 AA 9	CERRO DEL AGUILA SA SENIOR CORP BND 144A	D	04/30/2021.	Various.....		4,110,000	4,000,000	3,834,000	3,868,771		5,631		5,631		3,874,402		235,598	235,598	118,250	08/16/2027.	2.C FE.....
20039F AA 7	COMETA ENERGIA SA DE CV SECURED CORP_BND	D	04/24/2021.	Redemption 100.0000.....		161,000	161,000	161,000	161,000				0		161,000		0	0	5,132	04/24/2035.	2.C FE.....
21988V AA 1	CORPORACION LINDLEY SA SENIOR CORP BND 1	D	05/23/2021.	Redemption 100.0000.....		750,000	750,000	754,063	750,325		(325)		(325)		750,000		0	0	25,313	11/23/2021.	2.A FE.....
22530E AA 0	CREDITCORP LTD SENIOR CORP BND 144A 2.	D	04/13/2021.	Various.....		4,049,000	4,000,000	3,978,360	3,980,558		1,170		1,170		3,981,727		67,273	67,273	35,903	06/17/2025.	2.B FE.....
22535W AG 2	CREDIT AGRICOLE SA LONDON BRA SRBN CORP	D	05/03/2021.	J.P. MORGAN SECURITIES INC..		1,249,635	1,225,000	1,225,000	1,225,000				0		1,225,000		24,635	24,635	9,020	06/16/2026.	1.G FE.....
23341C AB 9	DNB BANK ASA SENIOR CORP BND 144A 1.25	D	06/02/2021.	Maturity.....		21,000,000	21,000,000	21,043,780	21,003,707		(3,707)		(3,707)		21,000,000		0	0	135,659	06/02/2021.	1.D FE.....
26253L AA 0	DRYDEN SENIOR LOAN FUND DRSLF_ABS 0-78A-A 1	D	05/13/2021.	B47R_PB.....		2,864,416	3,000,000	2,842,500	2,849,656		14,761		14,761		2,864,416		0	0	23,981	04/17/2033.	1.A FE.....
36318W AE 0	GALAXY CLO LTD GALXY_13-15A GALXY_13-15A	D	06/09/2021.	Paydown.....		4,750,000	4,750,000	4,750,000	4,750,000				0		4,750,000		0	0	44,599	10/15/2030.	1.A FE.....
36318W AF 7	GALAXY CLO LTD GALXY_13-15A ABS-15A-BR	D	06/10/2021.	Paydown.....		5,000,000	5,000,000	4,986,720	4,987,616		12,384		12,384		5,000,000		0	0	60,113	10/15/2030.	1.C FE.....
37959P AA 5	GLOBALSCFINANCESRLSEACO_20 ABS 20-1A-A 1	D	06/01/2021.	Paydown.....		240,624	240,624	240,612	240,601		23		23		240,624		0	0	2,178	10/17/2040.	1.F FE.....
37959P AB 3	GLOBALSCFINANCESRLSEACO_20 ABS 20-1A-B 1	C	06/01/2021.	Paydown.....		29,231	29,231	29,226	29,224		7		7		29,231		0	0	433	10/17/2040.	2.A 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38522H AA 9	GRANDAVENUECRE2020-FL2LTD ABS - FL2-A 144	D	04/15/2021.	Paydown.....		.....342,402	.....342,402	.....342,402	.....342,402	.....	.....	.....	.....0	.....	.....342,402	.....	.....0	.....0	.....2,997	03/15/2035.	1.A FE.....
40052X AA 8	GRUPOSURA FINANCE CORP BND 144A 5.700%	D	05/18/2021.	Maturity.....		.....2,000,000	.....2,000,000	.....2,019,250	.....2,000,942	.....	.....(942)	.....	.....(942)	.....	.....2,000,000	.....	.....0	.....0	.....57,000	05/18/2021.	2.C FE.....
404280 AZ 2	HSBC HOLDINGS PLC SENIOR CORP BND 1.84	D	05/25/2021.	Maturity.....		.....10,000,000	.....10,000,000	.....10,000,000	.....10,000,000	.....	.....	.....	.....0	.....	.....10,000,000	.....	.....0	.....0	.....93,374	05/25/2021.	1.F FE.....
404280 BK 4	HSBC HOLDINGS PLC SENIOR CORP BND 4.04	D	05/13/2021.	B47R_PB.....		.....10,188,577	.....10,000,000	.....10,280,600	.....10,199,443	.....	.....(10,866)	.....	.....(10,866)	.....	.....10,188,577	.....	.....0	.....0	.....269,400	03/13/2028.	1.F FE.....
40436T AG 1	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_10A-1	D	06/20/2021.	Paydown.....		.....2,500,000	.....2,500,000	.....2,399,775	.....2,458,884	.....	.....41,116	.....	.....41,116	.....	.....2,500,000	.....	.....0	.....0	.....65,453	01/20/2028.	2.C FE.....
40436T AL 0	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 6-A1R	D	06/20/2021.	Paydown.....		.....8,934,241	.....8,934,241	.....8,934,241	.....8,934,241	.....	.....	.....	.....0	.....	.....8,934,241	.....	.....0	.....0	.....81,918	01/20/2028.	1.A FE.....
45674G AA 2	INEOS QUATTRO FINANCE 2 PLC SECURED CORP	D	04/20/2021.	CITIGROUP GLOBAL MKT INC....		.....498,750	.....500,000	.....500,000	.....	.....	.....	.....	.....0	.....	.....500,000	.....	.....(1,250)	.....(1,250)	.....3,891	01/15/2026.	3.B FE.....
47837R AA 8	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	D	05/03/2021.	MERRILL LYNCH PIERCE FNNR & SM		.....1,092,408	.....1,150,000	.....1,146,424	.....1,146,525	.....	.....113	.....	.....113	.....	.....1,146,638	.....	.....(54,230)	.....(54,230)	.....13,081	09/15/2030.	2.B FE.....
532522 AA 7	LIMA METRO LINE 2 FINANCE LTD SECURED CO	D	04/05/2021.	Various.....		.....50,994	.....50,994	.....50,994	.....50,994	.....	.....	.....	.....0	.....	.....50,994	.....	.....0	.....0	.....1,498	07/05/2034.	2.B FE.....
53944V AH 2	LLOYDS BANK PLC SENIOR CORP BND 3.500%	D	05/13/2021.	B47R_PB.....		.....3,490,424	.....3,510,000	.....3,466,125	.....3,488,782	.....	.....1,643	.....	.....1,643	.....	.....3,490,424	.....	.....0	.....0	.....61,084	05/14/2025.	1.E FE.....
55388R AA 4	MV24 CAPITAL BV SECURED CORP BND 144A	D	06/01/2021.	Redemption 100.0000.....		.....11,044	.....11,044	.....11,044	.....11,044	.....	.....	.....	.....0	.....	.....11,044	.....	.....0	.....0	.....373	06/01/2034.	3.B FE.....
55820R AC 6	MADISONPARKFUNDINGLTDMDPK_ABS_2017-25A	D	04/13/2021.	Paydown.....		.....3,500,000	.....3,500,000	.....3,500,000	.....3,500,000	.....	.....	.....	.....0	.....	.....3,500,000	.....	.....0	.....0	.....32,305	04/25/2029.	1.C FE.....
55951P BA 4	MAGNETITECLOLTMAGNE_12-7A ABS 7A-A1R2 1	D	04/15/2021.	Paydown.....		.....28,550	.....28,550	.....27,372	.....27,653	.....	.....897	.....	.....897	.....	.....28,550	.....	.....0	.....0	.....150	01/15/2028.	1.A FE.....
58533E AC 7	MEITUAN SENIOR CORP BND 144A 3.050% 10	D	04/06/2021.	WELLS FARGO SECURITIES.....		.....1,709,453	.....1,760,000	.....1,773,130	.....1,772,929	.....	.....(330)	.....	.....(330)	.....	.....1,772,598	.....	.....(63,145)	.....(63,145)	.....23,858	10/28/2030.	2.C FE.....
592838 AA 4	MEXICO GENERADORA DE ENERGIA SECURED COR	D	06/06/2021.	Various.....		.....102,465	.....94,758	.....94,548	.....94,607	.....	.....7,858	.....	.....7,858	.....	.....102,465	.....	.....0	.....0	.....2,606	12/06/2032.	2.B FE.....
60687Y BL 2	MIZUHOFINANCIALGROUPINC SENIOR CORP BND	D	06/29/2021.	RBC DOMINION SECURITIES INC.....		.....16,601,350	.....17,000,000	.....17,231,540	.....17,229,864	.....	.....(11,135)	.....	.....(11,135)	.....	.....17,218,728	.....	.....(617,378)	.....(617,378)	.....273,817	09/08/2031.	1.G FE.....
63906Y AA 6	NATWEST MARKETS PLC SENIOR CORP BND 144A	D	05/13/2021.	B47R_PB.....		.....11,375,195	.....11,400,000	.....11,363,634	.....11,370,857	.....	.....4,338	.....	.....4,338	.....	.....11,375,195	.....	.....0	.....0	.....129,358	05/21/2023.	1.G FE.....
67054K AA 7	ALTICE FRANCE SA FRANCE SECURED CORP BN	D	05/01/2021.	Various.....		.....3,177,080	.....3,064,077	.....3,041,943	.....3,047,947	.....	.....833	.....	.....833	.....	.....3,048,779	.....	.....15,298	.....15,298	.....292,528	05/01/2026.	4.B FE.....
67091G AE 3	OCI NV SECURED CORP BND 144A 4.625% 10	D	04/08/2021.	Call 103.0000.....		.....412,000	.....400,000	.....400,000	.....400,000	.....	.....	.....	.....0	.....	.....400,000	.....	.....0	.....0	.....21,199	10/15/2025.	3.B FE.....
71337H AB 3	PEPPER RESIDENTIAL SECURITIES SENIOR WHO	D	06/10/2021.	Paydown.....		.....736,869	.....736,869	.....736,869	.....733,757	.....	.....3,112	.....	.....3,112	.....	.....736,869	.....	.....0	.....0	.....5,028	03/10/2058.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
76119H AA 8	RESL_18-1A ABS18-1A144A 0.873% 11/10/4	D	06/10/2021.	Paydown.....		.....126,010	.....126,010	.....126,010	.....126,010	.....	.....	.....	.....0	.....	.....126,010	.....	.....0	.....0	.....484	11/10/2049.	1.A FE.....
76120L AA 6	RESIMACPREMIERSERIESRESI_19 RMBS -2A-A1	D	06/10/2021.	Paydown.....		.....734,981	.....734,981	.....734,981	.....734,981	.....	.....	.....	.....0	.....	.....734,981	.....	.....0	.....0	.....3,320	02/10/2051.	1.A FE.....
81883A AA 7	SHACK_15-7RA ABS -7RA-A1 144A 1.354% 0	D	05/04/2021.	Paydown.....		.....1,000,000	.....1,000,000	.....946,234	.....954,048	.....	.....45,952	.....	.....45,952	.....	.....1,000,000	.....	.....0	.....0	.....7,838	07/15/2031.	1.A FE.....
85812R AA 7	STEEL FUNDING LTD SENIOR CORP BND 144A	D	06/04/2021.	Call 108.3000.....		.....3,032,400	.....2,800,000	.....3,006,500	.....	.....	.....(3,893)	.....	.....(3,893)	.....	.....3,002,607	.....	.....(202,607)	.....(202,607)	.....255,111	09/21/2024.	2.C FE.....
86562M CF 5	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	D	05/24/2021.	J.P. MORGAN SECURITIES INC.....		.....9,344,572	.....10,300,000	.....10,300,000	.....	.....	.....	.....	.....0	.....	.....10,300,000	.....	.....(955,428)	.....(955,428)	.....88,026	01/12/2041.	1.G FE.....
874060 AX 4	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP	D	05/05/2021.	Various.....		.....3,301,506	.....3,400,000	.....3,393,336	.....3,393,853	.....	.....283	.....	.....283	.....	.....3,394,135	.....	.....(92,629)	.....(92,629)	.....57,582	03/31/2030.	2.B FE.....
874060 BH 8	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP	D	04/16/2021.	BNP PARIBAS.....		.....4,613,058	.....4,750,000	.....5,015,240	.....5,014,634	.....	.....(1,737)	.....	.....(1,737)	.....	.....5,012,897	.....	.....(399,839)	.....(399,839)	.....117,299	07/09/2050.	2.B FE.....
88315L AG 3	TEXTAINER MARINE CONTAINERS LI ABS 0-2A-	C	06/20/2021.	Paydown.....		.....29,358	.....29,358	.....29,349	.....29,349	.....	.....9	.....	.....9	.....	.....29,358	.....	.....0	.....0	.....257	09/20/2045.	1.F FE.....
88315L AH 1	TEXTAINER MARINE CONTAINERS LI ABS 0-2A-	C	06/20/2021.	Paydown.....		.....10,295	.....10,295	.....10,294	.....10,294	.....	.....1	.....	.....1	.....	.....10,295	.....	.....0	.....0	.....143	09/20/2045.	2.B FE.....
89686Q AA 4	TRIVIUMPACKAGINGFINANCEBV SECURED CORP B	D	04/16/2021.	CITIGROUP GLOBAL MKT INC.....		.....262,500	.....250,000	.....250,000	.....250,000	.....	.....	.....	.....0	.....	.....250,000	.....	.....12,500	.....12,500	.....9,358	08/15/2026.	4.B FE.....
92912Q AB 2	VOYACLOLTDVOYA_14-3A VOYA_14-3A 2.076%	D	04/26/2021.	Paydown.....		.....21,968	.....21,968	.....21,636	.....21,971	.....	.....(3)	.....	.....(3)	.....	.....21,968	.....	.....0	.....0	.....235	07/25/2026.	1.A FE.....
92915U AB 0	VOYA CLO LTD VOYA_17-2A ABS_17-2A A1 144	D	04/15/2021.	Paydown.....		.....2,500,000	.....2,500,000	.....2,500,000	.....2,500,000	.....	.....	.....	.....0	.....	.....2,500,000	.....	.....0	.....0	.....18,314	06/07/2030.	1.A FE.....
92915U AC 8	VOYA CLO LTD VOYA_17-2A ABS 2017-2A 144A	D	04/15/2021.	Paydown.....		.....1,750,000	.....1,750,000	.....1,750,000	.....1,750,000	.....	.....	.....	.....0	.....	.....1,750,000	.....	.....0	.....0	.....17,244	06/07/2030.	1.C FE.....
961214 EP 4	WESTPAC BANKING CORP SUB CORP BND 2.66	D	06/30/2021.	MORGAN STANLEY & CO. INC.....		.....10,070,319	.....10,235,000	.....10,325,475	.....10,324,597	.....	.....(4,134)	.....	.....(4,134)	.....	.....10,320,463	.....	.....(250,144)	.....(250,144)	.....170,669	11/15/2035.	2.A FE.....
B0408# AF 9	FAGRON NV SENIOR CORP BND 5.780% 04/15	D	04/15/2021.	Maturity.....		.....3,000,000	.....3,000,000	.....3,000,000	.....3,000,000	.....	.....	.....	.....0	.....	.....3,000,000	.....	.....0	.....0	.....86,700	04/15/2021.	3.C.....
000000 00 0	AKIEM HOLDING SAS CORP BND 1.500% 04/	B	06/30/2021.	Tax Free Exchange.....		.....12,392,655	.....12,392,655	.....12,462,148	.....	.....	.....	.....	.....0	.....	.....12,392,655	.....(69,493)	.....(69,493)	.....(69,493)	.....79,520	04/13/2036.	2.A PL.....
000000 00 0	SOCIETA DI PROGETTO AUTOSTRADA SECURED C	B	06/30/2021.	Redemption 100.0000.....		.....118,858	.....118,858	.....110,384	.....122,631	.....	.....	.....	.....0	.....(12,248)	.....118,858	.....8,474	.....8,474	.....8,474	.....1,978	12/31/2038.	3.A FE.....
G1418# AJ 2	CARIBBEAN UTILITIES COMPANY LT CORP BND	D	06/01/2021.	Redemption 100.0000.....		.....1,000,000	.....1,000,000	.....1,000,000	.....1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....0	.....0	.....28,250	06/01/2022.	2.A.....
G1981* AA 2	CAYMAN UNIVERSE HOLDINGS LLC SECURED COR	D	06/30/2021.	Redemption 100.0000.....		.....217,244	.....217,244	.....217,244	.....217,244	.....	.....	.....	.....0	.....	.....217,244	.....	.....0	.....0	.....4,385	09/30/2045.	1.D.....
G2003* AA 4	CAMPO PALOMAS FINANCE LTD SECURED CORP_B	D	05/17/2021.	Various.....		.....104,580	.....104,580	.....104,580	.....104,580	.....	.....	.....	.....0	.....	.....104,580	.....	.....0	.....0	.....2,818	11/15/2036.	2.C FE.....
G2735* AA 9	GREAT ROLLING STOCK CO LTD/THE SECURED C	B	06/30/2021.	Redemption 100.0000.....		.....133,006	.....133,006	.....129,071	.....131,610	.....	.....	.....	.....0	.....(2,539)	.....133,006	.....3,935	.....3,935	.....3,935	.....2,076	11/30/2027.	2.B.....

QE05.77

SCHEDULE D - PART 4

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

QE05.78

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G3426# AB 5	GIP III JUPITER LIMITED LN1 CORP_BND 3	B	06/30/2021.	Redemption 100.0000.....	.....	.....373,974	.....373,974	.....346,444	.....370,049	.....	.....	.....	.....0	.....(23,605)	.....373,974	.....27,530	.....	.....27,530	.....5,985	03/31/2036.	2.B PL.....
G4273* AN 5	HAMMERSON PLC SENIOR CORP BND 2.050% 0	B	06/18/2021.	Various.....	.....	.....3,507,479	.....3,507,479	.....3,097,001	.....3,619,750	.....	.....	.....	.....0	.....(522,749)	.....3,507,479	.....410,478	.....	.....410,478	.....68,203	01/11/2031.	2.C.....
G4989@ AA 6	JACINTA SOLAR FARM FINANCE LTD SECURED C	D	05/17/2021.	Various.....	.....	.....177,560	.....177,560	.....177,560	.....177,560	.....	.....	.....	.....0	.....	.....177,560	.....	.....	.....0	.....4,994	05/15/2042.	2.C FE.....
G5241# AF 4	KERRY GROUP FINANCIAL SERVICES SENIOR CO	D	06/23/2021.	Call 102.5071.....	.....	.....20,501,424	.....20,000,000	.....20,000,000	.....20,000,000	.....	.....	.....	.....0	.....	.....20,000,000	.....	.....	.....0	.....1,413,474	01/20/2022.	2.B.....
G7178* AE 4	PORTERBROOK RAIL FINANCE LTD SECURED COR	B	04/16/2021.	Redemption 100.0000.....	.....	.....193,480	.....193,480	.....183,897	.....191,373	.....	.....	.....	.....0	.....(7,476)	.....193,480	.....9,583	.....	.....9,583	.....2,602	04/16/2028.	2.B FE.....
G7178* AF 1	PORTERBROOK RAIL FINANCE LTD SECURED COR	B	04/16/2021.	Redemption 100.0000.....	.....	.....255,670	.....255,670	.....241,499	.....252,886	.....	.....	.....	.....0	.....(11,387)	.....255,670	.....14,171	.....	.....14,171	.....3,541	04/16/2028.	2.B FE.....
G9766# AB 0	WORKSPACE GROUP PLC CORP BND 5.530% 0	B	04/30/2021.	Various.....	.....	.....11,876,952	.....10,730,263	.....11,754,535	.....10,593,863	.....	.....	.....	.....0	.....1,160,672	.....10,730,263	.....(1,024,272)	.....	.....(1,024,272)	.....1,635,756	07/01/2023.	2.B.....
K7017# AA 8	MERIDIAN SPIRIT APS CORP BND 4.110% 0	D	06/30/2021.	Various.....	.....	.....56,159	.....56,159	.....56,159	.....56,159	.....	.....	.....	.....0	.....	.....56,159	.....	.....	.....0	.....1,154	08/01/2030.	2.A FE.....
L8038* AA 4	SBM BALEIA AZUL SARL CORP BND 5.500%	D	06/15/2021.	Redemption 100.0000.....	.....	.....52,500	.....52,500	.....52,500	.....52,500	.....	.....	.....	.....0	.....	.....52,500	.....	.....	.....0	.....1,444	09/15/2027.	3.C.....
P00173 AA 5	ABY TRANSMISSION SUR SA SECURED CORP BND	D	04/30/2021.	Redemption 100.0000.....	.....	.....2,610	.....2,610	.....2,935	.....2,917	.....	.....(307)	.....	.....(307)	.....	.....2,610	.....	.....	.....0	.....90	04/30/2043.	2.B FE.....
P3753# AA 0	ERGON PERU SAC CORP BND 4.870% 06/30/3	D	06/30/2021.	Redemption 100.0000.....	.....	.....207,040	.....207,040	.....207,040	.....197,911	.....	.....	.....	.....0	.....	.....207,040	.....	.....	.....0	.....5,041	06/30/2034.	2.A PL.....
P3753# AA 0	ERGON PERU SAC CORP BND 4.870% 06/30/	D	04/01/2021.	Tax Free Exchange.....	.....	.....243,350	.....243,350	.....243,350	.....233,560	.....	.....9,790	.....	.....9,790	.....	.....243,350	.....	.....	.....0	.....(713)	06/30/2034.	2.A PL.....
P4000# AA 9	CONCESIONARIA LINEA DE SECURED CORP BND	D	06/15/2021.	Redemption 100.0000.....	.....	.....22,769	.....22,769	.....22,769	.....22,769	.....	.....	.....	.....0	.....	.....22,769	.....	.....	.....0	.....640	05/28/2047.	2.C PL.....
P4000@ AA 1	ELETRANS SA SECURED CORP BND 4.060% 12	D	06/28/2021.	Redemption 100.0000.....	.....	.....16,231	.....16,231	.....16,231	.....16,231	.....	.....	.....	.....0	.....	.....16,231	.....	.....	.....0	.....329	12/28/2037.	1.G FE.....
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE SECURED CO	C	06/20/2021.	Redemption 100.0000.....	.....	.....121,119	.....121,119	.....121,119	.....121,119	.....	.....	.....	.....0	.....	.....121,119	.....	.....	.....0	.....3,621	12/20/2044.	2.C FE.....
P7003* AA 3	LA BUFA WIND SECURED CORP BND 6.770% 0	D	06/30/2021.	Redemption 100.0000.....	.....	.....487,618	.....487,618	.....487,618	.....484,854	.....	.....2,765	.....	.....2,765	.....	.....487,618	.....	.....	.....0	.....13,193	09/30/2037.	3.B PL.....
P7077@ AF 1	NASSAU AIR DEV CORP BND 7.000% 11/30/	D	06/30/2021.	Redemption 100.0000.....	.....	.....475,000	.....475,000	.....475,000	.....475,000	.....	.....	.....	.....0	.....	.....475,000	.....	.....	.....0	.....16,625	11/30/2033.	3.C PL.....
P7077@ AH 7	NASSAU AIR DEV CORP BND 6.340% 03/31/	D	06/30/2021.	Redemption 100.0000.....	.....	.....106,250	.....106,250	.....106,250	.....106,250	.....	.....	.....	.....0	.....	.....106,250	.....	.....	.....0	.....3,388	03/31/2035.	3.C PL.....
P7077@ AK 0	NASSAU AIR DEV CORP BND 6.440% 06/30/	D	06/30/2021.	Redemption 100.0000.....	.....	.....95,000	.....95,000	.....95,000	.....95,000	.....	.....	.....	.....0	.....	.....95,000	.....	.....	.....0	.....3,077	06/30/2035.	3.C PL.....
W2469* AC 9	ELEKTA AB CORP BND 5.110% 05/04/21	D	05/04/2021.	Maturity.....	.....	.....2,500,000	.....2,500,000	.....2,500,000	.....2,500,000	.....	.....	.....	.....0	.....	.....2,500,000	.....	.....	.....0	.....63,875	05/04/2021.	2.C PL.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					.....1,720,675,534	.....1,683,846,710	.....1,710,990,479	.....1,617,716,852	.....0	.....12,139,693	.....0	.....12,139,693	.....600,482	.....1,719,192,701	.....(627,453)	.....(6,959,127)	.....(7,586,580)	.....42,877,743	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on 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
Bonds - Hybrid Securities																					
064058 AD 2	BANK OF NEW YORK MELLON CORP/T CAPSEC CO		05/13/2021	B47R_PB.....		8,535,790	8,938,000	8,535,790	8,535,790				0		8,535,790		0	0	130,119	01/01/9999	2.A FE.....
4899999	Total - Bonds - Hybrid Securities.....					8,535,790	8,938,000	8,535,790	8,535,790	0	0	0	0	0	8,535,790	0	0	0	130,119	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
00186X AB 9	APIGROUPDEINC SECURED TERM LOAN 2.604%		06/23/2021	Redemption	100.0000.....	124,879	124,879	124,396	86,633		414		414		124,879		0	0	1,144	10/01/2026	3.C FE.....
00186X AF 0	API GROUP INC SECURED TERM LOAN 2.843%		06/22/2021	Redemption	100.0000.....	498,750	498,750	491,269	491,451		7,299		7,299		498,750		0	0	6,870	10/01/2026	3.C FE.....
00216E AB 5	TRIDENT TPI HOLDINGS INC SECURED TERM LO		06/30/2021	Redemption	100.0000.....	1,843	1,843	1,626	1,088		187		187		1,843		0	0	14	10/17/2024	4.C FE.....
00488P AL 9	ACRISURE LLC SECURED TERM LOAN 3.647%		04/23/2021	J.P. MORGAN SECURITIES INC..		637,962	650,000	598,823	603,271		1,877		1,877		605,148		32,814	32,814	6,159	02/12/2027	4.B FE.....
00488P AL 9	ACRISURE LLC SECURED TERM LOAN 3.647%		06/30/2021	Redemption	100.0000.....	1,670	1,670	1,561	1,570		100		100		1,670		0	0	16	02/12/2027	4.B FE.....
00510D AB 0	ION ANALYTICS INC SECURED TERM LOAN 4.		05/13/2021	Redemption	100.0000.....	66,198	66,198	66,694			(496)		(496)		66,198		0	0	272	02/16/2028	4.B FE.....
00709L AH 0	ADMI CORP SECURED TERM LOAN 2.897% 12/		06/30/2021	Redemption	100.0000.....	425	425	424			1		1		425		0	0	3	12/23/2027	4.B FE.....
00769Q AG 8	ADVANCED DRAINAGE SYSTEMS INC SECURED TE		04/01/2021	Redemption	100.0000.....	10,099	10,099	9,947	9,951		148		148		10,099		0	0	82	07/31/2026	3.B FE.....
01642P BB 1	ALIXPARTNERS LLP SECURED TERM LOAN 3.2		06/30/2021	Redemption	100.0000.....	650	650	650			1		1		650		0	0	5	02/04/2028	4.A FE.....
01862L AW 8	ALLIANCE LAUNDRY SYSTEMS LLC SECURED TER		06/30/2021	Redemption	100.0000.....	11,325	11,325	11,252	10,389		70		70		11,325		0	0	222	10/08/2027	4.B FE.....
01881U AE 5	ALLIANT HOLDINGS INTERMEDIATE SECURED TE		06/30/2021	Redemption	100.0000.....	2,786	2,786	2,720	2,727		59		59		2,786		0	0	39	05/09/2025	4.B FE.....
02034D AC 1	ALMONDE INC SECURED TERM LOAN 4.500% 0		05/28/2021	Redemption	100.0000.....	1,406	1,406	1,381	1,388		18		18		1,406		0	0	32	06/13/2024	4.B FE.....
02208H AB 4	ALTRA INDUSTRIAL MOTION CORP SECURED TER		06/30/2021	Redemption	100.0000.....	36,023	36,023	34,263	14,897		1,552		1,552		36,023		0	0	290	10/01/2025	3.C FE.....
02376C BB 0	AMERICAN AIRLINES INC SECURED TERM_LOAN		06/28/2021	Redemption	100.0000.....	12,909	12,909	10,698	10,967		1,942		1,942		12,909		0	0	121	06/27/2025	4.C FE.....
02406M AP 2	AMERICAN AXLE & MANUFACTURING SENIOR SEC		06/30/2021	Redemption	100.0000.....	259,333	259,333	250,292	123,716		7,787		7,787		259,333		0	0	2,501	04/06/2024	3.B FE.....
02474R AH 6	AMERICAN BUILDERS & CONTRACTOR SECURED T		06/30/2021	Redemption	100.0000.....	5,627	5,627	5,377	5,399		228		228		5,627		0	0	49	01/15/2027	3.B FE.....
03234T AW 8	AMWINS GROUP INC SECURED TERM LOAN 3.0		06/30/2021	Redemption	100.0000.....	3,188	3,188	3,180			8		8		3,188		0	0	23	02/19/2028	4.A FE.....
03765V AK 6	PRIMESECURITYSERVICESBORROW SECURED TERM		06/30/2021	Redemption	100.0000.....	5,225	5,225	5,238			(13)		(13)		5,225		0	0	63	09/23/2026	3.C FE.....

QE05.79

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03827F AX 9	APPLIED SYSTEMS INC SECURED TERM LOAN		04/19/2021	Redemption	100.0000	2,250	2,250	2,250					.0		2,250		.0	.0	.2	09/19/2024	4.C FE
03852J AR 2	ARAMARK SERVICES INC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	3,587	3,587	3,408	1,261		162		162		3,587		.0	.0	.25	01/15/2027	3.B FE
04350T AC 8	ASCEND PERFORMANCE MATERIALS L SECURED T		06/30/2021	Redemption	100.0000	1,791	1,791	1,797			(5)		(5)		1,791		.0	.0	.36	08/27/2026	4.A FE
04538F AC 3	ASPLUNDH TREE EXPERT LLC SECURED TERM LO		04/01/2021	Taxable Exchange		3,959							.0				3,959	3,959	1,771	09/07/2027	3.A FE
04538F AD 1	ASPLUNDH TREE EXPERT LLC SECURED TERM LO		05/18/2021	WELLS FARGO SECURITIES		828,058	828,636	828,636					.0		828,636		(2,578)	(2,578)	2,392	09/07/2027	3.A FE
04538F AD 1	ASPLUNDH TREE EXPERT LLC SECURED TERM LO		06/30/2021	Redemption	100.0000	3,545	3,545	3,545					.0		3,545		.0	.0	.12	09/07/2027	3.A FE
04621H AN 3	ASSURED PARTNERS INC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	3,008	3,008	2,916	2,922		.86		.86		3,008		.0	.0	.45	02/13/2027	4.B FE
04626L AE 9	ASTORIA ENERGY LLC SECURED TERM LOAN 4		06/30/2021	Redemption	100.0000	4,417	4,417	4,392	4,392		.25		.25		4,417		.0	.0	.112	12/10/2027	3.C FE
04649V AW 0	ASURION LLC SECURED TERM LOAN 3.104% 1		06/30/2021	Redemption	100.0000	1,768	1,768	1,770	1,769		(2)		(2)		1,768		.0	.0	.23	11/03/2024	4.A FE
04649V AX 8	ASURION LLC SECURED TERM LOAN 3.354% 1		06/30/2021	Redemption	100.0000	2,408	2,408	2,412			(5)		(5)		2,408		.0	.0	.21	12/23/2026	4.A FE
04685Y AM 1	ATHENAHEALTH INC SECURED TERM LOAN 4.4		06/30/2021	Redemption	100.0000	125	125	125					.0		125		.0	.0		02/11/2026	4.B FE
04822D AJ 8	ATLANTIC AVIATION FBO INC SECURED TERM L		06/30/2021	Redemption	100.0000	1,950	1,950	1,873	1,880		.70		.70		1,950		.0	.0	.31	12/06/2025	4.B FE
05350N AC 8	AVANTOR INC SECURED TERM LOAN 3.000% 1		06/30/2021	Redemption	100.0000	349,576	349,576	315,614	320,419		29,157		29,157		349,576		.0	.0	10,177	11/21/2024	3.A FE
05350N AG 9	AVANTOR FUNDING INC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	7,663	7,663	7,653	2,228		.9		.9		7,663		.0	.0	.44	11/06/2027	3.A FE
05377J AR 3	AVIS BUDGET CAR RENTAL LLC SECURED TERM		06/30/2021	Redemption	100.0000	1,795	1,795	1,791	1,791		.4		.4		1,795		.0	.0	.18	08/06/2027	3.C FE
05400K AG 5	AVOLON TLB BORROWER 1 (US) LLC SECURED T		06/30/2021	Redemption	100.0000	1,250	1,250	1,238	1,238		.12		.12		1,250		.0	.0	.21	12/01/2027	2.B FE
05554J AH 0	FIRST EAGLE HOLDINGS INC SECURED TERM LO		06/30/2021	Redemption	100.0000	76,682	76,682	76,714	76,710		(28)		(28)		76,682		.0	.0	.534	02/01/2027	3.B FE
05988H AE 7	BMC SOFTWARE FINANCE INC TERM LOAN 3.		06/30/2021	Redemption	100.0000	1,867	1,867	1,867					.0		1,867		.0	.0	.19	10/02/2025	4.C FE
07014Q AM 3	GREAT AMERICAN OUTDOORS GROUP SECURED TE		06/30/2021	Redemption	100.0000	7,347	7,347	7,310			.37		.37		7,347		.0	.0	.112	03/06/2028	4.A FE
08078U AD 5	BELRON FINANCE US LLC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	6,893	6,893	6,642	6,669		225		225		6,893		.0	.0	.94	11/13/2025	3.C FE
08078U AE 3	BELRON FINANCE 2019 LLC SECURED TERM LOA		06/30/2021	Redemption	100.0000	627	627	608	609		.17		.17		627		.0	.0	.9	10/30/2026	3.B FE

QE05.80

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
08579J BF 8	BERRY GLOBAL INC SECURED TERM LOAN 2.1	..	04/01/2021.	Taxable Exchange.....		.....(10,363)							.....0				.....(10,362)	.....(10,362)	.....18,159	07/01/2026.	3.B FE.....
08579J BG 6	BERRY GLOBAL INC SECURED TERM LOAN 1.8	..	06/14/2021.	Redemption 100.0000.....		.....869,920	.....869,920	.....867,744			.....2,176		.....2,176		.....869,920		.....0	.....0	.....4,377	07/01/2026.	2.C FE.....
08579J BG 6	BERRY GLOBAL INC SECURED TERM LOAN 1.8	..	04/01/2021.	Redemption 0.0000.....				.....(26)			.....26		.....26				.....0	.....0		07/01/2026.	3.B FE.....
09522U AD 5	BLUCORA INC SECURED TERM LOAN 5.000% 0	..	06/30/2021.	Redemption 100.0000.....		.....435	.....435	.....437			.....(2)		.....(2)		.....435		.....0	.....0	.....9	05/22/2024.	4.A FE.....
10330J AU 2	BOYD GAMING CORPORATION SENIOR SECURED T	..	04/01/2021.	Redemption 100.0000.....		.....5,281	.....5,281	.....5,157	.....5,029		.....107		.....107		.....5,281		.....0	.....0	.....31	09/15/2023.	3.C FE.....
10801X AG 2	THE BRICKMAN GROUP LTD LLC SECURED TERM_	..	06/30/2021.	Redemption 100.0000.....		.....1,307	.....1,307	.....1,157	.....1,175		.....132		.....132		.....1,307		.....0	.....0	.....15	08/15/2025.	4.A FE.....
11132V AP 4	BROADSTREET PARTNERS INC SECURED TERM LO	..	06/30/2021.	Redemption 100.0000.....		.....1,453	.....1,453	.....1,398	.....1,003		.....50		.....50		.....1,453		.....0	.....0	.....18	01/27/2027.	4.B FE.....
11823L AK 1	BUCKEYE PARTNERS LP SECURED TERM LOAN	..	06/30/2021.	Redemption 100.0000.....		.....12,671	.....12,671	.....12,647			.....24		.....24		.....12,671		.....0	.....0	.....62	11/01/2026.	3.A FE.....
12510E AC 1	CCI BUYER INC SECURED TERM LOAN 4.750%	..	06/30/2021.	Redemption 100.0000.....		.....5,000	.....5,000	.....4,950			.....50		.....50		.....5,000		.....0	.....0	.....107	12/17/2027.	4.C FE.....
12510M AB 5	CCRR PARENT INC SECURED TERM LOAN 5.00	..	06/30/2021.	Redemption 100.0000.....		.....2,625	.....2,625	.....2,612			.....13		.....13		.....2,625		.....0	.....0	.....25	03/06/2028.	4.B FE.....
12512Y AF 8	CDW LLC SECURED TERM LOAN 1.860% 10/13	..	06/30/2021.	Redemption 100.0000.....		.....3,863	.....3,863	.....3,646	.....3,667		.....197		.....197		.....3,863		.....0	.....0	.....30	10/13/2026.	2.C FE.....
12658H AD 4	CP ATLAS BUYER INC SECURED TERM LOAN 5	..	04/01/2021.	Taxable Exchange.....		.....146							.....0				.....146	.....146		11/23/2027.	4.C FE.....
12658H AG 7	CP ATLAS BUYER INC SECURED TERM LOAN 4	..	06/30/2021.	Redemption 100.0000.....		.....5,000	.....5,000	.....5,004			.....(4)		.....(4)		.....5,000		.....0	.....0	.....53	11/23/2027.	4.C FE.....
12709Q AG 6	CABOT MICROELECTRONICS CORP TERM NOTES	..	06/30/2021.	Redemption 100.0000.....		.....10,350	.....10,350	.....10,028	.....10,050		.....299		.....299		.....10,350		.....0	.....0	.....91	11/14/2025.	3.B FE.....
12769L AB 5	CAESARS RESORT COLLECTION LLC SENIOR SEC	..	06/30/2021.	Redemption 100.0000.....		.....3,832	.....3,832	.....3,807	.....3,813		.....20		.....20		.....3,832		.....0	.....0	.....45	12/23/2024.	4.A FE.....
13119D AF 9	CALLAWAY GOLF COMPANY SECURED TERM LOAN	..	06/30/2021.	Redemption 100.0000.....		.....3,368	.....3,368	.....3,305	.....3,310		.....58		.....58		.....3,368		.....0	.....0	.....97	01/04/2026.	4.B FE.....
13134M BQ 5	CALPINE CORP SECURED TERM LOAN 2.110%	..	06/30/2021.	Redemption 100.0000.....		.....4,410	.....4,410	.....4,295	.....4,305		.....105		.....105		.....4,410		.....0	.....0	.....40	04/06/2026.	3.A FE.....
13134M BS 1	CALPINE CORP SECURED TERM LOAN 2.104%	..	06/30/2021.	Redemption 100.0000.....		.....2,570	.....2,570	.....2,246	.....2,279		.....292		.....292		.....2,570		.....0	.....0	.....22	08/12/2026.	3.B FE.....
13134N AG 6	CALPINE CONSTRUCTION FINANCE C TERM LOAN	..	06/30/2021.	Redemption 100.0000.....		.....2,040	.....2,040	.....2,027	.....2,027		.....13		.....13		.....2,040		.....0	.....0	.....18	01/15/2025.	3.A FE.....
14314V AB 9	HAMILTON PROJECTS ACQUIROR LLC SECURED T	..	06/30/2021.	Redemption 100.0000.....		.....5,000	.....5,000	.....4,850	.....4,859		.....141		.....141		.....5,000		.....0	.....0	.....145	06/17/2027.	3.C FE.....
14880B AH 4	CATALENT PHARMA SOLUTIONS INC SECURED TE	..	06/30/2021.	Redemption 100.0000.....		.....11,522	.....11,522	.....11,549			.....(27)		.....(27)		.....11,522		.....0	.....0	.....97	02/22/2028.	3.A FE.....

QE05.81

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
15643Y AC 0	LOTUS MIDSTREAM LLC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	2,767	2,767	2,770	882		(2)		(2)		2,767		0	0	34	09/26/2025	3.B FE
15669G AH 7	CENTURYLINK INC SECURED TERM LOAN 2.35		06/30/2021	Redemption	100.0000	4,736	4,736	4,614	4,624		113		113		4,736		0	0	46	03/15/2027	3.A FE
16117L BX 6	CHARTER COMMUNICATIONS OPERATI SECURED T		06/30/2021	Redemption	100.0000	7,433	7,433	6,866	6,918		515		515		7,433		0	0	57	02/01/2027	2.C FE
16384Y AF 4	CHEMOURS COMPANY LLC SECURED TERM_LOAN		06/30/2021	Redemption	100.0000	8,164	8,164	8,079	8,104		60		60		8,164		0	0	63	04/03/2025	3.B FE
17148P AF 8	CHURCHILL DOWNS INCORPORATED SECURED TER		06/30/2021	Redemption	100.0000	458	458	457			1		1		458		0	0	2	03/17/2028	3.A FE
17288Y AD 4	CITADEL SECURITIES LP SECURED TERM LOAN		06/30/2021	Redemption	100.0000	13,750	13,750	13,705			45		45		13,750		0	0	61	02/02/2028	3.A FE
18452R AD 7	CLEAR CHANNEL OUTDOOR HOLDINGS SECURED T		06/30/2021	Redemption	100.0000	4,296	4,296	4,250	2,615		43		43		4,296		0	0	55	08/21/2026	4.B FE
18914X AB 0	CLOUDERA INC SECURED TERM LOAN 3.250%		04/30/2021	Redemption	100.0000	1,774	1,774	1,770	1,343		4		4		1,774		0	0	18	12/22/2027	3.C FE
19239P AB 3	COGECO COMMUNICATIONS (USA) II SECURED T		05/28/2021	Redemption	100.0000	5,658	5,658	5,457	5,156		175		175		5,658		0	0	49	01/03/2025	4.A FE
20337E AQ 4	COMMSCOPE INC SECURED TERM LOAN 3.354%		06/30/2021	Redemption	100.0000	3,064	3,064	3,009	3,014		50		50		3,064		0	0	42	04/04/2026	4.B FE
20902C AW 0	ALTIUM PACKAGING LLC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	1,925	1,925	1,919			6		6		1,925		0	0	13	01/29/2028	4.B FE
22207E BG 8	COTY INC SECURED TERM_LOAN 2.397% 04/0		06/30/2021	Redemption	100.0000	6,676	6,676	6,654	6,660		16		16		6,676		0	0	81	04/07/2025	4.C FE
22834K AB 7	CROWN FINANCE US INC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	1,528	1,528	1,523	1,515		9		9		1,528		0	0	15	02/28/2025	5.B FE
23752R AJ 1	DASEKE COMPANIES INC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	3,750	3,750	3,731			19		19		3,750		0	0	25	03/09/2028	4.B FE
23918V AY 0	DAVITA HEALTHCARE PARTNERS INC SECURED T		06/30/2021	Redemption	100.0000	16,218	16,218	16,103	16,114		104		104		16,218		0	0	125	08/12/2026	3.A FE
24664G AE 1	DELEK US HOLDINGS INC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	3,750	3,750	3,488	3,514		236		236		3,750		0	0	100	03/31/2025	4.A FE
24702N BE 9	DELL INTERNATIONAL LLC SECURED TERM LOAN		04/01/2021	Taxable Exchange		111,375					366		366		366		111,009	111,009	17,792	09/19/2025	2.C FE
24702N BF 6	DELL INTERNATIONAL LLC SECURED TERM LOAN		04/30/2021	Redemption	100.0000	27,028	27,028	27,068			(40)		(40)		27,028		0	0	104	09/19/2025	2.C FE
24736C BM 5	DELTA AIR LINES INC SECURED TERM LOAN		05/19/2021	BARCLAYS CAPITAL				6,250					0		6,250		(6,250)	(6,250)		04/29/2023	2.C FE
25213Y AK 1	DEXKO GLOBAL INC SECURED TERM LOAN 4.5		06/30/2021	Redemption	100.0000	532	532	530	530		1		1		532		0	0	12	07/24/2024	4.C FE
25277B AB 4	DIAMOND SPORTS GROUP LLC SECURED TERM LO		06/30/2021	Redemption	100.0000	3,472	3,472	3,451	3,454		18		18		3,472		0	0	50	08/24/2026	5.A FE

QE05.82

SCHEDULE D - PART 4

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

QE05.83

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
26483N AN 0	DUN & BRADSTREET CORPORATION SECURED TER		06/28/2021	Redemption	100.0000	4,963	4,963	4,863	4,887		76		76		4,963		0	0	70	02/06/2026	4.A FE
26844H AJ 6	EFS COGEN HOLDINGS I LLC SECURED TERM LO		06/30/2021	Redemption	100.0000	9,530	9,530	9,487	9,488		42		42		9,530		0	0	216	10/01/2027	3.C FE
26908B AK 9	ESH HOSPITALITY INC SECURED TERM LOAN		06/16/2021	Redemption	100.0000	439,982	439,982	430,168	430,277		9,705		9,705		439,982		0	0	4,322	09/18/2026	3.B FE
26928B AJ 8	EW SCRIPPS CO SENIOR SENIOR TERM LOAN		06/30/2021	Redemption	100.0000	4,533	4,533	4,398	4,428		106		106		4,533		0	0	40	10/02/2024	3.C FE
26928B AL 3	EW SCRIPPS CO SECURED TERM LOAN 3.313%		06/30/2021	Redemption	100.0000	10,448	10,448	10,431	8,352		19		19		10,448		0	0	119	05/01/2026	3.C FE
26928B AM 1	EW SCRIPPS CO SECURED TERM LOAN 3.750%		06/30/2021	Redemption	100.0000	130,000	130,000	129,675			325		325		130,000		0	0	1,854	01/07/2028	3.C FE
26943P AB 5	ORThLAND CABLE TELEVISION INC. SECURED T		06/30/2021	Redemption	100.0000	3,152	3,152	3,139	2,786		13		13		3,152		0	0	57	11/12/2027	4.B FE
27943U AJ 5	EDELMan FINANCIAL CENTER LLC SECURED TER		04/01/2021	Redemption	0.0000			(6)	(1,764)		5		5				0	0	13	07/21/2025	4.B FE
27943U AJ 5	EDELMan FINANCIAL CENTER LLC SECURED TER		04/01/2021	Taxable Exchange		978,008	981,936	984,335	691,336		(82)		(82)		983,742		(5,734)	(5,734)	3,510	07/21/2025	4.B FE
28031F AD 2	EDGEWATER GENERATION LLC SECURED TERM LO		06/30/2021	Redemption	100.0000	19,434	19,434	18,929	18,983		451		451		19,434		0	0	309	12/13/2025	3.C FE
28253P AC 3	8TH AVENUE FOOD & PROVISIONS I SECURED T		06/30/2021	Redemption	100.0000	879	879	883	882		(3)		(3)		879		0	0	24	10/01/2025	4.C FE
28414B AF 3	ELANCO ANIMAL HEALTH INC SECURED TERM LO		06/30/2021	Redemption	100.0000	31,732	31,732	30,983	21,542		719		719		31,732		0	0	228	08/01/2027	2.C FE
29267Y AS 1	ENERGIZER HOLDINGS INC SECURED TERM LOAN		04/01/2021	Redemption	100.0000	3,690	3,690	3,705	389		(14)		(14)		3,690		0	0	11	12/16/2027	3.A FE
30204K AD 8	EXGEN RENEWABLES IV LLC SECURED TERM LOA		06/03/2021	Redemption	100.0000	22,686	22,686	22,686	6,908				0		22,686		0	0	319	12/15/2027	3.C FE
30233F AF 9	EYEMART EXPRESS SECURED TERM LOAN 4.00		06/30/2021	Redemption	100.0000	1,298	1,298	1,174	1,188		109		109		1,298		0	0	21	08/04/2024	4.C FE
30259H AE 7	FRANKLIN SQUARE HOLDINGS LP SECURED TERM		06/30/2021	Redemption	100.0000	1,646	1,646	1,353	1,388		258		258		1,646		0	0	16	08/01/2025	3.B FE
31935H AB 3	TRICO GROUP LLC SECURED TERM LOAN 8.50		04/01/2021	Redemption	100.0000	717,216	717,216	696,574	698,177		19,039		19,039		717,216		0	0	40,439	02/02/2024	4.C FE
31935H AB 3	TRICO GROUP LLC SECURED TERM LOAN 8.50		04/01/2021	Taxable Exchange		3,009,039	2,961,653	2,876,413	2,883,032		5,321		5,321		2,888,353		120,686	120,686	166,989	02/02/2024	4.C FE
31935H AD 9	TRICO GROUP LLC SECURED TERM LOAN 6.00		06/30/2021	Redemption	100.0000	7,404	7,404	7,523			(118)		(118)		7,404		0	0		03/30/2027	4.B FE
36173D AB 2	GIP III STETSON I LP SECURED TERM_LOAN		05/17/2021	Redemption	100.0000	26,409	26,409	26,329	26,296		113		113		26,409		0	0	385	07/18/2025	4.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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36249V AG 1	GYP HOLDINGS III CORP SECURED TERM LOAN		04/22/2021	Redemption	100.0000	297,481	297,481	298,042	297,959		(478)		(478)		297,481		0	2,659	06/01/2025	4.A FE	
365556 AU 3	INGERSOLL RAND SERVICES CO SECURED TERM		06/30/2021	Redemption	100.0000	5,866	5,866	5,612	5,146		231		231		5,866		0	43	02/28/2027	3.B FE	
36740U AT 9	GATES GLOBAL LLC SECURED TERM LOAN 3.5		06/30/2021	Redemption	100.0000	560	560	559					0		560		0	7	03/31/2027	4.A FE	
36866K AB 8	GEMINI HDPE LLC SECURED TERM_LOAN 3.50		04/30/2021	Redemption	100.0000	17,090	17,090	17,024			66		66		17,090		0	158	12/31/2027	3.C FE	
36874V AM 0	GENERAC POWER SYSTEMS INC SECURED TERM L		05/27/2021	Redemption	100.0000	206,627	206,627	193,771	195,017		11,609		11,609		206,627		0	1,677	12/13/2026	3.B FE	
37249U AU 0	GENTIVA HEALTH SERVICES INC. SECURED TER		06/30/2021	Redemption	100.0860	14,047	14,035	14,076			(29)		(29)		14,047		0	31	07/02/2025	4.A FE	
38017B AN 6	GO DADDY OPERATING CO LLC SECURED TERM L		06/30/2021	Redemption	100.0000	8,695	8,695	8,287	8,354		342		342		8,695		0	67	02/15/2024	3.B FE	
38101J AC 0	GOLDEN ENTERTAINMENT INC SECURED TERM LO		06/28/2021	Redemption	100.0000	12,176	12,176	12,176					0		12,176		0	153	10/21/2024	4.A FE	
38431E AB 4	GRAFTECH FINANCE INC SECURED TERM_LOAN		06/03/2021	Redemption	100.0000	54,816	54,816	52,115	30,489		2,338		2,338		54,816		0	714	02/12/2025	3.C FE	
38469E AD 5	GRAHAM PACKAGING CO INC SECURED TERM LOA		06/30/2021	Redemption	100.0000	7,347	7,347	7,358			(11)		(11)		7,347		0	70	08/04/2027	4.B FE	
38740T AE 1	GRANITE US HOLDINGS CORP SECURED TERM LO		06/30/2021	Redemption	100.0000	2,475	2,475	2,481			(6)		(6)		2,475		0	18	09/30/2026	4.B FE	
38750B AB 3	GRANITE GENERATION LLC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	80,041	80,041	78,069	78,251		1,791		1,791		80,041		0	1,539	11/09/2026	3.C FE	
39479U AQ 6	GREENEDEN US HOLDINGS II LLC SECURED TER		04/30/2021	Redemption	100.0000	1,153	1,153	1,141	1,141		11		11		1,153		0	26	12/01/2027	4.C FE	
39843P AG 8	GRIFOLS WORLDWIDE OPERATIONS U SECURED T		06/30/2021	Redemption	100.0000	6,789	6,789	6,513	5,860		260		260		6,789		0	66	11/15/2027	3.B FE	
40409V AR 5	HB FULLER CO SECURED TERM_LOAN 2.093%		05/28/2021	Redemption	100.0000	215,732	215,732	208,302	209,180		6,552		6,552		215,732		0	1,814	10/20/2024	3.A FE	
404122 BA 0	HCA-THEHEALTHCARECO SECURED TERM LOAN		06/30/2021	Redemption	100.0000	1,284,511	1,284,511	1,283,169	284,511		1,342		1,342		1,284,511		0	2,668	03/13/2025	2.C FE	
40416V AB 1	CORE&MAINLP SENIOR TERM LOAN 3.750% 08		04/30/2021	Redemption	100.0000	2,021	2,021	1,968	1,975		46		46		2,021		0	31	08/01/2024	4.B FE	
40739E AB 9	HAMILTON HOLDCO LLC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	253,713	253,713	232,083	233,798		19,916		19,916		253,713		0	1,437	01/02/2027	3.A FE	
41151P AN 5	HARBOR FREIGHT TOOLS USA INC SECURED TER		05/04/2021	Redemption	100.0000	7,338	7,338	7,269	6,918		68		68		7,338		0	90	10/19/2027	3.C FE	
42330E AB 8	HELIX GEN FUNDING LLC SENIOR SECURED TER		06/30/2021	Redemption	100.0000	439	439	437			3		3		439		0	5	06/03/2024	3.C FE	
43455J AT 5	HOFFMASTER GROUP INC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	1,022	1,022	1,021	1,020		2		2		1,022		0	26	11/21/2023	5.A 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
44055U AD 7	HORIZON THERAPEUTICS USA INC SECURED TER	..	06/30/2021	Redemption	100.0000	2,910	2,910	2,903			7		7		2,910		0	0	18	03/15/2028	3.A FE
44108H AJ 0	HOSTESS BRANDS LLC SECURED TERM LOAN 3	..	06/30/2021	Redemption	100.0000	3,689	3,689	3,494	3,514		175		175		3,689		0	0	53	08/03/2025	4.A FE
44332E AP 1	HUB INTERNATIONAL LIMITED SECURED TERM L	..	06/30/2021	Redemption	100.0000	3,802	3,802	3,353	3,398		404		404		3,802		0	0	58	04/25/2025	4.B FE
44908X AT 5	HYLAND SOFTWARE INC SECURED TERM LOAN	..	06/30/2021	Redemption	100.0000	1,266	1,266	1,101	1,126		140		140		1,266		0	0	22	07/01/2024	4.C FE
44932U AB 0	IAA SPINCO INC SECURED TERM LOAN 2.354	..	04/30/2021	Redemption	100.0000	830,685	830,685	775,647	781,522		49,163		49,163		830,685		0	0	6,618	06/28/2026	3.B FE
44969C BH 2	IQVIA INC SECURED TERM LOAN 1.897% 01/	..	06/30/2021	Redemption	100.0000	5,493	5,493	5,301	5,328		166		166		5,493		0	0	42	01/17/2025	3.A FE
44969C BJ 8	IQVIA INC SECURED TERM LOAN 1.897% 06/	..	06/30/2021	Redemption	100.0000	1,616	1,616	1,574	1,577		39		39		1,616		0	0	16	06/11/2025	3.A FE
44988L AF 4	IRB HOLDING CORP SECURED TERM LOAN 3.7	..	06/30/2021	Redemption	100.0000	2,068	2,068	2,070	1,772				0		2,068		0	0	18	02/05/2025	4.B FE
45174U AF 5	IHEARTCOMMUNICATIONSINC SECURED TERM LOA	..	06/30/2021	Redemption	100.0000	4,587	4,587	4,462	3,342		112		112		4,587		0	0	54	05/01/2026	4.A FE
45567Y AL 9	MH SUB I LLC SECURED TERM LOAN 4.750%	..	06/30/2021	Redemption	100.0000	503	503	503					0		503		0	0	6	09/13/2024	4.B FE
45672J AK 6	INEOS US FINANCE LLC SECURED TERM LOAN	..	06/30/2021	Redemption	100.0000	6,730	6,730	6,609	6,649		82		82		6,730		0	0	59	04/01/2024	3.A FE
45674P AC 8	NIELSEN CONSUMER LLC SECURED TERM LOAN	..	06/30/2021	Redemption	100.0000	2,250	2,250	2,239			11		11		2,250		0	0	18	03/06/2028	4.B FE
46123U AG 3	INVENERGY THERMAL OPERATING I SECURED TE	..	06/30/2021	Redemption	100.0000	11,153	11,153	11,137	11,140		13		13		11,153		0	0	171	08/28/2025	3.B FE
46269K AK 0	IRIDIUM COMMUNICATIONS INC SECURED TERM	..	05/14/2021	Redemption	100.0000	17,386	17,386	17,465			(79)		(79)		17,386		0	0	138	11/04/2026	3.C FE
46583D AB 5	IVANTI SOFTWARE INC SECURED TERM LOAN	..	06/30/2021	Redemption	100.0000	2,526	2,526	2,488	2,489		38		38		2,526		0	0	50	12/01/2027	4.B FE
46583D AF 6	IVANTI SOFTWARE INC SECURED TERM LOAN	..	06/30/2021	Redemption	100.0000	1,550	1,550	1,546			4		4		1,550		0	0	1	12/01/2027	4.B FE
47077D AG 5	JANE STREET GROUP LLC SECURED TERM LOAN	..	06/30/2021	Redemption	100.0000	7,500	7,500	7,491			9		9		7,500		0	0	39	01/26/2028	3.C FE
47579S AT 7	JELD-WEN INC SECURED TERM LOAN 2.147%	..	06/30/2021	Redemption	100.0000	1,769	1,769	1,769	455				0		1,769		0	0	10	12/14/2024	3.B FE
48562R AL 3	KAR AUCTION SERVICES INC SECURED TERM LO	..	06/30/2021	Redemption	100.0000	2,475	2,475	2,499	2,475				0		2,475		0	0	30	09/19/2026	4.B FE
48853U BE 9	KENAN ADVANTAGE GROUP INC SECURED TERM L	..	06/30/2021	Redemption	100.0627	1,101	1,100	1,101			(1)		(1)		1,101		0	0	2	03/18/2026	4.B FE
49865N AT 7	KLOCKNER PENTAPLAST OF AMERICA SECURED T	..	06/30/2021	Redemption	100.0000	5,000	5,000	4,975			25		25		5,000		0	0	31	02/12/2026	4.B 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
50179J AB 4	LBM ACQUISITION LLC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	6,125	6,125	6,064			61		61		6,125		0	0	27	12/18/2027	4.C FE
50212X AX 4	LPL HOLDINGS INC SECURED TERM LOAN 1.8		06/30/2021	Redemption	100.0000	3,872	3,872	3,714	3,730		142		142		3,872		0	0	30	11/12/2026	3.A FE
51508P AG 9	GOLDEN NUGGET INC SENIOR SECURED TERM NO		06/30/2021	Redemption	100.0000	2,778	2,778	2,643	638		122		122		2,778		0	0	32	10/04/2023	4.B FE
52706Y AJ 2	LESLIES POOLMART INC. SECURED TERM LOAN		06/30/2021	Redemption	100.0000	352	352	351			1		1		352		0	0	1	03/09/2028	4.A FE
53226G AH 4	LIGHTSTONE HOLDCO LLC SENIOR SECURED TER		04/01/2021	Redemption	100.0000	(3,724)	(3,724)	(3,696)	(3,706)		(18)		(18)		(3,724)		0	0		01/30/2024	4.A FE
53803H AM 2	LIVE NATION ENTERTAINMENT INC SECURED TE		06/30/2021	Redemption	100.0000	2,533	2,533	2,227	2,253		280		280		2,533		0	0	24	10/19/2026	4.A FE
55303Y AC 7	MHI HOLDINGS LLC SECURED TERM LOAN 5.1		06/28/2021	Redemption	100.0000	2,520	2,520	2,486	2,487		33		33		2,520		0	0	64	09/20/2026	4.B FE
55316H AB 1	GENESEE & WYOMING INC. SECURED TERM LOAN		06/30/2021	Redemption	100.0000	8,138	8,138	7,884	7,908		229		229		8,138		0	0	91	12/30/2026	3.B FE
55377V AK 6	MTS SYST CORP SECURED TERM LOAN 4.000%		04/07/2021	Redemption	100.0000	782,248	782,248	770,211	772,152		10,096		10,096		782,248		0	0	7,582	07/05/2023	3.C FE
57776U AB 1	MAXLINEAR INC MAXLINEAR INC 3.250% 05		06/23/2021	Various		5,187,665	5,187,664	5,124,304	5,142,786		44,879		44,879		5,187,665		0	0	83,133	05/13/2024	3.C FE
594088 AR 7	MICHAELS STORES INC SECURED TERM LOAN		04/15/2021	Redemption	100.0000	1,141,642	1,141,642	1,130,684	1,131,008		10,634		10,634		1,141,642		0	0	14,286	10/01/2027	4.A FE
59565T AH 2	MIDCONTINENT COMMUNICATIONS SECURED TERM		06/30/2021	Redemption	100.0000	3,512	3,512	3,367	3,381		131		131		3,512		0	0	27	08/15/2026	3.C FE
59909T AC 8	MILANO ACQUISITION CORP SECURED TERM LOA		06/30/2021	Redemption	100.0000	489	489	482			7		7		489		0	0		10/01/2027	4.A FE
60662W AM 4	MITCHELL INTERNATIONAL INC SECURED TERM		06/30/2021	Redemption	100.0000	1,304	1,304	1,236	1,238		66		66		1,304		0	0	18	11/29/2024	4.C FE
60749K AB 1	MODA MIDSTREAM LLC SECURED TERM_LOAN 3		06/30/2021	Redemption	100.0000	1,546	1,546	1,507	1,510		36		36		1,546		0	0	21	09/25/2025	3.C FE
63229B AD 0	NATEL ENGINEERING COMPANY INC SECURED TE		05/06/2021	Redemption	100.0000	48,077	48,077	47,596	47,692		385		385		48,077		0	0	736	04/30/2026	5.A FE
63232E AB 3	NATGASOLINE LLC SECURED TERM LOAN 3.62		06/30/2021	Redemption	100.0000	1,474	1,474	1,459	1,461		13		13		1,474		0	0	32	11/14/2025	4.A FE
63937Y AE 1	NAVISTAR INC SECURED TERM LOAN 3.600%		04/30/2021	Redemption	100.0000	5,128	5,128	5,071	5,075		53		53		5,128		0	0	63	11/06/2024	3.C FE
63939U AE 7	NAVITAS MIDSTREAM MIDLAND BASI SECURED T		06/30/2021	Redemption	100.0000	5,155	5,155	5,118			37		37		5,155		0	0	83	12/13/2024	4.B FE
64072U AE 2	CSC HOLDINGS LLC SENIOR SECURED TERM LOA		04/15/2021	Redemption	100.0000	6,998	6,998	6,588	6,642		356		356		6,998		0	0	56	07/17/2025	3.C FE
64072U AH 5	CSC HOLDINGS LLC SECURED TERM LOAN 2.3		04/15/2021	Redemption	100.0000	1,604	1,604	1,571	1,575		29		29		1,604		0	0	13	01/15/2026	3.C FE

SCHEDULE D - PART 4

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

QE05.87

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
64072U AK 8	CSC HOLDINGS LLC SECURED TERM LOAN 2.5		04/15/2021	Redemption	100.0000	20,780	20,780	20,790	20,779		1		1		20,780		0	0	184	04/15/2027	3.C FE
65409Y BK 0	NIELSEN FINANCE LLC SECURED TERM LOAN		05/28/2021	Redemption	100.0000	1,168,544	1,168,544	1,165,623	1,165,901		2,643		2,643		1,168,544		0	0	26,420	06/04/2025	3.A FE
68218E AH 7	ON SEMICONDUCTOR CORP SECURED TERM LOAN		06/30/2021	Redemption	100.0000	2,217	2,217	2,149	2,152		65		65		2,217		0	0	19	09/19/2026	3.A FE
69329H AB 7	PAE HOLDING CORP SECURED TERM LOAN 5.2		06/30/2021	Redemption	100.0000	5,000	5,000	4,924	4,925		75		75		5,000		0	0	153	10/19/2027	4.B FE
69353F BA 1	PQ CORP SECURED TERM LOAN 4.000% 02/07		06/09/2021	Redemption	100.0000	547,816	547,816	539,599	539,925		7,891		7,891		547,816		0	0	11,626	02/07/2027	4.A FE
69355H AB 4	PPD INC SECURED TERM LOAN 2.750% 01/13		06/30/2021	Redemption	100.0000	4,152	4,152	4,144			8		8		4,152		0	0	49	01/13/2028	3.C FE
70454B AT 6	PEABODY ENERGY CORPORATION SECURED TERM		06/30/2021	Redemption	100.0000	5,082	5,082	5,067	5,054		28		28		5,082		0	0	47	03/31/2025	5.C FE
70455D AG 9	PCI GAMING AUTHORITY TERM LOAN 2.631%		05/07/2021	Redemption	100.0000	11,319	11,319	11,263	11,274		45		45		11,319		0	0	93	05/29/2026	3.A FE
70757D AV 1	PENN NATIONAL GAMING INC SECURED TERM_LO		06/30/2021	Redemption	100.0000	3,587	3,587	3,432	2,195		141		141		3,587		0	0	42	10/15/2025	3.C FE
71360H AB 3	PERATON CORP SECURED TERM LOAN 4.500%		06/30/2021	Redemption	100.0000	5,000	5,000	4,975			25		25		5,000		0	0	42	02/01/2028	4.A FE
72108P AR 5	PIKE CORP SECURED TERM LOAN 3.750% 01/21		04/01/2021	MORGAN STANLEY & CO. INC		500,000	500,000	499,375			10		10		499,385		615	615	1,124	01/21/2028	4.B FE
72431H AB 6	PISCES MIDCO INC SECURED TERM LOAN 3.953		04/30/2021	Taxable Exchange		2,390,291	2,409,872	2,368,417	2,379,845		2,059		2,059		2,381,903		8,388	8,388	35,276	04/12/2025	4.A FE
72431H AD 2	CORNERSTONE BUILDING BRANDS IN SECURED T		06/30/2021	Redemption	100.0000	6,025	6,025	5,976			49		49		6,025		0	0	38	04/12/2028	4.A FE
72448F AS 4	PITNEY BOWES INC. TERM LOAN 4.146% 03		06/30/2021	Redemption	100.0000	3,750	3,750	3,713			38		38		3,750		0	0	25	03/17/2028	3.A FE
72584D AF 1	KFC HOLDING CO SECURED TERM LOAN 1.833		06/30/2021	Redemption	100.0000	2,610	2,610	2,612			(2)		(2)		2,610		0	0	13	03/15/2028	2.C FE
73703# AA 1	PORTS AMERICA HOLDINGS INC TERM LOAN 5		06/30/2021	Various		1,155,036	1,155,036	1,155,036	1,155,036				0		1,155,036		0	0	16,448	04/26/2025	3.B
74101Y AD 0	PRESIDIO HOLDINGS INC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	2,150	2,150	2,090	2,096		54		54		2,150		0	0	41	01/22/2027	4.B FE
74112C AT 0	PRESTIGE BRANDS INC SENIOR SECURED TERM		04/30/2021	Redemption	100.0000	35,776	35,776	32,750	33,169		2,606		2,606		35,776		0	0	256	01/26/2024	3.B FE
74339U AS 9	PROJECT RUBY ULTIMATE PARENT C SECURED T		06/30/2021	Redemption	100.0000	575	575	576			(1)		(1)		575		0	0	6	03/10/2028	4.B FE
74530D AC 9	PUG LLC SECURED TERM LOAN 3.604% 02/13		06/30/2021	Redemption	100.0000	500	500	498	498		2		2		500		0	0	7	02/13/2027	4.C FE

SCHEDULE D - PART 4

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

QE05.88

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74839X AF 6	QUIKRETE HOLDINGS INC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	5,458	5,458	5,327	3,614		119		119		5,458		0	0	65	02/01/2027	3.C FE
74966F AL 7	BY CROWN PARENT LLC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	1,868	1,868	1,853	1,854		14		14		1,868		0	0	31	02/02/2026	4.C FE
75009X AB 6	RACKSPACE TECHNOLOGY GLOBAL IN SECURED T		06/30/2021	Redemption	100.0000	125	125	124			1		1		125		0	0	1	02/15/2028	4.A FE
75025K AF 5	RADIATE HOLDCO LLC SECURED TERM LOAN 4		06/30/2021	Redemption	100.0000	6,419	6,419	6,366	6,367		51		51		6,419		0	0	112	09/25/2026	4.B FE
75049E AK 0	RADNET MANAGEMENT INC SECURED TERM LOAN		04/23/2021	Redemption	100.0000	1,296,286	1,296,286	1,245,181	1,253,982		42,303		42,303		1,296,286		0	0	26,445	06/30/2023	4.B FE
75703U AH 8	RED VENTURES LLC SECURED TERM LOAN 2.6		06/30/2021	Redemption	100.0000	1,763	1,763	1,765	1,765		(2)		(2)		1,763		0	0	19	11/08/2024	4.A FE
75972J AB 0	RL MERGER SUB INC SECURED TERM LOAN 3.		05/06/2021	Redemption	100.0000	806	806	798			8		8		806		0	0	3	05/30/2025	4.C FE
76090L AE 4	RESIDEO FUNDING INC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	6,980	6,980	6,985			(5)		(5)		6,980		0	0	43	02/12/2028	3.B FE
76171J AB 7	REYNOLDS CONSUMER PRODUCTS LLC SECURED T		06/30/2021	Redemption	100.0000	11,999	11,999	11,734	11,758		241		241		11,999		0	0	92	02/04/2027	3.A FE
78404X AH 8	SBA SENIOR FINANCE II LLC SECURED TERM L		06/30/2021	Redemption	100.0000	8,896	8,896	8,504	8,553		342		342		8,896		0	0	69	04/11/2025	3.C FE
78466D BD 5	SS&C TECHNOLOGIES INC TERM LOAN 1.863%		06/30/2021	Redemption	100.0000	169,662	169,662	168,974	169,015		647		647		169,662		0	0	1,344	04/16/2025	3.B FE
78466D BF 0	SS&C TECHNOLOGIES INC SECURED TERM_LOAN		06/30/2021	Redemption	100.0000	10,094	10,094	9,661	9,714		379		379		10,094		0	0	78	04/16/2025	3.B FE
78489J AB 0	SIWF HOLDINGS INC SECURED TERM LOAN 4.		06/30/2021	Redemption	100.0000	1,843	1,843	1,832	1,833		10		10		1,843		0	0	33	06/15/2025	4.B FE
78516E AB 8	SABERT CORP TERM LOAN 5.500% 12/10/26		04/01/2021	Redemption	100.0000	2,340	2,340	2,161	2,177		163		163		2,340		0	0	33	12/10/2026	4.B FE
79546K AE 0	SALLY HOLDINGS LLC SECURED TERM LOAN 2		06/30/2021	Redemption	100.0000	6,788	6,788	6,657	6,689		100		100		6,788		0	0	66	07/05/2024	3.A FE
80643U AB 4	POLAR US BORROWER LLC SECURED TERM_LOAN		06/30/2021	Redemption	100.0000	438	438	428	429		9		9		438		0	0	12	10/15/2025	4.C FE
80862Q AD 3	SCIENCE APPLICATIONS INTERNATI SECURED T		04/30/2021	Redemption	100.0000	570	570	550	553		17		17		570		0	0	4	10/31/2025	3.A FE
80875A AP 6	SCIENTIFIC GAMES INTERNATIONAL SECURED T		06/30/2021	Redemption	100.0000	2,799	2,799	2,778			21		21		2,799		0	0	29	08/14/2024	4.A FE
81527C AM 9	SEDGWICK CLAIMS MANAGEMENT SER SECURED T		06/30/2021	Redemption	100.0000	1,218	1,218	1,216			3		3		1,218		0	0	3	09/03/2026	4.B FE
81683U AN 7	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED		06/30/2021	Redemption	100.0000	297,109	297,109	296,238	239,147		644		644		297,109		0	0	1,847	07/08/2024	2.B FE
82087U AL 1	SHEARERS FOOD LLC SECURED TERM LOAN 4.		06/30/2021	Redemption	100.0000	3,317	3,317	3,308			8		8		3,317		0	0		09/23/2027	4.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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
82925B AE 5	SINCLAIR TELEVISION GROUP INC SECURED TE		06/30/2021	Redemption	100.0000	3,191	3,191	3,043	3,049		142		142		3,191		0	0	34	09/30/2026	3.C FE
83420L AK 7	SOLENIS INTERNATIONAL LP SECURED TERM LO		06/30/2021	Redemption	100.0000	1,900	1,900	1,810	1,819		81		81		1,900		0	0	40	06/26/2025	4.C FE
83578B AM 5	SOPHIA LP SECURED TERM LOAN 4.500% 10/		06/30/2021	Redemption	100.0000	1,880	1,880	1,882			(2)		(2)		1,880		0	0		10/07/2027	4.B FE
84762N BP 5	SPECTRUM BRANDS HOLDINGS INC SECURED TER		06/30/2021	Redemption	100.0000	2,950	2,950	2,943			7		7		2,950		0	0		03/03/2028	3.A FE
85232B AR 7	SRAM LLC SECURED TERM LOAN 3.250% 05/1		06/30/2021	Redemption	100.0000	8,636	8,636	8,615			22		22		8,636		0	0	13	05/18/2028	4.A FE
85236H AB 5	STADCO LA LLC SECURED TERM_LOAN 2.000%		05/28/2021	Various		245,857	245,857	245,857	244,002				0		245,857		0	0	1,813	06/29/2023	2.A Z
85236H AB 5	STADCO LA LLC SECURED TERM_LOAN 2.000%		06/30/2021	Various		34,570	34,570	34,570	34,200				0		34,570		0	0	476	06/29/2023	2.C
855031 AQ 3	STAPLES INC SECURED TERM LOAN 5.184% 0		05/12/2021	Redemption	98.0606	499	509	499					0		499		0	0		04/16/2026	4.B FE
85769E AZ 4	STATION CASINOS LLC SECURED TERM LOAN		04/09/2021	DEUTSCHE BANK AG		966,713	980,190	978,965	979,108		44		44		979,152		(12,439)	(12,439)	4,245	02/08/2027	4.A FE
85769E AZ 4	STATION CASINOS LLC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	3,910	3,910	3,810	2,680		97		97		3,910		0	0	39	02/08/2027	4.A FE
86333D AB 4	STRIKE LLC SENIOR SECURED TERM LOAN 10.		06/30/2021	Various		82,655	82,655	82,435	82,319		336		336		82,655		0	0	4,346	11/30/2022	4.B FE
86614D AH 1	SUMMIT MATERIALS LLC SUMMIT MATERIALS LL		06/30/2021	Redemption	100.0000	17,026	17,026	16,779	16,857		169		169		17,026		0	0	149	11/21/2024	3.A FE
86880N AU 7	SURGERY CENTER HOLDINGS INC SECURED TERM		04/13/2021	Redemption	99.8766	413	413	411			2		2		413		0	0		09/02/2024	4.C FE
86880N AU 7	SURGERY CENTER HOLDINGS INC SECURED TERM		05/03/2021	Taxable Exchange		158,938	159,587	158,488			17		17		158,504		434	434	778	09/02/2024	4.C FE
87823Q AR 5	TECH DATA CORPORATION SECURED TERM LOAN		06/30/2021	Redemption	100.0000	11,250	11,250	11,216	11,207		43		43		11,250		0	0	169	06/30/2025	3.A FE
88078F BH 0	TEREX CORP SECURED TERM LOAN 2.750% 01		06/30/2021	Redemption	100.0000	436,364	436,364	434,907			1,457		1,457		436,364		0	0	129	01/31/2024	3.B FE
88145L AE 4	TERRIER MEDIA BUYER INC SECURED TERM LOA		06/30/2021	Redemption	100.0000	4,702	4,702	4,700			2		2		4,702		0	0	55	12/17/2026	4.A FE
88233F AK 6	VISTRAOPERATIONSCOMPANYLLC SECURED TERM_		06/30/2021	Redemption	100.0000	49,501	49,501	47,978	43,457		1,354		1,354		49,501		0	0	365	12/31/2025	2.C FE
88632N AP 5	TIBCO SOFTWARE INC SECURED TERM LOAN 3		05/28/2021	Redemption	100.0000	3,707	3,707	3,537	3,551		156		156		3,707		0	0	59	06/30/2026	4.B FE
89334G AX 2	TRANS UNION LLC SECURED TERM LOAN 1.89		06/30/2021	Redemption	100.0000	5,286	5,286	4,927	4,964		322		322		5,286		0	0	41	11/16/2026	3.B FE
89364M BS 2	TRANSDIGM INC SECURED TERM LOAN 2.354%		06/30/2021	Redemption	100.0000	1,250	1,250	1,144	1,159		91		91		1,250		0	0	12	08/22/2024	4.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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89705D AG 7	TRONOX FINANCE LLC SECURED TERM LOAN 2	..	06/30/2021	Redemption	100.0000	92,597	92,597	92,616			(18)		(18)		92,597		0	0	204	03/10/2028	3.C FE
89778P AG 2	TRUCK HERO INC SECURED TERM LOAN 4.500	..	06/30/2021	Redemption	100.0000	1,250	1,250	1,250					0		1,250		0	0	18	01/31/2028	4.C FE
90171X AB 7	TWIN RIVER WORLDWIDE HOLDINGS SECURED TE	..	06/30/2021	Redemption	100.0000	5,000	5,000	4,988	4,990		10		10		5,000		0	0	75	05/11/2026	3.C FE
90171X AD 3	TWIN RIVER WORLDWIDE HOLDINGS SECURED TE	..	06/30/2021	Redemption	100.0000	1,250	1,250	1,213	1,216		34		34		1,250		0	0	28	05/11/2026	3.C FE
90350H AF 6	US ANESTHESIA PARTNERS INC SENIOR TERM L	..	06/30/2021	Redemption	100.0000	1,814	1,814	1,804			9		9		1,814		0	0	16	06/23/2024	4.B FE
90385K AG 6	UKG INC SECURED TERM LOAN 4.000% 05/04	..	06/30/2021	Redemption	100.0000	5,153	5,153	5,114			39		39		5,153		0	0	39	05/04/2026	4.C FE
90932R AJ 3	UNITED AIRLINES INC SECURED TERM LOAN	..	06/30/2021	Redemption	100.0000	15,494	15,494	15,501			(6)		(6)		15,494		0	0		04/21/2028	3.B FE
91136E AJ 4	UNITED RENTALS INC. SECURED TERM_LOAN	..	06/30/2021	Redemption	100.0000	29,770	29,770	29,578	29,608		161		161		29,770		0	0	229	10/31/2025	2.C FE
91335P AE 9	UNIVAR USA INC SECURED TERM LOAN 2.343	..	06/03/2021	Redemption	100.0000	2,882,561	2,882,561	2,599,255	2,642,189		240,372		240,372		2,882,561		0	0	29,218	07/01/2024	2.C FE
91335P AH 2	UNIVAR USA INC SECURED TERM LOAN 2.147	..	06/30/2021	Redemption	100.0000	1,079	1,079	1,047	1,049		30		30		1,079		0	0	9	07/01/2026	2.C FE
91359H AP 3	UNIVERSAL HEALTH SERVICES INC SECURED TE	..	06/30/2021	Redemption	100.0000	15,352	15,352	15,314	12,473		27		27		15,352		0	0	100	10/31/2025	2.C FE
91820U AQ 3	VFH PARENT LLC SECURED TERM LOAN 3.135	..	05/17/2021	Redemption	100.0000	246,364	246,364	242,225	220,063		3,656		3,656		246,364		0	0	2,469	03/01/2026	3.C FE
92345M AQ 5	VERINT SYSTEMS INC. TERM LOAN 2.146%	..	04/15/2021	Redemption	100.0000	1,493,051	1,493,051	1,452,837	1,459,195		33,855		33,855		1,493,051		0	0	11,346	06/28/2024	3.B FE
92531H AB 3	VERSCEND HOLDING CORP SECURED TERM LOAN	..	04/01/2021	Taxable Exchange		686,015	687,654	691,092	687,654				0		687,654		(1,639)	(1,639)	8,042	08/27/2025	4.A FE
92645D AH 2	VICTORY CAPITAL HOLDINGS INC SECURED TER	..	06/24/2021	Redemption	100.0000	67,965	67,965	67,916			49		49		67,965		0	0	174	07/01/2026	2.B Z
92929L AW 8	WMG ACQUISITION CORP SECURED TERM LOAN	..	04/01/2021	Redemption	100.0000	(260,000)	(260,000)	(260,000)			(260,000)		(260,000)		(260,000)		0	0		01/20/2028	3.C
92929L AW 8	WMG ACQUISITION CORP SECURED TERM LOAN	..	05/13/2021	Taxable Exchange		258,122	260,000	260,000					0		260,000		(1,878)	(1,878)	259	01/20/2028	3.C FE
92940J AB 4	WR GRACE & CO-CONN SECUREDTERMLOAN 1.8	..	06/30/2021	Redemption	100.0000	2,275	2,275	2,254	2,256		19		19		2,275		0	0	23	04/03/2025	3.B FE
92940J AD 0	WR GRACE & CO-CONN SECUREDTERMLOAN 1.8	..	06/30/2021	Redemption	100.0000	3,901	3,901	3,863	3,866		34		34		3,901		0	0	39	04/03/2025	2.C FE
93369P AF 1	WAND NEWCO 3 INC SECURED TERM_LOAN 3.1	..	06/30/2021	Redemption	100.0000	3,366	3,366	3,201	2,106		148		148		3,366		0	0	38	02/05/2026	4.C FE

SCHEDULE D - PART 4

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

QE05.91

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
94120X AB 1	WATERBRIDGE MIDSTREAM OPERATING SECURED TERM		06/30/2021	Redemption	100.0000	625	625	609	612		13		13		625		0	0	21	06/22/2026	4.C FE
94767K AN 1	WEBER STEPHEN PRODUCTS LLC SECURED TERM		06/30/2021	Redemption	100.0000	450	450	452			(2)		(2)		450		0	0	5	10/30/2027	4.B FE
948627 AW 4	WW INTERNATIONAL INC SECURED TERM LOAN		04/13/2021	Redemption	100.0000	5,579,853	5,579,853	5,346,452	5,379,952		199,901		199,901		5,579,853		0	0	87,805	11/29/2024	3.B FE
95810D AR 2	WESTERN DIGITAL CORPORATION SECURED TERM		04/30/2021	Redemption	100.0000	358,119	358,119	334,392	158,651		18,284		18,284		358,119		0	0	1,200	04/29/2023	2.C FE
96244U AD 9	WHATABRANDS LLC SECURED TERM LOAN 2.83		06/17/2021	Redemption	100.0000	13,158	13,158	13,127	13,131		27		27		13,158		0	0	195	07/31/2026	4.A FE
96350T AC 4	WHITE CAP BUYER LLC SECURED TERM LOAN		04/30/2021	Redemption	100.0000	2,433	2,433	2,408	2,409		24		24		2,433		0	0	57	10/19/2027	4.B FE
97246F AH 9	WILSONART LLC SECURED TERM LOAN 4.500%		06/30/2021	Redemption	99.7445	2,444	2,450	2,438			6		6		2,444		0	0		12/31/2026	4.B FE
98310C AC 6	WYNDHAM HOTELS & RESORTS INC SENIOR SECUR		06/30/2021	Redemption	100.0000	13,951	13,951	13,540	12,905		348		348		13,951		0	0	103	05/30/2025	3.A FE
98975V AK 2	ZODIAC POOL SOLUTIONS LLC SECURED TERM L		06/30/2021	Redemption	100.0000	9,542	9,542	9,542	9,542				0		9,542		0	0	101	07/02/2025	3.B FE
000000 00 0	LIGHTSTONE HOLDCO LLC SENIOR SECURED TER		04/01/2021	Redemption	100.0000	(66,026)	(66,026)	(65,506)	(65,681)		(344)		(344)		(66,026)		0	0		01/30/2024	4.A FE
000000 00 0	UKG INC SECURED TERM LOAN 3.854% 05/03		06/30/2021	Redemption	100.0000	3,271	3,271	3,223	3,220		51		51		3,271		0	0	52	05/03/2026	4.C FE
15960H AE 8	OZARK HOLDINGS LLC SECURED TERM_LOAN 4		06/30/2021	Redemption	100.0000	1,125	1,125	1,119	1,119		6		6		1,125		0	0	22	12/10/2027	2.B Z
000000 00 0	RENT-A-CENTER INC/TX SECURED TERM LOAN		06/30/2021	Redemption	100.0000	3,787	3,787	3,768			19		19		3,787		0	0	39	02/17/2028	3.C FE
000000 00 0	COINMACH SERVICE CORP SECURED TERM LOAN		06/30/2021	Redemption	100.0000	1,563	1,563	1,558			5		5		1,563		0	0	5	03/01/2028	4.C FE
000000 00 0	PODS INC. SECURED TERM LOAN 3.750% 03/		06/30/2021	Redemption	100.0000	2,625	2,625	2,612			13		13		2,625		0	0	14	03/31/2028	4.B FE
08078U AF 0	BELRON FINANCE US LLC SECURED TERM LOAN		06/30/2021	Redemption	100.0000	688	688	689			(2)		(2)		688		0	0		04/13/2028	3.C FE
86880N AX 1	SURGERY CENTER HOLDINGS INC SECURED TERM		06/30/2021	Redemption	100.0000	399	399	397			2		2		399		0	0	1	08/31/2026	4.C FE
C3301D AD 0	ATLANTIC POWER SECURED TERM LOAN 3.500		05/14/2021	Redemption	100.0000	5,477,815	5,477,815	5,479,946	5,479,463		(1,648)		(1,648)		5,477,815		0	0	69,668	04/19/2025	3.B FE
D6000E AB 8	MESSER INDUSTRIES USA INC SECURED TERM L		06/30/2021	Redemption	100.0000	126,019	126,019	124,007	110,883		1,972		1,972		126,019		0	0	1,685	03/02/2026	3.C FE
G9341J AN 0	VERITAS US INC SECURED TERM_LOAN 6.000		06/30/2021	Redemption	100.0000	1,464	1,464	1,465			(1)		(1)		1,464		0	0	4	09/01/2025	4.B FE
N4776# AB 1	AXALTA COATING SYSTEMS US HOLD SENIOR SE		06/30/2021	Redemption	100.0000	9,669	9,669	9,580	7,922		84		84		9,669		0	0	50	06/01/2024	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
N9000D AD 9	UPC FINANCING PARTNERSHIP SECURED TERM L		05/11/2021	Redemption	100.0000	1,255,000	1,255,000	1,247,076	620,162		7,828		7,828		1,255,000		0	0	12,137	01/31/2029	3.C FE
N9000D AF 4	NEWCO FINANCING PARTNERSHIP SECURED TERM		04/12/2021	Taxable Exchange		624,954	627,500	620,066	620,157		223		223		620,380		4,574	4,574	11,899	01/31/2029	3.C FE
09776M AM 6	BOMBARDIER RECREATIONAL PRODUC SECURED T	A	04/30/2021	Redemption	100.0000	1,223	1,223	1,217			6		6		1,223		0	0	2	05/24/2027	3.C FE
35100D AR 7	FOUR SEASONS HOLDINGS INC TERM LOAN 2	A	06/30/2021	Redemption	100.0000	649	649	653	652		(2)		(2)		649		0	0	6	11/30/2023	3.C FE
68371Y AJ 2	OPEN TEXT CORP SECURED TERM LOAN 1.896	A	06/30/2021	Redemption	100.0000	32,953	32,953	32,829	25,082		129		129		32,953		0	0	188	05/30/2025	2.C FE
000000 00 0	AIR CANADA SECURED TERM LOAN 1.897% 10	A	06/30/2021	Redemption	100.0000	6,439	6,439	6,463	6,456		(17)		(17)		6,439		0	0	61	10/06/2023	3.A FE
000000 00 0	GRIZZLY ACQUISITIONS INC SECURED TERM LO	A	06/30/2021	Redemption	100.0000	14,724	14,724	14,468	12,432		250		250		14,724		0	0	213	10/01/2025	3.C FE
000000 00 0	CANADA GOOSE INC SECURED TERM LOAN 5.000	A	04/09/2021	Redemption	100.0000	997,500	997,500	987,525	987,817		9,683		9,683		997,500		0	0	13,854	10/01/2027	4.B FE
C4927U AB 8	KESTREL BIDCO INC SECURED TERM LOAN 4	A	06/30/2021	Redemption	100.0000	3,147	3,147	3,118	3,122		25		25		3,147		0	0	64	12/11/2026	4.C FE
C6901L AH 0	1011778 BC UNLIMITED LIABILITY SECURED T	A	06/30/2021	Redemption	100.0000	8,890	8,890	8,366	8,419		471		471		8,890		0	0	68	11/19/2026	3.A FE
C7052B AH 7	GFL ENVIRONMENTAL INC SECURED TERM LOAN	A	06/30/2021	Redemption	100.0000	8,945	8,945	8,949	8,165		(4)		(4)		8,945		0	0	125	05/30/2025	3.C FE
C8000C AG 8	PANTHER BF AGGREGATOR 2 LP SECURED TERM	A	06/30/2021	Redemption	100.0000	144,641	144,641	144,460			181		181		144,641		0	0	1,138	04/30/2026	4.A FE
46611V AU 9	JBS USA LUX SA SECURED TERM LOAN 2.104	D	06/30/2021	Redemption	100.0000	14,576	14,576	14,236	7,894		312		312		14,576		0	0	74	05/01/2026	2.B FE
72814C AF 5	PLAYTIKA HOLDING CORP SECURED TERM LOAN	C	06/30/2021	Redemption	100.0000	4,053	4,053	4,040			13		13		4,053		0	0	15	03/13/2028	3.B FE
78466D BE 3	SS&C TECHNOLOGIES HOLDINGS EUR SECURED T	D	06/30/2021	Redemption	100.0000	86,920	86,920	86,561	86,583		337		337		86,920		0	0	653	04/16/2025	3.B FE
000000 00 0	GVC HOLDINGS PLC TERM LOAN 3.000% 03/	D	06/30/2021	Redemption	100.0000	11,250	11,250	11,232	11,234		16		16		11,250		0	0	181	03/29/2024	3.B FE
000000 00 0	BANIJAY GROUP SAS SECURED TERM LOAN 3	D	06/30/2021	Redemption	100.0000	500	500	495	495		5		5		500		0	0	10	03/04/2025	4.A FE
000000 00 0	SYBIL FINANCE B V SECURED TERM LOAN 2	D	06/30/2021	Redemption	100.0000	687	687	685			2		2		687		0	0		03/22/2028	3.A FE
G4123K AB 8	GRAB HOLDINGS INC SECURED TERM LOAN 5	D	06/30/2021	Redemption	100.0000	7,500	7,500	7,275			225		225		7,500		0	0	96	01/29/2026	4.C FE
G6562A AF 4	NOMAD FOODS LUX SARL SECURED TERM LOAN	D	05/17/2021	Redemption	100.0000	2,644	2,644	2,637			7		7		2,644		0	0	15	05/15/2024	3.C FE
L1957L AB 7	CONSOLIDATED ENERGY FINANCE SA SECURED T	D	06/30/2021	Redemption	100.0000	1,395	1,395	1,346	1,357		38		38		1,395		0	0	19	05/07/2025	4.A FE

QE05.92

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
L5582B AT 4	ION TRADING TECHNOLOGIES SARL SECURED TE	D	04/01/2021.	Redemption 100.0000.....	.....	.....413,272	.....413,272	.....400,874	.....403,765	.....	.....9,507	.....	.....9,507	.....	.....413,272	.....	.....	.....0	.....5,237	11/21/2024.	4.B FE.....
N1603L AD 9	BRIGHT BIDCO BV TERM LOAN 4.500% 06/30	D	06/15/2021.	Various.....	.....	.....1,338,000	.....1,700,000	.....934,999	.....931,519	.....	.....3,481	.....	.....3,481	.....	.....934,999	.....	.....403,001	.....403,001	.....19,125	06/30/2024.	5.B FE.....
N1603L AD 9	BRIGHT BIDCO BV TERM LOAN 4.500% 06/30	D	06/30/2021.	Various.....	.....	.....584	.....584	.....321	.....319	.....	.....264	.....	.....264	.....	.....584	.....	.....	.....0	.....7	06/30/2024.	5.B FE.....
N8232N AB 3	NOURYON FINANCE BV SECURED TERM_LOAN 3	D	06/30/2021.	Redemption 100.0000.....	.....	.....39,143	.....39,143	.....37,645	.....37,826	.....	.....1,317	.....	.....1,317	.....	.....39,143	.....	.....	.....0	.....608	10/01/2025.	4.A FE.....
N8233B AC 6	STARS GROUP HOLDINGS BV SECURED TERM_LOA	D	06/30/2021.	Redemption 100.0000.....	.....	.....18,714	.....18,714	.....18,692	.....12,558	.....	.....14	.....	.....14	.....	.....18,714	.....	.....	.....0	.....248	07/10/2025.	2.C FE.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....					.....52,066,973	.....52,334,786	.....50,413,067	.....44,447,584	.....0	.....591,010	.....0	.....591,010	.....0	.....51,422,228	.....0	.....644,746	.....644,746	.....835,999	XXX	XXX
8399997.	Total - Bonds - Part 4.....					2,492,921,058	2,456,296,159	2,477,776,698	2,059,621,392	0	6,241,894	0	6,241,894	568,640	2,492,679,560	(573,115)	(8,200,461)	(8,773,576)	51,793,850	XXX	XXX
8399999.	Total - Bonds.....					2,492,921,058	2,456,296,159	2,477,776,698	2,059,621,392	0	6,241,894	0	6,241,894	568,640	2,492,679,560	(573,115)	(8,200,461)	(8,773,576)	51,793,850	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
101121 40 8	BOSTON PROPERTIES INC. BOSTON PROPERTIES	B	04/01/2021.	Various.....	.....	.....80,000,000	.....2,000,000	.....	.....1,812,800	.....1,812,800	.....	.....	.....0	.....	.....1,812,800	.....	.....187,200	.....187,200	.....26,250	XXX	2.C FE.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					.....2,000,000	XXX	.....1,812,800	.....1,812,800	.....0	.....0	.....0	.....0	.....0	.....1,812,800	.....0	.....187,200	.....187,200	.....26,250	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....					.....2,000,000	XXX	.....1,812,800	.....1,812,800	.....0	.....0	.....0	.....0	.....0	.....1,812,800	.....0	.....187,200	.....187,200	.....26,250	XXX	XXX
8999999.	Total - Preferred Stocks.....					.....2,000,000	XXX	.....1,812,800	.....1,812,800	.....0	.....0	.....0	.....0	.....0	.....1,812,800	.....0	.....187,200	.....187,200	.....26,250	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
000000 00 0	MEITUAN.....	B	05/12/2021.	DIRECT.....	.....	.....23,221,000	.....895,914	XXX	.....912,763	.....	.....	.....	.....0	.....	.....912,300	.....(464)	.....(16,386)	.....(16,850)	.....	XXX	XXX
000000 00 0	MEITUAN.....	B	06/24/2021.	DIRECT.....	.....	.....5,930,000	.....234,998	XXX	.....233,095	.....	.....	.....	.....0	.....	.....233,005	.....(89)	.....1,993	.....1,904	.....	XXX	XXX
00827B 10 6	AFFIRMHOLDINGSINC.....	B	05/14/2021.	DIRECT.....	.....	.....1,026,000	.....55,470	XXX	.....94,187	.....	.....	.....	.....0	.....	.....94,187	.....	.....(38,717)	.....(38,717)	.....	XXX	XXX
009066 10 1	AIRBNB INC.....	B	06/30/2021.	DIRECT.....	.....	.....5,128,000	.....774,765	XXX	.....690,998	.....	.....	.....	.....0	.....	.....690,998	.....	.....83,767	.....83,767	.....	XXX	XXX
03674X 10 6	ANTERO RESOURCES CORP.....	B	05/14/2021.	DIRECT.....	.....	.....2,572,000	.....29,448	XXX	.....25,540	.....	.....	.....	.....0	.....	.....25,540	.....	.....3,908	.....3,908	.....	XXX	XXX
084310 10 1	BERKELEYLIGHTSINC.....	B	06/16/2021.	DIRECT.....	.....	.....3,500,000	.....164,566	XXX	.....189,840	.....	.....	.....	.....0	.....	.....189,840	.....	.....(25,274)	.....(25,274)	.....	XXX	XXX
090043 10 0	BILLCOM HOLDINGS INC.....	B	06/18/2021.	DIRECT.....	.....	.....1,765,000	.....311,574	XXX	.....275,216	.....	.....	.....	.....0	.....	.....275,216	.....	.....36,358	.....36,358	.....	XXX	XXX
09251M 10 8	BLACKROCK EQUITY DIVIDEND FUND OPEN_ENDF	B	04/14/2021.	WELLS FARGO BROKERAGE SERVICES	.....	.....753,400	.....17,200	XXX	.....14,586	.....15,219	.....(633)	.....	.....(633)	.....	.....14,586	.....	.....2,614	.....2,614	.....35	XXX	XXX
18915M 10 7	CLOUDFLAREINC.....	B	06/09/2021.	DIRECT.....	.....	.....14,819,000	.....1,167,415	XXX	.....1,101,621	.....	.....	.....	.....0	.....	.....1,101,621	.....	.....65,795	.....65,795	.....	XXX	XXX
19260Q 10 7	COINBASE GLOBAL INC.....	B	04/16/2021.	DIRECT.....	.....	.....16,021,000	.....5,353,045	XXX	.....5,259,374	.....	.....	.....	.....0	.....	.....5,259,374	.....	.....93,671	.....93,671	.....	XXX	XXX
19260Q 10 7	COINBASE GLOBAL INC.....	B	05/25/2021.	DIRECT.....	.....	.....25,815,000	.....6,130,791	XXX	.....6,529,810	.....	.....	.....	.....0	.....	.....6,529,810	.....	.....(399,019)	.....(399,019)	.....	XXX	XXX
22266M 10 4	COURSERAINC.....	B	05/26/2021.	DIRECT.....	.....	.....4,579,000	.....171,626	XXX	.....175,696	.....	.....	.....	.....0	.....	.....175,696	.....	.....(4,070)	.....(4,070)	.....	XXX	XXX
22266M 10 4	COURSERAINC.....	B	06/10/2021.	DIRECT.....	.....	.....5,051,000	.....214,135	XXX	.....193,807	.....	.....	.....	.....0	.....	.....193,807	.....	.....20,328	.....20,328	.....	XXX	XXX
22788C 10 5	CROWDSTRIKE HOLDINGS INC.....	B	06/28/2021.	DIRECT.....	.....	.....12,552,000	.....2,941,575	XXX	.....2,802,142	.....	.....	.....	.....0	.....	.....2,802,142	.....	.....139,433	.....139,433	.....	XXX	XXX
24703L 20 2	DELL TECHNOLOGIES INC.....	B	06/30/2021.	DIRECT.....	.....	.....1,900,000	.....189,315	XXX	.....190,096	.....	.....	.....	.....0	.....	.....190,096	.....	.....(781)	.....(781)	.....	XXX	XXX
25809K 10 5	DOORDASHINC.....	B	05/27/2021.	DIRECT.....	.....	.....64,285,000	.....9,099,472	XXX	.....8,455,864	.....	.....	.....	.....0	.....	.....8,455,864	.....	.....643,608	.....643,608	.....	XXX	XXX
29336T 10 0	ENLINK MIDSTREAM LLC.....	B	05/18/2021.	DIRECT.....	.....	.....1,282,000	.....6,428	XXX	.....6,295	.....	.....	.....	.....0	.....	.....6,295	.....	.....133	.....133	.....120	XXX	XXX
29975E 10 9	EVENTBRITEINC.....	B	06/16/2021.	DIRECT.....	.....	.....10,317,000	.....212,051	XXX	.....266,282	.....	.....	.....	.....0	.....	.....266,282	.....	.....(54,230)	.....(54,230)	.....	XXX	XXX
413838 72 3	OAKMARK FUND.....	B	04/14/2021.	WELLS FARGO BROKERAGE SERVICES	.....	.....1,283,640	.....37,200	XXX	.....21,591	.....33,452	.....(11,861)	.....	.....(11,861)	.....	.....21,591	.....	.....15,609	.....15,609	.....	XXX	XXX

QE05.93

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
47103C 26 6	JANUS PERKINS MID CAP VALUE A FUND OPEN_		04/14/2021.	WELLS FARGO BROKERAGE SERVICES	660.330	11,800	XXX	9,958	10,539	(581)			(581)		9,958		1,842	1,842		XXX	XXX	
55087P 10 4	LYFT INC.....		06/25/2021.	DIRECT.....	4,310.000	238,109	XXX	236,757					0	236,757		1,352	1,352			XXX	XXX	
70614W 10 0	PELTON INTERACTIVE INC.....		05/24/2021.	DIRECT.....	11,637.000	1,276,831	XXX	1,476,619					0	1,476,619		(199,787)	(199,787)			XXX	XXX	
771049 10 3	ROBLOXCORP.....		06/03/2021.	DIRECT.....	32,836.000	2,699,126	XXX	2,621,955					0	2,621,955		77,171	77,171			XXX	XXX	
78462F 10 3	SPDR S&P 500 ETF TRUST.....		04/15/2021.	WELLS FARGO BROKERAGE SERVICES	715.000	295,080	XXX	65,837	267,324	(201,487)			(201,487)	65,837		229,243	229,243	2,043		XXX	XXX	
833445 10 9	SNOWFLAKE INC.....		06/23/2021.	DIRECT.....	2,001.000	438,751	XXX	478,776					0	478,776		(40,025)	(40,025)			XXX	XXX	
85209W 10 9	SPROUT SOCIAL INC.....		05/25/2021.	DIRECT.....	6,520.000	413,230	XXX	457,997					0	457,997		(44,768)	(44,768)			XXX	XXX	
85225A 10 7	SQUARESPACEINC.....		06/24/2021.	DIRECT.....	10,044.000	627,139	XXX	602,138					0	602,138		25,001	25,001			XXX	XXX	
90364P 10 5	UIPATH INC.....		06/28/2021.	DIRECT.....	15,741.000	1,124,900	XXX	1,081,564					0	1,081,564		43,336	43,336			XXX	XXX	
91332U 10 1	UNITYSOFTWAREINC.....		05/12/2021.	DIRECT.....	1,148.000	96,516	XXX	153,693					0	153,693		(57,177)	(57,177)			XXX	XXX	
91680M 10 7	UPSTART HOLDINGS INC.....		06/17/2021.	DIRECT.....	244.000	30,766	XXX	30,424					0	30,424		342	342			XXX	XXX	
91680M 10 7	UPSTART HOLDINGS INC.....		06/30/2021.	DIRECT.....	228.000	29,229	XXX	28,429					0	28,429		800	800			XXX	XXX	
922031 85 1	VANGUARDSHORT-TERMTREASURYF OPEN_ENDFUND		06/21/2021.	WELLS FARGO SECURITIES.....	991,580.920	10,600,000	XXX	10,828,064	10,679,327	148,737			148,737	10,828,064		(228,064)	(228,064)	8,089		XXX	XXX	
922042 84 1	VANGUARD EMR MRKTS STK INX CL OPEN_END F		04/15/2021.	WELLS FARGO BROKERAGE SERVICES	719.410	31,100	XXX	25,820	29,985	(4,165)			(4,165)	25,820		5,280	5,280	38		XXX	XXX	
23344D 10 8	DADA NEXUS LTD.....	D	06/08/2021.	DIRECT.....	20,347.000	557,943	XXX	552,218					0	552,218		5,725	5,725			XXX	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....				46,477,508		XXX	46,089,052	11,035,846	(69,990)	0	0	(69,990)	0	46,088,499	(553)	389,011	388,458	10,325	XXX	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																						
000000 00 0	NEW CONSTELLIS BORROWER LLC.....		04/12/2021.	DIRECT.....	53,669.000	6,709	XXX	6,709	53,669	(46,960)			(46,960)		6,709		0	0			XXX	XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....				53,669	6,709	XXX	6,709	53,669	(46,960)	0	0	(46,960)	0	6,709	0	0	0	0	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....				46,484,217		XXX	46,095,761	11,089,515	(116,950)	0	0	(116,950)	0	46,095,208	(553)	389,011	388,458	10,325	XXX	XXX	
9799999.	Total - Common Stocks.....				46,484,217		XXX	46,095,761	11,089,515	(116,950)	0	0	(116,950)	0	46,095,208	(553)	389,011	388,458	10,325	XXX	XXX	
9899999.	Total - Preferred and Common Stocks.....				48,484,217		XXX	47,908,561	12,902,315	(116,950)	0	0	(116,950)	0	47,908,008	(553)	576,211	575,658	36,575	XXX	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....				2,541,405,275		XXX	2,525,685,259	2,072,523,707	(116,950)	6,241,894	0	6,124,944	568,640	2,540,587,568	(573,668)	(7,624,250)	(8,197,918)	51,830,425	XXX	XXX	

QE05.94

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																						
CALL OPTION SEP24SPXC@4808 BHF1N6GS7 Premium at Maturity 2024-10-02	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQF57RNE97.	06/27/2019...	09/30/2024....	205,903	.989,979,508	4808.....	55,000	8,064,023	-	65,865,616		65,865,616	32,332,991	-	79,628	-	-	-	0001.....
CALL OPTION 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	-	-	72,570,111		72,570,111	(73,931,835)	-	-	-	-	-	0002.....
CALL OPTION 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	-	-	36,028,771		36,028,771	(36,965,901)	-	-	-	-	-	0002.....
CALL OPTION 2x20SWAPTIONSYNTH BHF1PVFX0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27...	07/31/2019...	07/30/2021....	-	800,000,000	0.01456.....	11,380,000	-	-	1,334,749		1,334,749	(36,405,020)	-	-	-	-	-	0002.....
CALL OPTION 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	-	-	43,461,113		43,461,113	(55,293,203)	-	-	-	-	-	0002.....
CALL OPTION 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	-	-	767,745		767,745	(25,492,531)	-	-	-	-	-	0002.....
CALL OPTION 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	-	-	14,537,160		14,537,160	(18,395,680)	-	-	-	-	-	0002.....
CALL OPTION 18Mx20SWAPTIONSYNTH BHF1XECV6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	01/16/2020...	07/30/2021....	-	135,000,000	0.0145.....	2,786,400	-	-	212,902		212,902	(6,065,397)	-	-	-	-	-	0002.....
CALL OPTION 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	-	-	788,527		788,527	(22,464,433)	-	-	-	-	-	0002.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF20U5S9	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	03/19/2020...	02/16/2026....	59	99,474	1686.....	2,726	-	-	15,320		15,320	1,207	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF20U5U4	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	03/19/2020...	02/20/2026....	40	132,480	3312.....	6,889	-	-	24,949		24,949	5,029	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF20U609	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	03/19/2020...	02/25/2026....	162	495,072	3056.....	34,358	-	-	100,951		100,951	18,253	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	9,178		9,178	2,504	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U60|D10|GF0 BHF20U641	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/19/2020...	02/24/2026....	111	343,989	3099.....	31,578	-	-	93,969		93,969	20,420	-	-	-	-	-	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	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)
CALL OPTION FEB26RTYC@1688 BHF20VR46	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/26/2020...	02/16/2026....	17	28,696	1688.....	1,156	-	-	13,186		13,186	4,514	-	-	-	-	-	0005.....
CALL OPTION FEB26SPXC@3358 BHF20VR53	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/26/2020...	02/11/2026....	2	6,716	3358.....	444	-	-	2,456		2,456	815	-	-	-	-	-	0005.....
CALL OPTION FEB26SPXC@3116 BHF20VRB0	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/26/2020...	02/26/2026....	2	6,232	3116.....	604	-	-	2,794		2,794	868	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A][C][PS]1Y[U7.5][D10.0][G] BHF21RPY0	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/03/2026....	7	10,402	1486.....	626	-	-	1,685		1,685	158	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A][P][PS]1Y[U55][D10][G] BHF21RQ37	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/09/2026....	36	49,536	1376.....	4,468	-	-	19,793		19,793	4,786	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A][P][PS]1Y[U60][D10][G] BHF21RQ60	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/02/2026....	240	364,320	1518.....	30,785	-	-	131,046		131,046	32,851	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A][P][PS]1Y[U60][D10][G] BHF21RQE3	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528....	04/23/2020....	03/06/2026....	650	1,889,550	2907.....	227,502	-	-	596,348		596,348	114,052	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A][P][PS]1Y[U65][D10][G] BHF21RQG8	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528....	04/16/2020....	03/06/2026....	690	1,978,230	2867.....	275,567	-	-	715,056		715,056	129,653	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A][C][PS]1Y[U8][D10][G] BHF21RQM5	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	03/06/2026....	424	1,252,920	2955.....	108,879	-	-	253,748		253,748	43,995	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A][C][PS]1Y[U8.25][D10][G] BHF21RQR4	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	03/03/2026....	166	498,498	3003.....	43,270	-	-	104,537		104,537	18,817	-	-	-	-	-	0005.....
CALL OPTION MAR26RTYC@1518 BHF21RSK7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27....	05/06/2020....	03/02/2026....	12	18,216	1518.....	2,374	-	-	10,808		10,808	3,396	-	-	-	-	-	0005.....
CALL OPTION MAR26RTYC@1474 BHF21RSL5	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27....	05/06/2020....	03/04/2026....	9	13,266	1474.....	1,917	-	-	8,406		8,406	2,582	-	-	-	-	-	0005.....
CALL OPTION MAR26SPXC@2920 BHF21RSM3	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09....	05/06/2020....	03/09/2026....	107	312,440	2920.....	53,735	-	-	164,721		164,721	48,543	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A][C][PS]1Y[U7][D10][G] BHF21RW55	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/19/2026....	23	23,000	1000.....	2,155	-	-	3,240		3,240	50	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A][C][PS]1Y[U7.5][D10][G] BHF21RWH9	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/20/2026....	194	210,296	1084.....	20,252	-	-	32,183		32,183	537	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A][C][PS]1Y[U7.5][D10][G] BHF21RZA1	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	03/17/2026....	91	219,401	2411.....	21,984	-	-	40,288		40,288	5,281	-	-	-	-	-	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	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)
CALL OPTION CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF21RZC7	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020...	03/20/2026....	787	1,861,255	2365.....	205,296	-	-	370,616		370,616	52,327	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U8.25|D10|GF BHF21RZD5	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020...	03/21/2026....	362	880,746	2433.....	98,996	-	-	180,541		180,541	25,777	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF21RZE3	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020...	03/19/2026....	42	43,092	1026.....	5,990	-	-	23,761		23,761	5,219	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF21RF0	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020...	03/25/2026....	110	121,220	1102.....	19,213	-	-	72,502		72,502	13,511	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF21RZG8	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/16/2020...	03/17/2026....	89	213,778	2402.....	31,938	-	-	81,996		81,996	14,495	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U60|D10|GF0 BHF21RZH6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/23/2020...	03/20/2026....	854	2,035,936	2384.....	427,343	-	-	987,641		987,641	151,472	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U65|D10|GF0 BHF21RZJ2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/16/2020...	03/20/2026....	631	1,504,935	2385.....	344,931	-	-	804,854		804,854	119,589	-	-	-	-	-	0005.....
CALL OPTION MAR26RTYC@1049 BHF21RZL7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27....	05/06/2020...	03/18/2026....	26	27,274	1049.....	10,469	-	-	33,058		33,058	8,041	-	-	-	-	-	0005.....
CALL OPTION MAR26RTYC@1055 BHF21RZM5	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27....	05/06/2020...	03/20/2026....	163	171,965	1055.....	65,136	-	-	206,474		206,474	50,414	-	-	-	-	-	0005.....
CALL OPTION MAR26SPXC@2400 BHF21RZN3	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09....	05/06/2020...	03/23/2026....	5	12,000	2400.....	3,787	-	-	9,699		9,699	2,478	-	-	-	-	-	0005.....
CALL OPTION MAR26SPXC@2375 BHF21RZP8	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09....	05/06/2020...	03/20/2026....	204	484,500	2375.....	157,374	-	-	399,745		399,745	101,451	-	-	-	-	-	0005.....
CALL OPTION MAR26SPXC@2508 BHF21RZQ6	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09....	05/06/2020...	03/25/2026....	138	346,104	2508.....	96,825	-	-	255,887		255,887	67,335	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF21TQW9	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020...	02/27/2026....	303	915,969	3023.....	75,659	-	-	187,251		187,251	33,958	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF21TQZ2	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020...	02/24/2026....	10	16,280	1628.....	707	-	-	3,350		3,350	968	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF21TR08	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/16/2020...	02/24/2026....	10	32,260	3226.....	1,987	-	-	6,175		6,175	1,491	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U60|D10|GF0 BHF21TR32	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/16/2020...	02/27/2026....	337	1,016,392	3016.....	106,924	-	-	293,457		293,457	58,998	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	7,868		7,868	2,517	-	-	-	-	-	0005.....

QE06.2

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)
CALL OPTION FEB26SPXC@3116 BHF21TR65	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	04/20/2020...	02/26/2026....	10	31,160	3116.....	4,171	-	-	13,969		13,969	4,342	-	-	-	-	-	0005.....
CALL OPTION FEB26SPXC@2979 BHF21TR73	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	04/20/2020...	02/27/2026....	32	95,328	2979.....	15,106	-	-	47,828		47,828	14,329	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U50]D10[GFO] BHF226YA7	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/21/2020...	02/20/2026....	94	308,790	3285.....	16,428	-	-	56,250		56,250	13,786	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]C[PS]1Y[U7.5]D10[GFO] BHF22PRZ8	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/06/2020...	03/30/2026....	147	168,168	1144.....	17,809	-	-	27,225		27,225	2,005	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]C[PS]1Y[U7.5]D10[GFO] BHF22PS12	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020...	03/27/2026....	51	133,008	2608.....	14,112	-	-	24,440		24,440	3,344	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]C[PS]1Y[U8]D10[GFO] BHF22PS46	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020...	03/27/2026....	222	573,426	2583.....	64,510	-	-	112,663		112,663	15,190	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U45]D10[GFO] BHF22PS53	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/11/2020...	03/27/2026....	52	59,592	1146.....	8,248	-	-	26,188		26,188	5,659	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U55]D10[GFO] BHF22PSB0	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/11/2020...	03/27/2026....	106	119,674	1129.....	23,432	-	-	69,622		69,622	14,107	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U50]D10[GFO] BHF22PSE4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/12/2020...	03/31/2026....	43	111,800	2600.....	14,724	-	-	36,370		36,370	7,090	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U60]D10[GFO] BHF22PSM6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/12/2020...	03/27/2026....	358	904,666	2527.....	173,334	-	-	395,775		395,775	69,425	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U65]D10[GFO] BHF22PSN4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/12/2020...	03/30/2026....	190	499,130	2627.....	97,480	-	-	222,464		222,464	39,205	-	-	-	-	-	0005.....
CALL OPTION MAR26SPXC@2539 BHF22PW74	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSRPFMYMCUFXT09.	05/06/2020...	03/25/2026....	25	63,475	2539.....	17,091	-	-	45,746		45,746	12,140	-	-	-	-	-	0005.....
CALL OPTION MAR26SPXC@2537 BHF22PW90	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSRPFMYMCUFXT09.	05/06/2020...	03/27/2026....	127	322,199	2537.....	87,202	-	-	232,616		232,616	61,699	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]C[PS]1Y[U7]D10[GFO] BHF22PWE9	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/06/2020...	04/17/2026....	74	88,208	1192.....	8,371	-	-	12,521		12,521	525	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]C[PS]1Y[U7.5]D10[GFO] BHF22PYT4	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/06/2020...	04/17/2026....	167	199,231	1193.....	20,421	-	-	30,736		30,736	1,284	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]C[PS]1Y[U7.5]D10[GFO] BHF22PYW7	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020...	04/17/2026....	236	659,384	2794.....	63,499	-	-	112,181		112,181	10,241	-	-	-	-	-	0005.....

QE06.3

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 CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF22PZ06	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020...	04/16/2026....	1,441	3,969,955	2755.....	419,624	-	-	722,420		722,420	63,281	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U8.25|D10|GF BHF22PZ22	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020...	04/10/2026....	230	624,450	2715.....	69,626	-	-	119,713		119,713	12,565	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF22PZ55	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/11/2020...	04/16/2026....	178	213,956	1202.....	26,038	-	-	87,287		87,287	20,934	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF22PZ89	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/11/2020...	04/22/2026....	517	634,876	1228.....	99,993	-	-	318,717		318,717	71,439	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF22PZC0	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	05/12/2020...	04/17/2026....	736	2,074,784	2819.....	216,192	-	-	582,029		582,029	139,963	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U60|D10|GF0 BHF22PZE6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	05/12/2020...	04/17/2026....	4,700	13,145,900	2797.....	1,904,841	-	-	4,805,124		4,805,124	1,092,476	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U65|D10|GF0 BHF22PZF3	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	05/12/2020...	04/16/2026....	2,711	7,460,672	2752.....	1,286,220	-	-	3,142,378		3,142,378	690,591	-	-	-	-	-	0005.....
CALL OPTION APR26RTYC@1217 BHF22PZU0	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	05/07/2020...	04/21/2026....	26	31,642	1217.....	7,556	-	-	29,629		29,629	7,980	-	-	-	-	-	0005.....
CALL OPTION APR26RTYC@1228 BHF22PZW6	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	05/07/2020...	04/17/2026....	108	132,624	1228.....	30,774	-	-	122,088		122,088	33,066	-	-	-	-	-	0005.....
CALL OPTION APR26SPXC@2811 BHF22PZY2	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/07/2020...	04/21/2026....	80	224,880	2811.....	44,213	-	-	130,107		130,107	37,195	-	-	-	-	-	0005.....
CALL OPTION APR26SPXC@2795 BHF22PZZ9	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/07/2020...	04/17/2026....	1,037	2,898,415	2795.....	580,160	-	-	1,698,267		1,698,267	483,442	-	-	-	-	-	0005.....
CALL OPTION APR26SPXC@2694 BHF22Q028	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/07/2020...	04/10/2026....	454	1,223,076	2694.....	275,442	-	-	777,504		777,504	215,419	-	-	-	-	-	0005.....
CALL OPTION 16Mx20SWAPTIONSYNTH BHF240NW2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	06/01/2020...	07/30/2021....	-	500,000,000	0.0046.....	10,400,000	-	-	26		26	(1,388,171)	-	-	-	-	-	0011.....
CALL OPTION 15Mx20SWAPTIONSYNTH BHF240NY8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	06/01/2020...	07/30/2021....	-	300,000,000	0.0046.....	6,300,000	-	-	16		16	(832,902)	-	-	-	-	-	0011.....
CALL OPTION 15Mx20SWAPTIONSYNTH BHF241G73	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	06/02/2020...	07/30/2021....	-	350,000,000	0.00432.....	7,385,000	-	-	13		13	(892,207)	-	-	-	-	-	0011.....
CALL OPTION 15Mx20SWAPTIONSYNTH BHF241JY1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/02/2020...	07/30/2021....	-	500,000,000	0.0043.....	10,261,711	-	-	18		18	(1,264,673)	-	-	-	-	-	0011.....

QE06.4

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 16Mx20SWAPTIONSYNTH BHF243P53	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	06/03/2020....	07/30/2021....	-	500,000,000	0.0042.....	8,500,000	-	-	16		16	(1,225,715)	-	-	-	-	-	0011.....
CALL OPTION 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	-	-	16		16	(1,225,715)	-	-	-	-	-	0002.....
CALL OPTION 16Mx20SWAPTIONSYNTH BHF243PB0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	06/03/2020....	08/02/2021....	-	500,000,000	0.0044.....	8,916,000	-	-	50		50	(1,334,052)	-	-	-	-	-	0011.....
CITNA_VCSA CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF244N27	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/11/2020....	05/22/2026....	77	103,873	1349.....	8,092	-	-	13,118		13,118	1,305	-	-	-	-	-	0005.....
CITNA_VCSA CLIQUET|A|C|PS|1Y|U7|D10|GF0| BHF244P69	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/11/2020....	05/14/2026....	28	37,016	1322.....	3,380	-	-	5,380		5,380	457	-	-	-	-	-	0005.....
CITNA_VCSA CLIQUET|A|C|PS|1Y|U7.5|D10|GF0| BHF244P85	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/11/2020....	05/08/2026....	241	311,372	1292.....	31,542	-	-	47,710		47,710	2,437	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF244PB8	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	05/22/2026....	21	62,748	2988.....	5,723	-	-	9,534		9,534	1,335	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF244PD4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	05/19/2026....	397	1,175,517	2961.....	119,433	-	-	197,495		197,495	28,516	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7.5|D10|GF0| BHF244PH5	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	05/15/2026....	460	1,344,580	2923.....	144,811	-	-	230,287		230,287	27,894	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U8|D10|GF0| BHF244PJ1	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	05/12/2026....	2,079	6,037,416	2904.....	713,019	-	-	1,143,297		1,143,297	167,582	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U8.25|D10|GF BHF244PN2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	05/12/2026....	509	1,486,789	2921.....	181,834	-	-	289,795		289,795	43,097	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U35|D10|GF0| BHF244PS1	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2020....	05/22/2026....	29	39,904	1376.....	3,252	-	-	8,477		8,477	2,274	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0| BHF244PT9	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2020....	05/15/2026....	406	537,138	1323.....	73,212	-	-	178,494		178,494	44,057	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U55|D10|GF0| BHF244PU6	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2020....	05/14/2026....	3,490	4,533,510	1299.....	882,221	-	-	2,042,910		2,042,910	474,686	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF244PV4	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2020....	05/12/2026....	1,489	1,898,475	1275.....	439,687	-	-	958,628		958,628	190,196	-	-	-	-	-	0005.....

QE06.5

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)
CITNA_VCSA CLIQUET|A|P|PS|1Y|U40|D10|GF0| BHF244PW2	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/21/2026....	172	510,668	2969.....	43,305	-	-	91,848		91,848	24,147	-	-	-	-	-	0005.....
CITNA_VCSA CLIQUET|A|P|PS|1Y|U50|D10|GF0| BHF244PX0	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/15/2026....	2,175	6,364,050	2926.....	799,961	-	-	1,639,090		1,639,090	402,255	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U55|D10|GF0| BHF244PY8	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/22/2026....	136	401,880	2955.....	56,946	-	-	115,453		115,453	27,641	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U65|D10|GF0| BHF244Q01	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/08/2026....	4,478	12,936,942	2889.....	2,498,124	-	-	4,954,088		4,954,088	1,165,452	-	-	-	-	-	0005.....
CITNA_VCSA CLIQUET|A|C|PS|1Y|U7.5|D10|GF0| BHF244Q50	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/11/2020....	04/30/2026....	24	31,464	1311.....	3,150	-	-	4,839		4,839	248	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U55|D10|GF0| BHF244Q68	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2020....	04/30/2026....	44	57,684	1311.....	10,925	-	-	25,863		25,863	6,339	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7.5|D10|GF0| BHF244Q76	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	04/30/2026....	17	49,504	2912.....	5,361	-	-	8,447		8,447	922	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U8|D10|GF0| BHF244Q84	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	04/30/2026....	146	425,152	2912.....	50,168	-	-	77,480		77,480	8,337	-	-	-	-	-	0005.....
CITNA_VCSA CLIQUET|A|P|PS|1Y|U50|D10|GF0| BHF244Q99	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	04/21/2026....	35	99,050	2830.....	15,551	-	-	27,487		27,487	6,593	-	-	-	-	-	0005.....
CITNA_VCSA CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF244QB7	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	04/24/2026....	983	2,815,312	2864.....	493,524	-	-	975,443		975,443	225,519	-	-	-	-	-	0005.....
CITNA_VCSA CLIQUET|A|P|PS|1Y|U65|D10|GF0| BHF244QE1	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	04/28/2026....	349	999,187	2863.....	197,539	-	-	385,754		385,754	87,565	-	-	-	-	-	0005.....
CALL OPTION APR26RTYC@1282 BHF245P66	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	06/09/2020....	04/27/2026....	11	14,102	1282.....	4,685	-	-	11,963		11,963	3,329	-	-	-	-	-	0005.....
CALL OPTION APR26SPXC@2848 BHF245P82	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/08/2020....	04/24/2026....	78	222,144	2848.....	56,226	-	-	124,750		124,750	36,020	-	-	-	-	-	0005.....
CALL OPTION MAY26RTYC@1299 BHF245PM1	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	06/09/2020....	05/13/2026....	48	62,352	1299.....	19,959	-	-	51,592		51,592	14,481	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	254,142		254,142	71,442	-	-	-	-	-	0005.....

QE06.6

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)
CALL OPTION 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	-	-	48,749		48,749	14,019	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	70,687		70,687	20,907	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	140,483		140,483	41,166	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	283,225		283,225	84,470	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	1,857,848		1,857,848	544,110	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	760,183		760,183	221,400	-	-	-	-	-	0005.....
WELBK_CSA CLIQUET|A|P|PS|1Y|U6|D10|GF0| BHF24EB54	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020...	05/13/2026.....	12,977	37,750,093	2909.....	6,357,116	-	-	12,539,123		12,539,123	2,824,881	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF25T7Z9	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	07/13/2020...	05/26/2026.....	40	55,720	1393.....	4,023	-	-	6,896		6,896	602	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7|D10|GF0 BHF25T8Q8	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	07/13/2020...	05/26/2026.....	11	15,323	1393.....	1,296	-	-	2,204		2,204	187	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF25T8R6	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	07/13/2020...	05/28/2026.....	29	40,629	1401.....	3,738	-	-	6,277		6,277	477	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF25T8W5	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	07/09/2020...	05/26/2026.....	31	92,752	2992.....	7,949	-	-	13,930		13,930	1,793	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF25T9N4	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	07/09/2020...	05/27/2026.....	91	274,729	3019.....	25,550	-	-	45,027		45,027	5,769	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF25T9V6	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	07/09/2020...	05/26/2026.....	202	606,202	3001.....	59,287	-	-	103,526		103,526	13,160	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF25TA10	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	07/09/2020...	05/20/2026.....	117	347,373	2969.....	37,169	-	-	64,040		64,040	8,455	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF25TA93	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7F32TWEFA76.	07/10/2020...	05/27/2026.....	235	329,000	1400.....	32,143	-	-	98,698		98,698	26,699	-	-	-	-	-	0005.....

QE06.7

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)
CALL OPTION CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF25TB35	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020...	05/26/2026....	241	335,954	1394.....	45,522	-	-	132,592		132,592	33,521	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF25TD3	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020....	05/26/2026....	28	83,776	2992.....	6,409	-	-	14,893		14,893	4,002	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF25TS0	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020....	05/27/2026....	974	2,927,844	3006.....	325,283	-	-	712,673		712,673	181,878	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF25TD2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020....	05/26/2026....	88	263,296	2992.....	34,781	-	-	74,027		74,027	18,339	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U60|D10|GF0 BHF25TCH3	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020....	05/22/2026....	1,275	3,798,225	2979.....	586,066	-	-	1,204,887		1,204,887	283,842	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U65|D10|GF0 BHF25TCL4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020....	05/01/2026....	371	1,050,301	2831.....	211,951	-	-	416,625		416,625	93,523	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.75|D10|GF BHF25TDR0	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	07/13/2020....	06/19/2026....	53	75,472	1424.....	4,657	-	-	8,460		8,460	866	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF25TE65	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	07/13/2020....	06/12/2026....	200	289,600	1448.....	19,635	-	-	33,887		33,887	1,318	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6.5|D10|GF0 BHF25TE81	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	07/13/2020....	06/29/2026....	53	75,313	1421.....	5,543	-	-	9,510		9,510	468	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF25TE99	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	07/13/2020....	06/02/2026....	37	52,466	1418.....	4,748	-	-	7,955		7,955	474	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF25TEG3	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	07/09/2020....	06/15/2026....	125	385,875	3087.....	31,873	-	-	57,282		57,282	7,180	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF25TER9	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	07/09/2020....	06/12/2026....	967	3,004,469	3107.....	269,501	-	-	486,325		486,325	61,274	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF25TEW8	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	07/09/2020....	06/12/2026....	115	354,315	3081.....	33,554	-	-	59,638		59,638	7,302	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF25TF23	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	07/09/2020....	06/08/2026....	275	853,875	3105.....	86,583	-	-	154,474		154,474	20,336	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF25TFJ6	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020....	06/19/2026....	49	70,560	1440.....	4,191	-	-	13,645		13,645	3,751	-	-	-	-	-	0005.....

QE06.8

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)
CALL OPTION CLIQUET[A]P[PS]1Y[U45]D10[G]F0 BHF25TFR8	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020...	06/12/2026.....	760	1,104,280	1453.....	96,735	-	-	312,291	312,291	91,712	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U50]D10[G]F0 BHF25TG06	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020...	06/26/2026.....	316	442,084	1399.....	51,503	-	-	158,528	158,528	45,106	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U55]D10[G]F0 BHF25TG22	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020...	06/12/2026.....	184	266,432	1448.....	32,585	-	-	100,415	100,415	28,509	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U60]D10[G]F0 BHF25TG48	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020...	06/05/2026.....	166	250,162	1507.....	31,370	-	-	95,104	95,104	25,759	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U40]D10[G]F0 BHF25TGG1	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020...	06/12/2026.....	566	1,771,014	3129.....	117,950	-	-	283,606	283,606	79,767	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U50]D10[G]F0 BHF25TGU0	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020...	06/12/2026.....	5,190	16,161,660	3114.....	1,617,782	-	-	3,643,260	3,643,260	971,910	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U55]D10[G]F0 BHF25TH13	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020...	06/19/2026.....	1,150	3,543,150	3081.....	431,910	-	-	926,292	926,292	216,464	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U60]D10[G]F0 BHF25TH88	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020...	06/10/2026.....	2,358	7,314,516	3102.....	1,008,672	-	-	2,147,453	2,147,453	547,447	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U65]D10[G]F0 BHF25THA3	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020...	06/12/2026.....	1,001	3,138,135	3135.....	479,193	-	-	1,002,650	1,002,650	254,022	-	-	-	-	-	-	0005.....
CALL OPTION MAY26RTYC@1401 BHF25WPK5	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/16/2020...	05/28/2026.....	11	15,411	1401.....	3,658	-	-	10,951	10,951	3,236	-	-	-	-	-	-	0005.....
CALL OPTION MAY26SPXC@3025 BHF25WPL3	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	07/16/2020...	05/27/2026.....	14	42,350	3025.....	9,216	-	-	20,665	20,665	6,253	-	-	-	-	-	-	0005.....
CALL OPTION MAY26SPXC@2967 BHF25WPN9	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	07/16/2020...	05/22/2026.....	130	385,710	2967.....	89,115	-	-	197,176	197,176	58,758	-	-	-	-	-	-	0005.....
CALL OPTION MAY26SPXC@3011 BHF25WQ57	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	07/16/2020...	05/26/2026.....	138	415,518	3011.....	91,736	-	-	205,037	205,037	61,819	-	-	-	-	-	-	0005.....
CALL OPTION JUN26RTYC@1472 BHF25WRN7	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/16/2020...	06/05/2026.....	18	26,496	1472.....	5,384	-	-	16,960	16,960	5,191	-	-	-	-	-	-	0005.....
CALL OPTION JUN26RTYC@1462 BHF25WSV8	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/16/2020...	06/16/2026.....	159	232,458	1462.....	48,384	-	-	151,138	151,138	46,012	-	-	-	-	-	-	0005.....
CALL OPTION JUN26RTYC@1404 BHF25WT13	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/16/2020...	06/22/2026.....	125	175,500	1404.....	41,563	-	-	124,370	124,370	36,781	-	-	-	-	-	-	0005.....

QE06.9

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 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	-	-	86,215		86,215	26,488	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	20,183		20,183	6,188	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	1,423,485		1,423,485	438,129	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	204,172		204,172	62,466	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	126,135		126,135	39,048	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	6,298		6,298	396	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.75|D10|GF BHF27ZKX3	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	08/25/2020...	07/13/2026....	20	28,580	1429.....	1,886	-	-	2,925		2,925	38	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	1,369		1,369	42	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	2,239		2,239	118	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	32,743		32,743	804	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	13,086		13,086	3,599	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	4,016		4,016	1,196	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	20,599		20,599	6,102	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	31,764		31,764	8,568	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	183,741		183,741	49,046	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	33,694		33,694	9,327	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF27ZN44	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868...	08/24/2020...	07/24/2026....	44	142,516	3239.....	8,964	-	-	14,963		14,963	1,242	-	-	-	-	-	0005.....

QE06.10

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 CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF27ZN85	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	06/19/2026.....	42	129,024	3072.....	11,909	-	-	19,221		19,221	2,319	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF27ZNM4	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	07/14/2026.....	142	456,388	3214.....	40,117	-	-	63,394		63,394	5,064	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF27ZNN2	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	07/22/2026.....	420	1,352,400	3220.....	98,725	-	-	160,780		160,780	13,127	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF27ZQN5	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	06/30/2026.....	202	623,574	3087.....	63,605	-	-	99,055		99,055	10,918	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF27ZNS1	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	07/15/2026.....	561	1,795,200	3200.....	176,468	-	-	272,451		272,451	21,422	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U8.25|D10|GF BHF27ZNT9	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	06/29/2026.....	52	158,756	3053.....	19,670	-	-	28,851		28,851	3,111	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF27ZNU6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	07/17/2026.....	204	654,024	3206.....	39,111	-	-	77,609		77,609	20,338	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF27ZNV4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	06/26/2026.....	83	255,806	3082.....	21,795	-	-	43,196		43,196	12,233	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF27ZNW2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	07/13/2026.....	182	583,128	3204.....	44,084	-	-	85,718		85,718	22,299	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF27ZNX0	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	07/17/2026.....	1,196	3,837,964	3209.....	354,628	-	-	674,485		674,485	173,237	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF27ZNY8	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	06/26/2026.....	325	1,001,650	3082.....	124,605	-	-	235,086		235,086	63,887	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF27ZNZ5	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	07/13/2026.....	3,461	11,040,590	3190.....	1,242,066	-	-	2,310,562		2,310,562	587,002	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF27ZP00	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	06/26/2026.....	358	1,114,454	3113.....	157,361	-	-	291,905		291,905	78,315	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF27ZP18	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	07/16/2026.....	693	2,223,837	3209.....	288,876	-	-	526,218		526,218	131,428	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U65|D10|GF0 BHF27ZP34	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	06/22/2026.....	104	321,360	3090.....	60,512	-	-	106,976		106,976	27,196	-	-	-	-	-	0005.....

QE06.11

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 JUN26RTYC@1441 BHF281S19	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/20/2020...	06/30/2026....	15	21,615	1441.....	5,500	-	-	14,511		14,511	4,370	-	-	-	-	-	0005.....
CALL OPTION JUL26RTYC@1453 BHF281S27	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/20/2020...	07/16/2026....	118	171,454	1453.....	42,695	-	-	113,217		113,217	34,286	-	-	-	-	-	0005.....
CALL OPTION JUL26RTYC@1485 BHF281S43	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/20/2020...	07/27/2026....	115	170,775	1485.....	39,819	-	-	107,675		107,675	33,118	-	-	-	-	-	0005.....
CALL OPTION JUL26SPXC@3216 BHF281S50	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	08/21/2020...	07/14/2026....	28	90,048	3216.....	18,607	-	-	37,889		37,889	12,031	-	-	-	-	-	0005.....
CALL OPTION JUL26SPXC@3222 BHF281S68	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	08/21/2020...	07/17/2026....	374	1,205,028	3222.....	247,778	-	-	504,786		504,786	160,511	-	-	-	-	-	0005.....
CALL OPTION JUN26SPXC@3055 BHF281S76	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	08/21/2020...	06/29/2026....	207	632,385	3055.....	153,981	-	-	302,347		302,347	92,118	-	-	-	-	-	0005.....
CALL OPTION JUL26SPXC@3239 BHF281S92	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	08/21/2020...	07/27/2026....	59	191,101	3239.....	38,710	-	-	79,070		79,070	25,244	-	-	-	-	-	0005.....
CALL OPTION SEP21SPXC@3907 BHF29CV26	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	09/11/2020...	09/17/2021....	15,035	58,741,745	3907.....	970,209	-	-	6,286,154		6,286,154	3,925,830	-	-	-	-	-	0001.....
CALL OPTION SEP21SPXC@3737 BHF29CV02	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	09/11/2020...	09/17/2021....	188,672	705,067,264	3737.....	19,970,931	-	-	108,553,862		108,553,862	60,761,445	-	-	-	-	-	0001.....
CALL OPTION SEP21RTYC@1708 BHF29CV10	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	09/11/2020...	09/17/2021....	148,370	253,415,960	1708.....	9,166,299	-	-	89,683,380		89,683,380	38,805,905	-	-	-	-	-	0001.....
CALL OPTION CLIQUET[A]P[PS]1Y[U35]D10[GF] BHF29CVD4	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/16/2020...	06/02/2026....	10	14,180	1418.....	990	-	-	2,886		2,886	843	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U40]D10[GF] BHF29CVF9	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/16/2020...	07/24/2026....	100	147,100	1471.....	12,327	-	-	33,063		33,063	8,943	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U30]D10[GF] BHF29CVG7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/16/2020...	08/14/2026....	48	74,784	1558.....	2,872	-	-	9,289		9,289	2,585	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U40]D10[GF] BHF29CVH5	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/16/2020...	08/13/2026....	136	214,880	1580.....	14,870	-	-	40,578		40,578	11,152	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U45]D10[GF] BHF29CVJ1	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/16/2020...	08/21/2026....	350	550,200	1572.....	49,133	-	-	125,654		125,654	33,861	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]C[PS]1Y[U5.25]D10[GF] BHF29CVM4	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/16/2020...	07/24/2026....	30	44,040	1468.....	2,590	-	-	3,951		3,951	81	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]C[PS]1Y[U5.75]D10[GF] BHF29CVR3	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/16/2020...	07/31/2026....	63	93,240	1480.....	6,601	-	-	9,612		9,612	195	-	-	-	-	-	0005.....

QE06.12

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 CLIQUET|A|C|PS|1Y|U5|D10|GF0| BHF29CVT9	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	09/16/2020...	08/07/2026.....	25	38,725	1549.....	2,099	-	-	3,248		3,248	150	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GF0| BHF29CVW2	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	09/16/2020...	08/14/2026.....	159	249,153	1567.....	15,323	-	-	24,003		24,003	954	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.75|D10|GF| BHF29CW27	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	09/16/2020...	08/31/2026.....	160	249,920	1562.....	16,270	-	-	25,718		25,718	748	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF29CW76	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	06/23/2026.....	71	219,319	3089.....	38,271	-	-	65,524		65,524	16,912	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U65|D10|GF0| BHF29CW78	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	06/18/2026.....	161	501,515	3115.....	97,896	-	-	144,282		144,282	35,705	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0| BHF29CW3	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	07/24/2026.....	95	305,520	3216.....	28,230	-	-	53,485		53,485	13,621	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0| BHF29CX26	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	07/29/2026.....	463	1,512,158	3266.....	164,976	-	-	297,402		297,402	74,443	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U65|D10|GF0| BHF29CX83	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	07/09/2026.....	232	731,264	3152.....	139,671	-	-	229,264		229,264	55,798	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U35|D10|GF0| BHF29CX7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	08/14/2026.....	247	832,637	3371.....	39,550	-	-	85,437		85,437	21,454	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U40|D10|GF0| BHF29CX5	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	08/03/2026.....	38	125,210	3295.....	8,489	-	-	17,076		17,076	4,343	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0| BHF29CXH3	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	08/14/2026.....	1,345	4,539,375	3375.....	369,505	-	-	690,695		690,695	168,858	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0| BHF29CXK6	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	08/13/2026.....	794	2,674,192	3368.....	270,361	-	-	480,853		480,853	116,958	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U55|D10|GF0| BHF29CX9	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	08/03/2026.....	152	500,840	3295.....	64,108	-	-	110,634		110,634	27,169	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GF0| BHF29CXU4	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020...	07/28/2026.....	12	38,616	3218.....	2,336	-	-	4,061		4,061	301	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6.75|D10|GF| BHF29CXY6	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020...	07/31/2026.....	62	202,802	3271.....	16,508	-	-	28,204		28,204	2,314	-	-	-	-	-	0005.....

QE06.13

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF29CY90	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020...	08/14/2026....	142	477,688	3364.....	26,989	-	-	49,718		49,718	4,587	-	-	-	-		0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF29CYC3	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020...	08/12/2026....	808	2,718,920	3365.....	176,186	-	-	320,174		320,174	29,030	-	-	-	-		0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF29CYG4	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020...	08/18/2026....	146	499,758	3423.....	33,434	-	-	61,927		61,927	6,033	-	-	-	-		0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF29CYJ8	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020...	08/03/2026....	20	65,900	3295.....	5,298	-	-	9,155		9,155	782	-	-	-	-		0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF29CYN9	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020...	08/04/2026....	159	525,177	3303.....	46,793	-	-	79,691		79,691	6,835	-	-	-	-		0005.....
CALL OPTION AUG26RTYC@1581 BHF29CZB4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	09/14/2020...	08/11/2026....	39	61,659	1581.....	11,127	-	-	33,808		33,808	10,901	-	-	-	-		0005.....
CALL OPTION AUG26SPXC@3391 BHF29CZC2	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/14/2020...	08/14/2026....	456	1,546,296	3391.....	280,350	-	-	567,144		567,144	188,159	-	-	-	-		0005.....
CALL OPTION 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	-	-	693		693	(3,411,679)	-	-	-	-		0002.....
CALL OPTION 10Mx20SWAPTIONSYNTH BHF2AHH39	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/05/2020...	08/02/2021....	-	500,000,000	0.00773.....	10,000,000	-	-	1,562		1,562	(3,669,946)	-	-	-	-		0002.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF2AMTN1	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/13/2020...	07/22/2026....	309	998,379	3231.....	120,205	-	-	202,077		202,077	50,944	-	-	-	-		0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.75|D10|GF BHF2AMTP6	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	10/14/2020...	08/28/2026....	31	48,918	1578.....	3,405	-	-	5,038		5,038	181	-	-	-	-		0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2AMTQ4	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQF57RNE97.	10/13/2020...	08/27/2026....	23	80,155	3485.....	4,192	-	-	8,294		8,294	882	-	-	-	-		0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF2AMTR2	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQF57RNE97.	10/13/2020...	08/28/2026....	105	367,605	3501.....	22,020	-	-	42,995		42,995	4,684	-	-	-	-		0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF2AMTS0	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQF57RNE97.	10/13/2020...	08/28/2026....	14	49,112	3508.....	3,541	-	-	6,726		6,726	750	-	-	-	-		0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF2AMTT8	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/14/2020...	08/31/2026....	33	51,546	1562.....	4,420	-	-	10,061		10,061	2,729	-	-	-	-		0005.....

QE06.14

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 CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF2AMTU5	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/13/2020...	08/28/2026.....	50	174,400	3488.....	8,179	-	-	16,253		16,253	4,076	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2AMTV3	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/13/2020...	08/28/2026.....	219	766,062	3498.....	61,055	-	-	105,393		105,393	25,539	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF2AMTX9	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/13/2020...	08/12/2026.....	278	940,196	3382.....	100,883	-	-	166,954		166,954	40,440	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF2AMTY7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/13/2020...	08/11/2026.....	150	500,100	3334.....	66,713	-	-	106,477		106,477	25,451	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5|D10|GF0 BHF2AMTZ4	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	10/14/2020...	09/11/2026.....	58	87,580	1510.....	5,334	-	-	7,306		7,306	47	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2AMU09	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	10/14/2020...	09/18/2026.....	257	387,813	1509.....	26,953	-	-	37,719		37,719	494	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2AMU17	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/13/2020...	09/16/2026.....	152	506,920	3335.....	28,590	-	-	52,800		52,800	3,934	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF2AMU25	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/13/2020...	09/14/2026.....	408	1,359,048	3331.....	88,882	-	-	160,090		160,090	11,463	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6.25|D10|GF0 BHF2AMU33	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/13/2020...	09/29/2026.....	150	501,600	3344.....	34,811	-	-	62,833		62,833	5,114	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U30|D10|GF0 BHF2AMU41	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/14/2020...	09/16/2026.....	26	39,650	1525.....	1,985	-	-	5,471		5,471	1,639	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF2AMU58	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/14/2020...	09/11/2026.....	139	209,612	1508.....	19,678	-	-	44,816		44,816	12,030	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2AMU66	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/14/2020...	09/14/2026.....	141	216,717	1537.....	24,333	-	-	52,765		52,765	14,140	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF2AMU74	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/13/2020...	09/11/2026.....	237	799,164	3372.....	41,876	-	-	83,170		83,170	20,792	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0 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	-	-	546,585		546,585	132,650	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0 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	-	-	740,618		740,618	178,071	-	-	-	-	-	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)
CALL OPTION SEP26RTYC@1475 BHF2APA61	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	10/12/2020....	09/18/2026....	76	112,100	1475.....	31,827	-	-	72,021		72,021	22,010	-	-	-	-	-	0005.....
CALL OPTION SEP26SPXC@3344 BHF2APA87	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/12/2020....	09/18/2026....	156	521,664	3344.....	113,334	-	-	199,858		199,858	65,411	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	868		868	(2,395,586)	-	-	-	-	-	0002.....
CALL OPTION 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	-	-	6,154,288		6,154,288	1,713,225	-	-	-	-	-	0001.....
CALL OPTION 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	-	-	62,194,062		62,194,062	22,648,112	-	-	-	-	-	0001.....
CALL OPTION 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	-	-	265		265	(1,346,350)	-	-	-	-	-	0002.....
CALL OPTION 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	-	-	744		744	(2,053,359)	-	-	-	-	-	0002.....
CALL OPTION 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	-	-	111,226		111,226	26,843	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	30,117		30,117	8,025	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	152,349		152,349	37,174	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	2,027		2,027	64	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	17,268		17,268	454	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	51,740		51,740	1,463	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	30,865		30,865	8,302	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	12,066		12,066	3,012	-	-	-	-	-	0005.....

QE06.16

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION 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	-	-	927,556		927,556	223,968	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	452,838		452,838	106,501	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	27,851		27,851	8,957	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	36,575		36,575	11,775	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	224,067		224,067	74,222	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	198		198	(1,009,763)	-	-	-	-	-	0002.....
CALL OPTION 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	-	-	244,864		244,864	(2,079,114)	-	-	-	-	-	0002.....
CALL OPTION 13Mx20SWAPTIONSYNTH BHF2D4W20	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUW5FP8MPRO8K5P83	11/30/2020...	12/23/2021.....	-	150,000,000	0.0075.....	2,440,500	-	-	183,648		183,648	(1,559,335)	-	-	-	-	-	0002.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2DHV22	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/11/2020...	10/30/2026.....	52	79,976	1538.....	5,302	-	-	7,815		7,815	71	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	20,459		20,459	5,364	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	90,160		90,160	21,705	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	351,597		351,597	82,775	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	19,937		19,937	720	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	25,913		25,913	1,363	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	30,137		30,137	8,215	-	-	-	-	-	0005.....

QE06.17

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 CLIQUET[A]P[PS]1Y[U35]D10[G]F0 BHF2DHWPO	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	12/10/2020...	11/10/2026.....	43	148,866	3462.....	9,230	-	-	14,362		14,362	3,439	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U45]D10[G]F0 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	-	-	802,832		802,832	185,710	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U50]D10[G]F0 BHF2DHW6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	12/10/2020...	11/10/2026.....	464	1,621,680	3495.....	179,196	-	-	266,633		266,633	60,449	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	17,340		17,340	6,048	-	-	-	-	-	0005.....
CALL OPTION NOV26SPXC@3526 BHF2DHYB9	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	12/10/2020...	11/06/2026.....	257	906,182	3526.....	181,668	-	-	302,399		302,399	103,275	-	-	-	-	-	0005.....
CALL OPTION 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	-	-	21,589,481		21,589,481	6,300,044	-	-	-	-	-	0001.....
CALL OPTION 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	-	-	29,845,872		29,845,872	17,128,407	-	-	-	-	-	0001.....
CALL OPTION 12Mx20SWAPTIONSYNTH BHF2E0S5	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	-	-	567,500		567,500	(5,115,867)	-	-	-	-	-	0002.....
CALL OPTION 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	-	-	629,776		629,776	(4,331,542)	-	-	-	-	-	0002.....
CALL OPTION 13Mx20SWAPTIONSYNTH BHF2E9AA4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQX5T7XV54....	12/23/2020...	01/19/2022.....	-	600,000,000	0.0075.....	6,260,000	-	-	944,663		944,663	(6,497,314)	-	-	-	-	-	0002.....
CALL OPTION DEC21SPXC@3887 BHF2EEFS9	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA.... E57ODZWZ7FF32TWEFA76..	12/29/2020...	12/17/2021.....	62,125	241,477,932	3887.....	12,050,447	-	-	29,845,872		29,845,872	17,128,407	-	-	-	-	-	0001.....
CALL OPTION CLIQUET[A]P[PS]1Y[U45]D10[G]F0 BHF2E2D88	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/13/2021....	11/21/2026.....	221	788,970	3570.....	-	78,345	-	103,799		103,799	25,454	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]C[PS]1Y[U5.5]D10[G]F0 BHF2E2D96	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/10/2026.....	76	145,692	1917.....	-	10,359	-	13,806		13,806	3,447	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U30]D10[G]F0 BHF2E2DK1	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	01/14/2021....	12/17/2026.....	27	52,731	1953.....	-	3,340	-	3,650		3,650	309	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U40]D10[G]F0 BHF2E2DM7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	01/14/2021....	12/16/2026.....	178	345,320	1940.....	-	35,797	-	39,828		39,828	4,031	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U35]D10[G]F0 BHF2E2DT2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/13/2021....	12/14/2026.....	44	161,568	3672.....	-	9,581	-	13,390		13,390	3,810	-	-	-	-	-	0005.....

QE06.18

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 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2EZDU9	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/13/2021....	12/17/2026....	939	3,470,544	3696.....	-	311,655	-	419,742		419,742	108,087	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF2EZDV7	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/13/2021....	12/09/2026....	569	2,099,041	3689.....	-	226,067	-	299,133		299,133	73,066	-	-	-	-	-	0005.....
CALL OPTION 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	-	27,881		27,881	8,406	-	-	-	-	-	0005.....
CALL OPTION 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	-	155,812		155,812	47,497	-	-	-	-	-	0005.....
CALL OPTION 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	-	23,252		23,252	8,580	-	-	-	-	-	0005.....
CALL OPTION 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	-	23,376		23,376	2,309	-	-	-	-	-	0005.....
CALL OPTION 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	-	10,775		10,775	4,121	-	-	-	-	-	0005.....
CALL OPTION 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	-	88,504		88,504	32,642	-	-	-	-	-	0005.....
CALL OPTION 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	-	123,209		123,209	45,600	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U30|D10|GF0 BHF2GVBR5	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	02/16/2021....	01/15/2027....	25	52,975	2119.....	-	3,414	-	2,979		2,979	(435)	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF2GVBT1	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	02/16/2021....	01/22/2027....	37	79,994	2162.....	-	8,023	-	6,780		6,780	(1,243)	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2GVBU8	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	02/16/2021....	01/19/2027....	116	249,516	2151.....	-	31,277	-	25,936		25,936	(5,341)	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF2GVX2	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	02/12/2021....	01/14/2027....	99	375,012	3788.....	-	25,426	-	29,901		29,901	4,475	-	-	-	-	-	0005.....
CALL OPTION 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	-	72,650		72,650	14,611	-	-	-	-	-	0005.....
CALL OPTION 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	-	279,159		279,159	65,740	-	-	-	-	-	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	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)
CALL OPTION 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	-	246,521		246,521	53,836	-	-	-	-		0005.....
CALL OPTION 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	-	151,975		151,975	30,604	-	-	-	-		0005.....
CALL OPTION DEC26SPXC@3715 BHF2GVM4	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/12/2021....	12/24/2026....	16	59,440	3715.....	-	13,680	-	17,202		17,202	3,522	-	-	-	-		0005.....
CALL OPTION 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	-	14,853,570		14,853,570	(1,890,930)	-	-	-	-		0002.....
CALL OPTION 12Mx20SWAPTIONSYNTH BHF2HJ7Q8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	02/23/2021....	02/23/2022....	-	1,000,000,000	0.0147.....	-	19,100,000	-	17,832,529		17,832,529	(1,267,471)	-	-	-	-		0002.....
CALL OPTION CLIQUET[A]C[PS]1Y[U5.5]D10[GF0]BHF2JH327	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/16/2021....	02/10/2027....	34	77,656	2284.....	-	5,436	-	5,662		5,662	226	-	-	-	-		0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U40]D10[GF0]BHF2JH350	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/16/2021....	02/12/2027....	106	241,150	2275.....	-	21,028	-	17,526		17,526	(3,502)	-	-	-	-		0005.....
CALL OPTION CLIQUET[A]C[PS]1Y[U5.5]D10[GF0]BHF2JH368	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	03/15/2021....	02/08/2027....	37	144,374	3902.....	-	9,197	-	13,915		13,915	4,719	-	-	-	-		0005.....
CALL OPTION CLIQUET[A]C[PS]1Y[U6]D10[GF0]BHF2JH376	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	03/15/2021....	02/09/2027....	125	487,250	3898.....	-	35,764	-	53,019		53,019	17,255	-	-	-	-		0005.....
CALL OPTION CLIQUET[A]C[PS]1Y[U6.25]D10[GF0]BHF2JH384	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	03/15/2021....	02/05/2027....	49	190,463	3887.....	-	15,542	-	22,019		22,019	6,477	-	-	-	-		0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U45]D10[GF0]BHF2JH392	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/15/2021....	02/05/2027....	380	1,471,360	3872.....	-	132,128	-	163,013		163,013	30,885	-	-	-	-		0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U45]D10[GF0]BHF2JH3B7	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/15/2021....	02/19/2027....	185	722,055	3903.....	-	64,768	-	78,185		78,185	13,417	-	-	-	-		0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U50]D10[GF0]BHF2JH3D3	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/15/2021....	02/02/2027....	352	1,341,472	3811.....	-	150,513	-	183,056		183,056	32,543	-	-	-	-		0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U50]D10[GF0]BHF2JH3F8	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/15/2021....	02/18/2027....	255	999,345	3919.....	-	104,232	-	126,276		126,276	22,045	-	-	-	-		0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U45]D10[GF0]BHF2JH3L5	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/15/2021....	01/22/2027....	29	110,055	3795.....	-	12,249	-	12,924		12,924	675	-	-	-	-		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	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 FEB27RTYC@2271 BHF2JH5V1	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	03/10/2021....	02/12/2027....	29	65,859	2271.....	-	14,703	-	13,412	13,412	13,412	(1,291)	-	-	-	-	-	0005.....
CALL OPTION FEB27SPXC@3890 BHF2JH5W9	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/10/2021....	02/12/2027....	164	637,960	3890.....	-	123,865	-	162,125	162,125	162,125	38,260	-	-	-	-	-	0005.....
CALL OPTION JAN27SPXC@3800 BHF2JH5X7	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/10/2021....	01/25/2027....	11	41,800	3800.....	-	8,713	-	11,375	11,375	11,375	2,663	-	-	-	-	-	0005.....
CALL OPTION 12Mx20SWAPTIONSYNTH BHF2JVAG7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	03/15/2021....	03/15/2022....	-	200,000,000	0.0105.....	-	1,265,000	-	1,146,989	1,146,989	1,146,989	(118,011)	-	-	-	-	-	0002.....
CALL OPTION 12Mx20SWAPTIONSYNTH BHF2JVAJ1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	03/15/2021....	03/15/2022....	-	300,000,000	0.0145.....	-	4,460,000	-	5,345,823	5,345,823	5,345,823	885,823	-	-	-	-	-	0002.....
CALL OPTION 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	-	11,582,617	11,582,617	11,582,617	2,482,617	-	-	-	-	-	0002.....
CALL OPTION 12Mx20SWAPTIONSYNTH BHF2JWN89	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQJ21A208....	03/16/2021....	03/16/2022....	-	250,000,000	0.0145.....	-	1,645,000	-	4,466,258	4,466,258	4,466,258	2,821,258	-	-	-	-	-	0002.....
CALL OPTION 12Mx20SWAPTIONSYNTH BHF2JWTL4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	03/16/2021....	03/16/2022....	-	500,000,000	0.01041.....	-	3,310,000	-	2,804,807	2,804,807	2,804,807	(505,193)	-	-	-	-	-	0002.....
CALL OPTION 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	-	2,880,666	2,880,666	2,880,666	(294,334)	-	-	-	-	-	0002.....
CALL OPTION 11Mx20SWAPTIONSYNTH BHF2KYD76	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	04/06/2021....	03/17/2022....	-	300,000,000	0.0145.....	-	3,451,500	-	5,365,506	5,365,506	5,365,506	1,914,006	-	-	-	-	-	0002.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2LALD5	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/21/2021....	03/19/2027....	120	263,280	2194.....	-	18,825	-	20,449	20,449	20,449	1,624	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.75|D10|GF BHF2LAL E3	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/21/2021....	03/11/2027....	65	152,035	2339.....	-	10,080	-	11,247	11,247	11,247	1,167	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2LALF0	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/20/2021....	03/22/2027....	101	398,647	3947.....	-	28,105	-	36,330	36,330	36,330	8,225	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF2LALG8	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/20/2021....	03/15/2027....	477	1,860,300	3900.....	-	151,987	-	194,465	194,465	194,465	42,478	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF2LALH6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/20/2021....	03/18/2027....	205	803,805	3921.....	-	69,047	-	88,173	88,173	88,173	19,126	-	-	-	-	-	0005.....

QE06.21

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF2LALJ2	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/21/2021....	03/12/2027....	54	122,634	2271.....	-	9,480	-	9,004		9,004	(476)	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF2LALK9	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/20/2021....	03/12/2027....	54	212,382	3933.....	-	11,808	-	14,884		14,884	3,076	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2LALL7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/20/2021....	03/12/2027....	764	2,983,420	3905.....	-	282,232	-	321,104		321,104	38,872	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF2LALM5	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/20/2021....	03/16/2027....	601	2,353,516	3916.....	-	269,478	-	296,668		296,668	27,191	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2LALN3	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/20/2021....	02/19/2027....	216	832,248	3853.....	-	81,061	-	93,684		93,684	12,623	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2LALP8	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/20/2021....	02/05/2027....	18	69,966	3887.....	-	5,087	-	6,792		6,792	1,706	-	-	-	-	-	0005.....
CALL OPTION MAR27RTYC@2202 BHF2LB3E1	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	04/29/2021....	03/12/2027....	130	286,260	2202.....	-	66,707	-	65,148		65,148	(1,559)	-	-	-	-	-	0005.....
CALL OPTION MAR27SPXC@3902 BHF2LB3F8	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/29/2021....	03/15/2027....	372	1,451,544	3902.....	-	360,472	-	368,105		368,105	7,633	-	-	-	-	-	0005.....
CALL OPTION FEB27SPXC@3888 BHF2LB3G6	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/29/2021....	02/10/2027....	27	104,976	3888.....	-	26,180	-	26,708		26,708	527	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.42|D10|GF BHF2MZXM6	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	05/19/2021....	04/13/2027....	125	278,875	2231.....	-	16,733	-	20,913		20,913	4,181	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.75|D10|GF BHF2MZXR5	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	05/19/2021....	04/06/2027....	33	74,547	2259.....	-	4,846	-	5,966		5,966	1,121	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2MZXW4	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/18/2021....	04/16/2027....	64	265,216	4144.....	-	17,000	-	23,059		23,059	6,059	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF2MZXZ7	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/18/2021....	04/16/2027....	419	1,736,336	4144.....	-	126,753	-	170,774		170,774	44,022	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF2MZY29	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/18/2021....	04/16/2027....	468	1,940,328	4146.....	-	149,987	-	201,724		201,724	51,736	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U30|D10|GF0 BHF2MZYE3	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/19/2021....	04/19/2027....	29	65,598	2262.....	-	2,526	-	3,029		3,029	504	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF2MZZ02	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/19/2021....	04/14/2027....	55	123,090	2238.....	-	8,493	-	9,563		9,563	1,070	-	-	-	-	-	0005.....

QE06.22

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2MZZ44	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/19/2021....	04/21/2027....	164	375,396	2289.....	-	30,182	-	33,232	33,232	3,050	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF2MZZM4	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	05/18/2021....	04/14/2027....	103	425,802	4134.....	-	20,566	-	26,064	26,064	5,498	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF2MZZX0	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	05/18/2021....	04/16/2027....	941	3,901,386	4146.....	-	315,622	-	358,996	358,996	43,374	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF2N0030	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	05/18/2021....	04/15/2027....	821	3,396,477	4137.....	-	339,308	-	371,564	371,564	32,256	-	-	-	-	-	-	0005.....
CALL OPTION APR27RTYC@2245 BHF2N07W9	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	05/18/2021....	04/14/2027....	37	83,065	2245.....	-	16,610	-	17,875	17,875	1,265	-	-	-	-	-	-	0005.....
CALL OPTION APR27SPXC@4135 BHF2N07Z2	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	05/18/2021....	04/14/2027....	411	1,699,485	4135.....	-	332,748	-	360,221	360,221	27,473	-	-	-	-	-	-	0005.....
CALL OPTION MAR27SPXC@3896 BHF2N0816	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	05/18/2021....	03/25/2027....	10	38,960	3896.....	-	9,190	-	9,951	9,951	761	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.23|D10|GF BHF2PCAU1	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/15/2021....	05/07/2027....	33	72,468	2196.....	-	4,102	-	5,324	5,324	1,222	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2PCAX5	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/15/2021....	05/14/2027....	50	208,900	4178.....	-	13,934	-	18,044	18,044	4,111	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF2PCB06	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/15/2021....	05/13/2027....	227	945,682	4166.....	-	72,061	-	92,915	92,915	20,854	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF2PCB48	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/15/2021....	05/03/2027....	179	750,547	4193.....	-	59,894	-	77,046	77,046	17,152	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U39|D10|GF0 BHF2PCB63	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/15/2021....	05/14/2027....	130	290,940	2238.....	-	23,042	-	22,095	22,095	(947)	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF2PCBC0	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/15/2021....	05/13/2027....	60	248,460	4141.....	-	19,305	-	19,337	19,337	32	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF2PCBD8	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/15/2021....	05/13/2027....	1,082	4,497,874	4157.....	-	461,482	-	495,161	495,161	33,680	-	-	-	-	-	-	0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF2PCBF3	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/15/2021....	05/10/2027....	299	1,249,521	4179.....	-	149,818	-	156,804	156,804	6,986	-	-	-	-	-	-	0005.....

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)
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|G|BHF2PCBK2	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/15/2021....	04/27/2027....	70	292,810	4183.....	-	25,914	-	26,326		26,326	413	-	-	-	-		0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U50|D10|G|BHF2PCBN6	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/15/2021....	04/09/2027....	117	479,817	4101.....	-	51,772	-	53,828		53,828	2,055	-	-	-	-		0005.....
CALL OPTION CLIQUET|A|P|PS|1Y|U117|D10|G|0 BHF2PCC05	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868....	06/16/2021....	05/21/2027....	381	102,870	270.....	-	6,738	-	5,806		5,806	(932)	-	-	-	-		0005.....
CALL OPTION MAY27RTYC@2193 BHF2PCCC9	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	06/15/2021....	05/13/2027....	12	26,316	2193.....	-	6,240	-	6,160		6,160	(80)	-	-	-	-		0005.....
CALL OPTION MAY27SPXC@4177 BHF2PCCCE5	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	06/15/2021....	05/11/2027....	456	1,904,712	4177.....	-	382,990	-	393,345		393,345	10,355	-	-	-	-		0005.....
CALL OPTION APR27RTYC@2266 BHF2PCCCH8	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	06/15/2021....	04/30/2027....	12	27,192	2266.....	-	5,761	-	5,694		5,694	(67)	-	-	-	-		0005.....
CALL OPTION APR27SPXC@4181 BHF2PCCJ4	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	06/15/2021....	04/30/2027....	7	29,267	4181.....	-	5,810	-	6,005		6,005	195	-	-	-	-		0005.....
CALL OPTION FEB23 SPX C @ 1508.46 BME0LWK75	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/05/2013....	02/06/2023....	26,219	39,550,312	1508.46.....	-	8,562,643	-	71,443,438		71,443,438	14,408,309	-	-	-	-		0001.....
CALL OPTION 30Y RTR 2.191250 08-AUG-2022 BME29FFG8	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	08/08/2017....	08/08/2022....	-	445,000,000	0.02191.....	-	35,555,500	-	54,100,272		54,100,272	(36,926,573)	-	-	-	-		0003.....
CALL OPTION 30Y RTR 2.050000 23-AUG-2022 BME2A19S8 Premium at Maturity 2022-08-25	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	08/23/2017....	08/23/2022....	-	155,000,000	0.0205.....	-	19,431,646	-	20,755,445		20,755,445	(11,951,106)	-	350	-	-		0003.....
CALL OPTION 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	-	132,679,503		132,679,503	26,758,052	-	-	-	-		0001.....
CALL OPTION 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	-	44,608,080		44,608,080	9,021,679	-	-	-	-		0001.....
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										464,688,457	96,160,916	0	1,071,451,490	XXX#####	(90,364,120)	0	79,978	0	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	-	1,020		1,020	(479,178)	-	-	-	-		0011.....
CALL OPTION CLIQUET|A|C|PS|1Y|U7.0|D10.0|G|BHF21RPC8	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868....	04/15/2020....	03/02/2026....	16	24,288	1518.....	-	1,292	-	3,571		3,571	311	-	-	-	-		0005.....
PUT OPTION CLIQUET|A|P|PS|1Y|U50|D10|G|BHF2299R2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/23/2020....	03/06/2026....	36	105,444	2929.....	-	8,931	-	25,572		25,572	5,337	-	-	-	-		0005.....

QE06.24

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 16Mx20SWAPTIONSYNTH BHF22Q5K3	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQX5T7XV54.....	05/06/2020.....	08/02/2021.....	-	500,000,000	0.0171.....	6,995,000	-	-	8,031,288	8,031,288	8,031,288	835,023	-	-	-	-	-	0011.....
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	-	-	1,099,636	1,099,636	1,099,636	(4,133,872)	-	-	-	-	-	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	-	-	8,555	8,555	8,555	(364,189)	-	-	-	-	-	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	-	-	463,974	463,974	463,974	(3,924,423)	-	-	-	-	-	0001.....
PUT OPTION OCT21SPXP@2850 BHF25XSD6	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	07/08/2020.....	10/25/2021.....	11,581	33,005,850	2850.....	2,848,579	-	-	98,739	98,739	98,739	(835,163)	-	-	-	-	-	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	-	-	17,058	17,058	17,058	(726,153)	-	-	-	-	-	0001.....
PUT OPTION SEP21SPXP@3397 BHF29CV28	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	09/11/2020.....	09/17/2021.....	41,431	140,741,107	3397.....	15,114,857	-	-	485,663	485,663	485,663	(6,278,721)	-	-	-	-	-	0001.....
PUT OPTION SEP21SPXP@3057 BHF29CV44	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	09/11/2020.....	09/17/2021.....	78,233	239,158,281	3057.....	18,672,652	-	-	498,722	498,722	498,722	(7,131,954)	-	-	-	-	-	0001.....
PUT OPTION SEP21RTYP@1397 BHF29CV51	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	09/11/2020.....	09/17/2021.....	87,211	121,833,767	1397.....	11,071,436	-	-	139,782	139,782	139,782	(3,080,437)	-	-	-	-	-	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	-	-	24,244	24,244	24,244	1,791	-	-	-	-	-	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	-	-	7,840	7,840	7,840	707	-	-	-	-	-	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	-	-	247,051	247,051	247,051	21,430	-	-	-	-	-	0005.....
PUT OPTION CLIQUET|A|C|PS|1Y|U6.25|D10|GF0 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	-	-	62,349	62,349	62,349	4,600	-	-	-	-	-	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	-	-	36,295	36,295	36,295	2,573	-	-	-	-	-	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	-	-	10,059	10,059	10,059	810	-	-	-	-	-	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	-	-	197,482	197,482	197,482	16,386	-	-	-	-	-	0005.....

QE06.25

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF2DHWL9	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGFU57RNE97.	12/10/2020....	11/13/2026.....	208	749,008	3601.....	58,048	-	-	91,655		91,655	9,288	-	-	-	-	-	0005.....
PUT OPTION DEC21SPXP@2592 BHF2DYDX7	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	12/17/2020....	12/17/2021....	162,064	420,069,888	2592.....	11,258,586	-	-	1,727,441		1,727,441	(8,606,748)	-	-	-	-	-	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	-	-	3,507,132		3,507,132	(16,362,874)	-	-	-	-	-	0001.....
PUT OPTION DEC21SPXP@3147 BHF2EETF7	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/29/2020....	12/17/2021....	135,053	425,011,791	3147.....	20,933,215	-	-	3,507,132		3,507,132	(16,362,874)	-	-	-	-	-	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	-	22,196		22,196	7,680	-	-	-	-	-	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	-	8,221		8,221	2,666	-	-	-	-	-	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	-	33,743		33,743	14,419	-	-	-	-	-	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	-	93,026		93,026	33,133	-	-	-	-	-	0005.....
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	-	86,059		86,059	33,007	-	-	-	-	-	0005.....
PUT OPTION SEP21SPXP@2829 BHF2GTMX5	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	02/10/2021....	09/17/2021....	574,342	1,624,813,518	2829.....	-	33,886,178	-	2,443,355		2,443,355	(31,442,823)	-	-	-	-	-	0001.....
PUT OPTION SEP21SPXP@3657 BHF2GTMZ0	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	02/10/2021....	09/17/2021....	174,043	636,475,251	3657.....	-	32,758,809	-	3,576,014		3,576,014	(29,182,794)	-	-	-	-	-	0001.....
PUT OPTION SEP21SPXP@2829 BHF2GV8B4	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/11/2021....	09/17/2021....	282,885	800,281,665	2829.....	-	16,676,071	-	1,203,444		1,203,444	(15,472,627)	-	-	-	-	-	0001.....
PUT OPTION SEP21SPXP@3657 BHF2GV8F5	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/11/2021....	09/17/2021....	85,723	313,489,011	3657.....	-	16,666,514	-	1,761,327		1,761,327	(14,905,187)	-	-	-	-	-	0001.....
PUT OPTION JUL21 SPX P @ 1336.7 BME0LWJW2	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/01/2011....	07/01/2021....	37,406	49,999,997	1336.7.....	10,750,000	-	-	-		-	(11,663)	-	-	-	-	-	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	-	-	37		37	(18,662)	-	-	-	-	-	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	-	-	1,766		1,766	(57,664)	-	-	-	-	-	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	-	-	14,452		14,452	(137,553)	-	-	-	-	-	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	-	-	28,406		28,406	(227,179)	-	-	-	-	-	0001.....

QE06.26

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)
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.....	-	72,192,131	-	20,481,605	20,481,601	20,481,601	(13,502,482)	-	2,786,650	-	-	-	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 4PQUHN3JPFQFNF3BB653...	06/26/2015....	06/27/2022....	33,259	70,000,216	2104.7.....	-	16,888,665	-	641,939	641,939	641,939	(932,319)	-	(17,365)	-	-	-	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 4PQUHN3JPFQFNF3BB653...	06/26/2015....	06/24/2022....	11,883	24,998,861	2103.75.....	-	6,001,446	-	226,274	226,274	226,274	(331,705)	-	(6,181)	-	-	-	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	-	-	1,206,800	1,206,800	1,206,800	(2,374,621)	-	-	-	-	-	0001.....
PUT OPTION JAN23 SPX P @ 1898.62 BME1LUZ4 Premium at Maturity 2023-01-25	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/01/2017....	01/23/2023....	34,235	64,999,996	1898.62.....	(5,975,376)	17,624,452	-	646,699	646,699	646,699	(1,143,159)	-	(2,608)	-	-	-	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 4PQUHN3JPFQFNF3BB653...	04/13/2016....	04/13/2023....	88,841	99,999,427	1125.6.....	-	29,197,469	-	1,816,070	1,816,070	1,816,070	(3,188,864)	-	16,365	-	-	-	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.....	-	10,944,432	-	46	46	46	(302,338)	-	(11,098)	-	-	-	0001.....
PUT OPTION JUL21 SPX P @ 2164.25 BME1XG6 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.....	-	21,308,710	-	385	385	385	(662,318)	-	(21,648)	-	-	-	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. 7H6GLXDRUGQFV57RNE97...	08/23/2016....	08/23/2021....	45,619	100,000,008	2192.05.....	-	20,925,364	-	26,010	26,010	26,010	(861,868)	-	(21,686)	-	-	-	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 4PQUHN3JPFQFNF3BB653...	10/07/2016....	10/07/2021....	23,284	49,999,995	2147.4.....	-	10,145,748	-	41,887	41,887	41,887	(490,475)	-	(10,798)	-	-	-	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. 7H6GLXDRUGQFV57RNE97...	10/11/2016....	10/11/2021....	29,833	50,000,007	1676.....	-	9,955,838	-	95,222	95,222	95,222	(1,109,996)	-	(10,602)	-	-	-	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. 7H6GLXDRUGQFV57RNE97...	10/11/2016....	10/11/2021....	24,486	30,000,001	1225.2.....	-	6,771,169	-	33,373	33,373	33,373	(578,667)	-	(7,211)	-	-	-	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 4PQUHN3JPFQFNF3BB653...	11/03/2016....	11/03/2021....	14,340	29,999,998	2092.05.....	-	6,176,851	-	30,986	30,986	30,986	(303,808)	-	(6,666)	-	-	-	0001.....
PUT OPTION DEC21 SPX P @ 2209.35 BME1Z6AU5 Premium at Maturity 2021-12-08	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653...	12/06/2016....	12/06/2021....	27,159	60,003,739	2209.35.....	-	11,525,330	-	138,367	138,367	138,367	(736,004)	-	(12,714)	-	-	-	0001.....
PUT OPTION FEB22 SPX P @ 2279.72 BME21P526 Premium at Maturity 2022-02-04	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868....	02/02/2017....	02/02/2022....	27,196	61,999,994	2279.72.....	-	11,477,531	-	282,897	282,897	282,897	(901,432)	-	(9,949)	-	-	-	0001.....

QE06.27

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION SEP21 SPX P @ 2174.4 BME21P5E0 Premium at Maturity 2021-09-24	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGNF3BB653...	02/01/2017...	09/22/2021....	27,593	59,998,217	2174.4.....	(2,600,000)	12,415,386	-	39,089		39,089	(577,262)	-	(15,883)	-	-		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.....	-	19,725,649	-	937,641		937,641	(3,367,816)	-	(21,817)	-	-		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	-	-	361,824		361,824	(869,132)	-	-	-	-		0001.....
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.....	-	29,706,813	-	1,443,947		1,443,947	(5,021,824)	-	(32,702)	-	-		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.....	-	17,467,548	-	761,804		761,804	(1,726,621)	-	(19,229)	-	-		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.....	-	9,847,122	-	494,088		494,088	(1,699,870)	-	(10,811)	-	-		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.....	-	8,763,576	-	385,980		385,980	(864,774)	-	(9,621)	-	-		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	-	-	103,421		103,421	(356,603)	-	-	-	-		0001.....
PUT OPTION MAR23 RTY P @ 930.07 BR3K3V6M0	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	-	-	655,246		655,246	(2,501,718)	-	-	-	-		0001.....
PUT OPTION JUL21 SPX P @ 1336.7 BR3K3VGN7	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	-	-	-		-	(11,663)	-	-	-	-		0001.....
PUT OPTION AUG21 SPX P @ 1184.48 BR3K3VGQ0	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	-	-	-		-	(6,441)	-	-	-	-		0001.....
PUT OPTION OCT21 SPX P @ 1211.41 BR3K3VGU1	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	-	-	39		39	(31,135)	-	-	-	-		0001.....
PUT OPTION OCT21 SPX P @ 1226.88 BR3K3VGW7	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	-	-	37		37	(18,662)	-	-	-	-		0001.....
PUT OPTION OCT21 SPX P @ 1252.43 BR3K3VGX5	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	-	-	61		61	(22,860)	-	-	-	-		0001.....
PUT OPTION NOV21 SPX P @ 1226.2 BR3K3VH48	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	-	-	218		218	(45,712)	-	-	-	-		0001.....

QE06.28

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION 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	-	-	428		428	(56,856)	-	-	-	-	-	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	-	-	3,638		3,638	(117,468)	-	-	-	-	-	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	-	-	1,766		1,766	(57,664)	-	-	-	-	-	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	-	-	3,987		3,987	(121,270)	-	-	-	-	-	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	-	-	3,650		3,650	(43,566)	-	-	-	-	-	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	-	-	4,604		4,604	(48,968)	-	-	-	-	-	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	-	-	19,405		19,405	(200,467)	-	-	-	-	-	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	-	-	9,634		9,634	(91,702)	-	-	-	-	-	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	-	-	28,406		28,406	(227,179)	-	-	-	-	-	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	-	-	130,672		130,672	(442,685)	-	-	-	-	-	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	-	-	189,381		189,381	(612,397)	-	-	-	-	-	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.....	-	17,141,687	-	88,633		88,633	(252,969)	-	(6,564)	-	-	-	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	-	-	377,147		377,147	(1,066,848)	-	-	-	-	-	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	-	-	186,146		186,146	(528,481)	-	-	-	-	-	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	-	-	258,786		258,786	(733,529)	-	-	-	-	-	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	-	-	282,710		282,710	(793,327)	-	-	-	-	-	0001.....

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	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 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	-	-	.....504,093		.....504,093	...(1,402,969)	-	-	-	-		0001.....
PUT OPTION DEC23 SX5E P @ 2593 BRSKBVJ39 Premium at Maturity 2023-12-19	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/20/2013....	12/15/2023.....	..77,131	..263,500,900	2593.....	-	.....75,636,366	-	.....10,643,199		.....10,643,199	...(8,721,406)	-	.....2,742,531	-	-		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.....	-	-	-	.....922,811		.....922,811	...(2,545,106)	-	-	-	-		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.....	-	-	-	.....410,201		.....410,201	...(1,007,787)	-	-	-	-		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.....	-	-	-	.....1,060,702		.....1,060,702	...(1,010,496)	-	.....49,674	-	-		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.....	-	-	-	.....708,007		.....708,007	...(674,297)	-	.....33,170	-	-		0001.....
0169999999. Total-Purchased Options-Hedging Other-Put Options.....										..786,495,121	..557,007,391	.....0	.....76,254,267	XXX	..76,254,263	(224,053,163)	.....0	.....5,373,237	.....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 17331LVCZKQKX5T7XV54....	11/30/2020....	12/02/2023.....	-	..750,000,000	0.005.....	.....930,000	-	-	.....3,262,697		.....3,262,697	..2,406,363	-	-	-	-		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 17331LVCZKQKX5T7XV54....	02/17/2021....	03/01/2023.....	-	..800,000,000	0.01.....	-	.....180,000	-	.....322,419		.....322,419	..142,419	-	-	-	-		0004.....
Interest Rate Swap With PARSW RCV ULB3 PAY 1.00 04/28/2024 BHF2M0YV2	Liability Portfolio.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	04/26/2021....	04/28/2024.....	-	..250,000,000	0.01.....	-	.....912,500	-	.....1,015,239		.....1,015,239	..102,739	-	-	-	-		0003.....
Interest Rate Swap With MORGAN STANLEY CAPITAL SERVICE RCV ULB3 PAY 0.50 04/28/2023 BHF2M0ZA7	Liability Portfolio.....	N/A.....	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208....	04/26/2021....	04/28/2023.....	-	..500,000,000	0.005.....	-	.....512,500	-	.....693,797		.....693,797	..181,297	-	-	-	-		0004.....
0179999999. Total-Purchased Options-Hedging Other-Caps.....										..930,000	.....1,605,000	.....0	.....5,294,152	XXX	..5,294,152	..2,832,818	.....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 BHF1S77Z4 Premium at Maturity 2024-10-02	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGUF57RNE97....	09/30/2019....	09/30/2024.....	..228,781	..533,334,284	2622.6 / 2039.8	.....50,000	.....42,271,227	-	.....16,573,929		.....16,573,929	...(8,944,488)	-	.....417,408	-	.....4,810,955		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 G5GSEF7VJP57OUK5573....	02/13/2020....	08/29/2022.....	..102,082	..218,749,994	2449 / 1836.75	.....(6,299,510)	-	-	.....(2,976,913)		.....(2,976,913)	..3,089,040	-	-	-	.....1,180,228		0011.....

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	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 JUL21MXEAC@1818 07/16/2021 1818. CALL BHF27UMS3; CALL OPTION 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	- .....	- .....	.....678,378		.....678,378	.....122,216	- .....	- .....	- .....	.....10,077		0005.....
CALL OPTION JUL21SPXC@3165 07/16/2021 3165. CALL BHF27UN52; CALL OPTION 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	- .....	- .....	.....1,718,004		.....1,718,004	.....307,263	- .....	- .....	- .....	.....28,039		0005.....
CALL OPTION JUL21SPLVP5UPC@245 07/16/2021 245. CALL BHF27UND5; CALL OPTION 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	- .....	- .....	.....8,500,431		.....8,500,431	..4,867,799	- .....	- .....	- .....	.....174,872		0005.....
CALL OPTION JUL21MXEAC@1854 07/16/2021 1854. CALL BHF27ZPM2; CALL OPTION JUL21MXEAC@2061 07/16/2021 2061. CALL BHF27ZPP5	Liability Portfolio.....	N/A.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	08/21/2020....	07/16/2021....	.....113	.....221,198	1854 / 2061....	.....10,528	- .....	- .....	.....23,316		.....23,316	.....5,468	- .....	- .....	- .....	.....232		0005.....
CALL OPTION JUL21RTYC@1464 07/16/2021 1464. CALL BHF27ZPR1; CALL OPTION 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	- .....	- .....	.....13,673		.....13,673	.....1,781	- .....	- .....	- .....	.....156		0005.....
CALL OPTION JUL21SPXC@3200 07/16/2021 3200. CALL BHF27ZPT7; CALL OPTION JUL21SPXC@3506 07/16/2021 3506. CALL BHF27ZPU4	Liability Portfolio.....	N/A.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGNF3BB653..	08/21/2020....	07/16/2021....	.....1,437	.....4,818,261	3200 / 3506....	.....289,643	- .....	- .....	.....439,052		.....439,052	.....87,730	- .....	- .....	- .....	.....5,044		0005.....
CALL OPTION AUG21MXEAC@1899 08/20/2021 1899. CALL BHF295V31; CALL OPTION AUG21MXEAC@2113 08/20/2021 2113. CALL BHF295V49	Liability Portfolio.....	N/A.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGNF3BB653..	09/10/2020....	08/20/2021....	.....77	.....154,462	1899 / 2113....	.....6,631	- .....	- .....	.....15,961		.....15,961	.....4,312	- .....	- .....	- .....	.....289		0005.....
CALL OPTION AUG21RTYC@1560 08/20/2021 1560. CALL BHF295V56; CALL OPTION AUG21RTYC@1704 08/20/2021 1704. CALL BHF295V64	Liability Portfolio.....	N/A.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/09/2020....	08/20/2021....	.....87	.....141,984	1560 / 1704....	.....5,736	- .....	- .....	.....12,414		.....12,414	.....2,265	- .....	- .....	- .....	.....265		0005.....

QE06.31

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 AUG21SPXC@3379 08/20/2021 3379. CALL BHF295V72; CALL OPTION AUG21SPXC@3720 08/20/2021 3720. CALL BHF295V80	Liability Portfolio.....	N/A.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/09/2020....	08/20/2021....	.....933	.....3,311,684	3379 / 3720....	.....162,575	- .....	- .....	.....312,372		.....312,372	.....83,026	- .....	- .....	- .....	.....6,190	.....	0005.....
CALL OPTION JUL21MXEAC@1877 07/16/2021 1877. CALL BHF29AM97; CALL OPTION JUL21MXEAC@1996 07/16/2021 1996. CALL BHF29AMK2	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	09/11/2020....	07/16/2021....	.....6,428	.....12,447,822	1877 / 1996....	.....384,459	- .....	- .....	.....763,183		.....763,183	.....164,186	- .....	- .....	- .....	.....13,031	.....	0005.....
CALL OPTION JUL21SPXC@3334 07/16/2021 3334. CALL BHF29AMN6; CALL OPTION JUL21SPXC@3577 07/16/2021 3577. CALL BHF29AMR7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/14/2020....	07/16/2021....	.....8,003	.....27,654,367	3334 / 3577....	.....1,114,463	- .....	- .....	.....1,940,983		.....1,940,983	.....446,693	- .....	- .....	- .....	.....28,950	.....	0005.....
CALL OPTION JUL21SPLVP5UPC@247 07/16/2021 247. CALL BHF29AMU0; CALL OPTION JUL21SPLVP5UPC@263 07/16/2021 263. CALL BHF29AMW6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	09/11/2020....	07/16/2021....	.....812,133	.....207,093,915	247 / 263.....	.....3,232,289	- .....	- .....	.....8,922,915		.....8,922,915	.....5,347,518	- .....	- .....	- .....	.....216,796	.....	0005.....
CALL OPTION SEP21MXEAC@1862 09/17/2021 1862. CALL BHF2AP4C5; CALL OPTION SEP21MXEAC@1997 09/17/2021 1997. CALL BHF2AP4G6	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	10/13/2020....	09/17/2021....	.....5,954	.....11,488,243	1862 / 1997....	.....424,222	- .....	- .....	.....777,324		.....777,324	.....161,947	- .....	- .....	- .....	.....26,723	.....	0005.....
CALL OPTION SEP21SPXC@3297 09/17/2021 3297. CALL BHF2AP4J0; CALL OPTION 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	- .....	- .....	.....1,893,785		.....1,893,785	.....423,090	- .....	- .....	- .....	.....60,938	.....	0005.....
CALL OPTION SEP21SPLVP5UPC@246 09/17/2021 246. CALL BHF2AP4L5; CALL OPTION SEP21SPLVP5UPC@261 09/17/2021 261. CALL BHF2AP4R2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	10/12/2020....	09/17/2021....	.....811,095	.....205,612,583	246 / 261.....	.....4,558,354	- .....	- .....	.....8,537,177		.....8,537,177	.....4,656,853	- .....	- .....	- .....	.....478,285	.....	0005.....
CALL OPTION SEP21MXEAC@1867 09/17/2021 1867. CALL BHF2AUND1; CALL OPTION 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	- .....	- .....	.....14,044		.....14,044	.....3,392	- .....	- .....	- .....	.....304	.....	0005.....

QE06.32

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

QE06.33

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 SEP21RITYC@1483 09/17/2021 1483. CALL BHF2AUNL3; CALL OPTION SEP21RITYC@1667 09/17/2021 1667. CALL BHF2AUNR0	Liability Portfolio.....	N/A.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	10/30/2020....	09/17/2021....	63	99,225	1483 / 1667....	6,013	-	-	11,432		11,432	1,840	-	-	-	231		0005.....
CALL OPTION SEP21SPXC@3282 09/17/2021 3282. CALL BHF2AUNU3; CALL OPTION SEP21SPXC@3644 09/17/2021 3644. CALL BHF2AUNV1	Liability Portfolio.....	N/A.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	10/30/2020....	09/17/2021....	706	2,444,878	3282 / 3644....	121,425	-	-	248,133		248,133	58,210	-	-	-	5,687		0005.....
CALL OPTION OCT21MXEAC@1860 10/15/2021 1860. CALL BHF2C4KE8; CALL OPTION 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	-	-	1,005,380		1,005,380	203,175	-	-	-	43,599		0005.....
CALL OPTION OCT21SPXC@3372 10/15/2021 3372. CALL BHF2C4KH1; CALL OPTION OCT21SPXC@3637 10/15/2021 3637. CALL BHF2C4KJ7	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	11/12/2020....	10/15/2021....	8,976	31,456,392	3372 / 3637....	1,457,702	-	-	2,263,815		2,263,815	539,289	-	-	-	85,158		0005.....
CALL OPTION OCT21SPLVP5UPC@247 10/15/2021 247. CALL BHF2C4KK4; CALL OPTION OCT21SPLVP5UPC@264 10/15/2021 264. CALL BHF2C4KL2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	11/12/2020....	10/15/2021....	888,753	227,076,392	247 / 264....	4,509,533	-	-	8,755,737		8,755,737	4,808,949	-	-	-	614,734		0005.....
CALL OPTION OCT21MXEAC@1875 10/15/2021 1875. CALL BHF2C9K64; CALL OPTION 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	-	-	14,500		14,500	3,471	-	-	-	381		0005.....
CALL OPTION OCT21RITYC@1599 10/15/2021 1599. CALL BHF2C9KN7; CALL OPTION OCT21RITYC@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	-	-	9,214		9,214	1,927	-	-	-	260		0005.....
CALL OPTION OCT21SPXC@3348 10/15/2021 3348. CALL BHF2C9L30; CALL OPTION 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	-	-	349,694		349,694	90,013	-	-	-	8,477		0005.....

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

QE06.34

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 NOV21MXEAC@1968 11/19/2021 1968. CALL BHF2DCER7; CALL OPTION NOV21MXEAC@2288 11/19/2021 2288. CALL BHF2DCE55	Liability Portfolio.....	N/A.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/07/2020....	11/19/2021....	68	144,704	1968 / 2288....	11,263	-	-	17,578		17,578	5,525	-	-	-	451		0005.....
CALL OPTION NOV21RTYC@1684 11/19/2021 1684. CALL BHF2DCE3; CALL OPTION 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	-	-	12,181		12,181	3,450	-	-	-	252		0005.....
CALL OPTION NOV21SPXC@3561 11/19/2021 3561. CALL BHF2DCEV8; CALL OPTION NOV21SPXC@3912 11/19/2021 3912. CALL BHF2DCEW6	Liability Portfolio.....	N/A.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYCUXFT09.	12/07/2020....	11/19/2021....	1,263	4,719,200	3561 / 3912....	253,206	-	-	395,680		395,680	122,056	-	-	-	14,718		0005.....
CALL OPTION NOV21MXEAC@1883 11/19/2021 1883. CALL BHF2DW0L1; CALL OPTION NOV21MXEAC@2185 11/19/2021 2185. CALL BHF2DW0N7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	12/16/2020....	11/19/2021....	3,269	6,649,146	1883 / 2185....	620,914	-	-	870,038		870,038	226,555	-	-	-	20,736		0005.....
CALL OPTION NOV21SPXC@3478 11/19/2021 3478. CALL BHF2DW0P2; CALL OPTION NOV21SPXC@3789 11/19/2021 3789. CALL BHF2DW0T4	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYCUXFT09.	12/15/2020....	11/19/2021....	7,283	26,462,781	3478 / 3789....	1,440,140	-	-	2,067,402		2,067,402	556,978	-	-	-	82,528		0005.....
CALL OPTION NOV21SPLVP5UPC@247 11/19/2021 247. CALL BHF2DW0X5; CALL OPTION NOV21SPLVP5UPC@264 11/19/2021 264. CALL BHF2DW114	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	12/15/2020....	11/19/2021....	790,161	201,886,136	247 / 264.....	4,478,633	-	-	7,515,169		7,515,169	4,029,838	-	-	-	629,614		0005.....
CALL OPTION DEC21MXEAC@2101 12/17/2021 2101. CALL BHF2EP4X5; CALL OPTION DEC21MXEAC@2333 12/17/2021 2333. CALL BHF2EP4Z0	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	01/08/2021....	12/17/2021....	105	232,785	2101 / 2333....	-	12,911	-	17,053		17,053	4,142	-	-	-	794		0005.....
CALL OPTION DEC21RTYC@1928 12/17/2021 1928. CALL BHF2EP506; CALL OPTION 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	-	25,675		25,675	5,227	-	-	-	1,001		0005.....

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)
CALL OPTION DEC21SPXC@3686 12/17/2021 3686. CALL BHF2EP530; CALL OPTION 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	-	-	529,355		529,355	168,669	-	-	-	24,257		0005.....
CALL OPTION DEC21MXEAC@2095 12/17/2021 2095. CALL BHF2F5806; CALL OPTION 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	-	-	749,488		749,488	158,944	-	-	-	52,975		0005.....
CALL OPTION DEC21SPXC@3678 12/17/2021 3678. CALL BHF2F5848; CALL OPTION 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	-	-	1,730,925		1,730,925	489,945	-	-	-	129,656		0005.....
CALL OPTION DEC21SPLVP5UPC@249 12/17/2021 249. CALL BHF2F5863; CALL OPTION 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	-	-	5,617,368		5,617,368	2,014,048	-	-	-	614,566		0005.....
CALL OPTION JAN22MXEAC@2177 01/21/2022 2177. CALL BHF2H4E18; CALL OPTION 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	-	-	522,231		522,231	135,293	-	-	-	48,853		0005.....
CALL OPTION JAN22SPXC@3770 01/21/2022 3770. CALL BHF2H4E34; CALL OPTION JAN22SPXC@3991 01/21/2022 3991. CALL BHF2H4E42	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	02/18/2021....	01/21/2022....	7,140	27,706,770	3770 / 3991....	976,109	-	-	1,301,614		1,301,614	325,505	-	-	-	103,821		0005.....
CALL OPTION JAN22SPLVP5UPC@250 01/21/2022 250. CALL BHF2H4E59; CALL OPTION JAN22SPLVP5UPC@267 01/21/2022 267. CALL BHF2H4E67	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNFB6K553..	02/18/2021....	01/21/2022....	572,136	147,897,156	250 / 267.....	3,019,047	-	-	4,186,472		4,186,472	1,167,424	-	-	-	554,192		0005.....
CALL OPTION JAN22MXEAC@2193 01/21/2022 2193. CALL BHF2H65R6; CALL OPTION 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	-	-	6,752		6,752	1,932	-	-	-	443		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	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)
CALL OPTION JAN22RTYC@2079 01/21/2022 2079. CALL BHF2H65W5; CALL OPTION 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	- .....	.....11,386		.....11,386	.....1,965	- .....	- .....	- .....	.....539	.....	0005.....
CALL OPTION JAN22SPXC@3789 01/21/2022 3789. CALL BHF2H6604; CALL OPTION JAN22SPXC@4147 01/21/2022 4147. CALL BHF2H6612	Liability Portfolio.....	N/A.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	02/18/2021....	01/21/2022....	.....1,741	.....6,908,288	3789 / 4147....	- .....	.....355,268	- .....	.....495,174		.....495,174	.....139,905	- .....	- .....	- .....	.....25,886	.....	0005.....
CALL OPTION FEB22MXEAC@2194 02/18/2022 2194. CALL BHF2JH616; CALL OPTION 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	- .....	.....375,914		.....375,914	.....106,259	- .....	- .....	- .....	.....38,764	.....	0005.....
CALL OPTION FEB22SPXC@3882 02/18/2022 3882. CALL BHF2JH632; CALL OPTION 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	- .....	.....992,928		.....992,928	.....289,534	- .....	- .....	- .....	.....98,080	.....	0005.....
CALL OPTION FEB22SPLVP5UPC@249 02/18/2022 249. CALL BHF2JH657; CALL OPTION 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	- .....	.....3,832,360		.....3,832,360	.....1,311,588	- .....	- .....	- .....	.....509,442	.....	0005.....
CALL OPTION FEB22MXEAC@2230 02/18/2022 2230. CALL BHF2JPZG3; CALL OPTION FEB22MXEAC@2477 02/18/2022 2477. CALL BHF2JPZH1	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/15/2021....	02/18/2022....	.....37	.....87,080	2230 / 2477....	- .....	.....3,182	- .....	.....4,367		.....4,367	.....1,185	- .....	- .....	- .....	.....348	.....	0005.....
CALL OPTION FEB22RTYC@2259 02/18/2022 2259. CALL BHF2JPZK4; CALL OPTION FEB22RTYC@2478 02/18/2022 2478. CALL BHF2JPZL2	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/15/2021....	02/18/2022....	.....70	.....165,795	2259 / 2478....	- .....	.....8,082	- .....	.....7,378		.....7,378	.....(704)	- .....	- .....	- .....	.....662	.....	0005.....
CALL OPTION FEB22SPXC@3886 02/18/2022 3886. CALL BHF2JPZM0; CALL OPTION 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....	.....1,738	.....7,070,184	3886 / 4250....	- .....	.....326,483	- .....	.....471,276		.....471,276	.....144,793	- .....	- .....	- .....	.....28,244	.....	0005.....

QE06.36

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION MAR22MXEAC@2196 03/18/2022 2196. CALL BHF2LB384; CALL OPTION MAR22MXEAC@2412 03/18/2022 2412. CALL BHF2LB392	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/19/2021....	03/18/2022....	.....124	.....285,696	2196 / 2412....	- .....	.....14,281	- .....	.....15,004		.....15,004	.....722	- .....	- .....	- .....	.....1,208	.....	0005.....
CALL OPTION MAR22RTYC@2197 03/18/2022 2197. CALL BHF2LB3A9; CALL OPTION MAR22RTYC@2436 03/18/2022 2436. CALL BHF2LB3B7	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/19/2021....	03/18/2022....	.....165	.....382,223	2197 / 2436....	- .....	.....18,106	- .....	.....21,311		.....21,311	.....3,205	- .....	- .....	- .....	.....1,616	.....	0005.....
CALL OPTION MAR22SPXC@3896 03/18/2022 3896. CALL BHF2LB3C5; CALL OPTION MAR22SPXC@4287 03/18/2022 4287. CALL BHF2LB3D3	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/19/2021....	03/18/2022....	.....2,199	.....8,997,209	3896 / 4287....	- .....	.....539,900	- .....	.....625,263		.....625,263	.....85,363	- .....	- .....	- .....	.....38,041	.....	0005.....
CALL OPTION MAR22MXEAC@2191 03/18/2022 2191. CALL BHF2LB3H4; CALL OPTION MAR22MXEAC@2335 03/18/2022 2335. CALL BHF2LB3J0	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/19/2021....	03/18/2022....	.....5,751	.....13,014,513	2191 / 2335....	- .....	.....492,232	- .....	.....512,935		.....512,935	.....20,703	- .....	- .....	- .....	.....55,026	.....	0005.....
CALL OPTION MAR22SPXC@3859 03/18/2022 3859. CALL BHF2LB3K7; CALL OPTION MAR22SPXC@4128 03/18/2022 4128. CALL BHF2LB3L5	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/19/2021....	03/18/2022....	.....7,861	.....31,392,904	3859 / 4128....	- .....	.....1,433,708	- .....	.....1,626,402		.....1,626,402	.....192,695	- .....	- .....	- .....	.....132,732	.....	0005.....
CALL OPTION MAR22SPLVP5UPC@248 03/18/2022 248. CALL BHF2LB3M3; CALL OPTION MAR22SPLVP5UPC@268 03/18/2022 268. CALL BHF2LDCX5	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	04/19/2021....	03/18/2022....	.....614,063	.....158,428,254	248 / 268.....	- .....	.....5,827,458	- .....	.....5,235,807		.....5,235,807	.....(591,651)	- .....	- .....	- .....	.....669,848	.....	0005.....
CALL OPTION APR22MXEAC@2274 04/15/2022 2274. CALL BHF2MT3N1; CALL OPTION APR22MXEAC@2529 04/15/2022 2529. CALL BHF2MT3P6	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/13/2021....	04/15/2022....	.....81	.....194,522	2274 / 2529....	- .....	.....7,445	- .....	.....8,396		.....8,396	.....950	- .....	- .....	- .....	.....865	.....	0005.....
CALL OPTION APR22RTYC@2247 04/14/2022 2247. CALL BHF2MT3S0; CALL OPTION APR22RTYC@2470 04/14/2022 2470. CALL BHF2MT3T8	Liability Portfolio.....	N/A.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	05/13/2021....	04/14/2022....	.....171	.....403,304	2247 / 2470....	- .....	.....14,113	- .....	.....18,898		.....18,898	.....4,785	- .....	- .....	- .....	.....1,791	.....	0005.....

QE06.37

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

QE06.38

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 APR22SPXC@4135 04/14/2022 4135. CALL BHF2MT3U5; CALL OPTION APR22SPXC@4527 04/14/2022 4527. CALL BHF2MT3V3	Liability Portfolio.....	N/A.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	05/13/2021....	04/14/2022....	1,738	7,527,278	4135 / 4527....	-	313,987	-	395,826		395,826	81,839	-	-	-	33,432		0005.....
CALL OPTION APR22MXEAC@2256 04/15/2022 2256. CALL BHF2MUKX7; CALL OPTION APR22MXEAC@2417 04/15/2022 2417. CALL BHF2MUKY5	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/13/2021....	04/15/2022....	4,924	11,504,926	2256 / 2417....	-	364,622	-	402,218		402,218	37,596	-	-	-	51,187		0005.....
CALL OPTION APR22SPXC@4100 04/14/2022 4100. CALL BHF2MUKZ2; CALL OPTION APR22SPXC@4376 04/14/2022 4376. CALL BHF2MUL08	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	05/13/2021....	04/14/2022....	6,528	27,665,664	4100 / 4376....	-	959,747	-	1,162,974		1,162,974	203,227	-	-	-	122,874		0005.....
CALL OPTION APR22SPLVP5UPC@255 04/14/2022 255. CALL BHF2MUL16; CALL OPTION APR22SPLVP5UPC@275 04/14/2022 275. CALL BHF2MUL24	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/13/2021....	04/14/2022....	506,475	134,215,875	255 / 275.....	-	3,408,577	-	2,358,601		2,358,601	(1,049,975)	-	-	-	596,106		0005.....
CALL OPTION MAY22MXEAC@2293 05/20/2022 2293. CALL BHF2PTM80; CALL OPTION MAY22MXEAC@2442 05/20/2022 2442. CALL BHF2PTMA5	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	06/23/2021....	05/20/2022....	6,456	15,284,580	2293 / 2442....	-	440,628	-	435,018		435,018	(5,611)	-	-	-	72,003		0005.....
CALL OPTION MAY22SPXC@4157 05/20/2022 4157. CALL BHF2PTMD9; CALL OPTION MAY22SPXC@4384 05/20/2022 4384. CALL BHF2PTME7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	06/22/2021....	05/20/2022....	8,386	35,812,413	4157 / 4384....	-	1,169,595	-	1,188,922		1,188,922	19,327	-	-	-	168,706		0005.....
CALL OPTION MAY22SPLVP5UPC@258 05/20/2022 258. CALL BHF2PTML1; CALL OPTION MAY22SPLVP5UPC@277 05/20/2022 277. CALL BHF2PTMM9	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/22/2021....	05/20/2022....	520,903	139,341,553	258 / 277.....	-	2,408,000	-	1,804,355		1,804,355	(603,645)	-	-	-	656,412		0005.....
CALL OPTION MAY22MXEAC@2298 05/20/2022 2298. CALL BHF2PTN30; CALL OPTION MAY22MXEAC@2562 05/20/2022 2562. CALL BHF2PTN48	Liability Portfolio.....	N/A.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	06/23/2021....	05/20/2022....	86	208,980	2298 / 2562....	-	8,122	-	8,214		8,214	91	-	-	-	984		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)
CALL OPTION MAY22RTYC@2206 05/20/2022 2206. CALL BHF2PTND8; CALL OPTION MAY22RTYC@2433 05/20/2022 2433. CALL BHF2PTNE6	Liability Portfolio.....	N/A.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	06/23/2021....	05/20/2022....	114	264,423	2206 / 2433....	-	15,144	-	13,817		13,817	(1,326)	-	-	-	1,246		0005.....
CALL OPTION MAY22SPXC@4168 05/20/2022 4168. CALL BHF2PTNH9; CALL OPTION MAY22SPXC@4559 05/20/2022 4559. CALL BHF2PTNK2	Liability Portfolio.....	N/A.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	06/22/2021....	05/20/2022....	1,359	5,929,997	4168 / 4559....	-	287,959	-	297,437		297,437	9,479	-	-	-	27,935		0005.....
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.... R0MUWSFP8M8K5P83	08/29/2017....	08/29/2022....	102,082	218,749,994	2449 / 1836.75	-	23,446,330	-	2,977,441		2,977,441	(3,088,682)	-	(20,503)	-	1,180,228		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....	20,192	41,249,999	2352.39 / 1733.34	2,399,700	1,597,775	-	576,582		576,582	(559,080)	-	(1,530)	-	223,341		0001.....
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	404,687	-	98,803		98,803	(184,149)	-	(388)	-	250,413		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	4,167,576	-	1,502,747		1,502,747	(1,220,560)	-	(3,964)	-	694,351		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	-	-	1,810,802		1,810,802	(7,747,991)	-	-	-	1,450,233		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	-	-	9,738,782		9,738,782	(5,881,095)	-	-	-	3,333,123		0001.....

QE06.39

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION 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	-	-	.....1,801,037		.....1,801,037	...(7,725,427)	-	-	-	.....1,450,234	.....	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.... R0MUWSFP8M8PR08K5P83	11/19/2018....	12/15/2023....	..184,980	..425,000,004	2567.85 / 2027.25	...27,650,758	-	-	.....9,709,037		.....9,709,037	...(6,048,407)	-	-	-	.....3,333,118	.....	0001.....
0199999999. Total-Purchased Options-Hedging Other-Collars.....										..141,929,615	..104,023,279	.....0	.....136,920,326	XXX	136,920,326	...(6,100,596)	.....0	.....391,023	.....0	.....25,327,776	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other.....										1,394,043,193	..758,796,586	.....0	.....1,289,920,235	XXX	#####	(317,685,061)	.....0	.....5,844,238	.....0	.....25,327,776	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants.....										..464,688,457	..96,160,916	.....0	.....1,071,451,490	XXX	#####	(90,364,120)	.....0	.....79,978	.....0	.....0	XXX	XXX
0449999999. Total-Purchased Options-Put Options.....										..786,495,121	..557,007,391	.....0	.....76,254,267	XXX	..76,254,263	(224,053,163)	.....0	.....5,373,237	.....0	.....0	XXX	XXX
0459999999. Total-Purchased Options-Caps.....										..930,000	..1,605,000	.....0	.....5,294,152	XXX	..5,294,152	..2,832,818	.....0	.....0	.....0	.....0	XXX	XXX
0479999999. Total-Purchased Options-Collars.....										..141,929,615	..104,023,279	.....0	.....136,920,326	XXX	136,920,326	...(6,100,596)	.....0	.....391,023	.....0	.....25,327,776	XXX	XXX
0499999999. Total-Purchased Options.....										1,394,043,193	..758,796,586	.....0	.....1,289,920,235	XXX	#####	(317,685,061)	.....0	.....5,844,238	.....0	.....25,327,776	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
CALL OPTION SEP24 SPX C @ 2914 BHF1S78F7 Premium at Maturity 2024-10-02	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	09/30/2019....	09/30/2024....	..247,083	..719,999,862	2914.....	-	..(125,213,281)	-	.....(363,933,123)		.....(363,933,123)	..(108,705,536)	-	.....(1,236,422)	-	-	.....	0001.....
CALL OPTION 2x20SWAPTIONSYNTH BHF1ZMU0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	02/25/2020....	08/05/2021....	-	..250,000,000	0.02045.....	..(29,402,500)	-	-	.....(14,537,160)		.....(14,537,160)	..18,395,680	-	-	-	-	.....	0011.....
CALL OPTION 16Mx20SWAPTIONSYNTH BHF219UD0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/30/2020....	07/30/2021....	-	..1,000,000,000	0.0042.....	..(34,340,000)	-	-	.....(33)		.....(33)	..2,451,431	-	-	-	-	.....	0002.....
CALL OPTION 16Mx20SWAPTIONSYNTH BHF21ALK1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/31/2020....	07/30/2021....	-	..500,000,000	0.0046.....	..(16,187,500)	-	-	.....(26)		.....(26)	..1,388,171	-	-	-	-	.....	0002.....
CALL OPTION 16Mx20SWAPTIONSYNTH BHF21BXD2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/01/2020....	08/02/2021....	-	..500,000,000	0.0044.....	..(16,375,000)	-	-	.....(50)		.....(50)	..1,334,052	-	-	-	-	.....	0002.....
CALL OPTION 15Mx20SWAPTIONSYNTH BHF21V3S8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/15/2020....	07/30/2021....	-	..500,000,000	0.0043.....	..(12,930,000)	-	-	.....(18)		.....(18)	..1,264,673	-	-	-	-	.....	0002.....
CALL OPTION 15Mx20SWAPTIONSYNTH BHF21Y2R5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/17/2020....	07/30/2021....	-	..300,000,000	0.0046.....	..(9,157,500)	-	-	.....(16)		.....(16)	..832,902	-	-	-	-	.....	0002.....
CALL OPTION 15Mx20SWAPTIONSYNTH BHF22FP09	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/28/2020....	07/30/2021....	-	..350,000,000	0.00432.....	..(10,664,500)	-	-	.....(13)		.....(13)	..892,207	-	-	-	-	.....	0002.....

QE06.40

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 17Mx20SWAPTIONSYNTH BHF240NX0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	06/01/2020....	07/30/2021....	-	.250,000,000	0.0145.....	..(27,800,000)	-	-	.....(394,264)		.....(394,264)	..11,232,217	-	-	-	-	-	0002.....
CALL OPTION 17Mx20SWAPTIONSYNTH BHF241JZ8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	06/02/2020....	07/30/2021....	-	.150,000,000	0.0145.....	..(16,716,711)	-	-	.....(236,558)		.....(236,558)	..6,739,330	-	-	-	-	-	0002.....
CALL OPTION 18Mx20SWAPTIONSYNTH BHF243P95	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	06/03/2020....	07/30/2021....	-	.135,000,000	0.0145.....	..(12,975,000)	-	-	.....(212,902)		.....(212,902)	..6,065,397	-	-	-	-	-	0011.....
CALL OPTION 1.58x20SWAPTIONSYNTH BHF243PC8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09....	06/03/2020....	08/02/2021....	-	.150,000,000	0.0145.....	..(14,500,000)	-	-	.....(284,430)		.....(284,430)	..6,721,002	-	-	-	-	-	0002.....
CALL OPTION CLIQUET[A]P[PS]1Y[U50]D10[G]F0 BHF29CW68	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/14/2020....	06/19/2026....	.....85	.....264,435	3111.....	.....(31,812)	-	-	.....(58,984)		.....(58,984)	.....(14,168)	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]P[PS]1Y[U50]D10[G]F0 BHF29CWx9	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/14/2020....	07/09/2026....	.....232	.....731,264	3152.....	.....(84,900)	-	-	.....(157,845)		.....(157,845)	.....(39,977)	-	-	-	-	-	0005.....
CALL OPTION CLIQUET[A]C[PS]1Y[U7.25]D10[G]F0 BHF29CY09	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/14/2020....	07/17/2026....	.....33	.....106,425	3225.....	.....(8,131)	-	-	.....(16,147)		.....(16,147)	.....(1,330)	-	-	-	-	-	0005.....
CALL OPTION 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)	-	-	.....(124,717)		.....(124,717)	.....(38,609)	-	-	-	-	-	0005.....
CALL OPTION 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)	-	-	.....(13,266)		.....(13,266)	.....(4,050)	-	-	-	-	-	0005.....
CALL OPTION JUL26SPXC@3236 BHF2APA53	Fixed Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97....	10/12/2020....	07/23/2026....	.....139	.....449,804	3236.....	.....(106,940)	-	-	.....(186,458)		.....(186,458)	.....(59,491)	-	-	-	-	-	0005.....
CALL OPTION 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)	-	-	.....(18)		.....(18)	..1,264,673	-	-	-	-	-	0002.....
CALL OPTION 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)	-	-	.....(11)		.....(11)	..758,804	-	-	-	-	-	0002.....
CALL OPTION 9Mx20SWAPTIONSYNTH BHF2B0BT4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQJSJ21A208....	10/16/2020....	07/30/2021....	-	.300,000,000	0.00449.....	.....(2,415,000)	-	-	.....(14)		.....(14)	..805,024	-	-	-	-	-	0002.....
CALL OPTION 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)	-	-	.....(10)		.....(10)	..543,377	-	-	-	-	-	0002.....
CALL OPTION 9Mx20SWAPTIONSYNTH BHF2B7FH1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	10/20/2020....	07/30/2021....	-	.200,000,000	0.00482.....	.....(1,352,000)	-	-	.....(14)		.....(14)	..594,152	-	-	-	-	-	0002.....

QE06.41

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 9Mx20SWAPTIONSYNTH BHF2BH0N2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	10/26/2020...	07/30/2021....	-	250,000,000	0.0145.....	(16,600,000)	-	-	(394,264)		(394,264)	11,232,217	-	-	-	-	-	0002.....
CALL OPTION 8Mx20SWAPTIONSYNTH BHF2CUJ51	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	11/24/2020...	07/30/2021....	-	150,000,000	0.0145.....	(9,165,000)	-	-	(236,558)		(236,558)	6,739,330	-	-	-	-	-	0002.....
CALL OPTION 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)	-	-	(104,630)		(104,630)	(34,544)	-	-	-	-	-	0005.....
CALL OPTION 2x20SWAPTIONSYNTH BHF2HGF8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFT09.	02/22/2021....	07/30/2021....	-	300,000,000	0.02132.....	(18,000,000)	-	-	(21,771,033)		(21,771,033)	(3,771,033)	-	-	-	-	-	0011.....
CALL OPTION 2x20SWAPTIONSYNTH BHF2HJDC2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	02/23/2021....	08/02/2021....	-	200,000,000	0.02044.....	(9,480,000)	-	-	(11,589,630)		(11,589,630)	(2,109,630)	-	-	-	-	-	0011.....
CALL OPTION 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)	-	-	(29,028,044)		(29,028,044)	(6,223,044)	-	-	-	-	-	0002.....
CALL OPTION 2x20SWAPTIONSYNTH BHF2HL2Q8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFT09.	02/24/2021....	08/02/2021....	-	200,000,000	0.02044.....	(9,225,000)	-	-	(11,589,630)		(11,589,630)	(2,364,630)	-	-	-	-	-	0002.....
CALL OPTION 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)	-	-	(11,589,630)		(11,589,630)	(3,339,630)	-	-	-	-	-	0002.....
CALL OPTION 2x20SWAPTIONSYNTH BHF2HQ360	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	02/26/2021....	07/30/2021....	-	100,000,000	0.02129.....	(5,460,000)	-	-	(7,205,754)		(7,205,754)	(1,745,754)	-	-	-	-	-	0011.....
CALL OPTION 2x20SWAPTIONSYNTH BHF2HQ3A1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	02/26/2021....	07/30/2021....	-	100,000,000	0.02129.....	(5,430,000)	-	-	(7,205,754)		(7,205,754)	(1,775,754)	-	-	-	-	-	0002.....
CALL OPTION 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)	-	-	(7,205,754)		(7,205,754)	(1,634,254)	-	-	-	-	-	0002.....
CALL OPTION 2x20SWAPTIONSYNTH BHF2HQ4Z5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFT09.	02/26/2021....	08/02/2021....	-	150,000,000	0.02044.....	(6,663,750)	-	-	(8,692,223)		(8,692,223)	(2,028,473)	-	-	-	-	-	0002.....
CALL OPTION 2x20SWAPTIONSYNTH BHF2HQ6B6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFT09.	02/26/2021....	07/30/2021....	-	80,000,000	0.02132.....	(4,760,000)	-	-	(5,805,609)		(5,805,609)	(1,045,609)	-	-	-	-	-	0002.....
CALL OPTION 2x20SWAPTIONSYNTH BHF2HQ9R8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	02/26/2021....	07/30/2021....	-	100,000,000	0.02129.....	(5,931,000)	-	-	(7,205,754)		(7,205,754)	(1,274,754)	-	-	-	-	-	0002.....
CALL OPTION 2x20SWAPTIONSYNTH BHF2HQA96	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	02/26/2021....	07/30/2021....	-	100,000,000	0.02129.....	(5,990,000)	-	-	(7,205,754)		(7,205,754)	(1,215,754)	-	-	-	-	-	0002.....

QE06.42

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 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)	-	(767,745)		(767,745)	2,232,255	-	-	-	-	-	0011.....	
CALL OPTION 2x20SWAPTIONSYNTH BHF2JVB27	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D21K86...	03/15/2021....	07/30/2021....	-	.220,000,000	0.02132.....	-	(9,200,000)	-	(15,965,424)		(15,965,424)	(6,765,424)	-	-	-	-	-	0002.....	
CALL OPTION 4Mx20SWAPTIONSYNTH BHF2JWWE6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/16/2021....	07/30/2021....	-	.350,000,000	0.01462.....	-	-	-	(617,577)		(617,577)	(617,577)	-	-	-	-	-	0002.....	
064999999. Total-Written Options-Hedging Other-Call Options and Warrants.....										(238,842,096)	(244,979,531)	0	(534,336,844)	XXX	(534,336,844)	(63,322,131)	0	(1,236,422)	0	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 G5GSEF7VJP517OUK5573....	07/31/2019....	07/30/2021....	-	.800,000,000	0.02944.....	(9,840,000)	-	-	(1,020)		(1,020)	479,178	-	-	-	-	-	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)	-	-	(761,445)		(761,445)	1,726,853	-	-	-	-	-	0011.....
PUT OPTION APR22 SPX P @ 2369.1 BHF1Z08J6 Premium at Maturity 2022-04-05	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	02/13/2020....	04/01/2022....	21,105	.49,999,858	2369.1.....	(1,272,368)	-	-	(385,797)		(385,797)	864,893	-	-	-	-	-	0011.....
PUT OPTION MAR22 SPX P @ 2378.75 BHF1Z08K3	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	02/13/2020....	03/21/2022....	21,020	.50,001,325	2378.75.....	(1,265,141)	-	-	(361,824)		(361,824)	869,132	-	-	-	-	-	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)	-	-	(937,248)		(937,248)	3,368,063	-	-	-	-	-	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)	-	-	(493,881)		(493,881)	1,700,004	-	-	-	-	-	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)	-	-	(8,031,288)		(8,031,288)	(835,023)	-	-	-	-	-	0002.....
PUT OPTION DEC23SX5EP@2593 BHF22AHP4 Premium at Maturity 2023-12-19	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	04/23/2020....	12/15/2023....	77,131	.216,560,740	2593.....	(35,469,860)	-	-	(10,640,902)		(10,640,902)	8,724,856	-	-	-	-	-	0011.....
PUT OPTION DEC24SX5EP@3029 BHF22AHQ2 Premium at Maturity 2024-12-27	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	04/23/2020....	12/20/2024....	66,029	.216,561,993	3029.....	(54,616,663)	-	-	(20,479,644)		(20,479,644)	13,505,546	-	-	-	-	-	0011.....
PUT OPTION AUG21SPXP@1184.48 BHF25TD7	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/07/2020....	08/12/2021....	42,213	.50,000,003	1184.48.....	(422,481)	-	-	-		-	6,441	-	-	-	-	-	0011.....
PUT OPTION OCT21SPXP@1211.41 BHF25XPU1	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/08/2020....	10/12/2021....	82,548	.100,000,009	1211.41.....	(990,581)	-	-	(39)		(39)	31,135	-	-	-	-	-	0011.....

QE06.43

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@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)	-	-	(37)		(37)	18,662	-	-	-	-		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)	-	-	(37)		(37)	18,662	-	-	-	-		0011.....
PUT OPTION OCT21SPXP@1252.43 BHF25XQB2	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653...	07/08/2020...	10/25/2021.....	39,922	50,000,001	1252.43.....	(540,948)	-	-	(61)		(61)	22,860	-	-	-	-		0011.....
PUT OPTION NOV21SPXP@1226.2 BHF25XQD8	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653...	07/08/2020...	11/17/2021.....	81,553	100,000,285	1226.2.....	(1,109,121)	-	-	(218)		(218)	45,712	-	-	-	-		0011.....
PUT OPTION NOV21SPXP@1245.55 BHF25XQS5	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653...	07/08/2020...	11/30/2021.....	80,286	100,000,007	1245.55.....	(1,172,173)	-	-	(428)		(428)	56,856	-	-	-	-		0011.....
PUT OPTION JAN22SPXP@1315.79 BHF25XQT3	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653...	07/08/2020...	01/24/2022.....	76,000	100,000,043	1315.79.....	(1,450,840)	-	-	(3,638)		(3,638)	117,468	-	-	-	-		0011.....
PUT OPTION JAN22SPXP@1312.35 BHF25XQW6	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653...	07/08/2020...	01/24/2022.....	38,100	50,000,534	1312.35.....	(719,709)	-	-	(1,766)		(1,766)	57,664	-	-	-	-		0011.....
PUT OPTION JAN22SPXP@1312.35 BHF25XQY2	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653...	07/08/2020...	01/24/2022.....	38,100	50,000,534	1312.35.....	(719,709)	-	-	(1,766)		(1,766)	57,664	-	-	-	-		0011.....
PUT OPTION JAN22SPXP@1319.05 BHF25XR05	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653...	07/08/2020...	01/27/2022.....	75,812	100,000,007	1319.05.....	(1,462,416)	-	-	(3,987)		(3,987)	121,270	-	-	-	-		0011.....
PUT OPTION SEP21SPXP@3195 BHF2GTM3	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUFXT09	02/10/2021.....	09/17/2021.....	870,215	2,780,336,925	3195.....	-	(86,586,393)	-	(7,095,469)		(7,095,469)	79,490,923	-	-	-	-		0001.....
PUT OPTION SEP21SPXP@3195 BHF2GV8E8	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76	02/11/2021.....	09/17/2021.....	428,614	1,369,421,730	3195.....	-	(43,482,890)	-	(3,494,789)		(3,494,789)	39,988,102	-	-	-	-		0001.....
0659999999. Total-Written Options-Hedging Other-Put Options.....										(131,938,250)	(130,069,283)	0	(52,695,284)	XXX	(52,695,284)	150,436,921	0	0	0	0	XXX	XXX
0709999999. Total-Written Options-Hedging Other.....										(370,780,346)	(375,048,814)	0	(587,032,128)	XXX	(587,032,128)	87,114,790	0	(1,236,422)	0	0	XXX	XXX
Written Options - Replications - Call Options and Warrants																						
CALL OPTION 6Mx5SWAPTIONSYNTH BHF2KCV74	Income Generation.....	DB C.....	Credit	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	03/24/2021.....	09/15/2021.....	-	150,000,000	0.525.....	-	(203,250)	-	(90,865)		(300,752)	-	-	112,385	-	-	1	N/A.....
CALL OPTION 2m.x5SWAPTIONSYNTH BHF2MPR37	Income Generation.....	DB C.....	Credit	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	05/10/2021.....	07/21/2021.....	-	150,000,000	0.475.....	-	(91,875)	-	(91,875)		(115,002)	-	-	-	-	-	1	N/A.....
0719999999. Total-Written Options-Replications-Call Options and Warrants.....										0	(295,125)	0	(182,740)	XXX	(415,754)	0	0	112,385	0	0	XXX	XXX
0779999999. Total-Written Options-Replications.....										0	(295,125)	0	(182,740)	XXX	(415,754)	0	0	112,385	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants.....										(238,842,096)	(245,274,656)	0	(534,519,584)	XXX	(534,752,598)	(63,322,131)	0	(1,124,037)	0	0	XXX	XXX

QE06.44

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)
0939999999. Total-Written Options-Put Options.....										(131,938,250)	(130,069,283)	0	(52,695,284)	XXX	(52,695,284)	150,436,921	0	0	0	0	XXX	XXX
0989999999. Total-Written Options.....										(370,780,346)	(375,343,939)	0	(587,214,868)	XXX	(587,447,882)	87,114,790	0	(1,124,037)	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
QE06.45	Currency Swap With BANK OF AMERICA NA RCV 4.57 PAY 4.72 05/07/2039 BHF1FLK74	BME34J699 FLINDERS PORTS HOLDINGS PTY LTD	D 1.....	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27..	02/06/2019...	05/07/2039....	-	2,636,250	4.573%[4.72 %]	-	-	-	(6,739)	(138,010)	(875)	77,330	-	-	55,710	100/100.....
	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 %]	-	-	-	(7,301)	(234,575)	(49,150)	114,950	-	-	70,871	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 %]	-	-	-	(3,253)	(119,420)	(43,341)	58,520	-	-	33,241	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.....	E57ODZWZ7FF32WEFA76..	03/20/2019....	09/18/2039....	-	14,190,000	4.4745%[4.52 %]	-	-	-	(29,492)	(840,000)	161,449	418,000	-	-	302,934	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 %]	-	-	-	15,851	(80,990)	10,114	52,710	-	-	41,880	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 %]	-	-	-	15,851	(80,990)	10,206	52,710	-	-	41,880	100/100.....
	Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1JVSG0	BME3715N5 STADIUM FINANCE COMPANY SARL	D 1.....	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208..	03/26/2019....	07/30/2049....	-	8,803,080	4.4%[2.37%]..	-	-	-	86,974	(451,230)	(7,986)	293,670	-	-	233,329	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%]..	-	-	-	86,974	(451,230)	(13,688)	293,670	-	-	233,329	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 %]	-	-	-	(312,390)	346,311	203,310	203,310	-	-	161,535	100/100.....
	Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.52 PAY 2.50 07/30/2049 BHF1JVSZ8	BME3715P0 STADIUM FINANCE COMPANY SARL	D 1.....	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208..	03/26/2019....	07/30/2049....	-	6,094,440	4.5175%[2.5 %]	-	-	-	(312,390)	346,311	203,310	203,310	-	-	161,535	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.....	E57ODZWZ7FF32WEFA76..	04/11/2019....	07/17/2034....	-	14,036,250	4.115%[4.21 %]	-	-	-	(24,438)	(724,960)	(213,697)	411,730	-	-	253,575	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	KB1H1DSPRFMYMUFXT09.	05/08/2019....	05/20/2034....	-	20,913,900	3.949%[2.73 %]	-	-	-	100,479	(1,314,565)	(325,911)	(233,450)	-	-	375,518	100/100.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK NA RCV 4.09 PAY 3.77 06/25/2026 BHF1LG6W9	BME3BA211 BAPCOR LTD.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	05/15/2019...	06/25/2026....	-	16,674,790	4.085%[3.77 %]	-	-	(4,514)	(1,388,160)		(1,262,658)	-	503,690	-	-	186,225	-	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 %]	-	-	35,385	(189,225)		13,158	-	109,185	-	-	51,204	-	100/100.....
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 KB1H1DSPRFMYMCFXT09.	05/15/2019...	05/31/2034....	-	6,053,400	4.162%[1.95 %]	-	-	61,929	(352,350)		44,070	-	203,310	-	-	108,818	-	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 KB1H1DSPRFMYMCFXT09.	05/16/2019...	06/06/2027....	-	6,144,000	3.62%[2.46%]	-	-	27,251	(491,040)		(285,162)	-	(69,600)	-	-	74,852	-	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 %]	-	-	93,810	(482,800)		(33,749)	-	267,315	-	-	96,792	-	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 KB1H1DSPRFMYMCFXT09.	05/22/2019...	02/20/2040....	-	6,584,400	4.118%[2.14 %]	-	-	60,739	(415,950)		(58,372)	-	222,135	-	-	142,194	-	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 %]	-	-	154,267	(1,057,500)		(654,563)	-	564,750	-	-	448,031	-	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..... E57ODZWZ7FF32WEFA76..	05/23/2019...	06/12/2029....	-	6,940,836	4.827%[4.56 %]	-	-	(8,514)	(609,838)		(435,484)	-	(211,585)	-	-	97,889	-	100/100.....
Currency Swap With WELLS FARGO BANK NA RCV 4.08 PAY 0.99 09/25/2031 BHF1M5SV0	BME3C4JA6 DENTSPLY SIRONA INC	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	05/30/2019...	09/25/2031....	-	4,875,319	4.075%[0.99 %]	-	-	75,574	50,755		633,992	-	362,068	-	-	78,020	-	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 %]	-	-	74,129	(275,025)		12,626	-	214,605	-	-	79,753	-	100/100.....
Currency Swap With BARCLAYS BANK PLC RCV 5.04 PAY 2.67 07/25/2029 BHF1N6E0	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%]	-	-	73,312	(275,025)		41,664	-	214,605	-	-	91,971	-	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..... E57ODZWZ7FF32WEFA76..	07/10/2019...	06/30/2042....	-	3,460,621	3.394%[3.365 %]	-	-	(2,961)	(190,878)		(117,906)	-	(93,206)	-	-	79,319	-	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 %]	-	-	25,411	(151,400)		(13,130)	-	75,300	-	-	35,968	-	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%[2.87 5%]	-	-	19,761	(156,209)		(99,054)	-	64,382	-	-	26,574	-	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 KB1H1DSPRFMYMCFXT09.	10/02/2019...	09/30/2031....	-	10,944,000	3.448%[1.38 %]	-	-	106,847	(913,500)		(475,293)	-	376,500	-	-	175,254	-	100/100.....

QE06.46

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 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....	-	21,380,856	5.655%[3.375 %]	-	-	218,339	(1,635,084)		(847,520)	-	735,044	-	-	447,405	-	100/100.....
Currency Swap With CITIBANK NA RCV 3.16 PAY 3.23 06/16/2040 BHF120930	BME3QX959 SYDNEY AIRPORT FINANCE COMPANY PTY	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/12/2020....	06/16/2040....	-	13,492,000	3.164%[3.23 %]	-	-	(34,801)	(1,524,000)		(781,012)	-	418,000	-	-	293,860	-	100/100.....
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 %]	-	-	173,215	98,752		2,914,484	-	743,466	-	-	260,334	-	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 %]	-	-	77,467	44,887		1,188,238	-	337,939	-	-	106,852	-	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....	-	15,235,412	4.43%[4.087 %]	-	-	4,029	(999,392)		(593,119)	-	(382,742)	-	-	274,747	-	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 %]	-	-	(25,257)	(900,680)		(567,995)	-	(362,735)	-	-	265,946	-	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 %]	-	-	9,454	(159,573)		(61,142)	-	(29,125)	-	-	40,167	-	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 %]	-	-	11,971	(210,864)		(84,659)	-	(38,487)	-	-	53,078	-	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....	-	6,592,190	4.445%[4.115 %]	-	-	5,231	(331,493)		266,621	-	(193,667)	-	-	151,095	-	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....	-	9,858,544	4.43%[4.113 %]	-	-	3,108	(538,910)		(318,787)	-	(246,325)	-	-	174,419	-	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....	-	8,405,059	4.624%[4.216 %]	-	-	10,016	(372,365)		(137,018)	-	(217,434)	-	-	151,572	-	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 %]	-	-	773	(388,733)		(156,872)	-	(244,662)	-	-	170,078	-	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 %]	-	-	(12,730)	(297,938)		(357,872)	-	(113,147)	-	-	57,161	-	100/100.....

QE06.47

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK NA RCV 2.58 PAY 2.92 11/25/2030 BHF27A8Y0	BHF27A8Y0 CSWAP: USD/CAD 11/25/2030	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	08/04/2020...	11/25/2030....	- .....	.....3,726,615	2.577%[2.92 %]	- .....	- .....	.....(12,730)	.....(297,938)		.....(357,872)	- .....	.....(113,147)	- .....	- .....	.....57,161	.....	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..... E57ODZWZ7FF32WEFA76..	08/06/2020....	04/30/2037....	- .....	.....10,245,300	3.721%[3.3%]	- .....	- .....	.....12,934	.....(523,770)		.....(896,357)	- .....	.....(113,100)	- .....	- .....	.....203,904	.....	100/100.....
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 G5GSEF7VJP517OUK5573....	08/11/2020....	06/30/2038....	- .....	.....8,235,500	3.3925%[2.12 %]	- .....	- .....	.....50,869	.....(65,450)		.....(268,169)	- .....	.....263,550	- .....	- .....	.....169,834	.....	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 G5GSEF7VJP517OUK5573....	08/11/2020....	06/30/2038....	- .....	.....7,059,000	3.3925%[2.12 %]	- .....	- .....	.....43,602	.....(56,100)		.....(229,859)	- .....	.....225,900	- .....	- .....	.....145,572	.....	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 KB1H1DSPRFMYMCFXT09..	10/09/2020....	10/14/2040....	- .....	.....11,804,000	3.101%[1.55 %]	- .....	- .....	.....90,001	.....(44,500)		.....98,122	- .....	.....376,500	- .....	- .....	.....259,313	.....	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..... E57ODZWZ7FF32WEFA76..	11/20/2020....	09/05/2027....	- .....	.....1,813,216	3.9275%[3.37 %]	.....286,324	- .....	.....7,501	.....223,183		.....194,969	- .....	.....(17,357)	- .....	- .....	.....22,549	.....	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	- .....	.....34,297	.....982,696		.....813,672	- .....	.....(71,050)	- .....	- .....	.....124,157	.....	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	- .....	.....4,900	.....140,385		.....116,239	- .....	.....(10,150)	- .....	- .....	.....17,737	.....	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..... E57ODZWZ7FF32WEFA76..	11/20/2020....	09/05/2027....	- .....	.....307,504	3.9275%[3.37 %]	.....48,549	- .....	.....1,272	.....37,841		.....33,065	- .....	.....(2,944)	- .....	- .....	.....3,824	.....	100/103.....
Currency Swap With BARCLAYS BANK PLC RCV 3.72 PAY 1.98 04/14/2031 BHF2GK091	BHF2GQE69 SODIAAL INTERNATIONAL S.A.	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	02/05/2021....	04/14/2031....	- .....	.....9,620,000	3.722%[1.98 %]	- .....	- .....	.....35,884	.....133,200		.....284,884	- .....	.....133,200	- .....	- .....	.....150,535	.....	100/100.....
Currency Swap With WELLS FARGO BANK NA RCV 3.59 PAY 1.50 04/13/2036 BHF2KONC8	BHF2K3PU0 AKIEM HOLDING SAS	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09..	03/18/2021....	04/13/2036....	- .....	.....12,454,310	3.592%[1.5%]	- .....	- .....	.....56,652	.....68,970		.....1,095,368	- .....	.....68,970	- .....	- .....	.....239,541	.....	100/100.....
Currency Swap With WELLS FARGO BANK NA RCV 4.25 PAY 2.02 04/13/2041 BHF2KONH7	BHF2KONH7 CSWAP: USD/EUR 4/13/2041	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09..	03/18/2021....	04/13/2041....	- .....	.....11,381,690	4.246%[2.02 %]	- .....	- .....	.....55,140	.....63,030		.....1,473,429	- .....	.....63,030	- .....	- .....	.....253,227	.....	100/100.....
Currency Swap With WELLS FARGO BANK NA RCV 3.59 PAY 1.50 04/13/2036 BHF2KONM6	BME4FZH22 AKIEM HOLDING SAS	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09..	03/18/2021....	04/13/2036....	- .....	.....8,700,140	3.592%[1.5%]	- .....	- .....	.....39,575	.....48,180		.....765,185	- .....	.....48,180	- .....	- .....	.....167,335	.....	100/100.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.08 PAY 2.24 05/13/2031 BHF2L4G1	BME4H60T3 MURRAY INTERNATIONAL TRUST	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	04/09/2021....	05/13/2031....	- .....	.....20,158,110	3.081%[2.24 %]	- .....	- .....	.....22,158	.....(124,215)		.....275,169	- .....	.....(124,215)	- .....	- .....	.....316,713	.....	100/100.....

QE06.48

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 ROYAL BANK OF CANADA RCV 3.66 PAY 1.79 06/18/2031 BHF2LDR19	BHF2LMY94 VILMORIN & CIE SA..	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	04/16/2021....	06/18/2031....	-	8,748,320	3.656%[1.79%]	-	-	5,496	87,965		339,134	-	87,965	-	-	138,133		100/100.....
Currency Swap With ROYAL BANK OF CANADA RCV 3.15 PAY 2.61 07/31/2028 BHF2N7ZJ2	BME4KB837 BIFFA PLC.....	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	05/19/2021....	07/31/2028....	-	3,539,500	3.151%[2.61%]	-	-	-	82,750		(71,804)	-	82,750	-	-	47,125		100/100.....
Currency Swap With ROYAL BANK OF CANADA RCV 3.15 PAY 2.61 07/31/2028 BHF2N7ZV5	BME4KB837 BIFFA PLC.....	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	05/19/2021....	07/31/2028....	-	3,539,500	3.151%[2.61%]	-	-	-	82,750		(71,804)	-	82,750	-	-	47,125		100/100.....
Currency Swap With ROYAL BANK OF CANADA RCV 3.56 PAY 2.85 07/31/2031 BHF2N80A7	BME4KB8E3 BIFFA PLC.....	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	05/19/2021....	07/31/2031....	-	3,185,550	3.555%[2.85%]	-	-	-	74,475		(43,872)	-	74,475	-	-	50,595		100/100.....
Currency Swap With ROYAL BANK OF CANADA RCV 3.56 PAY 2.85 07/31/2031 BHF2N80G4	BME4KB8E3 BIFFA PLC.....	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	05/19/2021....	07/31/2031....	-	3,185,550	3.555%[2.85%]	-	-	-	74,475		(43,872)	-	74,475	-	-	50,595		100/100.....
Currency Swap With BARCLAYS BANK PLC RCV 3.14 PAY 1.48 06/08/2031 BHF2ND602	BHF2NDPZ4 CVC INVESTORS EUROPE PBI LIMITED	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/25/2021....	06/08/2031....	-	11,018,700	3.138%[1.48%]	-	-	11,477	346,950		524,357	-	346,950	-	-	173,743		100/100.....
Currency Swap With BARCLAYS BANK PLC RCV 3.14 PAY 1.48 06/08/2031 BHF2ND644	BHF2NDPZ4 CVC INVESTORS EUROPE PBI LIMITED	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/25/2021....	06/08/2031....	-	11,018,700	3.138%[1.48%]	-	-	11,477	346,950		524,357	-	346,950	-	-	173,743		100/100.....
Currency Swap With BARCLAYS BANK PLC RCV 3.23 PAY 1.54 06/08/2033 BHF2ND685	BME4KLN4 CAPITAL INVESTORS EUROPE PBI LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/25/2021....	06/08/2033....	-	6,121,500	3.2295%[1.54%]	-	-	6,501	192,750		335,816	-	192,750	-	-	105,797		100/100.....
Currency Swap With HSBC BANK USA NA RCV 4.87 PAY 3.20 03/31/2036 BHF2NH5C8	BHF2NH5C8 CSWAP: USD/GBP 3/31/2036	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	11/15/2018....	03/31/2036....	-	16,023,829	4.873%[3.20%]	-	-	37,683	(1,284,543)		(216,539)	-	(1,284,543)	-	-	307,825		100/100.....
Currency Swap With BARCLAYS BANK PLC RCV 3.27 PAY 1.55 06/24/2036 BHF2NVYV3	BME4L5QT2 BAILLIE GIFFORD EUROPEAN GROWTH TR	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/04/2021....	06/24/2036....	-	16,801,500	3.265%[1.55%]	-	-	4,915	420,210		1,052,091	-	420,210	-	-	325,300		100/100.....
Currency Swap With BARCLAYS BANK PLC RCV 2.59 PAY 2.11 09/23/2028 BHF2PVQJ7	BHF2PVQJ7 CSWAP: USD/GBP 9/23/2028	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/23/2021....	09/23/2028....	-	5,600,000	2.593%[2.11%]	-	-	-	61,800		(13,068)	-	61,800	-	-	75,332		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..... E57ODZWZ7FF32WEFA76..	06/18/2014....	07/31/2029....	-	3,558,030	4.53%[4.28%]	-	-	18,335	656,985		747,224	-	(30,450)	-	-	50,602		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)	-	-	47,171	527,752		830,299	-	(23,925)	-	-	39,706		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)	-	-	43,397	1,055,505		763,875	-	(47,850)	-	-	36,529		100/100.....
Currency Swap With CITIBANK NA RCV 4.44 PAY 2.94 07/23/2024 BME0MFK71	BME0MJE39 WERELDHAVE NV...	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	07/01/2014....	07/23/2024....	-	17,790,500	4.4375%[2.94%]	-	-	167,492	2,373,800		2,822,932	-	489,450	-	-	155,750		100/100.....

QE06.49

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.65 PAY 4.38 09/16/2044 BME0PCS69	BME0P5767 CADOGAN ESTATES LIMITED	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	07/16/2014...	09/16/2044....	-	3,428,000	4.65%[4.38%]	-	-	18,373	665,100		641,124	-	(29,000)	-	-	82,611		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..... E57ODZWZ7FF32WEFA76..	07/25/2014....	07/30/2034....	-	8,064,600	5.1%[3.601%]	-	-	78,152	949,200		1,176,423	-	225,900	-	-	145,891		100/100.....
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLU3	BME0PPGA4 ELENIA FINANCE OYJ	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	07/25/2014....	07/30/2034....	-	4,032,300	5.1%[3.601%]	-	-	39,076	472,200		588,212	-	112,950	-	-	72,946		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..... E57ODZWZ7FF32WEFA76..	07/25/2014....	07/30/2034....	-	12,096,900	5.1%[3.601%]	-	-	117,228	1,420,200		1,764,635	-	338,850	-	-	218,837		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..... E57ODZWZ7FF32WEFA76..	09/17/2014....	11/12/2026....	-	12,960,000	3.88%[2.1%]..	-	-	127,593	1,101,000		1,494,658	-	376,500	-	-	150,199		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..... E57ODZWZ7FF32WEFA76..	09/26/2014....	10/07/2024....	-	813,000	5.599%[5.26 %]	-	-	4,594	122,275		144,797	-	(7,250)	-	-	7,355		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..... E57ODZWZ7FF32WEFA76..	09/26/2014....	10/07/2024....	-	6,504,000	5.599%[5.26 %]	-	-	36,751	978,200		1,158,723	-	(58,000)	-	-	58,842		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..... E57ODZWZ7FF32WEFA76..	09/26/2014....	10/07/2024....	-	6,504,000	5.599%[5.26 %]	-	-	36,751	971,800		1,158,723	-	(58,000)	-	-	58,842		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..... E57ODZWZ7FF32WEFA76..	09/26/2014....	10/07/2026....	-	2,439,000	5.958%[5.55 %]	-	-	15,155	366,825		459,930	-	(21,750)	-	-	28,006		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..... E57ODZWZ7FF32WEFA76..	09/26/2014....	10/07/2026....	-	3,252,000	5.958%[5.55 %]	-	-	20,207	489,100		613,240	-	(29,000)	-	-	37,341		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..... E57ODZWZ7FF32WEFA76..	09/26/2014....	10/07/2026....	-	3,252,000	5.958%[5.55 %]	-	-	20,202	489,100		613,240	-	(29,000)	-	-	37,341		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..... E57ODZWZ7FF32WEFA76..	10/28/2014....	01/26/2022....	-	19,107,594	3.602%[1.89 %]	-	-	175,241	1,314,350		1,431,524	-	564,901	-	-	72,467		100/100.....
Currency Swap With CITIBANK NA RCV 3.82 PAY 1.97 02/03/2024 BME0W0EB1	BME0W0DG1 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	12/04/2014....	02/03/2024....	-	7,422,600	3.815%[1.966 %]	-	-	72,164	307,200		483,139	-	225,900	-	-	59,811		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..... E57ODZWZ7FF32WEFA76..	12/04/2014....	02/03/2027....	-	22,638,930	4.02%[2.272 %]	-	-	210,594	936,960		1,457,663	-	688,995	-	-	267,867		100/100.....
Currency Swap With WELLS FARGO & COMPANY RCV 3.72 PAY 1.47 06/17/2030 BME1049F3	BME104BN3 METTLER-TOLEDO INTERNATIONAL INC	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	03/11/2015....	06/17/2030....	-	21,587,280	3.718%[1.47 %]	-	-	221,447	(2,605,080)		(1,648,379)	-	768,060	-	-	323,267		100/100.....

QE06.50

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 5.60 PAY 3.38 05/11/2025 BME11H8K3	BME11J5L0 INTERMEDIATE CAPITAL GROUP PLC	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUXT09	03/30/2015...	05/11/2025....	-	11,987,934	5.6%[3.38%]..	-	-	109,668	(1,138,074)		(864,925)	-	416,409	-	-	117,850		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..... E57ODZWZ7FF32WEFA76..	04/15/2015....	10/15/2035....	-	6,197,940	3.7255%[2.97%]	-	-	28,881	395,850		519,344	-	(60,900)	-	-	117,194		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. 7H6GLXDRUGQF57RNE97.	04/24/2015....	05/27/2027....	-	2,648,100	3.3575%[2.83%]	-	-	9,421	230,562		272,088	-	(25,375)	-	-	32,187		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..... E57ODZWZ7FF32WEFA76..	04/24/2015....	05/15/2030....	-	7,996,439	4.2675%[3.68%]	-	-	36,566	710,671		875,507	-	(76,473)	-	-	119,141		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 1VUV7VQFKUOQSJ21A208...	06/09/2015....	08/27/2025....	-	6,856,540	3.9375%[2.35%]	-	-	49,250	(398,413)		(353,429)	-	223,105	-	-	69,937		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 1VUV7VQFKUOQSJ21A208...	07/01/2015....	07/23/2027....	-	2,000,000	4.4375%[2.64%]	-	-	16,316	(136,643)		(129,149)	-	67,960	-	-	24,629		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 1VUV7VQFKUOQSJ21A208...	07/22/2015....	10/01/2030....	-	6,530,400	3.835%[2.04%]	-	-	54,106	(585,000)		(539,678)	-	225,900	-	-	99,362		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 G5GSEF7VJP5I7OUK5573....	07/29/2015....	08/26/2035....	-	9,358,500	4.404%[2.69%]	-	-	69,904	(721,650)		(848,623)	-	320,025	-	-	176,106		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 1VUV7VQFKUOQSJ21A208...	09/16/2015....	03/22/2025....	-	11,631,000	4.092%[3.56%]	-	-	51,657	1,270,125		1,532,982	-	(108,750)	-	-	112,297		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..... E57ODZWZ7FF32WEFA76..	09/16/2015....	11/19/2022....	-	1,695,000	3.7025%[1.82%]	-	-	14,740	(83,850)		(62,227)	-	56,475	-	-	9,988		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..... E57ODZWZ7FF32WEFA76..	09/18/2015....	11/02/2030....	-	27,752,125	4.4145%[3.778%]	-	-	147,163	3,231,387		4,123,301	-	(257,375)	-	-	424,252		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..... E57ODZWZ7FF32WEFA76..	10/02/2015....	12/10/2045....	-	11,656,070	5.14%[5.11%]	-	-	(25,611)	(780,334)		(56,058)	-	(348,493)	-	-	288,255		100/99.....
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%]	-	-	76,241	(531,289)		(479,651)	-	335,621	-	-	58,227		100/100.....

QE06.51

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 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%]	-	-	(12,082)	(538,065)		(508,519)	-	(397,022)	-	-	305,771		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 G5GSEF7VJP517OUK5573.....	11/13/2015...	12/15/2060...	-	6,388,200	4.17%[3.37%]	-	-	33,209	578,340		542,325	-	(60,900)	-	-	200,715		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%]	-	-	76,917	(950,300)		(823,272)	-	320,025	-	-	98,111		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%]	-	-	10,639	224,325		279,400	-	(21,750)	-	-	35,618		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%]	-	-	28,631	(391,180)		(351,880)	-	120,480	-	-	38,518		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%]	-	-	107,378	(704,338)		123,204	-	353,528	-	-	111,572		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%]	-	-	68,761	(448,089)		(127,151)	-	222,500	-	-	49,961		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%]	-	-	196,031	(1,274,565)		(90,483)	-	632,888	-	-	167,576		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%]	-	-	9,761	146,760		195,599	-	(17,400)	-	-	44,645		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%]	-	-	10,129	146,760		176,693	-	(17,400)	-	-	52,973		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%]	-	-	74,413	(816,300)		(789,376)	-	338,850	-	-	107,341		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%]	-	-	16,310	(217,515)		(260,791)	-	79,065	-	-	35,263		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 G5GSEF7VJP517OUK5573.....	01/29/2016...	02/08/2036...	-	7,905,900	4.451%[2.823%]	-	-	54,869	(755,920)		(1,026,941)	-	274,845	-	-	151,141		100/100.....
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%]	-	-	91,815	(1,247,100)		(1,781,538)	-	451,800	-	-	287,541		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%]	-	-	89,963	(1,247,100)		(1,744,682)	-	451,800	-	-	264,630		100/100.....

QE06.52

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With UBS WARBURG RCV 2.76 PAY 2.38 01/18/2022 BME1MFLA1	BRSYJ3HW1 SVENSKA HANDELSBANKEN AB	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/10/2016...	01/18/2022....	-	4,345,500	2.76%[2.375 %]	-	-	11,559	201,150		209,646	-	(43,500)	-	-	16,164		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..... BFM8T61CT2L1QCCEMIK50....	02/10/2016....	06/02/2022....	-	1,991,688	2.765%[2.375 %]	-	-	3,593	88,550		99,413	-	(19,938)	-	-	9,569		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 1VUV7VQFKUOQSJ21A208...	03/04/2016....	03/11/2023....	-	6,597,000	4.435%[2.25 %]	-	-	68,823	(518,400)		(399,106)	-	225,900	-	-	42,955		100/100.....
Currency Swap With CITIBANK NA RCV 4.41 PAY 3.87 03/30/2026 BME1Q44W3	BME1Q3Y02 THAMES WATER UTILITIES LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/21/2016....	03/30/2026....	-	19,112,100	4.411%[3.867 %]	-	-	69,937	767,025		1,016,667	-	(192,850)	-	-	208,284		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 KB1H1DSPRFMYMCFUXT09.	04/08/2016....	06/01/2031....	-	9,872,100	3.756%[3.16 %]	-	-	28,213	204,050		217,957	-	(101,500)	-	-	155,513		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 KB1H1DSPRFMYMCFUXT09.	04/08/2016....	06/01/2028....	-	3,525,750	3.333%[2.8%]	-	-	9,014	72,875		86,602	-	(36,250)	-	-	46,394		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 %]	-	-	102,504	(667,580)		(660,141)	-	436,740	-	-	251,933		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 %]	-	-	26,292	(166,895)		(152,461)	-	109,185	-	-	45,783		100/100.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.23 PAY 1.25 03/17/2022 BME1QVYY6	BRSS509E4 YORKSHIRE BUILDING SOCIETY	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	04/22/2016....	03/17/2022....	-	3,928,750	3.225%[1.25 %]	-	-	38,376	(221,900)		(191,958)	-	131,775	-	-	16,579		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....	-	7,111,249	5.105%[5.182 %]	-	-	(5,903)	(92,259)		33,552	-	(181,467)	-	-	153,820		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	6.83%[4.83%]	-	-	57,771	(332,007)		(228,055)	-	223,016	-	-	75,879		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%]	-	-	43,462	501,410		495,336	-	(84,100)	-	-	233,352		100/100.....
Currency Swap With CITIBANK NA RCV 3.75 PAY 2.97 07/20/2046 BME1RPQ19	BME1RSY30 THE UNIVERSITY COURT OF THE UNIVER	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/26/2016....	07/20/2046....	-	3,228,060	3.751%[2.97 %]	-	-	15,499	190,190		174,651	-	(31,900)	-	-	80,816		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..... E57ODZWZ7FF32TWEFA76..	06/02/2016....	06/27/2023....	-	1,785,600	3.042%[1.08 %]	-	-	16,747	(111,840)		(78,447)	-	60,240	-	-	12,600		100/100.....

QE06.53

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIGROUP INC - LT GTD RCV 3.27 PAY 1.43 06/27/2026 BME1RUC47	BME1RUV9 CRODA INTERNATIONAL PLC B	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	06/02/2016...	06/27/2026....	-	1,339,200	3.271%[1.43 %]	-	-	11,591	(83,880)		(59,856)	-	45,180	-	-	14,965	-	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 %]	-	-	9,271	132,720		164,126	-	(30,450)	-	-	21,398	-	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 %]	-	-	53,748	(283,920)		(179,382)	-	195,780	-	-	41,540	-	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 %]	-	-	18,821	281,200		293,235	-	(58,000)	-	-	92,551	-	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 %]	-	-	37,712	444,900		589,418	-	(87,000)	-	-	169,029	-	100/100.....
Currency Swap With WELLS FARGO BANK NA RCV 3.75 PAY 2.88 08/01/2046 BME1RYQX0	BME1RSJN3 WADHAM COLLEGE	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	06/08/2016...	08/01/2046....	-	17,896,500	3.747%[2.88 %]	-	-	90,657	907,365		1,088,388	-	(178,350)	-	-	448,343	-	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%]	-	-	(349)	(659,427)		(540,268)	-	(941,565)	-	-	665,647	-	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 %]	-	-	25,419	(267,113)		(100,476)	-	(61,625)	-	-	109,312	-	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 %]	-	-	11,875	(141,413)		(79,113)	-	(32,625)	-	-	47,409	-	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 %]	-	-	186,711	(1,472,310)		(1,038,036)	-	711,585	-	-	243,006	-	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 %]	-	-	36,696	(555,345)		(282,173)	-	(91,350)	-	-	94,674	-	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 %]	-	-	50,448	(740,460)		(326,114)	-	(121,800)	-	-	147,879	-	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 %]	-	-	(15,426)	(569,711)		(219,747)	-	(269,380)	-	-	246,716	-	100/99.....
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.35 PAY 1.57 09/23/2031 BME1UUUQ4	BME1UUSX2 WOODWARD INTERNATIONAL BV	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	09/14/2016...	09/23/2031....	-	3,829,760	3.35%[1.57%]	-	-	32,829	(202,300)		(147,415)	-	128,010	-	-	61,271	-	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 %]	-	-	24,776	(324,435)		(188,097)	-	(62,350)	-	-	89,918	-	100/100.....

QE06.54

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

QE06.55

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 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%]	-	-	16,726	(196,170)		(86,964)	-	(37,700)	-	-	66,324		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..... E57ODZWZ7FF32WEFA76..	10/05/2016...	10/27/2031...	-	2,573,010	3.444%[1.65%]	-	-	21,515	(154,560)		(119,576)	-	86,595	-	-	41,352		100/101.....
Currency Swap With BANK OF AMERICA NA RCV 3.62 PAY 3.57 07/31/2035 BME1VFVT9	496676AC1 KINGSTON SOLAR LP	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/06/2016...	07/31/2035...	-	6,227,692	3.618%[3.57%]	-	-	(4,184)	(360,333)		(311,315)	-	(144,483)	-	-	116,896		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 G5GSEF7VJP517OUK5573....	10/07/2016...	01/06/2027...	-	5,220,600	3.536%[2.62%]	-	-	16,876	(569,310)		(504,625)	-	(60,900)	-	-	61,346		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 G5GSEF7VJP517OUK5573....	10/14/2016...	12/31/2039...	-	8,780,400	3.755%[2.81%]	-	-	24,548	(1,166,040)		(1,359,612)	-	(104,400)	-	-	188,907		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..... E57ODZWZ7FF32WEFA76..	10/14/2016...	03/31/2039...	-	6,539,519	3.09%[2.3%]	-	-	15,673	(811,526)		(894,840)	-	(51,301)	-	-	137,803		100/100.....
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 3.47 PAY 2.70 11/23/2031 BME1VV2R0	BME1VXSXT9 AMETEK INC.....	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQF57RNE97.	10/14/2016...	11/23/2031...	-	5,846,400	3.4725%[2.7%]	-	-	9,480	(784,560)		(848,996)	-	(69,600)	-	-	94,295		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%]	-	-	(56,238)	263,250		(501,469)	-	271,700	-	-	184,573		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%]	-	-	(18,434)	80,960		(148,287)	-	91,960	-	-	54,909		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%]	-	-	28,702	(1,905,750)		(2,021,959)	-	(182,700)	-	-	249,576		100/100.....
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.16 PAY 3.19 04/21/2037 BME1WSAQ9	BME1WEEH6 EVERSOLT FUNDING PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/21/2016...	04/21/2037...	-	16,084,200	4.1625%[3.19%]	-	-	40,050	(2,150,940)		(2,428,445)	-	(191,400)	-	-	319,861		100/100.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.84 PAY 3.10 05/18/2029 BME1WZ7S3	BME1X5JJ5 INCHCAPE PLC.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	11/01/2016...	05/18/2029...	-	5,622,120	3.8425%[3.1%]	-	-	6,447	(732,550)		(786,257)	-	(66,700)	-	-	78,949		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%]	-	-	184,755	(1,333,800)		(915,327)	-	677,700	-	-	183,711		100/100.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With 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 %]	- .....	- .....	.....84,333	.....(666,610)		.....(557,896)	- .....	.....335,085	- .....	- .....	.....213,221	.....	100/100.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.55 PAY 2.50 12/14/2033 BME1YJUL6	BME1YJNY6 ELENIA FINANCE OYJ	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	11/22/2016...	12/14/2033....	- .....	.....7,301,580	4.54625%[2.5 %]	- .....	- .....	.....61,707	.....(881,130)		.....(773,212)	- .....	.....259,785	- .....	- .....	.....128,898	.....	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 %]	- .....	- .....	.....32,249	.....(682,920)		.....(477,061)	- .....	.....(81,200)	- .....	- .....	.....138,971	.....	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%]	- .....	- .....	.....46,018	.....(542,880)		.....(451,060)	- .....	.....180,720	- .....	- .....	.....84,097	.....	100/100.....
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 5.68 PAY 3.97 04/26/2037 BME22MAP5	BME22PKW2 SOHO ESTATES HOLDINGS LTD	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	02/24/2017....	04/26/2037....	- .....	.....6,490,640	5.68%[3.97%]	- .....	- .....	.....40,545	.....(692,900)		.....(184,551)	- .....	.....(75,400)	- .....	- .....	.....129,133	.....	100/100.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.55 PAY 3.90 04/26/2035 BME22PNH2	BME22PKT9 SOHO ESTATES HOLDINGS LTD	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	02/24/2017....	04/26/2035....	- .....	.....5,750,000	5.545%[3.9%]	- .....	- .....	.....34,467	.....(607,890)		.....(200,569)	- .....	.....(66,700)	- .....	- .....	.....106,918	.....	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%[2.804 %]	- .....	- .....	.....43,425	.....(771,697)		.....(494,528)	- .....	.....(71,800)	- .....	- .....	.....162,191	.....	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 %]	- .....	- .....	.....37,103	.....(687,440)		.....(383,814)	- .....	.....(75,400)	- .....	- .....	.....84,647	.....	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 %]	- .....	- .....	.....66,756	.....(858,390)		.....(712,656)	- .....	.....267,315	- .....	- .....	.....109,862	.....	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 G5GSEF7VJP5I7OUK5573....	04/21/2017....	05/24/2037....	- .....	.....4,350,640	4.146%[2.74 %]	- .....	- .....	.....23,956	.....(346,290)		.....(40,500)	- .....	.....(49,300)	- .....	- .....	.....86,767	.....	100/100.....
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 %]	- .....	- .....	.....75,160	.....(926,295)		.....(340,478)	- .....	.....(160,950)	- .....	- .....	.....178,415	.....	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%]	- .....	- .....	.....(19,712)	.....(22,525)		.....(184,718)	- .....	.....110,770	- .....	- .....	.....56,411	.....	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 %]	- .....	- .....	.....(20,692)	.....(22,525)		.....(194,154)	- .....	.....110,770	- .....	- .....	.....65,986	.....	100/100.....

QE06.56

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.97 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%]	-	-	78,502	(447,375)		(239,227)	-	282,375	-	-	103,382		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%]	-	-	123,690	(134,203)		(690,187)	-	(21,588)	-	-	508,086		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%]	-	-	21,533	(311,250)		(50,102)	-	(43,500)	-	-	101,757		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%]	-	-	20,757	(311,250)		(81,853)	-	(43,500)	-	-	92,333		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%]	-	-	64,329	(899,250)		(450,632)	-	(159,500)	-	-	239,500		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%]	-	-	203,253	(943,400)		(397,665)	-	670,170	-	-	271,173		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%]	-	-	15,137	(220,250)		(126,527)	-	(36,250)	-	-	32,832		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%]	-	-	(46,142)	566,250		73,691	-	261,250	-	-	181,371		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%]	-	-	(19,411)	287,370		68,317	-	129,580	-	-	82,963		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%]	-	-	(39,279)	472,230		(310,457)	-	221,540	-	-	216,107		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%]	-	-	39,859	33,548		144,749	-	133,658	-	-	54,696		100/100.....
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%]	-	-	106,430	(82,875)		254,795	-	320,025	-	-	92,063		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%]	-	-	104,798	(958,500)		(17,545)	-	(205,900)	-	-	480,378		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%]	-	-	64,182	(30,750)		174,293	-	188,250	-	-	54,547		100/100.....

QE06.57

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 CITICORP SECURITIES MARKETS RCV 4.09 PAY 4.97 12/14/2027 BME2C8EY2	BME2C82S8 BROADCAST AUSTRALIA FINANCE PTY LT	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	10/17/2017...	12/14/2027....	-	7,994,760	4.088%[4.97 %]	-	-	(30,628)	329,970		77,050	-	213,180	-	-	101,602		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..... E57ODZWZ7FF32WEFA76..	10/17/2017....	12/14/2029....	-	2,037,880	4.202%[5.17 %]	-	-	(8,941)	84,110		9,494	-	54,340	-	-	29,642		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%]..	-	-	35,915	(24,338)		102,618	-	111,068	-	-	43,710		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 %]	-	-	32,670	(25,163)		61,345	-	114,833	-	-	60,461		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%]....	-	-	35,113	(25,163)		90,727	-	114,833	-	-	51,844		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 %]	-	-	(5,448)	30,400		(19,257)	-	39,710	-	-	18,816		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..... E57ODZWZ7FF32WEFA76..	11/02/2017....	12/15/2027....	-	8,941,372	4.186%[2.03 %]	-	-	92,426	(142,347)		190,842	-	288,914	-	-	113,656		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..... E57ODZWZ7FF32WEFA76..	11/08/2017....	01/19/2043....	-	3,663,800	4.28%[2.85%]..	-	-	23,557	(199,920)		90,668	-	(40,600)	-	-	85,080		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 G5GSEF7VJP517OUK5573....	11/08/2017....	01/19/2048....	-	9,286,800	4.292%[2.83 %]	-	-	61,191	(506,940)		318,204	-	(102,950)	-	-	239,361		100/101.....
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 G5GSEF7VJP517OUK5573....	11/08/2017....	01/31/2048....	-	11,244,500	3.939%[2.52 %]	-	-	71,351	(614,040)		389,409	-	(124,700)	-	-	289,998		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 %]	-	-	(23,533)	113,250		(69,232)	-	156,750	-	-	83,429		100/100.....
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.87 PAY 4.76 11/30/2032 BME2DJ1V7	BME2DJ295 DEXUS FUNDS MANAGEMENT LTD	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	11/09/2017....	11/30/2032....	-	11,650,800	3.866%[4.76 %]	-	-	(52,429)	234,460		(192,124)	-	317,680	-	-	196,924		100/100.....
Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6J9	BME2DHPZ6 ANNO 2017.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	11/09/2017....	05/31/2033....	-	6,319,264	4.512%[3.263 %]	-	-	36,072	(210,181)		(129,524)	-	(65,769)	-	-	109,115		100/100.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.34 PAY 2.93 01/09/2048 BME2DL8U7	BME2DMN20 JPMORGAN GLOBAL GROWTH & INCOME PL	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	11/10/2017....	01/09/2048....	-	12,538,100	4.34125%[2.93 %]	-	-	80,602	(564,300)		423,937	-	(137,750)	-	-	322,994		100/100.....

QE06.58

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.63 PAY 4.36 02/14/2030 BME2DTRK3	BME2DVXL7 NETWORK FINANCE COMPANY PTY LTD	D 1.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/16/2017...	02/14/2030....	-	7,594,000	3.6324%[4.36 %]	-	-	(25,596)	87,000		(123,981)	-	209,000	-	-	111,563		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. 7H6GLXDRUGQFU57RNE97.	11/16/2017...	02/14/2033....	-	4,556,400	3.7385%[4.54 %]	-	-	(16,991)	52,200		(85,732)	-	125,400	-	-	77,712		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....	-	8,850,321	4.1375%[4.13 6%]	-	-	(5,332)	(181,139)		(32,943)	-	(220,596)	-	-	200,445		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..... E57ODZWZ7FF32WEFA76..	11/21/2017...	02/15/2030....	-	8,097,150	3.669%[1.65 %]	-	-	81,100	(92,115)		222,386	-	259,785	-	-	118,973		100/100.....
Currency Swap With BARC RCV 5.45 PAY 3.48 11/29/2052 BME2E86V5	BME2E7V80 ALBEA SAS.....	D 1.....	Current	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	11/27/2017...	11/29/2052....	-	14,762,200	5.447%[3.477 %]	-	-	146,399	74,400		236,339	-	466,860	-	-	413,858		100/100.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.89 PAY 4.71 12/13/2042 BME2E9PW0	BME2E9YZ3 MONASH UNIVERSITY	D 1.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	11/28/2017...	12/13/2042....	-	5,772,200	3.89%[4.71%]	-	-	(25,198)	69,160		(140,270)	-	158,840	-	-	133,725		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..... E57ODZWZ7FF32WEFA76..	12/04/2017...	11/30/2027....	-	19,525,673	4.435%[3.15 %]	-	-	123,549	(415,444)		316,111	-	(91,884)	-	-	247,405		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. 7H6GLXDRUGQFU57RNE97.	12/07/2017...	01/16/2030....	-	13,620,250	3.809%[4.42 %]	-	-	(41,027)	30,770		(244,272)	-	378,290	-	-	199,171		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. 7H6GLXDRUGQFU57RNE97.	12/07/2017...	01/16/2033....	-	17,984,750	3.9685%[4.66 %]	-	-	(61,030)	40,630		(331,718)	-	499,510	-	-	305,690		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..... E57ODZWZ7FF32WEFA76..	12/08/2017...	01/31/2048....	-	18,732,000	5.105%[3.663 %]	-	-	125,129	(379,902)		647,751	-	(64,591)	-	-	483,103		100/100.....
Currency Swap With CREDIT AGRICOLE NY RCV 6.44 PAY 3.83 12/21/2025 BME2F8J9	BME2F7LF4 ESVAGT A/S.....	D 1.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	12/13/2017...	12/21/2025....	-	3,762,240	6.4425%[3.83 %]	-	-	48,519	(32,480)		165,585	-	120,480	-	-	39,813		100/100.....
Currency Swap With CREDIT AGRICOLE NY RCV 6.87 PAY 4.31 12/21/2027 BME2F8N0	BME2F7M48 ESVAGT A/S.....	D 1.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	12/13/2017...	12/21/2027....	-	3,762,240	6.87%[4.31%]	-	-	92,331	(32,480)		186,580	-	120,480	-	-	47,883		100/100.....
Currency Swap With JPMORGAN CHASE BK RCV 4.21 PAY 4.81 02/15/2028 BME2FK1H3	BME2G1077 INVOCARE LTD.....	D 1.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/20/2017...	02/15/2028....	-	8,349,400	4.2125%[4.81 %]	-	-	(26,455)	172,220		564	-	227,810	-	-	107,517		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.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	01/23/2018...	04/23/2032....	-	7,073,386	3.7275%[3.68 %]	-	-	940	(29,718)		230,611	-	(199,139)	-	-	116,345		100/100.....
Currency Swap With UBS RCV 4.31 PAY 2.90 03/14/2030 BME2GZSB3	BME2H1H37 SGN MIDCO LTD.....	D 1.....	Current	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/25/2018...	03/14/2030....	-	857,400	4.3125%[2.9 %]	-	-	6,288	29,280		92,682	-	(8,700)	-	-	12,652		100/100.....

QE06.59

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 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 %]	- .....	- .....	.....20,158	.....95,160		.....248,896	- .....	.....(28,275)	- .....	- .....	.....33,244	.....	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..... BFM8T61CT2L1QCCEMIK50....	01/25/2018....	03/14/2033....	- .....	.....4,144,100	4.461%[3.02 %]	- .....	- .....	.....30,697	.....141,520		.....516,248	- .....	.....(42,050)	- .....	- .....	.....70,912	.....	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%]	- .....	- .....	.....37,627	.....165,920		.....707,399	- .....	.....(49,300)	- .....	- .....	.....99,202	.....	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..... BFM8T61CT2L1QCCEMIK50....	02/09/2018....	04/25/2033....	- .....	.....10,657,572	4.3825%[1.3 %]	- .....	- .....	.....162,915	.....(182,944)		.....1,366,686	- .....	.....494,444	- .....	- .....	.....183,262	.....	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..... BFM8T61CT2L1QCCEMIK50....	02/16/2018....	06/05/2033....	- .....	.....5,331,780	4.3675%[2.93 %]	- .....	- .....	.....37,424	.....86,070		.....549,300	- .....	.....(55,100)	- .....	- .....	.....92,117	.....	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..... BFM8T61CT2L1QCCEMIK50....	02/16/2018....	06/05/2030....	- .....	.....1,824,030	4.1975%[2.79 %]	- .....	- .....	.....12,470	.....29,445		.....159,969	- .....	.....(18,850)	- .....	- .....	.....27,264	.....	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 %]	- .....	- .....	.....23,102	.....27,500		.....313,867	- .....	.....(31,900)	- .....	- .....	.....52,982	.....	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 I7331LVCZKQKX5T7XV54....	02/22/2018....	04/15/2026....	- .....	.....3,735,781	4.595%[4.19 %]	- .....	- .....	.....5,844	.....(25,215)		.....(6,867)	- .....	.....(82,858)	- .....	- .....	.....40,900	.....	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 I7331LVCZKQKX5T7XV54....	02/22/2018....	04/15/2026....	- .....	.....1,514,629	4.6%[4.19%]..	- .....	- .....	.....2,409	.....(10,223)		.....(2,003)	- .....	.....(33,594)	- .....	- .....	.....16,582	.....	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%[2.4 7%]	.....3,050	- .....	.....108,310	.....408,800		.....983,509	- .....	.....282,375	- .....	- .....	.....178,571	.....	100/102.....
Currency Swap With DIR RCV 4.48 PAY 2.92 05/24/2048 BME2K31H5	BME2K3MX7 FOREIGN & COLONIAL INVESTMENT TRUS	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/08/2018....	05/24/2048....	- .....	.....16,728,250	4.475%[2.92 %]	- .....	- .....	.....123,658	.....18,150		.....2,256,146	- .....	.....(175,450)	- .....	- .....	.....433,951	.....	100/99.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.08 PAY 2.62 03/29/2029 BME2KKY57	BME2KKYY7 WAREHOUSES DE PAUV COMM VA	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/19/2018....	03/29/2029....	- .....	.....19,699,200	5.07625%[2.6 2%]	- .....	- .....	.....267,698	.....753,600		.....2,154,666	- .....	.....602,400	- .....	- .....	.....274,213	.....	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 %]	- .....	- .....	.....(37,341)	.....349,760		.....609,856	- .....	.....393,010	- .....	- .....	.....270,275	.....	100/100.....
Currency Swap With BANK OF AMERICA NA RCV 5.15 PAY 5.70 06/12/2036 BME2KTE01	BME2KZTH1 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%]	- .....	- .....	.....(38,697)	.....349,760		.....646,032	- .....	.....393,010	- .....	- .....	.....279,814	.....	100/100.....

QE06.60

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With HSBC BANK USA NA RCV 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%]	-	-	65,140	230,745		784,163	-	(85,461)	-	-	148,831		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..... E57ODZWZ7FF32TWEFA76..	04/18/2018...	05/22/2033....	-	13,835,940	4.363%[4.87%]	-	-	(31,318)	503,740		621,675	-	372,020	-	-	238,659		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 1VUV7VQFKUQJSJ21A208...	04/27/2018...	06/04/2048....	-	23,810,855	4.62%[2.96%]	-	-	185,523	(31,140)		3,582,418	-	(250,850)	-	-	618,028		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 G5GSEF7VJP5I7OUK5573.....	05/02/2018...	06/28/2053....	-	25,049,760	5.226%[3.49%]	-	-	208,590	(178,434)		3,681,625	-	(120,060)	-	-	708,696		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 G5GSEF7VJP5I7OUK5573.....	05/22/2018...	06/20/2030....	-	6,031,417	4.824%[3.26%]	-	-	44,371	(177,131)		288,815	-	(65,105)	-	-	90,361		100/100.....
Currency Swap With BARCLAYSCAPITALINC RCV 4.48 PAY 2.84 06/28/2048 BME2NQQH4	BME2NQHY7 THE BRUNNER INVESTMENT TRUST PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	05/30/2018...	06/28/2048....	-	8,633,300	4.48%[2.84%]	-	-	65,182	(351,325)		831,645	-	(94,250)	-	-	224,357		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 G5GSEF7VJP5I7OUK5573.....	06/04/2018...	07/11/2025....	-	21,659,800	4.671%[1.86%]	-	-	301,256	(300,625)		1,029,104	-	696,525	-	-	217,486		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%]	-	-	7,710	(494,715)		381,867	-	(289,120)	-	-	223,906		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 G5GSEF7VJP5I7OUK5573.....	06/08/2018...	09/05/2030....	-	11,162,500	5.031%[2.59%]	-	-	137,267	(88,350)		684,968	-	357,675	-	-	169,187		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 G5GSEF7VJP5I7OUK5573.....	06/08/2018...	09/05/2028....	-	11,162,500	4.926%[2.38%]	-	-	144,538	(88,350)		653,336	-	357,675	-	-	149,647		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 G5GSEF7VJP5I7OUK5573.....	06/13/2018...	06/28/2048....	-	6,947,720	5.138%[3.4%]	-	-	56,699	(232,700)		765,270	-	(75,400)	-	-	180,553		100/101.....
Currency Swap With BARCLAYS PLC RCV 5.24 PAY 3.48 06/28/2049 BME2PDHK4	BME2PDBC8 KINGDOM HOUSING ASSOCIATION	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	06/13/2018...	06/28/2049....	-	12,292,120	5.236%[3.48%]	-	-	99,491	(411,700)		1,396,795	-	(133,400)	-	-	325,298		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%]	-	-	(20,148)	43,165		89,976	-	206,125	-	-	90,085		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%]	-	-	(24,040)	41,385		72,564	-	197,625	-	-	97,964		100/100.....
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.36 PAY 5.32 06/21/2033 BME2PDJJS	BME2PDFD2 PORTS OF AUCKLAND LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/12/2018...	06/21/2033....	-	6,537,900	4.364%[5.32%]	-	-	(30,200)	41,385		30,475	-	197,625	-	-	113,162		100/100.....

QE06.61

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With 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 %]	-	-	64,936	(389,900)		184,732	-	(101,500)	-	-	125,145		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 %]	-	-	(21,460)	(189,000)		(4,668)	-	313,500	-	-	193,618		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 %]	-	-	40,177	(346,320)		306,572	-	(69,600)	-	-	163,751		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 %]	-	-	67,581	(524,390)		252,899	-	(118,900)	-	-	282,025		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 %]	-	-	185,309	(1,197,910)		932,358	-	(316,100)	-	-	591,290		100/100.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.33 PAY 2.92 06/30/2028 BME2QVPG9	BME2QM4V4 NORLAND ESTATES LTD	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	07/11/2018....	06/30/2028....	-	27,551,680	4.325%[2.92 %]	-	-	177,278	(1,178,320)		287,497	-	(301,600)	-	-	364,617		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 %]	-	-	197,639	(273,965)		843,496	-	591,105	-	-	321,197		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)	-	-	100,056	(265,200)		917,212	-	289,000	-	-	140,199		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%]	-	-	64,313	(547,750)		401,513	-	(101,500)	-	-	237,595		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. 7H6GLXDRUGQFU57RNE97.	08/08/2018....	10/25/2038....	-	3,034,820	4.085%[4.39 %]	-	-	(6,828)	(35,465)		81,493	-	85,690	-	-	63,171		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%]	-	-	43,460	(501,380)		(74,802)	-	(76,850)	-	-	103,117		100/100.....
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 %]	-	-	54,283	(160,160)		(245,028)	-	(22,330)	-	-	148,523		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 %]	-	-	173,471	(2,554,465)		(619,587)	-	(323,350)	-	-	492,821		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 %]	-	-	9,882	(148,915)		(53,287)	-	(18,850)	-	-	24,936		100/100.....

QE06.62

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With 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)	-	-	39,464	(225,620)		53,928	-	123,250	-	-	40,324		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)	-	-	19,753	(116,700)		113,946	-	63,750	-	-	30,381		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 %]	-	-	7,484	(53,760)		(41,592)	-	30,120	-	-	14,383		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 %]	-	-	(18,564)	(368,400)		(2,835)	-	250,800	-	-	204,446		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 %]	-	-	(11,714)	(233,320)		(19,497)	-	158,840	-	-	114,268		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 %]	-	-	24,079	(56,810)		107,067	-	71,535	-	-	38,667		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 %]	-	-	142,436	(1,263,500)		1,040,173	-	(203,000)	-	-	474,928		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%]..	-	-	43,988	(498,015)		157,362	-	(73,950)	-	-	155,359		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 %]	-	-	62,396	(664,020)		290,518	-	(98,600)	-	-	229,044		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 %]	-	-	160,519	(1,969,350)		654,857	-	(275,500)	-	-	692,695		100/100.....
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 %]	-	-	59,206	(869,200)		(278,010)	-	(116,000)	-	-	150,736		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 %]	-	-	89,973	(1,303,800)		(252,947)	-	(174,000)	-	-	273,069		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..... R0MUWSFPU8MPRO8K5P83	04/25/2013....	10/06/2026....	-	3,857,750	5.88% [5.5%]..	-	-	18,124	404,125		497,653	-	(36,250)	-	-	44,285		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. 7H6GLXDRUGGFU57RNE97..	02/20/2007....	03/28/2027....	-	3,940,500	5.94% [5.041 %]	-	-	29,149	382,800		357,296	-	112,950	-	-	47,225		100/100.....

QE06.63

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 ROYAL BANK OF SCOTLAND PLC THE RCV 5.94 PAY 5.04 03/28/2027 BRSK9TDB5	BRSJYU0N5 ENECO HOLDING NV	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/20/2007....	03/28/2027....	-	3,940,500	5.94%[5.041 %]	-	-	29,149	382,800		357,296	-	112,950	-	-	47,225		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..... E57ODZWZ7FF32WEFA76..	02/04/2010....	07/30/2022....	-	2,049,710	5.96%[5.837 %]	-	-	8,635	253,825		270,921	-	(18,850)	-	-	10,661		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%]	-	-	8,208	217,650		191,734	-	(14,500)	-	-	35,516		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%]	-	-	(83,524)	7,733,564		6,749,933	-	619,871	-	-	336,786		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%]	-	-	11,072	1,334,228		1,821,242	-	102,051	-	-	111,895		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%]..	-	-	5,786	857,550		1,101,246	-	62,700	-	-	69,343		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%]	-	-	219,635	7,590,350		8,072,152	-	(449,500)	-	-	972,984		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%]	-	-	205,465	7,102,650		7,551,827	-	(420,500)	-	-	910,210		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 G5GSEF7VJP5I7OUK5573....	03/16/2012....	04/25/2033....	-	10,302,500	6.301% / (GBP6MLIB+3 28.1BP)	-	-	174,463	1,319,175		3,169,683	-	(94,250)	-	-	177,157		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 G5GSEF7VJP5I7OUK5573....	03/16/2012....	04/25/2033....	-	20,605,000	6.301% / (GBP6MLIB+3 28.1BP)	-	-	348,926	2,644,050		6,332,887	-	(188,500)	-	-	354,313		100/100.....
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8X0	BRSK7ZA3 ABP ACQUISITIONS UK LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	03/16/2012....	04/25/2033....	-	40,417,500	6.301% / (GBP6MLIB+3 28.1BP)	-	-	684,431	5,190,525		12,979,039	-	(369,750)	-	-	694,999		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. 7H6GLXDRUGQFU57RNE97.	09/20/2012....	03/30/2036....	-	15,371,000	4.745%[4.72 %]	-	-	58,153	2,247,225		1,981,496	-	(137,750)	-	-	295,256		100/100.....
Currency Swap With HSBC BANK USA NA RCV 4.57 PAY 3.79 04/15/2023 BRSK9UHL6	BRSJU9JW6 INTERSNACK KNABBER-GEBCK GMBH & CO	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	03/19/2013....	04/15/2023....	-	4,531,800	4.57%[3.79%]	-	-	25,077	381,150		400,236	-	131,775	-	-	30,331		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 %]	-	-	11,305	566,277		545,366	-	111,508	-	-	28,241		100/104.....

QE06.64

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK NA RCV 5.12 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 %]	-	-	27,827	566,277		609,936	-	111,508	-	-	31,175		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 %]	-	-	31,271	450,890		519,049	-	90,360	-	-	27,347		100/100.....
Currency Swap With CITIBANK NA RCV 4.96 PAY 4.61 06/15/2029 BRSMY2ND4	BRSNR0H85 BROOKFIELD UTILITIES ISSUER UK PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	04/11/2014....	06/15/2029....	-	2,509,500	4.9625%[4.61 %]	-	-	13,434	437,325		523,933	-	(21,750)	-	-	35,411		100/100.....
Currency Swap With CITIBANK NA RCV 4.96 PAY 4.61 06/15/2029 BRSMY2NP7	BRSNR0H85 BROOKFIELD UTILITIES ISSUER UK PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	04/11/2014....	06/15/2029....	-	2,509,500	4.9625%[4.61 %]	-	-	13,434	437,325		523,933	-	(21,750)	-	-	35,411		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..... BFM8T61CT2L1QCEMIK50....	06/11/2014....	08/14/2029....	-	2,065,140	4.555%[6.28 %]	-	-	(5,381)	414,040		340,788	-	45,980	-	-	29,440		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..... R0MUWSFPU8MPRO8K5P83	06/25/2014....	07/24/2026....	-	8,302,497	4.74%[3.26%]	-	-	79,048	1,080,671		1,304,568	-	229,289	-	-	93,458		100/100.....
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										1,756,404	0	13,961,938	(11,026,733)	XXX	89,354,683	0	20,951,266	0	45,096,117	XXX	XXX	
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										1,756,404	0	13,961,938	(11,026,733)	XXX	89,354,683	0	20,951,266	0	45,096,117	XXX	XXX	

QE06.65

Swaps - Hedging Other - Interest Rate

Interest Rate Swap With BARCLAYS BANK PLC RCV SOFR PAY 2.88 10/24/2024 BHF2CJPU4	BLIC IR-SPEC-A.....	D 1.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	11/18/2020....	10/24/2024....	-	10,000,000	2.875% / (SOFR+151.2 BP)	-	-	(64,545)	(320,375)		(320,375)	135,401	-	-	-	91,112		0003.....
Interest Rate Swap With WELLS FARGO BANK NA RCV 0.22 PAY SOFR 10/07/2021 BHF2K0CY2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	10/08/2020....	10/07/2021....	-	50,000,000	0.2165% / (SOFR+15BP)	-	-	(8,819)	2,415		2,415	2,415	-	-	-	130,200		0002.....
Interest Rate Swap With BANK OF AMERICA NA RCV SOFR PAY 1.05 04/12/2024 BHF2L0LL9	Liability Portfolio.....	N/A.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	04/06/2021....	04/12/2024....	-	300,000,000	0.77%[1.053 %]	-	-	(186,308)	(66,580)		(66,580)	(66,580)	-	-	-	2,503,833		0003.....
Interest Rate Swap With WELLS FARGO BANK NA RCV SOFR PAY 2.13 08/03/2041 BHF2MUMP2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	05/13/2021....	08/03/2041....	-	250,000,000	0.3705%[2.13 2%]	-	-	-	(18,856,447)		(18,856,447)	(18,856,447)	-	-	-	5,605,083		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 I7331LVCKQKX5T7XV54....	06/17/2011....	06/21/2026....	-	500,000,000	3.615% / (US3MLIB)	-	-	8,466,141	65,408,971		65,408,971	(19,520,451)	-	-	-	5,577,904		0002.....
Interest Rate Swap With CREDIT SUISSE INTERNATIONAL RCV 0.00 PAY ULB3 09/30/2038 BME288ZA6	Liability Portfolio.....	N/A.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868....	06/21/2010....	09/30/2038....	-	19,200,000	(US3MLIB).....	-	-	(17,522)	26,729,307		26,729,307	(3,032,820)	-	-	-	398,868		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. 7H6GLXDRUGGFU57RNE97.	08/27/2010....	03/31/2038....	-	21,653,290	(US3MLIB).....	-	-	(27,209)	20,837,458		20,837,458	(2,730,893)	-	-	-	443,254		0004.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap With BARCLAYS BANK PLC RCV 0.00 PAY ULB3 09/30/2040 BME2894L4	Liability Portfolio.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	08/25/2010....	09/30/2040....	-	17,345,000	(US3MLIB).....	-	-	(15,829)	15,423,105		15,423,105	(2,406,151)	-	-	-	380,660		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 G5GSEF7VJP517OUK5573....	08/25/2010....	03/31/2040....	-	19,785,000	(US3MLIB).....	-	-	(24,863)	17,744,536		17,744,536	(2,685,399)	-	-	-	428,522		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 1VUV7VQFKUQXSJ21A208...	10/11/2011....	10/13/2021....	-	50,000,000	2.33% / (US3MLIB)	-	-	526,444	311,066		311,066	(526,774)	-	-	-	134,087		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)	-	-	4,786,926	35,296,076		35,296,076	(12,026,749)	-	-	-	3,681,417		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)	-	-	1,475,509	16,949,320		16,949,320	(5,991,925)	-	-	-	1,603,720		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)	-	-	1,548,875	12,247,432		12,247,432	(3,990,581)	-	-	-	1,164,839		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)	-	-	458,602	9,749,737		9,749,737	(2,823,382)	-	-	-	647,090		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% [0.1875 %]	-	-	966,485	20,084,691		20,084,691	(4,909,077)	-	-	-	1,098,333		0002.....
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% [0.1875 %]	-	-	973,944	20,335,654		20,335,654	(4,925,716)	-	-	-	1,098,333		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% [0.1875 %]	-	-	973,944	20,335,654		20,335,654	(4,925,716)	-	-	-	1,098,333		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% [0.1875 %]	-	-	993,833	12,528,871		12,528,871	(3,182,669)	-	-	-	762,117		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% [0.1837 %]	-	-	1,014,541	21,759,071		21,759,071	(5,018,991)	-	-	-	1,098,489		0002.....

QE06.66

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Basis Swap With MSCSW RCV 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)	-	-	2,435,657	15,175,380		15,175,380	(3,620,701)	-	-	-	930,459		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)	-	-	1,227,151	7,652,007		7,652,007	(1,819,845)	-	-	-	465,229		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)	-	-	1,250,578	10,004,913		10,004,913	(2,291,155)	-	-	-	541,592		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%[0.118 %]	-	-	1,250,889	15,856,255		15,856,255	(3,322,371)	-	-	-	727,517		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)	-	-	3,340,869	1,165,095		1,165,095	(3,316,751)	-	-	-	618,217		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 E58DKGMJYYYJLN8C3868....	10/05/2011....	10/07/2021....	-	50,000,000	2.12% / (US3MLIB)	-	-	472,000	264,837		264,837	(474,459)	-	-	-	130,200		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)	-	-	988,231	579,372		579,372	(988,152)	-	-	-	265,609		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)	-	-	494,426	289,863		289,863	(494,386)	-	-	-	132,804		0002.....
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)	-	-	494,116	289,686		289,686	(494,076)	-	-	-	132,804		0002.....
1119999999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	33,794,066	347,777,370	XXX	347,777,370	(114,304,401)	0	0	0	31,890,625	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 G5GSEF7JJP517OUK5573....	12/18/2019....	12/20/2024....	-	18,300,000	0%[1%]	(356,090)	-	(92,008)	(476,172)		(476,172)	(33,044)	-	-	-	-	2Z	0008.....
1129999999. Total-Swaps-Hedging Other-Credit Default.....										(356,090)	0	(92,008)	(476,172)	XXX	(476,172)	(33,044)	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 / (AUBDBRBBS W3M+152BP)	-	-	(19,422)	90,622		90,622	866,550	-	-	-	298,741		0009.....
Currency Swap With CITIBANK NA RCV ULB3 PAY 3.88 06/26/2025 BME18MP4	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%)	-	-	(90,703)	(2,971,949)		(2,971,949)	1,465,462	-	-	-	257,671		0009.....

QE06.67

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK EUROPE PLC/CZECH REPU RCV 6.30 PAY 4.38 12/15/2023 BME1L9N22	BRSXK3DV7 BALL CORPORATION	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	01/14/2016...	12/15/2023....	- .....	.....949,813	6.2975%[4.375%]	- .....	- .....	.....7,168	.....(77,946)		.....(77,946)	.....33,719	- .....	- .....	- .....	.....7,449	.....	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..... E57ODZWZ7FF32WEFA76..	01/14/2016...	07/01/2024....	- .....	.....602,619	4.2835%[2.5%]	- .....	- .....	.....4,937	.....(48,788)		.....(48,788)	.....19,180	- .....	- .....	- .....	.....5,224	.....	0009.....
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRE9	BME0YQU40 Com - Kennedy Wilson - Clancy Quay	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	02/09/2015...	04/22/2025....	- .....	.....17,557,320	US3MLIB+232 BP / (2.57%)	- .....	- .....	.....(16,516)	.....(1,439,889)		.....(1,439,889)	.....890,389	- .....	- .....	- .....	.....171,436	.....	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..... E57ODZWZ7FF32WEFA76..	02/09/2015...	04/22/2025....	- .....	.....11,879,208	US3MLIB+232 BP / (2.57%)	- .....	- .....	.....(11,175)	.....(974,223)		.....(974,223)	.....602,433	- .....	- .....	- .....	.....115,993	.....	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..... E57ODZWZ7FF32WEFA76..	02/09/2015...	04/22/2025....	- .....	.....7,097,640	US3MLIB+232 BP / (2.57%)	- .....	- .....	.....(6,677)	.....(582,083)		.....(582,083)	.....359,944	- .....	- .....	- .....	.....69,304	.....	0009.....
Currency Swap With CITIBANK NA RCV 3.81 PAY 3.31 04/05/2031 BME1RDND3	BME1RD8F5 GIBRALTAR CAPITAL ASSETS SERIES E	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	05/16/2016...	04/05/2031....	- .....	.....4,740,450	3.8135%[3.31%]	- .....	- .....	.....14,238	.....170,340		.....170,340	.....(9,439)	- .....	- .....	- .....	.....74,086	.....	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..... E57ODZWZ7FF32WEFA76..	05/16/2016...	04/05/2041....	- .....	.....4,600,000	4.568%[3.813%]	- .....	- .....	.....19,977	.....149,056		.....149,056	.....166,874	- .....	- .....	- .....	.....102,287	.....	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..... E57ODZWZ7FF32WEFA76..	05/16/2016...	04/05/2036....	- .....	.....3,881,250	4.3095%[3.669%]	- .....	- .....	.....14,559	.....137,827		.....137,827	.....60,297	- .....	- .....	- .....	.....74,595	.....	0009.....
Currency Swap With BNP PARIBAS SA RCV 5.49 PAY 3.25 04/03/2023 BME1TYXK8	BRSMSAJK5 ANGLO AMERICAN CAPITAL PLC	D 1.....	Currency	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	08/10/2016...	04/03/2023....	- .....	.....1,117,000	5.4875%[3.25%]	- .....	- .....	.....12,597	.....(47,653)		.....(47,653)	.....34,620	- .....	- .....	- .....	.....7,407	.....	0009.....
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%]	- .....	- .....	.....11,919	.....(102,248)		.....(102,248)	.....(29,116)	- .....	- .....	- .....	.....31,372	.....	0009.....
Currency Swap With BARCLAYS BANK PLC RCV 3.54 PAY 2.62 12/15/2026 BME1VHOG7	BME1VGWS8 FORTH PORTS LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP51OUK5573....	10/07/2016...	12/15/2026....	- .....	.....3,729,000	3.535%[2.62%]	- .....	- .....	.....10,431	.....(360,339)		.....(360,339)	.....(31,033)	- .....	- .....	- .....	.....43,579	.....	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%].....	- .....	- .....	.....24,235	.....(221,313)		.....(221,313)	.....76,401	- .....	- .....	- .....	.....32,435	.....	0009.....
Currency Swap With BARC RCV 4.88 PAY 2.82 07/19/2027 BME28B8X9	BME28AP12 BUDAPEST AIRPORT ZRT	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	07/11/2017...	07/19/2027....	- .....	.....2,928,660	4.883%[2.82%]	- .....	- .....	.....28,546	.....(41,867)		.....(41,867)	.....79,284	- .....	- .....	- .....	.....36,032	.....	0009.....
Currency Swap With BARC RCV 4.88 PAY 2.82 07/19/2027 BME28B900	BME28AQ78 AIRPORT HUNGARY KFT	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	07/11/2017...	07/19/2027....	- .....	.....4,481,340	4.883%[2.82%]	- .....	- .....	.....43,681	.....(64,160)		.....(64,160)	.....121,308	- .....	- .....	- .....	.....55,135	.....	0009.....

QE06.68

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITICORP SECURITIES MARKETS RCV 5.19 PAY 3.31 07/19/2032 BME28BAH1	BME28AR51 BUDAPEST AIRPORT ZRT	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	07/11/2017...	07/19/2032....	-	2,928,660	5.186%[3.31 %]	-	-	25,519	(100,898)		(100,898)	152,257	-	-	-	48,699		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..... E57ODZWZ7FF32WEFA76..	07/11/2017...	07/19/2032....	-	4,481,340	5.186%[3.31 %]	-	-	39,049	(154,391)		(154,391)	232,979	-	-	-	74,518		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 %]	-	-	11,912	(92,485)		(92,485)	(27,076)	-	-	-	31,997		0009.....
Currency Swap With BARC RCV 3.78 PAY 4.86 10/01/2032 BME29H7M0	BME297XN1 AUSGRID FINANCE PTY LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	08/02/2017...	10/01/2032....	-	4,944,128	3.7775%[4.85 7%]	-	-	(19,411)	68,317		68,317	270,032	-	-	-	82,963		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 %]	-	-	93,232	528,791		528,791	2,057,282	-	-	-	445,910		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..... E57ODZWZ7FF32WEFA76..	02/06/2018...	02/08/2030....	-	5,543,100	4.755%[2.5%]	-	-	67,342	548,280		548,280	144,298	-	-	-	81,355		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%)	-	-	4,877	(2,542)		(2,542)	248,179	-	-	-	53,015		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%)	-	-	2,147	(1,121)		(1,121)	109,427	-	-	-	23,375		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%)	-	-	8,029	(4,052)		(4,052)	392,216	-	-	-	83,785		0009.....
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 %]	-	-	78,510	(77,548)		(77,548)	96,752	-	-	-	4,724		0009.....
Currency Swap With BARCLAYS BANK PLC RCV CMS10 PAY ULB3 06/28/2022 BRK9SJA3	FA Hedge.....	Exh 7.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	06/14/2007...	06/28/2022....	-	126,426,000	CMSEUR10Y +40BP / (US3MLIB+18 BP)	-	-	1,938,926	(8,805,269)		(8,805,269)	(6,384,248)	-	-	-	630,396		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 7LTWFZYICNSX8D621K86....	07/22/2008...	07/07/2038....	-	25,672,010	5.68%[5.1876 %]	-	-	192,200	8,637,637		8,637,637	(955,641)	-	-	-	529,711		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 G5GSEF7VJP517OUK5573....	07/09/2007...	11/02/2035....	-	10,075,000	5.291%[4.625 %]	-	-	105,267	4,567,857		4,567,857	(164,144)	-	-	-	190,832		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 7LTWFZYICNSX8D621K86....	08/14/2008...	04/30/2041....	-	11,827,779	6.3%[5.95%]..	-	-	65,841	3,366,836		3,366,836	(400,431)	-	-	-	263,461		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 G5GSEF7VJP517OUK5573....	11/20/2012...	12/10/2037....	-	8,753,800	6.475%[6.55 %]	-	-	30,309	1,058,776		1,058,776	(11,249)	-	-	-	177,562		0009.....

QE06.69

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 6.48 PAY 6.55 12/10/2037 BRK9UCH0	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	11/20/2012...	12/10/2037....	-	6,366,400	6.475%[6.55 %]	-	-	22,043	770,019		770,019	(8,181)	-	-	-	129,136		0009.....
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRK9UCL1	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	11/20/2012...	12/10/2037....	-	6,366,400	6.475%[6.55 %]	-	-	22,043	770,019		770,019	(8,181)	-	-	-	129,136		0009.....
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRK9UDG1	BRSK7ZYB0 EVERSOLT FUNDING PLC	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	12/12/2012....	12/19/2036....	-	15,304,500	5.155% / (GBP6MLIB+2 33BP)	-	-	238,891	4,634,157		4,634,157	(1,059,067)	-	-	-	301,096		0009.....
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRK9UE13	BRSK7ZYB0 EVERSOLT FUNDING PLC	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	12/12/2012....	12/19/2036....	-	13,693,500	5.155% / (GBP6MLIB+2 33BP)	-	-	213,794	4,146,351		4,146,351	(947,587)	-	-	-	269,402		0009.....
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRK9UE47	BRSK7ZYB0 EVERSOLT FUNDING PLC	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	12/12/2012....	12/19/2036....	-	35,442,000	5.155% / (GBP6MLIB+2 33BP)	-	-	553,221	10,731,731		10,731,731	(2,452,577)	-	-	-	697,276		0009.....
Currency Swap With JPMORGAN CHASE BANK NA RCV 5.58 PAY BLB6 12/26/2033 BRK9UM89	BRSK802L9 ABP ACQUISITIONS UK LTD	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQF57RNE97.	06/03/2013....	12/26/2033....	-	11,969,100	5.581% / (GBP6MLIB+2 20BP)	-	-	212,239	3,786,789		3,786,789	(899,906)	-	-	-	211,574		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 %]	-	-	526,751	16,653,699		16,653,699	(483,645)	-	-	-	1,291,009		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 %]	-	-	230,352	7,137,471		7,137,471	(207,326)	-	-	-	553,290		0009.....
Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHWY2	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 %]	-	-	74,773	2,379,100		2,379,100	(69,092)	-	-	-	184,430		0009.....
113999999. Total-Swaps-Hedging Other-Foreign Exchange.....										0	0	4,785,651	54,162,911	XXX	54,162,911	(5,668,056)	0	0	0	7,871,398	XXX	XXX

QE06.70

Swaps - Hedging Other - Total Return

Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6AD4	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/11/2019....	02/11/2022....	-	360,020,662	SPTR / (US3MLIB+20 BP)	-	-	674,009	(13,438,606)		(13,438,606)	3,127,627	-	-	-	1,416,463		0001.....
Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6EU2	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/11/2019....	02/11/2022....	-	238,562,660	Russell 2000 TR / (US3MLIB)	-	-	222,361	(11,615,426)		(11,615,426)	14,409,739	-	-	-	938,599		0001.....
Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6F31	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/11/2019....	02/11/2022....	-	140,616,936	NASDAQ 100 Total Return / (US3MLIB+15 BP)	-	-	240,928	(12,840,651)		(12,840,651)	(2,253,269)	-	-	-	553,242		0001.....
Total Return Swap With SOCIETE GENERALE SA RCV ULB3 P Tot Ret 03/25/2022 BHF1J4P08	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/25/2019....	03/25/2022....	-	573,481,552	SPTR / (US3MLIB+19.5BP)	-	-	1,059,723	(2,317,031)		(2,317,031)	4,827,212	-	-	-	2,457,030		0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV ULB3 P Tot Ret 03/25/2022 BHF1L5CE6	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	03/25/2019....	03/25/2022....	-	240,134,863	NASDAQ 100 Total Return / (US3MLIB+14.5BP)	-	-	388,044	(3,521,543)		(3,521,543)	(2,399,128)	-	-	-	1,028,836		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
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)
QE06.71	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 05/15/2024 BHF1LDUN9	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/14/2019...	05/15/2024....	- .....	..166,256,739	MSCI Daily TR Gross EAFE USD / (FEDL01+70.5 BP)	- .....	- .....	.....618,306	.....(1,341,090)	.....(1,341,090)	.....7,394,575	- .....	- .....	- .....	.....1,409,930	.....	0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/12/2022 BHF1ML9M6	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/12/2019...	06/12/2022....	- .....	..136,511,533	SPTR / (FEDL01+44B P)	- .....	- .....	.....316,620	.....(1,412,765)	.....(1,412,765)	.....2,111,067	- .....	- .....	- .....	.....665,515	.....	0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/13/2022 BHF1MLAD4	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/12/2019...	06/12/2022....	- .....	..150,756,393	NASDAQ 100 Total Return / (FEDL01+40B P)	- .....	- .....	.....324,967	.....(4,580,158)	.....(4,580,158)	.....(25,929)	- .....	- .....	- .....	.....734,961	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/19/2024 BHF1MW827	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/18/2019...	06/19/2024....	- .....	..102,307,070	MSCI Daily TR Gross EAFE USD / (FEDL01+70B P)	- .....	- .....	.....368,842	.....113,240	.....113,240	.....2,480,700	- .....	- .....	- .....	.....881,950	.....	0001.....
	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....	- .....	..206,499,600	MSCI Daily TR Gross EAFE USD / (FEDL01+70B P)	- .....	- .....	.....738,880	.....2,111,960	.....2,111,960	.....3,379,400	- .....	- .....	- .....	.....1,787,522	.....	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....	- .....	..276,439,643	NASDAQ 100 Total Return / (FEDL01+48B P)	- .....	- .....	.....740,945	.....(16,467,361)	.....(16,467,361)	.....10,726,195	- .....	- .....	- .....	.....2,403,856	.....	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....	- .....	..85,655,730	SPTR / (FEDL01+49B P)	- .....	- .....	.....229,301	.....(3,772,040)	.....(3,772,040)	.....2,242,170	- .....	- .....	- .....	.....745,180	.....	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....	- .....	..166,308,507	MSCI Daily TR Gross EAFE USD / (FEDL01+68B P)	- .....	- .....	.....610,465	.....(5,131,770)	.....(5,131,770)	.....11,898,034	- .....	- .....	- .....	.....1,447,490	.....	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....	- .....	..138,137,788	SPTR / (FEDL01+51B P)	- .....	- .....	.....383,213	.....(6,109,188)	.....(6,109,188)	.....1,696,358	- .....	- .....	- .....	.....1,202,302	.....	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....	- .....	..160,808,307	NASDAQ 100 Total Return / (FEDL01+47.5 BP)	- .....	- .....	.....423,356	.....(8,826,976)	.....(8,826,976)	.....694,306	- .....	- .....	- .....	.....1,399,618	.....	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
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
QE06.72	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 07/09/2024 BHF1PLTK5	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	07/08/2019...	07/09/2024....	-	.402,707,417	MSCI Daily TR Gross EAFE USD / (FEDL01+68B P)	-	-	1,474,775	(11,177,483)		(11,177,483)	31,570,469	-	-	-	3,503,437		0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 12/30/2024 BHF1TDZL0	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	10/22/2019...	12/30/2024....	-	.204,693,338	SPTR / (FEDL01+56B P)	-	-	610,724	(8,636,550)		(8,636,550)	6,825,640	-	-	-	1,915,855		0001.....
	Total Return Swap With MSCSW RCV FEDL P Tot Ret 12/30/2024 BHF1TE010	Exh 5.....	Equity/ Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/22/2019...	12/30/2024....	-	.214,560,810	SPTR / (FEDL01+55B P)	-	-	630,076	(9,052,949)		(9,052,949)	7,154,625	-	-	-	2,008,211		0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 12/30/2024 BHF1TE069	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	10/22/2019...	12/30/2024....	-	.257,421,900	SPTR / (FEDL01+56B P)	-	-	767,915	(10,861,313)		(10,861,313)	8,583,918	-	-	-	2,409,375		0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 12/23/2024 BHF1W7SU7	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	12/23/2019...	12/23/2024....	-	.161,894,882	SPTR / (FEDL01+52.5 BP)	-	-	435,404	(2,160,356)		(2,160,356)	384,304	-	-	-	1,511,124		0001.....
	Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 01/14/2025 BHF1X8TL3	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGFU57RNE97.	01/14/2020...	01/14/2025....	-	.111,611,740	Russell 2000 TR / (FEDL01+35B P)	-	-	131,084	(3,364,346)		(3,364,346)	46,138,878	-	-	-	1,050,753		0001.....
	Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 01/18/2022 BHF1XGD16	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGFU57RNE97.	01/16/2020...	01/18/2022....	-	.41,677,707	Russell 2000 TR / (FEDL01+27B P)	-	-	65,451	(272,460)		(272,460)	2,238,643	-	-	-	155,025		0001.....
	Total Return Swap With MSCSW RCV FEDL P Tot Ret 01/23/2025 BHF1XVNW4	Exh 5.....	Equity/ Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	01/23/2020...	01/23/2025....	-	.390,365,820	SPTR / (FEDL01+51B P)	-	-	1,066,700	(12,059,145)		(12,059,145)	16,000,065	-	-	-	3,687,802		0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/24/2025 BHF1Y1UX9	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/24/2020...	01/24/2025....	-	.69,926,843	MSCI Daily TR Gross EAFE USD / (FEDL01+63.5 BP)	-	-	234,044	(697,899)		(697,899)	8,089,261	-	-	-	660,855		0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/28/2025 BHF1Y2QV6	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/28/2020...	01/28/2025....	-	.44,961,409	MSCI Daily TR Gross EAFE USD / (FEDL01+62B P)	-	-	156,080	(555,695)		(555,695)	6,169,677	-	-	-	425,566		0001.....
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 01/16/2022 BHF1Y4WA1	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	01/16/2020...	01/16/2022....	-	.91,569,431	SPTR / (FEDL01+43B P)	-	-	215,428	(2,722,976)		(2,722,976)	3,462,668	-	-	-	338,914		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
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)
QE06.73	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/04/2025 BHF1YG209	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/04/2020...	02/04/2025....	-	134,270,410	MSCI Daily TR Gross EAFE USD / (FEDL01+63B P)	-	-	443,848	(3,691,243)		(3,691,243)	12,502,394	-	-	-	1,274,286	.....	0001.....
	Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 02/04/2025 BHF1YG944	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/04/2020....	02/04/2025....	-	19,359,339	SPTR / (FEDL01+50B P)	-	-	51,530	(669,351)		(669,351)	824,590	-	-	-	183,729	.....	0001.....
	Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 02/04/2025 BHF1YG993	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/04/2020....	02/04/2025....	-	25,082,482	Russell 2000 TR / (FEDL01+35B P)	-	-	49,357	(745,048)		(745,048)	3,300,741	-	-	-	238,044	.....	0001.....
	Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 08/07/2021 BHF1YTCP5	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/06/2020....	08/07/2021....	-	22,013,209	MSCI Daily TR Gross EAFE USD / (FEDL01+52B P)	-	-	61,702	86,965		86,965	1,791,659	-	-	-	35,514	.....	0001.....
	Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 02/04/2022 BHF1YVAV9	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	02/05/2020....	02/04/2022....	-	35,187,401	Russell 2000 TR / (FEDL01+28B P)	-	-	58,480	(1,155,889)		(1,155,889)	3,832,086	-	-	-	136,280	.....	0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/13/2025 BHF1Z0815	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/13/2020....	02/13/2025....	-	93,400,056	SPTR / (FEDL01+48B P)	-	-	244,021	(4,389,185)		(4,389,185)	(357,067)	-	-	-	889,436	.....	0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 03/09/2025 BHF204Q08	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/04/2020....	03/09/2025....	-	501,587,763	MSCI Daily TR Gross EAFE USD / (FEDL01+63.5 BP)	-	-	1,622,035	12,161,503		12,161,503	22,093,729	-	-	-	4,819,649	.....	0001.....
	Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 03/06/2025 BHF204QU9	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/04/2020....	03/06/2025....	-	645,964,871	SPTR / (FEDL01+43B P)	-	-	1,268,888	(11,356,066)		(11,356,066)	5,188,309	-	-	-	6,200,022	.....	0001.....
	Total Return Swap With HSBC BANK USA NA RCV FEDL P Tot Ret 04/06/2023 BHF21DU33	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	04/03/2020....	04/06/2023....	-	37,566,664	SPTR / (FEDL01+50B P)	-	-	102,723	(2,192,923)		(2,192,923)	1,554,824	-	-	-	249,693	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 04/06/2025 BHF21DU66	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/03/2020....	04/06/2025....	-	108,638,846	MSCI Daily TR Gross EAFE USD / (FEDL01+75B P)	-	-	437,655	(3,948,066)		(3,948,066)	8,732,071	-	-	-	1,054,673	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 04/07/2023 BHF21MGL9	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/06/2020....	04/07/2023....	-	36,074,252	SPTR / (FEDL01+47B P)	-	-	93,892	(2,048,716)		(2,048,716)	1,031,045	-	-	-	239,959	.....	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
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap With 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....	- .....	..109,426,738	Russell 2000 TR / (FEDL01+37B P)	- .....	- .....	.....232,275	.....(4,562,079)		....(4,562,079)	..13,525,938	- .....	- .....	- .....	.....727,886	.....	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....	- .....	..114,781,164	MSCI Daily TR Gross EAFE USD / (FEDL01+71B P)	- .....	- .....	.....437,156	.....(3,211,800)		....(3,211,800)	..9,094,858	- .....	- .....	- .....	.....1,117,134	.....	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....	- .....	...58,119,774	MSCI Daily TR Gross EAFE USD / (FEDL01+63B P)	- .....	- .....	.....195,153	.....(631,443)		....(631,443)	..6,129,974	- .....	- .....	- .....	.....566,277	.....	0001.....
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....	- .....	..268,798,340	SPTR / (FEDL01+57B P)	- .....	- .....	.....807,508	.....(7,810,767)		....(7,810,767)	..15,577,215	- .....	- .....	- .....	.....2,626,525	.....	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....	- .....	...47,268,949	SPTR / (FEDL01+53B P)	- .....	- .....	.....130,645	.....(1,424,446)		....(1,424,446)	..4,149,035	- .....	- .....	- .....	.....397,603	.....	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....	- .....	...40,094,257	NASDAQ 100 Total Return / (FEDL01+48B P)	- .....	- .....	.....104,535	.....(1,948,895)		....(1,948,895)	..3,126,914	- .....	- .....	- .....	.....337,253	.....	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....	- .....	..143,343,519	MSCI Daily TR Gross EAFE USD / (FEDL01+57B P)	- .....	- .....	.....429,639	.....(1,771,999)		....(1,771,999)	..19,669,400	- .....	- .....	- .....	.....651,936	.....	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....	- .....	..268,258,316	MSCI Daily TR Gross EAFE USD / (FEDL01+80B P)	- .....	- .....	.....1,058,096	.....6,704,619		....6,704,619	..12,910,806	- .....	- .....	- .....	.....2,659,517	.....	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....	- .....	..265,258,991	NASDAQ 100 Total Return / (FEDL01+48B P)	- .....	- .....	.....675,686	.....(15,194,426)		....(15,194,426)	..(8,213,097)	- .....	- .....	- .....	.....2,629,781	.....	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 I7331LVCZKQX5T7XV54.....	06/04/2020....	06/09/2025....	- .....	..513,911,928	Russell 2000 TR / (FEDL01+43B P)	- .....	- .....	.....1,189,455	.....3,240,815		....3,240,815	..19,637,316	- .....	- .....	- .....	.....5,103,798	.....	0001.....

QE06.74

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
QE06.75	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/04/2025 BHF244PP7	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/04/2020....	06/04/2025....	-	89,472,308	SPTR / (FEDL01+54B P)	-	-	246,001	(1,502,562)		(1,502,562)	(235,230)	-	-	-	887,030	.....	0001.....
	Total Return Swap With CREDIT SUISSE INTERNATIONAL RCV FEDL P Tot Ret 06/04/2025 BHF245PF6	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868....	06/04/2020....	06/04/2025....	-	48,170,631	SPTR / (FEDL01+59B P)	-	-	144,651	(808,955)		(808,958)	(126,645)	-	-	-	477,564	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/10/2025 BHF24JH5	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	06/10/2025....	-	150,607,163	MSCI Daily TR Gross EAFE USD / (FEDL01+78B P)	-	-	586,983	3,703,618		3,703,618	7,389,325	-	-	-	1,496,240	.....	0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/17/2025 BHF24URS1	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/17/2020....	06/17/2025....	-	108,209,659	MSCI Daily TR Gross EAFE USD / (FEDL01+76B P)	-	-	425,651	68,148		68,148	848,645	-	-	-	1,077,640	.....	0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/18/2025 BHF24URZ5	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/17/2020....	06/18/2025....	-	69,034,531	MSCI Daily TR Gross EAFE USD / (FEDL01+76B P)	-	-	271,552	43,476		43,476	541,410	-	-	-	687,740	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/19/2025 BHF24WA22	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/18/2020....	06/19/2025....	-	29,752,532	SPTR / (FEDL01+56B P)	-	-	85,200	(518,768)		(518,768)	(81,186)	-	-	-	296,505	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/19/2025 BHF24WA71	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/18/2020....	06/19/2025....	-	66,305,167	MSCI Daily TR Gross EAFE USD / (FEDL01+70B P)	-	-	238,801	73,391		73,391	1,607,742	-	-	-	660,777	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/18/2025 BHF24WAB2	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/17/2020....	06/18/2025....	-	107,133,551	SPTR / (FEDL01+57B P)	-	-	316,674	(3,399,173)		(3,399,173)	(2,168,228)	-	-	-	1,067,292	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/22/2025 BHF254230	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/18/2020....	06/22/2025....	-	51,523,668	MSCI Daily TR Gross EAFE USD / (FEDL01+70B P)	-	-	184,086	467,631		467,631	1,686,415	-	-	-	514,000	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/22/2025 BHF2556F6	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/19/2020....	06/22/2025....	-	68,980,229	SPTR / (FEDL01+54B P)	-	-	190,830	(844,974)		(844,974)	283,384	-	-	-	688,147	.....	0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 09/09/2021 BHF29CY5	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	09/10/2020....	09/09/2021....	-	480,911,321	SPTR / (FEDL01+32B P)	-	-	(858,795)	9,233,343		9,233,343	(538,115)	-	-	-	1,060,517	.....	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
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)
QE06.76	Total Return Swap With CITICORP SECURITIES MARKETS R Tot Ret PAY FEDL 09/09/2021 BHF29CZV0	Exh 5	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/10/2020...	09/09/2021...	-	132,567,481	Russell 2000 TR / (FEDL01+17.7 BP)	-	-	(150,503)	53,928		53,928	(3,023,535)	-	-	-	292,341		0001
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 01/16/2022 BHF29TM62	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	09/18/2020...	01/16/2022...	-	91,569,431	SPTR / (FEDL01+45B P)	-	-	(224,335)	2,722,798		2,722,798	(3,462,573)	-	-	-	338,914		0011
	Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 09/29/2025 BHF2ABJY2	Exh 5	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/29/2020...	09/29/2025...	-	599,915,397	SPTR / (FEDL01+50.5 BP)	-	-	(1,674,147)	1,740,180		1,740,180	(2,735,115)	-	-	-	6,185,281		0001
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 09/29/2025 BHF2ABK79	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	09/29/2020...	09/29/2025...	-	359,949,238	SPTR / (FEDL01+50B P)	-	-	(997,069)	523,582		523,582	(2,161,596)	-	-	-	3,711,169		0001
	Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 03/25/2022 BHF2APAC8	Exh 5	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/09/2020...	03/25/2022...	-	173,085,179	Russell 2000 TR / (FEDL01+23B P)	-	-	(249,066)	5,565,800		5,565,800	(20,351,598)	-	-	-	741,568		0001
	Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 03/25/2022 BHF2APAJ3	Exh 5	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	10/09/2020...	03/25/2022...	-	148,533,650	NASDAQ 100 Total Return / (FEDL01+36B P)	-	-	(307,613)	7,862,223		7,862,223	(5,033,877)	-	-	-	636,379		0001
	Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 12/17/2021 BHF2E0006	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/17/2020...	12/17/2021...	-	571,322,722	SPTR / (FEDL01+40B P)	-	-	(1,241,020)	10,420,840		10,420,840	5,661,651	-	-	-	1,949,528		0001
	Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 12/20/2021 BHF2E2NP2	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/18/2020...	12/20/2021...	-	16,704,946	SPTR / (FEDL01+38.5 BP)	-	-	(18,722)	530,020		530,020	(5,970,907)	-	-	-	57,503		0001
	Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 07/27/2021 BHF2FZXZ5	Exh 5	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	01/27/2021...	07/27/2021...	-	280,098,316	SPTR / (FEDL01+38B P)	-	-	(498,244)	8,199,785		8,199,785	8,199,785	-	-	-	380,904		0001
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/27/2022 BHF2FZU4	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/25/2021...	01/27/2022...	-	363,142,964	NASDAQ 100 Total Return / (FEDL01+39B P)	-	-	486,543	(16,051,254)		(16,051,254)	(16,051,254)	-	-	-	1,380,519		0001
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/28/2022 BHF2G1SC6	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/25/2021...	01/28/2022...	-	80,772,042	NASDAQ 100 Total Return / (FEDL01+39B P)	-	-	149,008	(3,925,977)		(3,925,977)	(3,925,977)	-	-	-	307,789		0001
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/02/2022 BHF2GECF8	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/01/2021...	02/02/2022...	-	79,541,881	NASDAQ 100 Total Return / (FEDL01+38B P)	-	-	142,705	(4,472,839)		(4,472,839)	(4,472,839)	-	-	-	306,654		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
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)
QE06.77	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/30/2025 BHF2GWQW6	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/30/2020....	01/30/2025....	- .....	..40,049,487	MSCI Daily TR Gross EAFE USD / (FEDL01+61B P)	- .....	- .....	.....119,610	.....(889,348)		.....(889,348)	.....(889,348)	- .....	- .....	- .....	.....379,364	.....	0001.....
	Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 02/16/2022 BHF2H37N0	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	02/16/2021....	02/16/2022....	- .....	..144,905,850	XNDX INDEX / (1D USOIS + 32BP)	- .....	- .....	.....(210,843)	.....13,659,577		.....13,659,577	.....13,659,577	- .....	- .....	- .....	.....576,389	.....	0001.....
	Total Return Swap With WELLS FARGO BANK NA RCV FEDL P Tot Ret 02/18/2022 BHF2H8QY4	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	02/17/2021....	02/18/2022....	- .....	..250,108,100	Russell 2000 TR / (FEDL01+1BP )	- .....	- .....	.....69,401	.....(11,634,260)		.....(11,634,260)	.....(11,634,260)	- .....	- .....	- .....	.....999,147	.....	0001.....
	Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 02/24/2023 BHF2HMM35	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	02/22/2021....	02/24/2023....	- .....	..591,002,652	SPTR / (FEDL01+40B P)	- .....	- .....	.....(905,827)	.....14,959,917		.....14,959,917	.....14,959,917	- .....	- .....	- .....	.....3,801,294	.....	0001.....
	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 KB1H1DSPRFMYMUCUFXT09.	03/03/2021....	01/23/2025....	- .....	..346,991,840	SPTR / (FEDL01+42B P)	- .....	- .....	.....(512,204)	.....10,719,240		.....10,719,240	.....10,719,240	- .....	- .....	- .....	.....3,278,046	.....	0001.....
	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....	- .....	..321,422,283	NASDAQ 100 Total Return / (FEDL01+42B P)	- .....	- .....	.....417,503	.....(17,643,199)		.....(17,643,199)	.....(17,643,199)	- .....	- .....	- .....	.....2,426,393	.....	0001.....
	Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 07/27/2021 BHF2KCG0	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	03/23/2021....	07/27/2021....	- .....	..250,367,623	NASDAQ 100 Total Return / (FEDL01+28.5 BP)	- .....	- .....	.....237,536	.....(30,085,586)		.....(30,085,586)	.....(30,085,586)	- .....	- .....	- .....	.....340,474	.....	0001.....
	Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 12/23/2024 BHF2KCUB6	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	03/23/2021....	12/23/2024....	- .....	..559,055,812	SPTR / (FEDL01+45B P)	- .....	- .....	.....(718,667)	.....7,460,168		.....7,460,168	.....7,460,168	- .....	- .....	- .....	.....5,218,219	.....	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 KB1H1DSPRFMYMUCUFXT09.	03/23/2021....	06/04/2025....	- .....	..265,258,991	NASDAQ 100 Total Return / (FEDL01+49B P)	- .....	- .....	.....(381,053)	.....15,194,426		.....15,194,426	.....15,194,426	- .....	- .....	- .....	.....2,629,781	.....	0011.....
	Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 03/09/2025 BHF2KCYE6	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODWZ7FF32TWEFA76..	03/24/2021....	03/09/2025....	- .....	..225,804,758	MSCI Daily TR Gross EAFE USD / (FEDL01+60B P)	- .....	- .....	.....(363,904)	.....(5,474,860)		.....(5,474,860)	.....(5,474,860)	- .....	- .....	- .....	.....2,169,710	.....	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....	- .....	..133,797,298	MSCI Daily TR Gross EAFE USD / (FEDL01+41.5 BP)	- .....	- .....	.....154,610	.....2,069,567		.....2,069,567	.....2,069,567	- .....	- .....	- .....	.....779,065	.....	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
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 02/11/2025 BHF2KECM8	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFP08MPRO8K5P83	03/24/2021....	02/11/2025....	- .....	.370,096,590	Russell 2000 TR / (FEDL01+31B P)	- .....	- .....	.....(365,942)	.....18,019,708		.....18,019,708	.....18,019,708	- .....	- .....	- .....	.....3,521,716	.....	0001.....
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 08/07/2023 BHF2KEPE2	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	03/24/2021....	08/07/2023....	- .....	.132,252,444	MSCI Daily TR Gross EAFE USD / (FEDL01+44B P)	- .....	- .....	.....168,242	.....524,597		.....524,597	.....524,597	- .....	- .....	- .....	.....959,197	.....	0001.....
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 03/06/2025 BHF2KEPV4	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	03/25/2021....	03/06/2025....	- .....	.397,493,859	SPTR / (FEDL01+50B P)	- .....	- .....	.....(548,822)	.....6,987,945		.....6,987,945	.....6,987,945	- .....	- .....	- .....	.....3,815,181	.....	0001.....
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 11/07/2022 BHF2KG1Y9	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	03/24/2021....	11/07/2022....	- .....	.132,252,444	MSCI Daily TR Gross EAFE USD / (FEDL01+39.5 BP)	- .....	- .....	.....153,319	.....524,597		.....524,597	.....524,597	- .....	- .....	- .....	.....770,069	.....	0001.....
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....	- .....	.265,968,405	Russell 2000 TR / (FEDL01+22.5 BP)	- .....	- .....	.....187,446	.....2,619,965		.....2,619,965	.....2,619,965	- .....	- .....	- .....	.....2,214,338	.....	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....	- .....	.132,252,444	MSCI Daily TR Gross EAFE USD / (FEDL01+41B P)	- .....	- .....	.....158,294	.....524,597		.....524,597	.....524,597	- .....	- .....	- .....	.....838,584	.....	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....	- .....	.265,956,389	Russell 2000 TR / (FEDL01+30B P)	- .....	- .....	.....(235,512)	.....(2,619,847)		.....(2,619,847)	.....(2,619,847)	- .....	- .....	- .....	.....2,530,753	.....	0001.....
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 11/08/2021 BHF2KGDA8	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	03/24/2021....	11/08/2021....	- .....	.132,984,519	MSCI Daily TR Gross EAFE USD / (FEDL01+35B P)	- .....	- .....	.....138,711	.....1,256,672		.....1,256,672	.....1,256,672	- .....	- .....	- .....	.....398,346	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 07/27/2021 BHF2KGNA7	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/25/2021....	07/27/2021....	- .....	...32,705,737	SPTR / (FEDL01+35B P)	- .....	- .....	.....32,201	.....(132,141)		.....(132,141)	.....(132,141)	- .....	- .....	- .....	.....44,476	.....	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....	- .....	.129,194,927	MSCI Daily TR Gross EAFE USD / (FEDL01+38B P)	- .....	- .....	.....144,228	.....512,530		.....512,530	.....512,530	- .....	- .....	- .....	.....385,514	.....	0001.....

QE06.78

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 08/07/2023 BHF2KGSB0	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/26/2021....	08/07/2023....	- .....	.129,184,667	MSCI Daily TR Gross EAFE USD / (FEDL01+49B P)	- .....	- .....	.....179,667	.....512,490		.....512,490	.....512,490	- .....	- .....	- .....	.....936,947	.....	0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 11/07/2022 BHF2KGSJ3	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/26/2021....	11/07/2022....	- .....	.129,194,927	MSCI Daily TR Gross EAFE USD / (FEDL01+43B P)	- .....	- .....	.....160,343	.....512,530		.....512,530	.....512,530	- .....	- .....	- .....	.....752,266	.....	0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/07/2023 BHF2KGSZ7	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/26/2021....	02/07/2023....	- .....	.129,184,667	MSCI Daily TR Gross EAFE USD / (FEDL01+44B P)	- .....	- .....	.....163,553	.....512,490		.....512,490	.....512,490	- .....	- .....	- .....	.....819,131	.....	0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 03/09/2025 BHF2KGT29	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/26/2021....	03/09/2025....	- .....	.527,499,235	MSCI Daily TR Gross EAFE USD / (FEDL01+64B P)	- .....	- .....	.....(914,950)	.....(12,789,942)		.....(12,789,942)	.....(12,789,942)	- .....	- .....	- .....	.....5,068,627	.....	0001.....
	Total Return Swap With DIR R Tot Ret PAY FEDL 02/18/2022 BHF2KGWZ2	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	03/26/2021....	02/18/2022....	- .....	.251,642,854	Russell 2000 TR / (FEDL01+14B P)	- .....	- .....	.....(133,430)	.....11,705,652		.....11,705,652	.....11,705,652	- .....	- .....	- .....	.....1,005,278	.....	0001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 09/09/2021 BHF2KH0U6	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/25/2021....	09/09/2021....	- .....	.338,538,219	SPTR / (FEDL01+35B P)	- .....	- .....	.....333,319	.....(1,367,792)		.....(1,367,792)	.....(1,367,792)	- .....	- .....	- .....	.....746,553	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 02/07/2023 BHF2KH6R7	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/24/2021....	02/07/2023....	- .....	.133,797,298	MSCI Daily TR Gross EAFE USD / (FEDL01+41B P)	- .....	- .....	.....153,009	.....2,069,567		.....2,069,567	.....2,069,567	- .....	- .....	- .....	.....848,379	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 08/07/2023 BHF2KH8R5	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/24/2021....	08/07/2023....	- .....	.133,797,298	MSCI Daily TR Gross EAFE USD / (FEDL01+45B P)	- .....	- .....	.....165,820	.....2,069,567		.....2,069,567	.....2,069,567	- .....	- .....	- .....	.....970,402	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 04/14/2025 BHF2KH8R5	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/24/2021....	04/14/2025....	- .....	.535,189,191	MSCI Daily TR Gross EAFE USD / (FEDL01+65B P)	- .....	- .....	.....(919,507)	.....(8,278,267)		.....(8,278,267)	.....(8,278,267)	- .....	- .....	- .....	.....5,210,735	.....	0001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 11/08/2021 BHF2KH8R5	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/24/2021....	11/08/2021....	- .....	.133,797,298	MSCI Daily TR Gross EAFE USD / (FEDL01+35B P)	- .....	- .....	.....133,792	.....2,069,567		.....2,069,567	.....2,069,567	- .....	- .....	- .....	.....400,780	.....	0001.....

QE06.79

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 06/27/2022 BHF2KHDW8	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFP08MPRO8K5P83	03/24/2021....	06/27/2022....	- .....	.214,460,991	Russell 2000 TR / (FEDL01+8BP )	- .....	- .....	.....86,157	.....(100,573)		.....(100,573)	.....(100,573)	- .....	- .....	- .....	.....1,070,835	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 04/15/2025 BHF2KN6J2	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/25/2021....	04/15/2025....	- .....	.505,945,257	MSCI Daily TR Gross EAFE USD / (FEDL01+63BP)	- .....	- .....	.....(898,087)	.....8,764,047		.....8,764,047	.....8,764,047	- .....	- .....	- .....	.....4,927,788	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 08/07/2023 BHF2KN7A0	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/25/2021....	08/07/2023....	- .....	.129,194,927	MSCI Daily TR Gross EAFE USD / (FEDL01+49BP)	- .....	- .....	.....181,581	.....512,530		.....512,530	.....512,530	- .....	- .....	- .....	.....937,022	.....	0001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/07/2023 BHF2KN7H5	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/25/2021....	02/07/2023....	- .....	.129,194,927	MSCI Daily TR Gross EAFE USD / (FEDL01+44BP)	- .....	- .....	.....165,296	.....512,530		.....512,530	.....512,530	- .....	- .....	- .....	.....819,196	.....	0001.....
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....	- .....	.129,184,667	MSCI Daily TR Gross EAFE USD / (FEDL01+43BP)	- .....	- .....	.....162,026	.....512,490		.....512,490	.....512,490	- .....	- .....	- .....	.....752,207	.....	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....	- .....	.129,184,667	MSCI Daily TR Gross EAFE USD / (FEDL01+38BP)	- .....	- .....	.....145,742	.....512,490		.....512,490	.....512,490	- .....	- .....	- .....	.....385,484	.....	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....	- .....	.265,007,726	Russell 2000 TR / (FEDL01+3BP )	- .....	- .....	.....63,567	.....1,671,117		.....1,671,117	.....1,671,117	- .....	- .....	- .....	.....584,401	.....	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 B4TYDEB6GKMZO031MB27..	03/29/2021....	04/04/2024....	- .....	.464,082,746	SPTR / (FEDL01+50.5BP)	- .....	- .....	.....(669,937)	.....26,634,257		.....26,634,257	.....26,634,257	- .....	- .....	- .....	.....3,858,021	.....	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..... R0MUWSFP08MPRO8K5P83	03/29/2021....	07/27/2021....	- .....	.451,782,853	SPTR / (FEDL01+32BP)	- .....	- .....	.....441,969	.....(38,933,874)		.....(38,933,874)	.....(38,933,874)	- .....	- .....	- .....	.....614,377	.....	0001.....
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 12/01/2023 BHF2LTCN2	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	04/22/2021....	12/01/2023....	- .....	.253,330,440	Russell 2000 TR / (FEDL01+22BP)	- .....	- .....	.....128,917	.....(4,842,746)		.....(4,842,746)	.....(4,842,746)	- .....	- .....	- .....	.....1,971,229	.....	0001.....
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 12/15/2023 BHF2M40M1	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/26/2021....	12/15/2023....	- .....	.77,990,746	MSCI Daily TR Gross EAFE USD / (FEDL01+45BP)	- .....	- .....	.....66,963	.....2,367,334		.....2,367,334	.....2,367,334	- .....	- .....	- .....	.....611,653	.....	0001.....

QE06.80

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 11/12/2024 BHF2N05C5	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/13/2021....	11/12/2024....	-	36,043,438	RU20INTR INDEX / (1D USOIS + 29BP)	-	-	15,068	(1,445,206)		(1,445,206)	(1,445,206)	-	-	-	330,963		0001.....
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/02/2024 BHF2Q1LG3	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/23/2021....	04/02/2024....	-	379,563,852	SPTR / (FEDL01+37.5 BP)	-	-	25,041	(5,064,987)		(5,064,987)	(5,064,987)	-	-	-	3,152,268		0001.....
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 04/12/2024 BHF2Q2GY8	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGGFU57RNE97.	06/23/2021....	04/12/2024....	-	176,500,280	SPTR INDEX / (1D USOIS + 37BP)	-	-	11,522	(2,355,260)		(2,355,260)	(2,355,260)	-	-	-	1,473,091		0001.....
Total Return Swap With BNPPARIBASSA RCV FEDL P Tot Ret 02/11/2024 BHF2Q31H9	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	06/23/2021....	02/11/2024....	-	418,464,514	SPTR / (FEDL01+39BP)	-	-	28,479	(5,584,086)		(5,584,086)	(5,584,086)	-	-	-	3,386,189		0001.....
1149999999. Total-Swaps-Hedging Other-Total Return.....										0	0	17,085,338	(168,854,566)	XXX	(168,854,565)	315,639,821	0	0	0	173,790,285	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....										(356,090)	0	55,573,047	232,609,543	XXX	232,609,544	195,634,320	0	0	0	213,552,308	XXX	XXX

Swaps - Replications - Credit Default

QE06.81

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%].....	-	-	132,476	-		484,748	-	-	-	-	50,000,000	2.....	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. 7H6GLXDRUGGFU57RNE97.	10/07/2019....	12/20/2024....	-	50,000,000	1%[0%].....	600,345	-	251,389	421,818		865,572	-	-	(59,301)	-	50,000,000	2.....	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	-	125,694	244,302		432,786	-	-	(34,372)	-	25,000,000	2.....	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%].....	-	-	109,000	-		440,685	-	-	-	-	40,000,000	2.....	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%].....	-	-	173,458	-		998,484	-	-	-	-	25,000,000	2.....	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%].....	-	-	1,231,806	-		7,110,619	-	-	-	-	175,000,000	2.....	N/A.....
Credit Default Swap With CITIBANK NA RCV 1.00 PAY 100.00 12/20/2025 BHFJ9AZ4	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)	13,497	(1,419,076)		(1,271,067)	-	-	76,512	-	4,300,000	2Z.....	N/A.....
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)	17,892	(346,243)		(231,366)	-	-	22,610	-	5,700,000	2Z.....	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 B4TYDEB6GKMZ0031MB27..	06/10/2014....	06/20/2024....	-	6,000,000	1%[0%].....	(34,594)	-	30,167	(23,203)		79,915	-	-	3,791	-	6,000,000	1.....	N/A.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap With 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 B4TYDEB6GKMZ0031MB27..	06/10/2014....	06/20/2024....	- .....	.....3,000,000	1%[0%].....	.....(17,297)	- .....	.....15,083	.....(11,602)		.....39,958	- .....	- .....	.....1,896	- .....	.....3,000,000	1.....	N/A.....
Credit Default Swap With CITIGROUP INC - LT GTD RCV 1.00 PAY 100.00 12/20/2021 BME1ZQGV3	ITRAXX.EUR.26 12-100%.....	DB C.....	Credit.	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/15/2016....	12/20/2021....	- .....	.....114,565,000	1%[0%].....	.....1,452,967	- .....	.....658,079	.....357,748		.....651,083	- .....	- .....	.....(375,838)	- .....	.....114,565,000	2.....	N/A.....
Credit Default Swap With J.P. MORGAN SECURITIES INC. RCV 1.00 PAY 100.00 12/20/2022 BME2KZQW4	ITRAXX.EUR.28 6-12%.....	DB C.....	Credit.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQF57RNE97.	03/27/2018....	12/20/2022....	- .....	.....49,580,000	1%[0%].....	.....522,922	- .....	.....239,301	.....260,319		.....595,080	- .....	- .....	.....(87,180)	- .....	.....49,580,000	1.....	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	- .....	.....239,301	.....197,184		.....595,080	- .....	- .....	.....(65,991)	- .....	.....46,618,000	1.....	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. 7H6GLXDRUGQF57RNE97.	06/08/2018....	12/20/2022....	- .....	.....23,532,000	1%[0%].....	.....50,658	- .....	.....119,651	.....25,272		.....297,540	- .....	- .....	.....(8,440)	- .....	.....23,532,000	1.....	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)	- .....	.....251,389	.....(32,770)		.....872,500	- .....	- .....	.....6,475	- .....	.....50,000,000	2.....	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 I7331LVCZKQKX57XV54....	12/14/2018....	12/20/2023....	- .....	.....25,000,000	1%[0%].....	.....(28,146)	- .....	.....125,694	.....(17,665)		.....436,250	- .....	- .....	.....3,486	- .....	.....25,000,000	1.....	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	.....1,700,000	.....12,490,876		.....15,541,740	- .....	- .....	.....(677,520)	- .....	.....612,000,000	2Z.....	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	.....138,889	.....66,112		.....526,500	- .....	- .....	.....(1,721)	- .....	.....50,000,000	2Z.....	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%].....	- .....	.....9,972,923	.....1,160,795	.....9,459,249		.....11,052,294	- .....	- .....	.....(513,674)	- .....	.....418,813,200	2Z.....	N/A.....
1189999999. Total-Swaps-Replications-Credit Default.....										.....3,226,623	.....21,344,712	.....6,733,561	.....21,672,321	XXX	.....39,518,401	.....0	.....0	.....(1,709,267)	.....0	1,774,108,200	XXX	XXX
1229999999. Total-Swaps-Replications.....										.....3,226,623	.....21,344,712	.....6,733,561	.....21,672,321	XXX	.....39,518,401	.....0	.....0	.....(1,709,267)	.....0	1,774,108,200	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate.....										.....0	.....0	.....33,794,066	.....347,777,370	XXX	347,777,370	(114,304,401)	.....0	.....0	.....0	.....31,890,625	XXX	XXX
1369999999. Total-Swaps-Credit Default.....										.....2,870,533	.....21,344,712	.....6,641,553	.....21,196,149	XXX	.....39,042,229	.....(33,044)	.....0	.....(1,709,267)	.....0	1,774,108,200	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange.....										.....1,756,404	.....0	.....18,747,589	.....43,136,178	XXX	143,517,594	.....(5,668,056)	.....20,951,266	.....0	.....0	.....52,967,515	XXX	XXX

QE06.82

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)
1389999999	Total-Swaps-Total Return									0	0	17,085,338	(168,854,566)	XXX	(168,854,565)	315,639,821	0	0	0	173,790,285	XXX	XXX
1409999999	Total-Swaps									4,626,937	21,344,712	76,268,546	243,255,131	XXX	361,482,628	195,634,320	20,951,266	(1,709,267)	0	2,032,756,625	XXX	XXX

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

QE06.83

CALL OPTION BFWD 9/15/21 C UST30 BHF1NPF2	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	07/15/2019	09/15/2021	-	30,000,000	103.2156	-	-	-	3,979,331		3,979,331	(3,241,459)	-	-	-	68,895		100/100
CALL OPTION BFWD 12/15/21 C UST30 BHF1NPF0	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	07/15/2019	12/15/2021	-	30,000,000	102.9317	-	-	-	3,856,864		3,856,864	(3,244,173)	-	-	-	101,765		100/100
CALL OPTION BFWD 3/15/22 C UST30 BHF1NPF8	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	07/23/2019	03/14/2022	-	30,000,000	102.6655	-	-	-	3,731,804		3,731,804	(3,246,724)	-	-	-	125,867		100/100
CALL OPTION BFWD 6/15/22 C UST30 BHF1NPF6	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	07/25/2019	06/15/2022	-	30,000,000	102.282	-	-	-	3,638,220		3,638,220	(3,245,489)	-	-	-	146,885		100/100
CALL OPTION BFWD 9/15/22 C UST30 BHF1NPF3	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	07/25/2019	09/15/2022	-	30,000,000	102.3774	-	-	-	3,416,792		3,416,792	(3,233,845)	-	-	-	165,065		100/100
CALL OPTION BFWD 12/15/22 C UST30 BHF1NPF0	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	07/25/2019	12/15/2022	-	30,000,000	102.1412	-	-	-	3,302,346		3,302,346	(3,216,495)	-	-	-	181,263		100/100
CALL OPTION BFWD 3/15/23 C UST30 BHF1NPG06	Liability Portfolio	N/A	Interest Rate	BNP PARIBAS	07/31/2019	03/15/2023	-	20,000,000	103.34087	-	-	-	1,839,999		1,839,999	(2,133,995)	-	-	-	130,646		100/100
CALL OPTION BFWD 6/15/23 C UST30 BHF1NPG55	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	07/26/2019	06/15/2023	-	20,000,000	101.616	-	-	-	2,062,741		2,062,741	(2,121,799)	-	-	-	139,961		100/100
CALL OPTION BFWD 9/15/23 C UST30 BHF1NPG44	Liability Portfolio	N/A	Interest Rate	BNP PARIBAS	07/31/2019	09/15/2023	-	20,000,000	102.85522	-	-	-	1,706,041		1,706,041	(2,101,745)	-	-	-	148,693		100/100
1419999999	Total-Forwards-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108									0	0	0	27,534,138	XXX	27,534,138	(25,785,724)	0	0	0	1,209,040	XXX	XXX

Forwards - Hedging Other

CALL OPTION BFWD 08/14/23 C UST30 BHF1QFN4	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS	08/13/2019	08/14/2023	-	150,000,000	99.6013	-	-	-	(346,550)		(346,550)	(14,506,948)	-	-	-	1,092,863		0002
CALL OPTION BFWD 08/14/23 C UST30 BHF1QFQX2	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	08/13/2019	08/14/2023	-	300,000,000	99.6133	-	-	-	(728,900)		(728,900)	(29,013,832)	-	-	-	2,185,726		0002
CALL OPTION BFWD 08/14/23 C UST30 BHF1QHGD3	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	08/14/2019	08/14/2023	-	250,000,000	101.536	-	-	-	(5,386,643)		(5,386,643)	(24,169,521)	-	-	-	1,821,438		0002

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

QE06.84

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 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.....	- .....	- .....	- .....	.....(6,744,205)	.....	...(6,744,205)	..(20,675,622)	- .....	- .....	- .....	.....1,563,170	.....	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.....	- .....	- .....	- .....	.....(6,993,696)	.....	...(6,993,696)	..(21,738,568)	- .....	- .....	- .....	.....1,643,519	.....	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.....	- .....	- .....	- .....	.....(1,605,016)	.....	...(1,605,016)	..(22,302,103)	- .....	- .....	- .....	.....1,198,136	.....	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.....	- .....	- .....	- .....	.....11,249,649	.....	..11,249,649	..(17,311,314)	- .....	- .....	- .....	.....526,062	.....	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.....	- .....	- .....	- .....	.....11,460,866	.....	..11,460,866	..(17,409,850)	- .....	- .....	- .....	.....509,129	.....	0003.....
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.....	- .....	- .....	- .....	.....(727,331)	.....	...(727,331)	..(6,919,428)	- .....	- .....	- .....	.....446,117	.....	0002.....
CALL OPTION BFWD 2/24/22 C UST30 BHF1ZEFB5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	02/21/2020....	02/24/2022....	- .....	..144,000,000	101.10461.....	- .....	- .....	- .....	.....(5,951,170)	.....	...(5,951,170)	..(13,766,183)	- .....	- .....	- .....	.....582,619	.....	0002.....
CALL OPTION BFWD 2/23/23 C UST30 BHF1ZL629	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	02/24/2020....	02/23/2023....	- .....	..144,000,000	101.89913.....	- .....	- .....	- .....	.....(9,542,895)	.....	...(9,542,895)	..(13,567,854)	- .....	- .....	- .....	.....925,432	.....	0002.....
CITNA_VCSA BFWD 3/09/23 C UST30 BHF1ZMUX2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	02/25/2020....	03/09/2023....	- .....	..50,000,000	101.9582.....	- .....	- .....	- .....	.....(3,373,635)	.....	...(3,373,635)	..(4,707,193)	- .....	- .....	- .....	.....325,040	.....	0002.....
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.....	- .....	- .....	- .....	.....(5,224,770)	.....	...(5,224,770)	..(3,496,648)	- .....	- .....	- .....	.....375,442	.....	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.....	- .....	- .....	- .....	.....(5,751,681)	.....	...(5,751,681)	..(3,651,456)	- .....	- .....	- .....	.....393,061	.....	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	91.81632.....	- .....	- .....	- .....	.....(5,803,570)	.....	...(5,803,570)	..(3,651,127)	- .....	- .....	- .....	.....393,061	.....	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.....	- .....	- .....	- .....	.....(10,303,091)	.....	..(10,303,091)	..(6,749,317)	- .....	- .....	- .....	.....726,308	.....	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.....	- .....	- .....	- .....	.....(10,655,630)	.....	..(10,655,630)	..(6,987,599)	- .....	- .....	- .....	.....751,943	.....	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.....	- .....	- .....	- .....	.....(10,304,821)	.....	..(10,304,821)	..(6,985,451)	- .....	- .....	- .....	.....753,000	.....	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.....	- .....	- .....	- .....	.....(4,586,805)	.....	...(4,586,805)	..(3,659,621)	- .....	- .....	- .....	.....392,877	.....	0003.....

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)
UNITED STATES TREASURY BFWD 6/06/24 C UST30 BHF24CKT6	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	06/09/2020.....	06/06/2024.....	-	46,000,000	88.65318.....	-	-	-	(4,369,124)		(4,369,124)	(3,655,768)	-	-	-	394,166		0003.....
CALL OPTION BFWD 6/13/24 C UST30 BHF24RX28	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	06/16/2020.....	06/13/2024.....	-	69,000,000	89.30902.....	-	-	-	(7,003,123)		(7,003,123)	(5,472,894)	-	-	-	593,176		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.....	-	-	-	(4,763,915)		(4,763,915)	(3,644,969)	-	-	-	396,183		0003.....
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.....	-	-	-	(7,083,377)		(7,083,377)	(3,524,499)	-	-	-	393,254		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.....	-	-	-	(7,062,322)		(7,062,322)	(3,524,652)	-	-	-	393,254		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.....	-	-	-	(13,968,799)		(13,968,812)	(7,050,436)	-	-	-	786,509		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.....	-	-	-	(6,998,445)		(6,998,445)	(3,525,116)	-	-	-	393,254		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.....	-	-	-	(6,159,896)		(6,159,896)	(2,972,274)	-	-	-	332,677		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.....	-	-	-	(6,661,946)		(6,661,946)	(2,961,771)	-	-	-	334,160		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.....	-	-	-	(5,830,253)		(5,830,253)	(2,646,739)	-	-	-	299,910		0003.....
UNITED STATES TREASURY BFWD 10/12/22 C UST30 BHF2AL1E3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	10/09/2020.....	10/12/2022.....	-	375,000,000	92.46.....	-	-	-	(36,609,550)		(36,609,550)	(32,729,449)	-	-	-	2,125,403		0003.....
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.....	-	-	-	(10,278,412)		(10,278,412)	(10,141,580)	-	-	-	685,173		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.....	-	-	-	(6,197,077)		(6,197,077)	(5,916,272)	-	-	-	476,871		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.....	-	-	-	(2,355,665)		(2,355,665)	(2,308,970)	-	-	-	427,414		0002.....

QE06.85

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 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.....	- .....	- .....	- .....	.....(3,839,982)	.....	.....(3,839,982)	.....(3,839,246)	- .....	- .....	- .....	.....712,773	.....	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.....	- .....	- .....	- .....	.....(3,593,611)	.....	.....(3,593,611)	.....(3,593,611)	- .....	- .....	- .....	.....370,262	.....	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.....	- .....	- .....	- .....	.....(2,099,553)	.....	.....(2,099,553)	.....(2,099,553)	- .....	- .....	- .....	.....374,424	.....	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.....	- .....	- .....	- .....	.....(1,465,927)	.....	.....(1,465,927)	.....(1,465,927)	- .....	- .....	- .....	.....368,704	.....	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.....	- .....	- .....	- .....	.....(543,500)	.....	.....(543,500)	.....(543,500)	- .....	- .....	- .....	.....370,574	.....	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.....	- .....	- .....	- .....	.....(293,725)	.....	.....(293,725)	.....(293,725)	- .....	- .....	- .....	.....346,956	.....	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.....	- .....	- .....	- .....	.....1,012,327	.....	.....1,012,327	.....1,012,327	- .....	- .....	- .....	.....1,092,524	.....	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.....	- .....	- .....	- .....	.....1,744,476	.....	.....1,744,476	.....1,744,476	- .....	- .....	- .....	.....840,295	.....	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.....	- .....	- .....	- .....	.....3,768,274	.....	.....3,768,274	.....3,768,274	- .....	- .....	- .....	.....902,184	.....	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.....	- .....	- .....	- .....	.....2,753,406	.....	.....2,753,406	.....2,753,406	- .....	- .....	- .....	.....713,346	.....	0002.....
CALL OPTION BFWD 3/13/23 C UST20 BHF2HQ8B1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	02/26/2021.....	03/13/2023.....	- .....	..68,000,000	93.18091.....	- .....	- .....	- .....	.....1,289,314	.....	.....1,289,314	.....1,289,314	- .....	- .....	- .....	.....443,484	.....	0002.....
CALL OPTION BFWD 04/09/24 C UST20 BHF2KWS74	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	04/06/2021.....	04/09/2024.....	- .....	..83,000,000	83.4749.....	- .....	- .....	- .....	.....2,909,441	.....	.....2,909,441	.....2,909,441	- .....	- .....	- .....	.....691,705	.....	0002.....
CALL OPTION BFWD 4/10/24 C UST30 BHF2KWSA7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	04/07/2021.....	04/10/2024.....	- .....	..150,000,000	95.29945.....	- .....	- .....	- .....	.....8,512,747	.....	.....8,512,747	.....8,512,747	- .....	- .....	- .....	.....1,250,685	.....	0002.....
CALL OPTION BFWD 4/08/24 C UST30 BHF2KYJA3	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	04/01/2021.....	04/05/2024.....	- .....	..110,000,000	95.27699.....	- .....	- .....	- .....	.....6,287,346	.....	.....6,287,346	.....6,287,346	- .....	- .....	- .....	.....914,907	.....	0002.....
CALL OPTION BFWD 4/08/24 C UST20 BHF2KYJF2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	04/01/2021.....	04/05/2024.....	- .....	..133,000,000	80.16783.....	- .....	- .....	- .....	.....4,883,507	.....	.....4,883,507	.....4,883,507	- .....	- .....	- .....	.....1,106,206	.....	0002.....
CALL OPTION BFWD 4/09/24 C UST30 BHF2KYJH8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	04/01/2021.....	04/08/2024.....	- .....	..125,000,000	95.27187.....	- .....	- .....	- .....	.....7,137,240	.....	.....7,137,240	.....7,137,240	- .....	- .....	- .....	.....1,041,210	.....	0002.....
CALL OPTION BFWD 4/08/24 C UST30 BHF2L44M8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	04/09/2021.....	04/08/2024.....	- .....	..95,000,000	94.99564.....	- .....	- .....	- .....	.....5,683,724	.....	.....5,683,724	.....5,683,724	- .....	- .....	- .....	.....791,320	.....	0002.....
CALL OPTION BFWD 4/25/2024 C UST30 BHF2LTA53	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	04/22/2021.....	04/25/2024.....	- .....	..120,000,000	94.75079.....	- .....	- .....	- .....	.....4,348,859	.....	.....4,348,859	.....4,348,859	- .....	- .....	- .....	.....1,007,914	.....	0002.....
CALL OPTION BFWD 04/29/24 C UST30 BHF2M65F6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	04/29/2021.....	04/29/2024.....	- .....	..161,000,000	81.31907.....	- .....	- .....	- .....	.....7,922,726	.....	.....7,922,726	.....7,922,726	- .....	- .....	- .....	.....1,354,908	.....	0002.....
CALL OPTION BFWD 05/03/24 C UST30 BHF2M7XZ9	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02.....	04/30/2021.....	05/03/2024.....	- .....	..215,000,000	81.61311.....	- .....	- .....	- .....	.....9,938,460	.....	.....9,938,460	.....9,938,460	- .....	- .....	- .....	.....1,812,845	.....	0002.....
CALL OPTION BFWD 5/03/24 C UST20 BHF2M81X7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208.....	04/30/2021.....	05/03/2024.....	- .....	..90,000,000	90.63.....	- .....	- .....	- .....	.....2,778,426	.....	.....2,778,426	.....2,778,426	- .....	- .....	- .....	.....758,865	.....	0002.....
CALL OPTION BFWD 5/16/24 C UST30 BHF2MW6D3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	05/14/2021.....	05/16/2024.....	- .....	..131,000,000	94.35145.....	- .....	- .....	- .....	.....8,899,661	.....	.....8,899,661	.....8,899,661	- .....	- .....	- .....	.....1,111,466	.....	0003.....

QE06.86

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION BFWD 5/13/24 C UST30 BHF2MWCV6	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86....	05/14/2021....	05/13/2024....	-	100,000,000	94.68125.....	-	-	-	6,478,694		6,478,694	6,478,694	-	-	-	847,236		0003.....
CALL OPTION BFWD 5/17/24 C UST30 BHF2N09H0	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/17/2021....	05/17/2024....	-	183,000,000	103.624.....	-	-	-	11,891,978		11,891,978	11,891,978	-	-	-	1,553,397		0003.....
CALL OPTION BFWD 5/22/24 C UST30 BHF2N1W66	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/18/2021....	05/22/2024....	-	130,000,000	94.21094.....	-	-	-	8,984,287		8,984,287	8,984,287	-	-	-	1,106,126		0003.....
CALL OPTION BFWD 05/24/24 C UST30 BHF2N46L6	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/19/2021....	05/24/2024....	-	200,000,000	103.74138.....	-	-	-	12,700,164		12,700,164	12,700,164	-	-	-	1,703,341		0003.....
CALL OPTION BFWD 05/17/24 C UST30 BHF2N47G6	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/19/2021....	05/17/2024....	-	183,000,000	94.25006.....	-	-	-	12,609,050		12,609,050	12,609,050	-	-	-	1,553,397		0003.....
CALL OPTION BFWD 06/18/24 C UST30 BHF2N61D4	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30....	05/20/2021....	06/18/2024....	-	200,000,000	103.91406.....	-	-	-	12,132,576		12,132,576	12,132,576	-	-	-	1,723,329		0003.....
CALL OPTION BFWD 6/18/24 C UST30 BHF2N66Q0	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN OZ3VO5H2G7GRS05BHJ91....	05/21/2021....	06/18/2024....	-	175,000,000	103.82031.....	-	-	-	10,777,839		10,777,839	10,777,839	-	-	-	1,507,913		0003.....
CALL OPTION BFWD 11/12/21 C UST30 BHF2NH9P5	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	05/26/2021....	11/12/2021....	-	173,000,000	101.57074.....	-	-	-	(6,992,482)		(6,992,482)	(6,992,482)	-	-	-	526,062		0003.....
CALL OPTION BFWD 06/27/24 C UST30 BHF2NHAD0	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/26/2021....	06/27/2024....	-	173,000,000	96.63281.....	-	-	-	7,065,496		7,065,496	7,065,496	-	-	-	1,496,855		0003.....
CALL OPTION BFWD 06/4/24 C UST30 BHF2NK7T2	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09....	05/27/2021....	06/04/2024....	-	115,000,000	93.38636.....	-	-	-	5,566,018		5,566,018	5,566,018	-	-	-	984,495		0003.....
CALL OPTION BFWD 06/4/24 C UST30 BHF2NRUG9	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09....	06/01/2021....	06/04/2024....	-	112,000,000	92.87238.....	-	-	-	5,988,932		5,988,932	5,988,932	-	-	-	958,812		0003.....
CALL OPTION BFWD 06/11/24 C UST30 BHF2NUAB5	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09....	06/03/2021....	06/11/2024....	-	225,000,000	93.36159.....	-	-	-	10,894,573		10,894,573	10,894,573	-	-	-	1,932,475		0003.....
CALL OPTION BFWD 06/18/24 C UST30 BHF2NW8S7	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09....	06/04/2021....	06/18/2024....	-	162,000,000	94.35852.....	-	-	-	6,214,602		6,214,602	6,214,602	-	-	-	1,395,897		0003.....
CALL OPTION BFWD 6/21/24 C UST30 BHF2NW915	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/04/2021....	06/21/2024....	-	120,000,000	97.05186.....	-	-	-	4,804,872		4,804,872	4,804,872	-	-	-	1,035,427		0003.....
CALL OPTION BFWD 6/5/24 C UST30 BHF2P1846	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09....	06/07/2021....	06/05/2024....	-	194,000,000	96.78193.....	-	-	-	7,782,297		7,782,297	7,782,297	-	-	-	1,661,575		0003.....
CALL OPTION BFWD 11/02/21 C UST30 BHF2P22T5	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	06/08/2021....	11/02/2021....	-	174,000,000	102.35788.....	-	-	-	(5,771,318)		(5,771,318)	(5,771,318)	-	-	-	509,129		0003.....
CALL OPTION BFWD 6/10/24 C UST30 BHF2P22X6	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208....	06/08/2021....	06/10/2024....	-	174,000,000	97.40435.....	-	-	-	5,881,930		5,881,930	5,881,930	-	-	-	1,493,754		0003.....
CALL OPTION BFWD 6/05/25 C UST30 BHF2PC06	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09....	06/28/2021....	06/05/2025....	-	190,000,000	100.10551.....	-	-	-	(26,976)		(26,976)	(26,976)	-	-	-	1,884,319		0003.....
CALL OPTION BFWD 6/05/25 C UST30 BHF2PFQ03	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/16/2021....	06/05/2025....	-	230,000,000	106.01187.....	-	-	-	5,935,942		5,935,942	5,935,942	-	-	-	2,281,015		0003.....
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 07/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA.... E57ODZWZ7FF32TWEFA76....	06/23/2021....	07/28/2021....	-	36,783,180	1.....	-	-	-	249,076		249,076	249,076	-	-	-	50,939		0011.....

QE06.87

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 07/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/23/2021....	07/28/2021....	- .....	...59,564,842	1.....	- .....	- .....	- .....	.....403,341		.....403,341	- .....	.....403,341	- .....	- .....	.....82,488		0011.....
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 07/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/23/2021....	07/28/2021....	- .....	...20,933,363	1.....	- .....	- .....	- .....	.....141,750		.....141,750	- .....	.....141,750	- .....	- .....	.....28,990		0011.....
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 07/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/23/2021....	07/28/2021....	- .....	...35,356,963	1.....	- .....	- .....	- .....	.....239,419		.....239,419	- .....	.....239,419	- .....	- .....	.....48,964		0011.....
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 07/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/23/2021....	07/28/2021....	- .....	...17,273,534	1.....	- .....	- .....	- .....	.....116,967		.....116,967	- .....	.....116,967	- .....	- .....	.....23,921		0011.....
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 07/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/23/2021....	07/28/2021....	- .....	.....28,927	1.....	- .....	- .....	- .....	.....196		.....196	- .....	.....196	- .....	- .....	.....40		0011.....
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 07/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/23/2021....	07/28/2021....	- .....	...5,200,056	1.....	- .....	- .....	- .....	.....54,140		.....54,140	- .....	.....54,141	- .....	- .....	.....7,201		0011.....
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 07/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/23/2021....	07/28/2021....	- .....	...14,687,929	1.....	- .....	- .....	- .....	.....152,924		.....152,924	- .....	.....152,924	- .....	- .....	.....20,341		0011.....
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 07/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/23/2021....	07/28/2021....	- .....	...29,552,658	1.....	- .....	- .....	- .....	.....307,688		.....307,688	- .....	.....307,688	- .....	- .....	.....40,926		0011.....
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 07/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/23/2021....	07/28/2021....	- .....	...9,994,964	1.....	- .....	- .....	- .....	.....104,063		.....104,063	- .....	.....104,063	- .....	- .....	.....13,842		0011.....
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 07/28/2021	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/23/2021....	07/28/2021....	- .....	...4,903,885	1.....	- .....	- .....	- .....	.....51,057		.....51,057	- .....	.....51,057	- .....	- .....	.....6,791		0011.....
CALL OPTION BFWD 6/16/25 C UST30 BHF2Q31Q9	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	06/24/2021....	06/16/2025....	- .....	...200,000,000	108.64858.....	- .....	- .....	- .....	.....(52,962)		.....(52,962)	.....(52,962)	- .....	- .....	- .....	.....1,991,076		0003.....
CALL OPTION BFWD 7/1/2024 C UST30 BHF2Q31U0	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3V05H2G7GRS05BHJ91..	06/24/2021....	07/01/2024....	- .....	...200,000,000	109.936.....	- .....	- .....	- .....	.....139,907		.....139,907	.....139,907	- .....	- .....	- .....	.....1,733,632		0003.....

QE06.88

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)
CALL OPTION BFWD 6/25/24 C UST30 BHF2QGPX9	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	06/25/2021...	06/25/2024....	- .....	..200,000,000	109.04945.....	- .....	- .....	- .....	.....1,940,158		.....1,940,158	.....1,940,158	- .....	- .....	- .....	.....1,728,884		0003.....
CALL OPTION BFWD 6/19/25 C UST30 BHF2QGWB9	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/25/2021....	06/19/2025....	- .....	..125,000,000	106.87109.....	- .....	- .....	- .....	.....2,116,420		.....2,116,420	.....2,116,420	- .....	- .....	- .....	.....1,245,712		0003.....
CALL OPTION BFWD 6/26/25 C UST30 BHF2QGXP7	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/25/2021....	06/26/2025....	- .....	..80,000,000	98.54181.....	- .....	- .....	- .....	.....1,163,075		.....1,163,075	.....1,163,075	- .....	- .....	- .....	.....799,178		0003.....
CALL OPTION BFWD 6/05/25 C UST30 BHF2QMYH1	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUFXT09.	06/28/2021....	06/05/2025....	- .....	..139,000,000	108.48238.....	- .....	- .....	- .....	.....242,701		.....242,701	.....242,701	- .....	- .....	- .....	.....1,378,528		0003.....
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.....	- .....	- .....	- .....	.....3,769,000		.....3,769,000	.....486,000	- .....	- .....	- .....	.....548,798		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.....	- .....	- .....	- .....	.....(727,000)		.....(727,000)	.....(186,000)	- .....	- .....	- .....	.....233,412		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.....	- .....	- .....	- .....	.....(758,000)		.....(758,000)	.....(97,000)	- .....	- .....	- .....	.....109,561		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.....	- .....	- .....	- .....	.....(5,768,000)		.....(5,768,000)	.....(361,000)	- .....	- .....	- .....	.....264,931		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.....	- .....	- .....	- .....	.....5,087,000		.....5,087,000	.....737,000	- .....	- .....	- .....	.....860,656		0001.....
1439999999. Total-Forwards-Hedging Other.....										.....0	.....0	.....0	.....3,263,232	XXX	.....3,263,219	(134,263,879)	.....1,820,622	.....0	.....0	.....80,387,269	XXX	XXX
1479999999. Total-Forwards.....										.....0	.....0	.....0	.....30,797,370	XXX	.....30,797,357	(160,049,603)	.....1,820,622	.....0	.....0	.....81,596,309	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										.....1,756,404	.....0	.....13,961,938	.....16,507,405	XXX	116,888,821	(25,785,724)	.....20,951,266	.....0	.....0	.....46,305,157	XXX	XXX
1709999999. Total-Hedging Other.....										1,022,906,757	..383,747,772	.....55,573,047	.....938,760,882	XXX	938,760,866	(169,199,830)	.....1,820,622	.....4,607,816	.....0	.....319,267,353	XXX	XXX
1719999999. Total-Replication.....										.....3,226,623	.....21,049,587	.....6,733,561	.....21,489,581	XXX	..39,102,647	.....0	.....0	.....(1,596,882)	.....0	.....1,774,108,200	XXX	XXX
1759999999. TOTAL.....										1,027,889,784	..404,797,359	.....76,268,546	.....976,757,868	XXX	#####	(194,985,554)	.....22,771,888	.....3,010,934	.....0	.....2,139,680,710	XXX	XXX

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.....	Y.....	Y.....	20,204,765	.....	101,165,108	.....	(93,241,090)	.....	0	101,369,119	.....	(92,881,971)	.....	0	28,207,843	.....	15,927,096
BARCLAYS BANK PLC.....	Y.....	Y.....	266,018,000	.....	9,847,122	.....	337,836,676	.....	0	370,526,898	.....	(75,863,783)	.....	28,645,115	33,331,316	.....	7,538,510
BNP PARIBAS.....	Y.....	Y.....	32,209,906	.....	72,929,328	.....	(128,624,774)	.....	0	83,218,392	.....	(129,455,161)	.....	0	418,428,142	.....	330,522,790
CITIBANK NA.....	Y.....	Y.....	34,962,000	.....	34,172,347	.....	(106,578,237)	.....	0	120,057,562	.....	(97,369,127)	.....	0	154,989,769	.....	91,538,014
CREDIT AGRICOLE CIB.....	Y.....	Y.....	17,468,575	.....	20,686,529	.....	(30,525,189)	.....	0	30,841,537	.....	(15,610,833)	.....	0	14,250,449	.....	0
CREDIT SUISSE INTERNATIONAL.....	Y.....	Y.....	19,598,000	.....	11,477,531	.....	(1,041,931)	.....	1,182,681	33,300,143	.....	(1,041,934)	.....	12,660,209	1,006,632	.....	1,006,632
DEUTSCHE BANK AG.....	Y.....	Y.....	65,327,578	.....	19,431,646	.....	(64,396,018)	.....	0	133,748,107	.....	(64,396,018)	.....	4,024,511	2,258,625	.....	0
GOLDMAN SACHS BANK USA.....	Y.....	Y.....	139,210,000	.....	187,073,879	.....	(29,326,212)	.....	18,537,667	187,073,879	.....	(29,326,212)	.....	18,537,667	4,659,491	.....	4,659,491
GOLDMAN SACHS INTERNATIONAL.....	Y.....	Y.....	317,662,000	.....	47,331,265	.....	(119,168,757)	.....	0	408,457,562	.....	(119,168,753)	.....	0	85,212,118	.....	9,319,174
HSBC BANK USA N.A.....	Y.....	Y.....	10,944,432	.....	10,944,432	.....	(6,755,002)	.....	0	46	.....	(6,755,002)	.....	0	977,579	.....	0
JPMORGAN CHASE BANK N.A.....	Y.....	Y.....	1,656,000	.....	(13,332,428)	.....	(393,953,854)	.....	0	257,086,413	.....	(395,029,884)	.....	0	153,584,579	.....	27,117,708
MIZUHO CAPITAL MARKETS LLC.....	Y.....	Y.....	9,930,000	-	23,382,225	.....	(10,278,412)	.....	3,173,813	23,382,225	.....	(10,278,412)	.....	3,173,813	2,934,564	.....	2,934,564
MORGAN STANLEY & CO INTL. PLC.....	Y.....	Y.....	763,951	.....	92,350,895	.....	(116,607)	.....	0	10,934,355	.....	(116,607)	.....	10,053,797	559,906	.....	0
MORGAN STANLEY CAPITAL SERVICES.....	Y.....	Y.....	322,105,630	-	314,195,194	.....	(114,081,372)	.....	0	314,631,444	.....	(114,037,152)	.....	0	67,010,635	.....	0
NOMURA GLOBAL FINANCIAL PRODUCTS IN.....	Y.....	Y.....	9,318,000	.....	10,917,746	-	1,599,746	.....	1,599,746	10,917,746	-	1,599,746	.....	1,599,746	3,241,545	.....	3,241,545
ROYAL BANK OF CANADA.....	Y.....	Y.....	10,860,000	-	10,109,602	.....	(2,377,153)	.....	0	11,057,063	.....	(566,097)	.....	0	2,062,568	.....	0
SOCIETE GENERALE SA.....	Y.....	Y.....	505,184	.....	186,604,755	.....	(43,761,905)	.....	0	100,088,743	.....	(43,761,905)	.....	55,821,654	30,716,025	.....	0
UBS AG.....	Y.....	Y.....	8,010,000	-	3,388,614	.....	(182,944)	.....	0	7,971,287	-	0	.....	0	2,591,174	.....	0
WELLS FARGO BANK NA.....	Y.....	Y.....	45,604,446	-	187,282,981	.....	(136,464,294)	.....	5,214,241	191,370,869	.....	(132,742,739)	.....	13,023,684	52,844,550	.....	52,844,550
0299999999. Total NAIC 1 Designation.....			1,289,204,128	.....	431,037,471	.....	(1,368,638,111)	.....	29,708,148	2,396,033,390	.....	(1,328,401,590)	.....	147,540,196	1,058,867,510	.....	546,650,074
0899999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	27,501,557	.....	22,016,237	-	0	.....	0	27,120,534	-	0	.....	0	1,080,813,200	.....	1,075,327,880
0999999999. Gross Totals.....			1,316,705,686	.....	431,037,471	.....	(1,368,638,111)	.....	29,708,148	2,423,153,924	.....	(1,328,401,590)	.....	147,540,196	2,139,680,710	.....	1,621,977,954
1. Offset per SSAP No. 64.....																	
2. Net after right of offset per SSAP No. 64.....																	

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								
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	CORPORATE	TRAVELERS COMPANIES INC	1,016,395	731,000	730,846	11/01/2040	IV
Ice Clear US Inc	549300HWWR1D80TS2G29	TREASURY	United States Treasury	11,706,641	13,030,000	13,049,659	11/15/2050	I
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	3M CO	885,571	812,000	817,032	08/26/2049	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	AMAZON.COM INC	720,809	590,000	563,142	08/22/2047	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA	1,829,559	1,755,000	1,884,428	05/15/2050	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	AMAZON.COM INC	1,565,011	1,281,000	1,342,869	08/22/2047	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	TJX COMPANIES INC	644,594	488,000	518,504	04/15/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	SUTTER HEALTH	930,513	896,000	924,238	08/15/2040	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09	CORPORATE	3M CO	423,155	388,000	390,404	08/26/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	TRAVELERS COMPANIES INC	2,529,169	1,819,000	1,818,617	11/01/2040	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	TRUSTEES OF BOSTON UNIVERSITY	341,774	280,000	285,598	10/01/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	TRUSTEES OF BOSTON UNIVERSITY	4,512,632	3,697,000	3,710,029	10/01/2048	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	TRUSTEES OF BOSTON UNIVERSITY	749,461	614,000	616,164	10/01/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	AMAZON.COM INC	4,629,059	3,789,000	3,972,000	08/22/2047	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	AMAZON.COM INC	1,042,119	853,000	814,170	08/22/2047	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	AMAZON.COM INC	3,315,721	2,714,000	2,590,453	08/22/2047	IV
Ice Clear US Inc	549300HWWR1D80TS2G29	TREASURY	United States Treasury	5,022,422	5,400,000	4,032,734	11/15/2027	I
Ice Clear US Inc	549300HWWR1D80TS2G29	TREASURY	United States Treasury	2,463,188	1,800,000	1,799,628	05/15/2039	I
Ice Clear US Inc	549300HWWR1D80TS2G29	TREASURY	United States Treasury	6,187,198	4,485,000	4,342,969	11/15/2040	I
Ice Clear US Inc	549300HWWR1D80TS2G29	TREASURY	United States Treasury	22,232,344	21,500,000	22,422,923	08/15/2046	I
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	CORPORATE	AMAZON.COM INC	7,420,667	6,074,000	6,367,360	08/22/2047	IV
LCH Clearmet LLC	WAM6YERMS7OXFZUOY219	TREASURY	United States Treasury	47,056,372	50,594,000	37,783,731	11/15/2027	I
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	CORPORATE	APPLE INC	1,449,348	1,397,000	1,416,406	05/03/2023	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	PHILIP MORRIS INTERNATIONAL INC	139,517	129,000	132,962	11/10/2024	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09	CORPORATE	PFIZER INC	675,267	536,000	534,793	09/15/2048	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	PFIZER INC	3,027,362	2,403,000	2,354,484	09/15/2048	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	PFIZER INC	5,429,850	4,310,000	4,300,295	09/15/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	PFIZER INC	5,254,734	4,171,000	4,161,608	09/15/2048	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	CORPORATE	PFIZER INC	1,260	1,000	998	09/15/2048	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	CORPORATE	PFIZER INC	3,433,026	2,725,000	2,718,864	09/15/2048	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	PERNOD RICARD INTERNATIONAL FINANCE LLC	10,320,419	10,950,000	10,802,928	10/01/2050	IV
BNP PARIBAS	R0MUWFSFU8MPRO8K5P83	CORPORATE	PERNOD RICARD INTERNATIONAL FINANCE LLC	3,817,141	4,050,000	3,995,603	10/01/2050	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	PEPSICO INC	9,084,916	7,075,000	7,058,142	04/14/2046	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	PHILIP MORRIS INTERNATIONAL INC	341,248	313,000	308,544	03/02/2028	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	PHILIP MORRIS INTERNATIONAL INC	1,665,899	1,528,000	1,506,249	03/02/2028	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	PRUDENTIAL FINANCIAL INC	10,433,048	8,995,000	8,754,949	12/07/2047	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	PRUDENTIAL FINANCIAL INC	1,498,555	1,292,000	1,452,998	12/07/2047	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	DOMINION ENERGY SOUTH CAROLINA INC	2,020,210	1,425,000	1,420,578	01/15/2038	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	SOUTHERN POWER COMPANY	2,445,270	2,000,000	1,861,446	07/15/2043	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	CORPORATE	APPLE INC	3,578,930	3,195,000	3,324,968	02/09/2045	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	APPLE INC	1,877,398	1,676,000	1,744,177	02/09/2045	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	PUGET SOUND ENERGY INC	4,292,991	3,326,000	3,180,585	06/01/2035	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09	CORPORATE	APPLE INC	557,843	498,000	518,258	02/09/2045	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	PRUDENTIAL FINANCIAL INC	9,670,047	7,743,000	7,725,346	02/25/2050	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	PRUDENTIAL FINANCIAL INC	3,245,322	2,798,000	2,723,329	12/07/2047	IV

QE09

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	037833 BX 7 APPLE INC.....	2,132,590	1,602,000	1,761,981	02/23/2046	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653....	CORPORATE.....	756109 AG 9 REALTY INCOME CORPORATION.....	9,028,806	6,736,000	6,465,074	03/15/2035	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	009158 AR 7 AIR PRODUCTS AND CHEMICALS INC.....	2,770,983	2,746,000	2,758,203	11/03/2021	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	00115A AJ 8 AEP TRANSMISSION COMPANY LLC.....	3,051,057	2,477,000	2,478,100	09/15/2048	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653....	CORPORATE.....	00115A AJ 8 AEP TRANSMISSION COMPANY LLC.....	380,612	309,000	309,137	09/15/2048	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	00115A AJ 8 AEP TRANSMISSION COMPANY LLC.....	450,822	366,000	366,162	09/15/2048	IV.....
WELLS FARGO BANK NA.....	KB1H1DSRPFMYMCUFXT09...	CORPORATE.....	00115A AJ 8 AEP TRANSMISSION COMPANY LLC.....	753,834	612,000	612,272	09/15/2048	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	CORPORATE.....	001192 AK 9 SOUTHERN COMPANY GAS CAPITAL CORPORATION.....	3,997,749	3,368,000	3,372,015	06/01/2043	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	976843 BM 3 WISCONSIN PUBLIC SERVICE CORPORATION.....	9,957,019	9,302,000	9,291,831	09/01/2049	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653....	CORPORATE.....	976843 BM 3 WISCONSIN PUBLIC SERVICE CORPORATION.....	884,164	826,000	825,097	09/01/2049	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653....	CORPORATE.....	976843 BM 3 WISCONSIN PUBLIC SERVICE CORPORATION.....	761,066	711,000	710,223	09/01/2049	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	931142 EB 5 WALMART INC.....	1,383,903	1,152,000	1,177,005	06/28/2038	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653....	CORPORATE.....	931142 EB 5 WALMART INC.....	967,051	805,000	822,473	06/28/2038	IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CORPORATE.....	009158 AR 7 AIR PRODUCTS AND CHEMICALS INC.....	778,015	771,000	774,426	11/03/2021	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804....	CORPORATE.....	931142 EB 5 WALMART INC.....	55,260	46,000	46,998	06/28/2038	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	931142 CB 7 WALMART INC.....	4,376,108	3,217,000	3,208,083	09/01/2035	IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528...	CORPORATE.....	92343V BT 0 VERIZON COMMUNICATIONS INC.....	29,142,562	18,286,000	18,266,825	09/15/2043	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	CORPORATE.....	92343V BT 0 VERIZON COMMUNICATIONS INC.....	2,731,617	1,714,000	1,712,203	09/15/2043	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	92343V AF 1 VERIZON COMMUNICATIONS INC.....	5,705,558	4,080,000	3,992,297	04/01/2037	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	92343V AF 1 VERIZON COMMUNICATIONS INC.....	4,061,015	2,904,000	2,769,501	04/01/2037	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	CORPORATE.....	92343V AF 1 VERIZON COMMUNICATIONS INC.....	1,532,669	1,096,000	1,045,239	04/01/2037	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	CORPORATE.....	913017 CX 5 RAYTHEON TECHNOLOGIES CORPORATION.....	10,993,281	8,564,000	8,658,376	11/16/2048	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	002824 BB 5 ABBOTT LABORATORIES.....	517,725	483,000	467,068	03/15/2025	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	92343V CX 0 VERIZON COMMUNICATIONS INC.....	4,670,109	3,800,000	4,056,917	09/15/2048	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	CORPORATE.....	92343V FD 1 VERIZON COMMUNICATIONS INC.....	2,129,338	1,848,000	2,299,718	03/22/2050	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	931142 CB 7 WALMART INC.....	1,322,218	972,000	867,471	09/01/2035	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653....	CORPORATE.....	931142 CB 7 WALMART INC.....	5,649,355	4,153,000	4,141,488	09/01/2035	IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CORPORATE.....	931142 CB 7 WALMART INC.....	1,320,858	971,000	968,308	09/01/2035	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653....	CORPORATE.....	92826C AJ 1 VISA INC.....	9,986,448	8,474,000	8,135,791	09/15/2047	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	001306 AB 5 AHS HOSPITAL CORP.....	200,776	147,000	153,812	07/01/2045	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	92344G AX 4 VERIZON COMMUNICATIONS INC.....	13,774,690	10,000,000	9,689,115	09/15/2035	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	CORPORATE.....	92344G AX 4 VERIZON COMMUNICATIONS INC.....	2,095,130	1,521,000	1,499,797	09/15/2035	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	92343V FD 1 VERIZON COMMUNICATIONS INC.....	3,491,284	3,030,000	3,770,642	03/22/2050	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	92344G AX 4 VERIZON COMMUNICATIONS INC.....	10,302,091	7,479,000	7,374,741	09/15/2035	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	CORPORATE.....	70450Y AJ 2 PAYPAL HOLDINGS INC.....	19,379,102	17,850,000	20,041,158	06/01/2050	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	US AGENCY - LOAN BACKED.....	3128MJ ZZ 2 FGOLD 30YR GIANT.....	5,918,166	5,643,358	5,598,538	12/01/2047	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	126408 HN 6 CSX CORP.....	2,401,957	1,856,000	1,839,430	11/15/2048	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	30040W AH 1 EVERSOURCE ENERGY.....	3,917,789	3,728,000	3,944,292	01/15/2050	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	CORPORATE.....	30040W AH 1 EVERSOURCE ENERGY.....	1,202,240	1,144,000	1,210,373	01/15/2050	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	CORPORATE.....	299808 AH 8 EVEREST REINSURANCE HOLDINGS INC.....	3,843,627	3,592,000	3,723,894	10/15/2050	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	CORPORATE.....	126408 HS 5 CSX CORP.....	1,100,385	958,000	968,721	04/15/2050	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	CORPORATE.....	29379V AV 5 ENTERPRISE PRODUCTS OPERATING LLC.....	14,435,791	10,769,000	10,302,840	02/15/2042	IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528...	CORPORATE.....	278062 AE 4 EATON CORPORATION.....	14,106,362	11,875,000	10,992,013	11/02/2042	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	CORPORATE.....	126408 HN 6 CSX CORP.....	3,570,582	2,759,000	2,734,369	11/15/2048	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	416515 BF 0 HARTFORD FINANCIAL SERVICES GROUP INC.....	2,148,327	1,960,000	1,938,772	08/19/2049	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	416515 BF 0 HARTFORD FINANCIAL SERVICES GROUP INC.....	2,027,757	1,850,000	1,829,963	08/19/2049	IV.....

QE09.1

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.....	I7331LVCZKQX5T7XV54....	CORPORATE.....	416515 BF 0 HARTFORD FINANCIAL SERVICES GROUP INC.....	2,054,063	1,874,000	1,853,703	08/19/2049.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	404530 AB 3 HACKENSACK MERIDIAN HEALTH.....	2,925,213	2,378,000	2,378,000	07/01/2048.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804....	CORPORATE.....	12189T AZ 7 BURLINGTON NORTHERN SANTA FE LLC.....	636,578	441,000	441,621	05/01/2037.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804....	CORPORATE.....	40139L BC 6 GUARDIAN LIFE GLOBAL FUNDING.....	3,268,898	3,300,000	3,298,001	12/10/2025.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653...	CORPORATE.....	391382 AB 4 GREAT-WEST LIFECO FINANCE DELAWARE LP.....	1,089,432	914,000	967,141	06/03/2047.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQX5T7XV54....	CORPORATE.....	378272 AY 4 GLENORE FUNDING LLC.....	1,784,431	1,788,000	1,775,291	09/01/2030.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653...	CORPORATE.....	12189T AZ 7 BURLINGTON NORTHERN SANTA FE LLC.....	1,473,800	1,021,000	1,022,437	05/01/2037.	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	CORPORATE.....	126408 GK 3 CSX CORP.....	18,345,569	12,996,000	12,986,866	05/01/2037.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	341081 FX 0 FLORIDA POWER & LIGHT CO.....	17,227,691	15,999,000	15,901,059	10/01/2049.	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	US AGENCY - LOAN BACKED.....	31418C YL 2 FNMA 30YR.....	6,989,757	6,619,903	6,695,840	07/01/2048.	IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528...	CORPORATE.....	26882P BE 1 ERAC USA FINANCE LLC.....	17,242,606	11,500,000	11,422,882	10/15/2037.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	20030N CJ 8 COMCAST CORPORATION.....	3,697,247	3,221,000	3,207,319	03/01/2038.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	141781 BJ 2 CARGILL INC.....	7,917,744	6,678,000	6,589,596	05/23/2049.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	20030N AK 7 COMCAST CORPORATION.....	9,592,473	6,597,000	6,626,109	11/15/2035.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653...	CORPORATE.....	20030N AK 7 COMCAST CORPORATION.....	3,411,239	2,346,000	2,348,209	11/15/2035.	IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CORPORATE.....	20030N AK 7 COMCAST CORPORATION.....	699,406	481,000	483,122	11/15/2035.	IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CORPORATE.....	20030N AK 7 COMCAST CORPORATION.....	8,865,440	6,097,000	6,102,741	11/15/2035.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	18013R AA 5 CLAREMONT MCKENNA COLLEGE.....	9,251,169	8,560,000	8,557,483	01/01/2050.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	CORPORATE.....	18013R AA 5 CLAREMONT MCKENNA COLLEGE.....	12,664,158	11,718,000	11,714,555	01/01/2050.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFXT09....	CORPORATE.....	149123 CF 6 CATERPILLAR INC.....	209,982	190,000	188,333	09/19/2049.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	17275R AF 9 CISCO SYSTEMS INC.....	2,776,619	1,967,000	1,926,963	01/15/2040.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653...	CORPORATE.....	17275R AF 9 CISCO SYSTEMS INC.....	873,781	619,000	606,401	01/15/2040.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	CORPORATE.....	17275R AF 9 CISCO SYSTEMS INC.....	39,505,066	27,986,000	27,416,368	01/15/2040.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	166756 AU 0 CHEVRON USA INC.....	1,290,437	956,000	1,331,237	11/15/2043.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653...	CORPORATE.....	166756 AU 0 CHEVRON USA INC.....	375,252	278,000	387,117	11/15/2043.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	CORPORATE.....	166756 AU 0 CHEVRON USA INC.....	23,110,422	17,121,000	23,841,118	11/15/2043.	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	CORPORATE.....	126408 HS 5 CSX CORP.....	1,722,941	1,500,000	1,516,677	04/15/2050.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	CORPORATE.....	244199 BG 9 DEERE & CO.....	1,039	1,000	1,002	09/07/2049.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZ0031MB27...	CORPORATE.....	244199 BG 9 DEERE & CO.....	3,355,453	3,230,000	3,235,675	09/07/2049.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	244199 AZ 8 DEERE & CO.....	3,899,654	2,646,000	2,766,313	05/15/2030.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653...	CORPORATE.....	244199 AZ 8 DEERE & CO.....	657,311	446,000	466,280	05/15/2030.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653...	CORPORATE.....	141781 BJ 2 CARGILL INC.....	755,257	637,000	628,567	05/23/2049.	IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528...	CORPORATE.....	219350 AW 5 CORNING INC.....	692,699	556,000	540,971	03/15/2042.	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	CORPORATE.....	219350 AW 5 CORNING INC.....	3,092,229	2,482,000	2,414,912	03/15/2042.	IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83...	CORPORATE.....	219350 AW 5 CORNING INC.....	7,460,222	5,988,000	5,736,372	03/15/2042.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	437076 BX 9 HOME DEPOT INC.....	1,362,260	1,043,000	1,149,350	12/06/2048.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653...	CORPORATE.....	641062 AN 4 NESTLE HOLDINGS INC.....	1,710,080	1,400,000	1,350,522	09/24/2048.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	CORPORATE.....	641062 AN 4 NESTLE HOLDINGS INC.....	10,966,501	8,978,000	8,861,925	09/24/2048.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	CORPORATE.....	641062 AN 4 NESTLE HOLDINGS INC.....	1,812,685	1,484,000	1,431,554	09/24/2048.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804....	CORPORATE.....	641062 AN 4 NESTLE HOLDINGS INC.....	1,123,767	920,000	887,486	09/24/2048.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	641062 AL 8 NESTLE HOLDINGS INC.....	2,847,625	2,398,000	2,374,831	09/24/2038.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653...	CORPORATE.....	641062 AL 8 NESTLE HOLDINGS INC.....	2,391,625	2,014,000	1,994,541	09/24/2038.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	CORPORATE.....	641062 AL 8 NESTLE HOLDINGS INC.....	3,346,375	2,818,000	2,790,773	09/24/2038.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804....	CORPORATE.....	641062 AL 8 NESTLE HOLDINGS INC.....	1,875,063	1,579,000	1,563,744	09/24/2038.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	CORPORATE.....	039483 BQ 4 ARCHER DANIELS MIDLAND CO.....	11,895,630	8,946,000	8,855,077	03/15/2049.	IV.....

QE09.2

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	NATIONWIDE MUTUAL INSURANCE COMPANY	5,530,259	3,851,000	4,070,455	04/01/2033	IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	CORPORATE	NATIONAL RETAIL PROPERTIES INC	1,184,295	1,130,000	1,109,014	04/15/2051	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	MULTICARE HEALTH SYSTEM	705,326	711,000	716,167	08/15/2050	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQU57RNE97	CORPORATE	ARCHER DANIELS MIDLAND CO	15,072,320	11,335,000	11,219,796	03/15/2049	IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	CORPORATE	MOODYS CORPORATION	1,844,320	1,766,000	1,742,187	05/20/2050	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	NESTLE HOLDINGS INC	1,467,005	1,201,000	1,158,555	09/24/2048	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	NESTLE HOLDINGS INC	57,410	47,000	46,392	09/24/2048	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQX5T7XV54	CORPORATE	PARKER HANNIFIN CORPORATION	805,518	647,000	806,891	11/21/2044	IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	CORPORATE	PARKER HANNIFIN CORPORATION	1,373,241	1,103,000	1,375,581	11/21/2044	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	PACIFICORP	1,463,830	1,000,000	1,119,708	11/15/2031	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	NORTHWELL HEALTHCARE INC	667,274	2,792,000	2,913,335	11/01/2049	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQX5T7XV54	CORPORATE	NORFOLK SOUTHERN CORPORATION	655,844	1,828,000	1,788,022	10/01/2041	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	NIKE INC	654,106	1,658,000	1,942,581	03/27/2050	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	CORPORATE	NIKE INC	654,106	1,218,000	1,427,059	03/27/2050	IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	CORPORATE	NEXTERA ENERGY CAPITAL HOLDINGS INC	653,39K	1,511,570	1,499,511	06/01/2030	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	NESTLE HOLDINGS INC	641,062	2,079,000	1,986,887	09/24/2048	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	ARCHER DANIELS MIDLAND CO	039,483	1,490,000	1,474,856	03/15/2049	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	ARIZONA PUBLIC SERVICE COMPANY	040,555	3,497,000	3,483,576	09/15/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	ELI LILLY AND COMPANY	532,457	4,922,000	4,895,702	03/15/2049	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	LAM RESEARCH CORPORATION	512,807	3,762,095	3,237,325	03/15/2029	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	CORPORATE	LAM RESEARCH CORPORATION	512,807	2,399,757	2,065,018	03/15/2029	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	KIMBERLY-CLARK CORPORATION	494,368	250,655	168,087	08/01/2037	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	KENTUCKY UTILITIES COMPANY	491,674	9,709,560	7,434,933	11/01/2040	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	SC JOHNSON & SON INC	478,165	988,389	771,751	10/15/2046	IV
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	CORPORATE	JPMBB_15-C31	466,44Y	2,638,481	2,419,000	08/15/2048	IV
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	CORPORATE	JPMBB_15-C29	466,44R	3,802,337	3,529,941	05/15/2048	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	INDIANA MICHIGAN POWER CO	454,889	2,572,000	2,568,045	03/15/2037	IV
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	CORPORATE	INDIANA MICHIGAN POWER CO	454,889	2,441,254	1,753,000	03/15/2037	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	LOCKHEED MARTIN CORPORATION	539,830	403,118	288,000	06/01/2040	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	LOCKHEED MARTIN CORPORATION	539,830	2,781,782	2,380,000	03/01/2045	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	LOCKHEED MARTIN CORPORATION	539,830	887,469	671,000	05/15/2046	IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	CORPORATE	MCDONALDS CORPORATION	580,13M	2,215,598	2,291,099	09/01/2049	IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CORPORATE	MCDONALDS CORPORATION	580,13M	24,926,139	19,909,322	09/01/2048	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQX5T7XV54	CORPORATE	MCDONALDS CORPORATION	580,13M	3,551,341	2,889,000	03/01/2047	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQX5T7XV54	CORPORATE	MCDONALDS CORPORATION	580,13M	2,697,957	2,411,000	02/15/2042	IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	CORPORATE	MCDONALDS CORPORATION	580,13M	1,778,123	1,589,000	02/15/2042	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFN3BB653	CORPORATE	MARS INC	571,676	7,448,387	6,212,000	04/01/2049	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQX5T7XV54	CORPORATE	LOWES COMPANIES INC	548,661	2,864,285	2,475,000	05/03/2047	IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	CORPORATE	LOWES COMPANIES INC	548,661	6,454,696	5,201,000	04/15/2042	IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	CORPORATE	LOWES COMPANIES INC	548,661	1,950,929	1,572,000	04/15/2042	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	MARS INC	571,676	3,792,538	3,163,000	04/01/2049	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	NOVANT HEALTH INC	669,88A	1,013,092	795,000	11/01/2043	IV
0199999999	Totals			840,968,544	696,776,261	692,108,293	XXX	XXX

QE09.3

Collateral Pledged to Reporting Entity

BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	CASH	Cash	2,500,000	2,500,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQX5T7XV54	CORPORATE	JPMORGAN CHASE & CO	32,266,279	32,100,000	XXX	06/01/2029	IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	532457 BT 4 ELI LILLY AND COMPANY.....	15,628,551	12,800,000	XXX	03/15/2049.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	571676 AF 2 MARS INC.....	8,318,192	6,900,000	XXX	04/01/2049.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	63946B AJ 9 NBCUNIVERSAL MEDIA LLC.....	1,791,455	1,443,000	XXX	01/15/2043.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	654106 AM 5 NIKE INC.....	12,541,363	11,100,000	XXX	03/27/2050.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	717081 EK 5 PFIZER INC.....	3,790,010	3,000,000	XXX	09/15/2048.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	742718 FK 0 PROCTER & GAMBLE CO.....	19,318,660	15,900,000	XXX	03/25/2050.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	744320 AY 8 PRUDENTIAL FINANCIAL INC.....	11,762,470	10,200,000	XXX	12/07/2047.....	IV.....
DEUTSCHE BANK AG.....	7LTFWFZYICNSX8D621K86...	CORPORATE.....	437076 AS 1 HOME DEPOT INC.....	3,818,855	2,679,000	XXX	12/16/2036.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	231021 AS 5 CUMMINS INC.....	6,637,050	7,000,000	XXX	09/01/2050.....	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27...	US AGENCY - LOAN BACKED.....	3128HX 4M 4 FHLS_27-7.....	1,183,220	5,375,000	XXX	09/15/2042.....	IV.....
DEUTSCHE BANK AG.....	7LTFWFZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3128M9 N7 3 FGOLD 30YR GIANT.....	1,214,004	4,371,000	XXX	01/01/2043.....	IV.....
DEUTSCHE BANK AG.....	7LTFWFZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	31307D WK 8 FGOLD 15YR.....	1,907,473	7,495,000	XXX	08/01/2028.....	IV.....
DEUTSCHE BANK AG.....	7LTFWFZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	31307U ZV 3 FGOLD 15YR.....	1,589,465	2,270,000	XXX	11/01/2032.....	IV.....
DEUTSCHE BANK AG.....	7LTFWFZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3132LP SJ 9 FHLMC GOLD 20YR.....	1,297,886	3,347,000	XXX	10/01/2035.....	IV.....
DEUTSCHE BANK AG.....	7LTFWFZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3132WP KS 5 FHLMC GOLD 30YR.....	2,126,051	2,560,000	XXX	07/01/2047.....	IV.....
DEUTSCHE BANK AG.....	7LTFWFZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3132Y2 PV 2 FHLMC GOLD 30YR.....	528,200	825,000	XXX	09/01/2048.....	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27...	US AGENCY - LOAN BACKED.....	3137BS YZ 0 FHLMC_46-31.....	840,021	2,734,000	XXX	05/15/2044.....	IV.....
DEUTSCHE BANK AG.....	7LTFWFZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140J8 LL 5 FNMA 30YR.....	2,782,119	6,370,000	XXX	09/01/2046.....	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27...	US AGENCY - LOAN BACKED.....	36179U 4B 5 GNMA2 30YR.....	12,689,811	27,731,000	XXX	10/20/2049.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	37331N AK 7 GEORGIA-PACIFIC LLC.....	6,451,875	6,300,000	XXX	04/30/2030.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	404280 CT 4 HSBC HOLDINGS PLC.....	6,862,354	6,700,000	XXX	05/24/2032.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	427866 BB 3 HERSHEY COMPANY THE.....	6,058,775	5,700,000	XXX	11/15/2049.....	IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CORPORATE.....	437076 AS 1 HOME DEPOT INC.....	5,649,169	3,963,000	XXX	12/16/2036.....	IV.....
DEUTSCHE BANK AG.....	7LTFWFZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3132VN H7 1 FHLMC GOLD 30YR.....	5,418,768	8,238,000	XXX	03/01/2049.....	IV.....
DEUTSCHE BANK AG.....	7LTFWFZYICNSX8D621K86...	CORPORATE.....	20030N CE 9 COMCAST CORPORATION.....	5,152,516	4,381,000	XXX	11/01/2049.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	87612E BF 2 TARGET CORPORATION.....	10,818,469	9,100,000	XXX	04/15/2046.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	89153V AQ 2 TOTALENERGIES CAPITAL INTERNATIONAL SA.....	15,285,562	13,600,000	XXX	02/19/2029.....	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0T08PU41...	TREASURY.....	912828 4S 6 United States Treasury.....	505,184	481,000	XXX	05/31/2023.....	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27...	TREASURY.....	912828 L5 7 United States Treasury.....	765,304	747,000	XXX	09/30/2022.....	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27...	TREASURY.....	912828 M8 0 United States Treasury.....	656,691	639,000	XXX	11/30/2022.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	822582 AD 4 SHELL INTERNATIONAL FINANCE BV.....	24,392,005	16,500,000	XXX	12/15/2038.....	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27...	TREASURY.....	912828 V8 0 United States Treasury.....	1,569,717	1,484,000	XXX	01/31/2024.....	IV.....
WELLS FARGO BANK NA.....	KB1H1DSRPFMYMCFXT09...	TREASURY.....	91282C AY 7 United States Treasury.....	45,604,446	47,122,000	XXX	11/30/2027.....	IV.....
DEUTSCHE BANK AG.....	7LTFWFZYICNSX8D621K86...	CORPORATE.....	913017 BT 5 RAYTHEON TECHNOLOGIES CORPORATION.....	13,374,446	10,801,000	XXX	06/01/2042.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	931142 CY 7 WALMART INC.....	35,644,504	26,227,000	XXX	10/25/2040.....	IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	9,360,000	9,360,000	XXX	.....	IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528...	CASH.....	Cash.....	317,662,000	317,662,000	XXX	.....	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97...	CASH.....	Cash.....	1,656,000	1,656,000	XXX	.....	IV.....
MIZUHO CAPITAL MARKETS LLC.....	OV6W8S6QX2D1J857QP30...	CASH.....	Cash.....	9,930,000	9,930,000	XXX	.....	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF6FNF3BB653...	CASH.....	Cash.....	763,951	763,951	XXX	.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CASH.....	Cash.....	2,602,000	2,602,000	XXX	.....	IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CORPORATE.....	037833 DB 3 APPLE INC.....	7,476,406	6,816,000	XXX	09/12/2027.....	IV.....
NOMURA GLOBAL FINANCIAL PRODUCTS INC.....	0Z3VO5H2G7GRS05BHJ91...	CASH.....	Cash.....	9,318,000	9,318,000	XXX	.....	IV.....
ROYAL BANK OF CANADA.....	ES7IP3U3RHIGC71XBU11...	CASH.....	Cash.....	10,860,000	10,860,000	XXX	.....	IV.....
UBS AG.....	BFM8T61CT2L1QCCEMIK50...	CASH.....	Cash.....	8,010,000	8,010,000	XXX	.....	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	037833 CH 1 APPLE INC.....	13,194,832	10,400,000	XXX	02/09/2047.....	IV.....

QE09.4

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Ice Clear US Inc.....	549300HWWR1D8OTS2G29..	CASH.....	Cash.....	27,501,557	27,501,557	XXX		V.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	BANK OF AMERICA CORP.....	13,212,456	13,300,000	XXX	10/24/2026.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	BANK OF AMERICA CORP.....	7,584,199	6,700,000	XXX	02/07/2030.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	AMAZON.COM INC.....	15,593,346	12,700,000	XXX	08/22/2047.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	AMAZON.COM INC.....	11,186,560	11,200,000	XXX	05/12/2023.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	BANK OF AMERICA CORP.....	21,372,992	21,200,000	XXX	03/11/2027.	IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	129,850,000	129,850,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	BANK OF AMERICA CORP.....	8,190,703	7,900,000	XXX	12/20/2023.	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CASH.....	Cash.....	8,729,000	8,729,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	CORPORATE.....	ALABAMA POWER COMPANY.....	3,255,794	2,279,000	XXX	05/15/2038.	IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CASH.....	Cash.....	4,343,000	4,343,000	XXX		IV.....
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868...	CASH.....	Cash.....	14,368,000	14,368,000	XXX		IV.....
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868...	CASH.....	Cash.....	5,230,000	5,230,000	XXX		IV.....
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573....	CASH.....	Cash.....	266,018,000	266,018,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	CASH.....	Cash.....	22,862,000	22,862,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	BANK OF AMERICA CORP.....	11,600,970	11,500,000	XXX	07/22/2027.	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CASH.....	Cash.....	26,233,000	26,233,000	XXX		IV.....
0299999999. Totals.....				1,316,705,686	1,309,974,508	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	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 SENIOR GOVT_BND.....		1.A.....	20,921,875	19,937,286	04/30/2023.....
912828	5A	4	UNITED STATES TREASURY SENIOR GOVT_BND.....		1.A.....	100,546,875	99,975,571	09/15/2021.....
91282C	BH	3	UNITED STATES TREASURY SENIOR GOVT BND.....		1.A.....	147,046,875	148,782,864	01/31/2026.....
91282C	BJ	9	UNITED STATES TREASURY SENIOR GOVT BND.....		1.A.....	97,421,875	99,316,743	01/31/2028.....
91282C	BL	4	UNITED STATES TREASURY SENIOR GOVT BND.....		1.A.....	48,601,563	48,514,470	02/15/2031.....
91282C	BW	0	UNITED STATES TREASURY SENIOR GOVT BND.....		1.A.....	199,062,500	199,085,293	04/30/2026.....
0199999	U.S. Government - Issuer Obligations.....					613,601,562	615,612,227	XXX
U.S. Government - Residential Mortgage-Backed Securities								
36202E	6E	4	GINNIEMAEII GNMA2 30YR.....		1.A.....	2,744,702	2,476,276	06/20/2039.....
36225B	ND	6	GOVERNMENT NATIONAL MORTGAGE A POOL # 78.....		1.A.....	758,136	654,932	05/15/2031.....
36241K	LQ	9	GOVERNMENT NATIONAL MORTGAGE A POOL # 78.....		1.A.....	299,575	256,378	01/15/2037.....
36292C	BU	7	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y.....		1.A.....	855,507	717,313	07/15/2035.....
0299999	U.S. Government - Residential Mortgage-Backed Securities.....					4,657,919	4,104,899	XXX
0599999	Total - U.S. Government.....					618,259,481	619,717,127	XXX
All Other Governments - Issuer Obligations								
857006	AE	0	STATE GRID OVERSEAS INVESTMENT SENIOR CO.....		1.E FE.....	2,032,613	1,999,751	05/04/2022.....
0699999	All Other Governments - Issuer Obligations.....					2,032,613	1,999,751	XXX
1099999	Total - All Other Governments.....					2,032,613	1,999,751	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 MEZZANIN WHOLE CMO_14-C02-1M2.....		1.D.....	811,950	793,526	05/25/2024.....
30711X	HT	4	FANNIEMAEFNMA_17-C02 WHOLE CMO -2ED3 144.....		1.D.....	4,912,801	4,888,613	09/25/2029.....
3128LB	2V	9	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y.....		1.A.....	49,155	45,035	06/01/2038.....
3128M7	QY	5	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y.....		1.A.....	327,687	298,880	06/01/2039.....
3128M8	B6	0	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y.....		1.A.....	1,230,786	1,161,424	10/01/2040.....
3128M9	U2	6	FEDERAL HOME LOAN MORTGAGE COR POOL # G0.....		1.A.....	992,239	961,874	10/01/2043.....
31292H	4K	7	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y.....		1.A.....	256,292	216,811	12/01/2033.....
31292S	CF	5	FEDERAL HOME LOAN MORTGAGE COR POOL # C0.....		1.A.....	149,437	145,639	12/01/2044.....
3131WQ	NR	4	FEDERAL HOME LOAN MORTGAGE COR POOL# RZJ.....		1.A.....	3,101,427	2,895,371	09/01/2040.....
3131WQ	NU	7	FEDERAL HOME LOAN MORTGAGE COR POOL# RZJ.....		1.A.....	7,712,655	7,202,920	09/01/2040.....
3131WQ	PX	9	FEDERAL HOME LOAN MORTGAGE COR POOL# RZJ.....		1.A.....	6,364,910	5,939,722	09/01/2040.....
3131WQ	QQ	3	FEDERAL HOME LOAN MORTGAGE COR POOL# RZJ.....		1.A.....	4,943,402	4,591,429	09/01/2040.....
3131WR	AS	4	FEDERAL HOME LOAN MORTGAGE COR POOL# RZJ.....		1.A.....	4,093,720	3,925,345	12/01/2040.....
3131WR	FX	8	FEDERAL HOME LOAN MORTGAGE COR POOL# RZJ.....		1.A.....	14,486,145	13,098,333	01/01/2041.....
3131WR	GC	3	FEDERAL HOME LOAN MORTGAGE COR POOL# RZJ.....		1.A.....	3,088,773	2,847,007	01/01/2041.....
3131X5	YM	8	FEDERAL HOME LOAN MORTGAGE COR POOL# RZK.....		1.A.....	3,206,232	3,037,880	09/01/2025.....
3131XP	QJ	0	FEDERAL HOME LOAN MORTGAGE COR POOL# RZL.....		1.A.....	3,709,827	3,549,008	01/01/2044.....
3131XR	NV	2	FEDERAL HOME LOAN MORTGAGE COR POOL# RZL.....		1.A.....	2,741,312	2,621,134	04/01/2045.....
3131XT	6S	4	FEDERAL HOME LOAN MORTGAGE COR POOL# RZM.....		1.A.....	2,497,309	2,444,782	03/01/2046.....
3131XT	7C	8	FEDERAL HOME LOAN MORTGAGE COR POOL# RZM.....		1.A.....	4,171,434	4,078,062	03/01/2046.....
3131XX	QU	8	FEDERAL HOME LOAN MORTGAGE COR POOL# RZM.....		1.A.....	17,164,704	16,496,173	09/01/2047.....
3131XY	GY	9	FEDERAL HOME LOAN MORTGAGE COR POOL# RZM.....		1.A.....	12,425,644	12,066,076	11/01/2047.....
31329J	FD	4	FEDERAL HOME LOAN MORTGAGE COR POOL# RZA.....		1.A.....	7,996,097	7,473,248	09/01/2040.....
31329J	HT	7	FEDERAL HOME LOAN MORTGAGE COR POOL# RZA.....		1.A.....	6,872,799	6,536,575	03/01/2042.....
31329K	NJ	9	FEDERAL HOME LOAN MORTGAGE COR POOL# RZA.....		1.A.....	4,539,161	4,238,426	01/01/2031.....
31329N	CC	0	FEDERAL HOME LOAN MORTGAGE COR POOL# RZA.....		1.A.....	15,434,111	14,739,856	09/01/2045.....
3132A5	HQ	1	FEDERAL HOME LOAN MORTGAGE COR POOL# RZS.....		1.A.....	12,924,084	12,566,477	10/01/2047.....
3132A9	Q7	5	FEDERAL HOME LOAN MORTGAGE COR POOL# RZS.....		1.A.....	1,616,663	1,571,820	08/01/2030.....
3132AA	NA	8	FEDERAL HOME LOAN MORTGAGE COR POOL# RZS.....		1.A.....	6,569,656	6,288,448	01/01/2044.....
3132AA	R7	1	FEDERAL HOME LOAN MORTGAGE COR POOL# RZS.....		1.A.....	9,464,642	9,038,733	01/01/2045.....
3132AA	RQ	9	FEDERAL HOME LOAN MORTGAGE COR POOL# RZS.....		1.A.....	3,293,564	3,085,034	10/01/2045.....
3132AC	EP	1	FEDERAL HOME LOAN MORTGAGE COR POOL# RZT.....		1.A.....	28,570,854	27,419,512	09/01/2047.....
3132QT	HS	8	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y.....		1.A.....	357,619	348,584	10/01/2045.....
3133A7	NR	6	FEDERAL HOME LOAN MORTGAGE COR POOL# RQB.....		1.A.....	21,514,095	21,806,949	07/01/2050.....
3133KJ	GE	6	FEDERAL HOME LOAN MORTGAGE COR POOL# RRA.....		1.A.....	21,626,910	21,577,718	06/01/2050.....
3133KK	FL	8	FEDERAL HOME LOAN MORTGAGE COR POOL# RRA.....		1.A.....	15,249,693	15,576,291	10/01/2050.....
3138A4	X7	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....		1.A.....	5,121,611	4,707,687	01/01/2041.....
3138A4	Y3	3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y.....		1.A.....	1,916,167	1,844,478	01/01/2026.....
3138E0	RK	7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ.....		1.A.....	7,517,905	7,093,421	12/01/2041.....
3138EK	AQ	8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A.....	4,406,778	4,206,356	11/01/2042.....
3138EK	H6	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A.....	4,379,614	4,205,875	12/01/2042.....
3138EL	JN	4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AL.....		1.A.....	6,286,452	5,806,989	06/01/2042.....
3138EQ	RZ	7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A.....	30,858,339	29,669,641	11/01/2045.....
3138ER	JQ	4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A.....	3,124,374	3,006,097	10/01/2046.....
3138ER	P8	7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A.....	6,840,103	6,389,541	10/01/2046.....
3138LT	L6	3	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO.....		1.A.....	2,591,356	2,488,409	06/01/2042.....
3138LU	S2	2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO.....		1.A.....	1,159,761	1,113,773	06/01/2042.....
3138M6	A4	9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR.....		1.A.....	1,324,075	1,273,075	10/01/2027.....
3138NX	RW	9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A.....	5,319,661	5,110,463	01/01/2043.....
3138WC	CL	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A.....	892,201	852,101	07/01/2044.....
3138WD	3S	8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A.....	3,926,498	3,793,546	02/01/2045.....
3138WE	KK	4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS.....		1.A.....	2,135,378	2,053,600	04/01/2045.....
3138WE	KT	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A.....	1,955,223	1,888,232	04/01/2045.....
3138WE	QJ	1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR.....		1.A.....	2,976,161	2,907,415	05/01/2030.....
3138WE	XE	4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS.....		1.A.....	2,485,548	2,376,297	06/01/2045.....
3138WF	2Z	8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A.....	13,194,855	12,740,328	11/01/2045.....
3138WF	BX	3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A.....	4,124,625	3,893,797	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	17,505,915	17,127,584	05/01/2046.....
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	8,627,466	8,474,124	05/01/2046.....
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	14,050,312	13,730,805	02/01/2046.....
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	10,585,100	10,170,605	06/01/2046.....
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO POOL# NAS.....		1.A	8,350,954	8,027,041	06/01/2032.....
3138WK QV 0	FEDERAL NATIONAL MORTGAGE ASSO POOL# NAS.....		1.A	8,533,388	8,045,606	04/01/2047.....
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	1,605,238	1,500,386	06/01/2043.....
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	1,881,390	1,779,791	08/01/2043.....
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR.....		1.A	836,763	811,399	05/01/2029.....
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	33,218,821	31,904,117	02/01/2042.....
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	1,066,616	1,012,669	05/01/2045.....
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	4,327,263	4,084,183	06/01/2045.....
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	2,281,664	2,166,229	08/01/2045.....
31392R E3 1	FHLMC FHLMC_2469.....		1.A	362,413	299,311	07/15/2032.....
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	5,047,782	4,880,436	09/01/2045.....
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	6,902,789	6,660,841	11/01/2045.....
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	2,153,946	2,078,429	11/01/2045.....
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	6,387,458	6,236,593	02/01/2046.....
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	5,317,927	5,123,724	10/01/2046.....
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD.....		1.A	20,647,486	20,198,826	04/01/2047.....
3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH.....		1.A	12,272,945	11,832,966	09/01/2032.....
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBJ.....		1.A	3,773,381	3,623,398	02/01/2048.....
3140HB JA 7	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS.....		1.A	6,161,226	5,811,088	06/01/2048.....
3140HN AX 0	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBK.....		1.A	13,272,137	13,595,976	10/01/2050.....
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM.....		1.A	8,645,305	8,321,607	10/01/2047.....
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBM.....		1.A	4,984,849	4,792,651	10/01/2047.....
3140KC NY 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBP.....		1.A	9,795,993	9,844,224	04/01/2050.....
3140KY LC 6	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBR.....		1.A	26,508,066	26,649,976	05/01/2051.....
3140L7 XU 1	FEDERAL NATIONAL MORTGAGE ASSO POOL# NBR.....		1.A	29,151,430	29,196,684	05/01/2051.....
3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # CA.....		1.A	11,897,832	11,465,271	10/01/2032.....
3140Q9 C2 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		1.A	5,865,566	5,542,788	06/01/2048.....
3140QC 5Q 5	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		1.A	8,838,334	8,835,310	03/01/2050.....
3140QC MR 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		1.A	25,645,980	25,572,704	12/01/2049.....
3140QD L4 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		1.A	12,870,477	12,867,802	05/01/2050.....
3140QE A5 1	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		1.A	42,917,206	43,486,258	07/01/2050.....
3140QE DP 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		1.A	64,033,942	65,259,556	07/01/2050.....
3140QE J9 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		1.A	33,136,876	33,849,775	08/01/2050.....
3140QE ZC 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		1.A	66,928,570	66,842,553	09/01/2050.....
3140QE ZE 5	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		1.A	24,719,926	25,270,593	09/01/2050.....
3140QE ZS 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		1.A	23,683,723	23,956,906	09/01/2050.....
3140QF BS 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		1.A	47,555,326	48,259,758	10/01/2050.....
3140QF F4 6	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCA.....		1.A	10,361,505	10,509,394	10/01/2050.....
3140QL DE 3	FEDERAL NATIONAL MORTGAGE ASSO POOL# NCB.....		1.A	20,216,702	20,900,160	07/01/2051.....
3140X9 N4 3	FEDERAL NATIONAL MORTGAGE ASSO POOL# NFM.....		1.A	24,968,252	24,939,071	01/01/2051.....
3140XA JL 7	FEDERAL NATIONAL MORTGAGE ASSO POOL# NFM.....		1.A	56,213,446	55,679,593	03/01/2051.....
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	829,965	784,783	12/01/2042.....
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....		1.A	5,941,681	5,537,905	09/01/2040.....
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y.....		1.A	3,173,294	2,965,896	02/01/2031.....
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....		1.A	2,006,396	1,877,906	11/01/2041.....
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	3,292,944	3,118,760	04/01/2043.....
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	12,264,263	11,781,395	05/01/2043.....
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.A	475,561	460,538	06/01/2043.....
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y.....		1.A	4,261,133	3,988,637	12/01/2030.....
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA.....		1.A	5,964,688	5,512,103	01/01/2031.....
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y.....		1.A	4,004,487	3,742,960	02/01/2031.....
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA.....		1.A	405,873	388,903	10/01/2042.....
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA.....		1.A	166,688	162,970	08/01/2045.....
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA.....		1.A	2,799,967	2,736,554	01/01/2048.....
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# NMA.....		1.A	2,259,875	2,138,481	06/01/2048.....
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....		1.A	248,151	225,336	09/01/2036.....
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD.....		1.A	5,105,044	4,789,440	09/01/2040.....
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y.....		1.A	4,279,800	4,068,999	09/01/2025.....
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AE.....		1.A	138,154	131,208	09/01/2025.....
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....			1,178,732,122	1,158,625,371	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 MEZZANIN W.....		1.D	762,354	745,063	11/25/2023.....
3137G0 KX 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA3.....		1.D	489,125	489,125	03/25/2029.....
3137G0 MD 8	STRUCTURED AGENCY CREDIT RISK MEZZANIN W.....		1.D	1,951,383	1,901,370	07/25/2029.....
3137G0 NL 9	STRUCTURED AGENCY CREDIT RISK RMBS HQA1.....		1.D	9,372,685	9,395,952	08/25/2029.....
3137G0 NW 5	FREDDIE MAC - STACR WHOLE CMO DNA2-M1.....		1.D	775,116	774,512	10/25/2029.....
3137G0 PE 3	FREDDIEMACFHLMC_17-DNA2 RMBS DNA2-M2.....		1.D	7,493,513	7,478,928	10/25/2029.....
3137G0 QC 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA2.....		1.D	11,543,292	11,492,034	12/25/2029.....
35563T AH 4	STRUCTURED AGENCY CREDIT RISK WHOLE CMO.....		2.A FE.....	3,031,921	3,022,346	12/25/2030.....
35563T AL 5	STRUCTURED AGENCY CREDIT RISK WHOLE CMO.....		1.D FM.....	4,269,900	4,273,837	12/25/2030.....
35563W AB 0	STRUCTURED AGENCY CREDIT RISK WHOLE CMO.....		2.C FE.....	2,016,850	2,013,226	09/25/2048.....
35563X AQ 5	FREDDIEMAC-STACR_18-HQA2 WHOLE CMO HQA2.....		2.B FE.....	5,000,000	5,002,808	10/25/2048.....
35564C AN 7	FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8.....		1.A	9,211,351	8,643,764	11/25/2028.....

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
57563N AB 4	MASSACHUSETTS EDL FING AUTH SENIOR ABS_A		1.C FE	2,320,475	2,170,152	05/25/2033
63939F AC 4	NAVIENT STUDENT LOAN TRUST NAV SUB ABS_A		1.C FE	11,952,284	11,726,640	07/25/2052
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities			70,190,248	69,129,757	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations			1,248,922,370	1,227,755,128	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
05964H AD 7	BANCO SANTANDER SA SRBN CORP_BND		1.G FE	10,120,950	10,000,000	02/23/2023
17401Q AR 2	CITIZENS BANK NA SENIOR CORP BND		2.A FE	5,057,850	5,000,000	03/29/2023
20030N CX 7	COMCAST CORPORATION SENIOR CORP BND		1.G FE	3,026,751	2,980,585	04/15/2024
225433 AT 8	CREDIT SUISSE GROUP FUNDING GU SENIOR CO		2.A FE	3,177,330	2,997,417	06/09/2023
257469 AJ 5	DOMINION ENERGY INC CORP BND		2.B FE	4,112,776	3,412,146	08/01/2033
36962G X7 4	GENERAL ELECTRIC CO GENERAL ELECTRIC CO		2.B FE	14,231,652	16,036,619	08/15/2036
66765R AZ 9	NORTHWEST NATURAL GAS CO PUT 11/10/09 @		1.F FE	15,712,954	13,210,138	11/10/2027
751277 AQ 7	RALSTON PURINA COMPANY RALSTON PURINA CO		1.E FE	10,431,000	10,353,145	02/15/2022
90331H PD 9	US BANK NATIONAL ASSOCIATION SENIOR CORP		1.D FE	2,509,005	2,492,599	05/23/2022
00912X B@ 2	AIR LEASE CORPORATION SENIOR CORP BND		1.G PL	30,000,000	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	5,442,378	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	31,368,510	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	10,069,815	9,700,000	06/11/2023
62927# AD 8	NFL VENTURES LP SENIOR CORP BND		1.E FE	2,466,968	2,387,853	03/31/2024
63486* AA 9	NATIONAL BASKETBALL ASSOCIATIO SECURED C		1.G FE	2,590,468	2,500,000	12/16/2023
G0369@ AK 2	ANGLIAN WATER SERVICES FINANCI CORP BOND		2.B FE	2,946,441	2,903,486	12/05/2021
Q0458* AE 9	AQUASURE FINANCE PTY LTD SECURED CORP BN		1.G FE	24,024,000	24,024,000	07/12/2027
Q9194# AK 1	TRANSURBAN FINANCE COMPANY PTY SENIOR CO		2.A	5,094,886	5,046,264	11/14/2021
05537G AA 3	BANCO CONTINENTAL SA CORP BND 144A		2.A FE	4,691,318	4,555,362	08/26/2022
62877P AA 2	NBK SPC LTD SENIOR CORP BND 144A		1.E FE	3,056,838	2,997,049	05/30/2022
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			235,263,379	231,465,173	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST ABS 04-3		1.D FM	6,632,470	6,887,884	10/25/2034
00968F AA 4	AJAX MORTGAGE LOAN TRUST AJAXM ABS 19-D		1.A FE	6,408,295	6,365,464	09/25/2065
00969P AA 1	AJAX MORTGAGE LOAN TRUST AJAXM RMBS 19-F		1.A FE	2,341,099	2,318,870	07/25/2059
00971A AA 0	AJAX MORTGAGE LOAN TRUST AJAXM RMBS 21-A		1.A FE	3,247,735	3,250,482	09/25/2065
02151D AC 8	CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A		1.D FM	9,143,547	8,554,561	09/25/2047
03463U AA 5	ANGELOAKMORTGAGETRUSTAOMT_WHOLECMO19-41		1.D FM	1,108,092	1,098,967	07/26/2049
04542B KB 7	ABFCN ABS PT5-A4		1.D FM	2,001,227	2,273,664	06/25/2034
05990T AJ 6	BAFC_15-R2 SENIOR WHOLE CMO_15-R2-4A1 14		1.D FM	1,887,294	1,881,288	09/29/2036
05991B AD 7	BAFC_15-R8 BAF_15-R8		1.D FM	225,058	221,493	06/26/2046
07325N DV 1	BAYVIEW FINANCIAL ACQUISITION ABS_06-B		1.D FM	4,230,248	4,072,967	04/28/2036
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		1.D FM	2,623,355	2,590,530	06/28/2053
07332G AA 6	BOMFT_17-RT6 ABS17-RT6144A		1.D FM	464,928	460,428	10/28/2057
07333B AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP		1.D FM	374,870	367,083	06/28/2054
10569B AA 5	BRAVO RESIDENTIAL FUNDING TRUS RMBS RPL2		1.D FM	1,345,956	1,351,317	05/25/2059
12553H AA 6	CIM_17-7 RMBS 7-7-A 144A		1.D FM	675,495	673,395	04/25/2057
12557L AC 9	CIM_19-INV3 RMBS V3-A3 144A		1.D FM	379,374	377,773	08/25/2049
12596X AA 0	CREDIT SUISSE MORTGAGE TRUST C WHOLE CMO		1.D FM	5,200,101	5,207,421	07/25/2049
12653T BX 8	CSMC_18-J1 WHOLE CMO -J1-B3 144A		3.B FM	3,789,476	3,899,148	02/25/2048
12661G AA 7	CREDIT SUISSE MORTGAGE TRUST C WHOLE CMO		1.A FE	4,649,933	4,656,117	01/25/2060
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 CTF5 CWL_04-6		1.D FM	772,086	785,967	11/25/2034
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS MEZZANIN		1.D FM	128,941	123,761	03/25/2033
162765 AC 5	CHEC_04-1 SENIOR ABS_04-1-A3 144A		1.D FM	1,354,906	1,309,600	07/25/2034
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		1.D FM	2,615,053	2,148,388	11/25/2036
17321L AA 7	CMLT_13-J1 RMBS 3-J1-A1 144A		1.D FM	600,540	606,627	10/25/2043
17329M CL 1	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO		1.A FE	10,230,859	10,208,564	07/25/2051
19687Y AA 3	COLTFUNDINGLLCCOLT_20-RPL1 RMBS PL1-A1 1		1.A FE	10,056,016	9,991,825	01/25/2065
19688J AC 1	COLT_20-2 WHOLE CMO 0-2-A3 144A		1.F FE	1,442,392	1,430,753	03/25/2065
225470 UB 7	ARMT_2006-1A ABS_06-CF1 B1		1.D FM	4,391,506	4,295,737	11/25/2035
302985 AA 4	FWD_20-INV1 ABS V1-A1 144A		1.A FE	1,265,934	1,248,921	01/25/2050
31574P AA 3	ELLINGTON FINANCIAL MORTGAGE T RMBS 0-1		1.D FM	1,647,800	1,628,245	05/25/2065
33767C AG 2	FIRSTKEYMORTGAGETRUSTFKMT_1 RMBS 5-1-A5		1.D FM	274,815	275,040	03/25/2045
33851H AD 5	FSMT_18-2 WHOLECMO18-2		1.D FM	718,600	726,793	04/25/2048
33851Y AC 0	FLAGSTARMORTGAGETRUSTFSMT_2 RMBS INV-A3		1.D FM	1,122,126	1,122,169	03/25/2050
33852E AF 6	FLAGSTARMORTGAGETRUSTFSMT_2 WHOLE CMO 1		1.A FE	2,104,188	2,110,039	04/25/2051
36166X AA 9	GCAT LLC GCAT_21-NQM2 WHOLE CMO QM2-A1 1		1.A FE	987,176	989,209	05/25/2066
36166X AB 7	GCAT LLC GCAT_21-NQM2 WHOLE CMO QM2-A2 1		1.C FE	997,938	999,986	05/25/2066
36167C AA 4	ANGELO GORDON MORTGAGE TRUST G RMBS PL1		1.D FM	2,529,725	2,458,898	10/25/2068
36167F AA 7	GCATGCAT_20-NQM1 RMBS QM1-A1 144A		1.D FM	1,578,563	1,558,298	01/25/2060
36167V AA 2	GCAT_19-NQM3 RMBS QM3-A1 144A		1.D FM	749,614	732,124	11/25/2059
36228F 6M 3	GSAMP_04-AR1 SENIOR ABS_04-AR1-A2B		1.D FM	62,301	61,234	06/25/2034
362341 DJ 5	GSR_05-6F RMBS 5-8-A5		1.D FM	445,122	438,698	06/25/2035
36254W AA 4	GSMT_15-8R RMBS 5-8R-A		1.D FM	728,772	727,910	04/26/2037
39539M AA 7	GPMF_07-AR3 SUPSEN WHOLE CMO_07-AR3-A1		1.D FM	4,011,826	3,586,368	06/25/2037
43789X AA 2	HOF_20-2 RMBS -2-A1 144A		1.A FE	5,171,351	5,140,782	05/25/2065
43789X AB 0	HOF_20-2 WHOLE CMO -2-A2 144A		1.C FE	1,002,196	1,017,831	05/25/2065
43800K AA 5	HOF_19-3 WHOLE CMO -3-A1 144A		1.D FM	4,294,813	4,294,361	11/25/2059

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
46591H	BL	3	JP MORGAN WEALTH MANAGEMENT JP WHOLE CMO.....		1.F FE.....	1,935,519	1,933,524	11/25/2036
46591H	BM	1	JP MORGAN WEALTH MANAGEMENT JP WHOLE CMO.....		2.B FE.....	920,726	920,726	11/25/2036
46591K	AF	0	JPMMT_19-8 RMBS 19-8-A4 144A.....		1.D FM.....	22,325	22,447	03/25/2050
465964	AD	6	JPMMT_18-LTV1 RMBS LTV1-A4 144A.....		1.D FM.....	695,278	703,876	04/25/2049
46650H	AL	2	JPMMT_2019-1 WHOLE CMO 9-1-A11 144A.....		1.D FM.....	653,050	651,245	05/25/2049
46651D	AC	0	JP MORGAN MORTGAGE TRUST JPMMT RMBS INV2.....		1.D FM.....	3,643,150	3,616,123	02/25/2050
46651X	AG	7	JP MORGAN MORTGAGE TRUST JPMMT RMBS 0-1.....		1.D FM.....	201,043	201,999	06/25/2050
512368	AA	9	BVRTFINANCINGTRUSTBVRT_20-C RMBS RT1-M1.....		1.G PL.....	131,382	131,382	07/10/2032
52524G	AA	0	LXS_07-7N CMO 07-7N 1A1A.....		1.D FM.....	3,638,208	3,370,209	06/25/2047
52525B	AD	4	LEHMANXSTRUSTLXS_07-16N LXS_07-16N 2A2.....		1.D FM.....	14,442,830	13,146,651	09/25/2047
55283Q	AA	2	MRFATRUSTMFRA_21-RPL1 WHOLE CMO PL1-A1 1.....		1.A FE.....	2,539,773	2,547,886	07/25/2060
57643L	CJ	3	MAST_04-OPT1 MABS_04-OPT1.....		1.D FM.....	264,263	247,829	02/25/2034
57643L	EZ	5	MAST_04-OPT2 MABS_04-OPT2.....		1.D FM.....	360,069	324,379	09/25/2034
585494	AK	3	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE CMO.....		1.A FE.....	4,978,748	4,986,334	06/01/2051
585498	AJ	7	MELLO_18-MTG1 RMBS MTG1-A9 144A.....		1.D FM.....	12,001,012	12,203,132	03/25/2048
58549K	AF	8	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE CMO.....		1.A FE.....	5,140,430	5,133,286	06/25/2051
585505	AA	8	MELLO WAREHOUSE SECURITIZATION RMBS 20-1.....		1.A FE.....	3,499,907	3,500,000	10/25/2053
585505	AB	6	MELLO WAREHOUSE SECURITIZATION RMBS 20-1.....		1.C FE.....	4,499,402	4,506,830	10/25/2053
58550L	AA	3	MELLO WAREHOUSE SECURITIZATION RMBS 21-1.....		1.A FE.....	2,380,000	2,380,000	02/25/2055
58550L	AB	1	MELLO WAREHOUSE SECURITIZATION RMBS 21-1.....		1.C FE.....	2,677,028	2,674,412	02/25/2055
58550L	AC	9	MELLO WAREHOUSE SECURITIZATION RMBS 21-1.....		1.F FE.....	2,676,152	2,673,647	02/25/2055
58551V	AC	6	SECURITIZATION TRUST MWST_20-2 RMBS 20-2.....		1.F FE.....	2,001,892	2,002,424	11/25/2053
58551V	AD	4	SECURITIZATION TRUST MWST_20-2 RMBS 20-2.....		2.B FE.....	2,902,745	2,903,740	11/25/2053
58551V	AE	2	SECURITIZATION TRUST MWST_20-2 RMBS 20-2.....		2.C FE.....	1,001,005	1,001,088	11/25/2053
58552N	AB	5	MELLO WAREHOUSE SECURITIZATION WHOLE CMO.....		1.C FE.....	1,201,452	1,200,000	04/25/2055
58552N	AC	3	MELLO WAREHOUSE SECURITIZATION WHOLE CMO.....		1.F FE.....	1,201,448	1,200,000	04/25/2055
59980T	AA	4	MILLCITYMORTGAGELOANTRUST RMBS 16-1-A1 1.....		1.D FM.....	228,172	227,879	04/25/2057
61744C	NT	9	MORGAN STANLEY ABS CAPITAL I MEZZANIN AB.....		1.D FM.....	3,031,837	2,969,883	02/25/2035
61744C	PK	6	MORGAN STANLEY ABS CAPITAL I M MEZZANIN.....		1.D FM.....	656,246	655,976	03/25/2035
61915R	AU	0	MORTGAGEIT TRUST MHL_05-5 RMBS -5-A1.....		1.D FM.....	1,182,484	1,169,736	12/25/2035
61916B	BC	3	MORTGAGE REPURCHASE AGREEMENT WHOLE CMO.....		1.D FE.....	2,500,361	2,500,000	03/10/2022
64352V	LM	1	NCHET_05-3 ABS 2005-3 M4.....		1.D FM.....	1,087,363	1,041,405	07/25/2035
64352V	NY	3	NEW CENTURY HOME EQUITY LOAN T ABS 5-C-A.....		1.D FM.....	317,966	317,631	12/25/2035
64830H	AA	2	NEW RESIDENTIAL MORTGAGE LOAN RMBS PL2-A.....		1.D FM.....	4,541,943	4,356,845	02/25/2059
65246P	AB	7	NEWZ21-1 WHOLE CMO WZ21_1-B 144A.....		1.C FE.....	3,002,873	3,000,000	05/25/2055
670857	AB	7	ONSLow BAY FINANCIAL LLC TRUST WHOLE CMO.....		1.C FE.....	2,999,948	2,999,948	05/25/2061
670857	AC	5	OBX_21-NQM2 WHOLE CMO M2-A3 144A.....		1.F FE.....	3,002,347	2,999,996	05/25/2061
670857	AD	3	OBX_21-NQM2 WHOLE CMO M2-M1 144A.....		2.B FE.....	999,965	999,965	05/25/2061
67112V	AL	9	OBX_19-INV2 RMBS 2-A11 144A.....		1.D FM.....	2,350,948	2,355,627	05/25/2049
67113A	AZ	3	ONSLowBAYFINANCIALLLCOBX_1 RMBS -2A1A 14.....		1.D FM.....	625,549	624,979	10/25/2059
67113C	AE	6	OBX_20-INV1 RMBS -INV1 144A.....		1.D FM.....	587,816	592,495	05/25/2049
67113K	AJ	7	ONSLowBAYFINANCIALLLCOBX_1 RMBS -2A1A 14.....		1.D FM.....	2,244,049	2,235,636	06/25/2059
67448W	BB	3	ONSLowBAYFINANCIALLLCOBX_2 RMBS -2A1A 14.....		1.D FM.....	2,692,735	2,687,504	01/25/2060
676477	AA	0	OCEANVIEW MORTGAGE LOAN TRUST RMBS 20-1.....		1.D FM.....	963,867	958,514	05/28/2050
68389F	GL	2	OOMLT_05-1 OOMLT_05-1.....		1.D FM.....	1,096,855	427,339	02/25/2035
71336W	AA	3	PEPAU_21 SENIORWHOLECMO21144A.....		1.A FE.....	494,396	493,551	01/16/2060
71337H	AB	3	PEPPER RESIDENTIAL SECURITIES SENIOR WHO.....		1.A FE.....	8,183,799	8,158,881	03/10/2058
743874	AJ	8	PFMLT_20-1 WHOLE CMO 20-1-A5 144A.....		1.D FM.....	1,914,045	1,916,478	02/25/2050
74936R	AE	4	RCKTMORTGAGETRUSTRCKT_21-2 WHOLE CMO 1-2.....		1.A FE.....	5,115,430	5,104,589	06/25/2051
76110W	G3	4	RASC_04-KS10 ABS S10-M1.....		1.D FM.....	655,777	654,447	11/25/2034
76110W	YM	2	RESIDENTIAL ASSET SECURITIES C MEZZANIN.....		1.D FM.....	1,672,838	1,546,151	06/25/2034
76112B	AM	2	RESIDENTIAL ASSET MORTGAGE PRO MEZZANIN.....		1.D FM.....	568,420	568,172	08/25/2034
76112B	TV	2	RAMP 2006-RS1 A13 ABS -RS6-M4.....		1.D FM.....	1,265,605	1,263,065	06/25/2035
76119C	AA	9	RMLT_20-1 RMBS 0-1-A1 144A.....		1.D FM.....	1,203,886	1,186,875	02/25/2024
76119H	AA	8	RESI_18-1A ABS18-1A144A.....		1.A FE.....	530,640	532,040	11/10/2049
76119U	AA	9	RESIMAC BASTILLE TRUST IN RESP RMBS NCA.....		1.A FE.....	2,287,126	2,326,519	09/05/2057
76120G	AA	7	RESIMACRESI_20-1A RMBS 1A-A1A 144A.....		1.A FE.....	2,475,170	2,471,805	02/07/2052
76120L	AA	6	RESIMACPREMIERSERIESRESI_19 RMBS -2A-A1.....		1.A FE.....	4,389,450	4,425,034	02/10/2051
76120L	AB	4	RESIMACPREMIERSERIESRESI_19 RMBS 2A-A3U.....		1.A FE.....	2,534,189	2,500,000	02/10/2051
81733Y	BN	8	SEMT_15-2 WHOLE CMO -2-A19 144A.....		1.D FM.....	977,945	979,515	05/25/2045
81744Y	AA	4	SEMT_13-4 RMBS 3-4-A1.....		1.D FM.....	799,345	801,098	04/25/2043
81745D	AE	1	SEQUIAMORTGAGETRUSTSEMT_13 WHOLE CMO 3.....		1.D FM.....	630,224	636,053	07/25/2043
81747J	AA	4	SEQUIAMORTGAGETRUSTSEMT_18 RMBS 8-6-A1.....		1.D FM.....	182,092	183,006	07/25/2048
81747L	CE	9	SEQUIAMORTGAGETRUSTSEMT_18 WHOLE CMO H4.....		1.D FM.....	990,738	990,514	10/25/2048
81748W	AD	8	SEQUIAMORTGAGETRUSTSEMT_21 WHOLE CMO 1.....		1.A FE.....	5,093,720	5,099,641	06/25/2051
81748X	AD	6	SEQUIAMORTGAGETRUSTSEMT_21 WHOLE CMO 1.....		1.A FE.....	9,310,082	9,287,620	07/25/2051
85573A	AA	3	STARLI_20-1 RMBS_20-1-A1 144A.....		1.D FM.....	929,923	919,615	02/25/2050
85573J	AB	2	STARWOODMORTGAGERESIDENTIAL WHOLE CMO 1.....		1.C FE.....	2,000,000	2,000,000	06/25/2056
857740	AB	0	STATION PLACE SECURITIZATION T RMBS -WL1.....		1.C FE.....	4,297,972	4,300,595	01/26/2054
857740	AC	8	STATION PLACE SECURITIZATION T RMBS -WL1.....		1.E FE.....	2,788,686	2,790,284	01/24/2054
85777Q	AA	2	STATION PLACE SECURITIZATION T WHOLE CMO.....		1.A FE.....	2,500,065	2,500,000	03/25/2054
85777Q	AB	0	STATION PLACE SECURITIZATION T WHOLE CMO.....		1.C FE.....	2,500,064	2,500,000	03/25/2054
86360L	AE	6	STRUCTURED ASSET SECURITIES CO SUB ABS_A.....		1.D FM.....	2,607,869	2,532,968	07/25/2036
88156P	AA	9	TMTS_06-7 SENIOR ABS_06-7-1A1 144A.....		1.D FM.....	1,898,374	1,894,451	07/25/2037
88156T	AB	9	TERWIN MORTGAGE TRUST TMTS_06- TMTS_06-9.....		1.D FM.....	571,837	567,057	10/25/2037
89172R	AA	3	TPMT_15-6 RMBS 156-A1 144A.....		1.D FM.....	135,456	135,174	04/26/2055
89172R	AR	6	TPMT_15-6 ABS -6-A1B 144A.....		1.D FM.....	132,223	131,912	04/25/2055

**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
89173F AA 8	TOWD POINT MORTGAGE TRUST TPMT ABS 7-1-A.....			1.D FM.....	254,042	252,999	10/25/2056.....
89173U AA 5	TWPT_17-4 ABS 7-4-A1 144A.....			1.D FM.....	2,811,256	2,682,233	06/25/2057.....
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB.....			1.D FM.....	9,844,441	9,335,395	05/25/2058.....
89177E AA 7	TOWD POINT MORTGAGE TRUST TPMT ABS HY1-A.....			1.D FM.....	3,090,441	3,070,385	10/25/2048.....
89177E AD 1	TPMT_2019-HY1 ABS HY1-M2 144A.....			1.D FM.....	2,691,107	2,685,441	10/25/2048.....
89177H AA 0	TOWD POINT MORTGAGE TRUST TPMT ABS HY2-A.....			1.D FM.....	4,794,739	4,769,233	05/25/2058.....
89177X AA 5	TOWD POINT MORTGAGE TRUST TPMT ABS Y3-A1.....			1.D FM.....	2,313,040	2,309,197	10/25/2059.....
89178B AA 2	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH.....			1.D FM.....	1,432,841	1,396,183	10/25/2059.....
92536P AA 2	VERUS SECURITIZATION TRUST VER RMBS 20-1.....			1.D FM.....	979,807	967,260	01/25/2060.....
92537H AA 9	VERUS SECURITIZATION TRUST VER RMBS INV2.....			1.A FE.....	1,035,386	1,018,383	07/25/2059.....
92537M AA 8	VERUS_19-INV3 RMBS INV3-A1 144A.....			1.A FE.....	2,267,084	2,226,003	11/25/2059.....
92537Q AF 8	VERUS SECURITIZATION TRUST VER WHOLE CMO.....			1.F FE.....	1,719,638	1,721,519	01/25/2066.....
92537T AA 3	VERUS SECURITIZATION TRUST VER RMBS INV1.....			1.A FE.....	5,194,511	5,129,863	03/25/2060.....
92537U AA 0	VERUS SECURITIZATION TRUST VER RMBS 20-2.....			1.D FM.....	4,535,602	4,498,176	05/25/2060.....
92538B AB 9	VERUS SECURITIZATION TRUST VER RMBS 1-R1.....			1.C FE.....	704,535	706,208	10/25/2063.....
92538B AC 7	VERUS SECURITIZATION TRUST VER RMBS 1-R1.....			1.G FE.....	1,253,425	1,255,367	10/25/2063.....
92538D AC 3	VERUS SECURITIZATION TRUST VER WHOLE CMO.....			1.C FE.....	2,208,257	2,201,140	02/25/2064.....
92538D AD 1	VERUS SECURITIZATION TRUST VER WHOLE CMO.....			1.F FE.....	2,521,780	2,513,598	02/25/2064.....
92538F AB 0	VERUS SECURITIZATION TRUST VER WHOLE CMO.....			1.C FE.....	1,098,398	1,096,944	02/25/2066.....
929227 4D 5	WAMU_03-AR6 CMO-03-AR6-A1.....			2.B FM.....	99,025	96,403	06/25/2033.....
94980G BF 7	WFHE_04-2 SENIOR ABS_04-2-A1I3.....			1.D FM.....	3,517,788	3,453,018	10/25/2034.....
95002F AA 2	WELLS FARGO MORTGAGE BACKED SE RMBS BS_1.....			1.D FM.....	398,079	399,391	09/25/2049.....
95003J AC 9	WELLS FARGO MORTGAGE BACKED SE WHOLE CMO.....			1.A FE.....	5,121,680	5,127,985	12/25/2050.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....				359,262,187	354,142,972	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities							
00217L AA 0	AREIT_19-CRE3 SENIOR CMBS -CRE3-A 144A.....			1.A FE.....	1,504,154	1,501,406	09/14/2036.....
03881E AA 5	ARBOR REALTY COLLATERALIZED LO SENIOR CM.....			1.A FE.....	2,003,580	2,000,000	05/15/2036.....
04410R AA 4	AHT_18-ASHF SENIOR CMBS SHF-A 144A.....			1.D FM.....	704,404	704,948	04/15/2035.....
04410R AG 1	ASHFORD HOSPITALITY TRUST INC SUB SENIOR.....			1.D FM.....	4,491,371	4,500,000	04/15/2035.....
04410R AJ 5	AHT_18-ASHF SENIORCMBS18-ASHF144A.....			1.D FM.....	6,731,187	6,748,201	04/15/2035.....
054970 AA 6	BFLDT_19-DPLO LCFSENIORCMBS19-DPLO144A.....			1.D FM.....	1,001,254	997,410	10/15/2034.....
054970 AG 3	BFLDT_19-DPLO SUBCMBS19-DPLO144A.....			1.D FM.....	2,001,257	1,995,290	10/15/2034.....
05552E AA 8	BARCLAYS COMMERCIAL MORTGAGE S SENIOR CM.....			1.D FM.....	4,003,704	3,847,822	08/15/2036.....
056054 AA 7	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM.....			1.D FM.....	9,642,796	9,566,666	10/15/2036.....
056054 AE 9	BX COMMERCIAL MORTGAGE TRUST B SUB CMBS.....			1.D FM.....	1,813,480	1,810,531	10/15/2036.....
056059 AA 6	BX TRUST BX_18-IND SENIOR CMBS ND-A 144A.....			1.D FM.....	3,672,658	3,672,364	11/15/2035.....
05608V AE 6	BXT_21-MFM1 SUB CMBS FM1-B.....			1.D FE.....	1,500,000	1,500,000	01/15/2034.....
05608V AG 1	BXT_21-MFM1 SUB CMBS FM1-C.....			1.G FE.....	1,899,999	1,900,000	01/15/2034.....
05609G AA 6	BXMT_21-FL4 SENIOR CMBS -FL4-A 144A.....			1.A FE.....	3,006,516	3,000,916	05/15/2038.....
10482T AG 7	BRAEMAR HOTELS & RESORTS TRUST SUB SUB_C.....			1.D FM.....	4,975,269	4,994,695	06/15/2035.....
12433Y AA 5	BX_20-VKNG SENIOR CMBS NG-A 144A.....			1.D FM.....	1,752,198	1,750,000	10/15/2037.....
12434L AA 2	BXMTLTDXMT_20-FL2 SENIOR CMBS -FL2-A 14.....			1.A FE.....	10,000,950	9,831,730	02/15/2038.....
12565D AA 1	CLNC_19-F1 SENIOR CMBS -FL1-A 144A.....			1.A FE.....	5,002,551	4,986,996	08/20/2035.....
12598G AC 1	COMMORTGAGETRUSTCOMM_21-LB SUB CMBS -LB.....			1.D FE.....	2,999,999	3,000,000	03/15/2038.....
21871F AA 6	BCORE_19-CORE SENIOR CMBS -CORE-A 144A.....			1.D FM.....	681,232	681,475	12/15/2031.....
23306G AA 5	DBGS_2018-BIOD SENIOR CMBS BIOD-A 144A.....			1.D FM.....	1,859,300	1,856,568	05/15/2035.....
23306G AC 1	DBGS MORTGAGE TRUST DBGS_18-BI SUBSUBCMB.....			1.D FM.....	1,860,597	1,857,599	05/15/2035.....
23306G AE 7	DBGS MORTGAGE TRUST DBGS_18-BI SUBSUBCMB.....			1.D FM.....	1,859,004	1,852,190	05/15/2035.....
30227F AA 8	EXTENDEDSTAYAMERICATRUSTES SENIOR CMBS E.....			1.A FE.....	5,014,850	5,000,000	07/15/2038.....
30227F AE 0	EXTENDEDSTAYAMERICATRUSTES SUB CMBS ESH.....			1.C FE.....	1,505,160	1,500,000	07/15/2038.....
30227F AG 5	EXTENDEDSTAYAMERICATRUSTES SUB CMBS ESH.....			1.G FE.....	2,007,800	2,000,000	07/15/2038.....
30319Y AA 6	FSRIA_21-FL2 ABS FL2-A.....			1.A FE.....	7,005,359	7,000,000	04/16/2028.....
33830C AC 4	DBGS MORTGAGE TRUST DBGS_18-5B SUBCMBS18.....			1.D FE.....	4,930,566	4,925,004	06/15/2033.....
36264B AA 8	GPMT LTD GPMT_21-FL3 SENIOR CMBS -FL3-A.....			1.A FE.....	5,006,772	5,000,000	07/16/2035.....
368306 AA 4	GBT_20-FLX SENIOR CMBS FLX-A.....			1.D FM.....	3,002,824	3,000,000	08/15/2037.....
42704R AA 9	HERA_21-FL1 SENIOR CMBS -FL1-A 144A.....			1.A FE.....	3,995,737	4,000,000	02/18/2038.....
432885 AA 9	HILTON USA TRUST HILT_18-ORL LCFSENIORCM.....			1.D FM.....	6,208,678	6,205,083	12/15/2034.....
43730T AA 1	HOME PARTNERS OF AMERICA TRUST SENIOR CM.....			1.A FE.....	3,347,901	3,343,304	07/17/2034.....
43733R AA 2	HOME PARTNERS OF AMERICA TRUST ABS 0-1-A.....			1.A FE.....	11,756,591	11,736,173	07/17/2037.....
44974A AA 5	IMT_17-APTS SENIOR CMBS TS-AF 144A.....			1.D FM.....	3,344,535	3,344,553	06/15/2034.....
466330 AJ 6	JPMCC_21-MHC SUB CMBS 1-MHC-C 144A.....			1.G FE.....	2,504,670	2,500,000	04/15/2038.....
46641J AW 6	JPMBB COMMERCIAL MORTGAGE SECU SENIOR CM.....			1.D FM.....	3,765,716	3,667,116	02/15/2047.....
53218C AC 4	LIFE_21-BMR SENIOR CMBS -BMR-B 144A.....			1.D FE.....	2,002,404	2,000,000	03/15/2038.....
55316V AE 4	MHC_21-MHC SENIOR CMBS MHC-C 144A.....			1.G FE.....	7,006,595	6,994,096	04/15/2038.....
55352N AA 5	MSCCG_15-ALDR SENIOR CMBS ALDR-A1 144A.....			1.D FM.....	1,798,610	1,752,204	06/07/2035.....
59319W AA 9	MF1 MULTIFAMILY HOUSING MORTGA SENIOR CM.....			1.A FE.....	1,906,408	1,889,419	07/15/2035.....
68249D AA 7	ONYP_20-1NYP SENIOR CMBS 1NYP-A 144A.....			1.D FM.....	4,316,900	4,290,000	01/15/2036.....
69290L AE 7	PFP III LTD PFP_21-7 SUB CMBS_21-7 144A.....			1.D FE.....	5,020,087	5,000,000	04/14/2038.....
69346T AA 2	PFPPIILDPFP_19-5 SENIOR CMBS 9-5-A 144A.....			1.A FE.....	724,511	703,970	04/14/2036.....
74331C AA 6	PROGRESS RESIDENTIAL TRUST PRO ABS SFR1.....			1.A FE.....	3,552,961	3,499,884	04/17/2037.....
78485W AA 7	STARWOOD COMMERCIAL MORTGAGE T SENIOR SE.....			1.A FE.....	13,399,992	13,344,203	07/15/2038.....
85521D AC 6	STARTRUSTSTAR_21-SFR1 ABS SFR1-B 144A.....			1.D FE.....	1,122,971	1,125,000	04/17/2038.....
90205F AA 8	280 PARK AVENUE MORTGAGE TRUST SENIOR CM.....			1.D FM.....	6,500,003	6,503,047	09/15/2034.....
90205F AJ 9	280 PARK AVENUE MORTGAGE TRUST SUB CMBS.....			1.D FM.....	1,999,999	2,000,000	09/15/2034.....
92257C AA 8	VCC_19-1 SENIOR CMBS 9-1-A 144A.....			1.A FE.....	628,126	618,241	03/25/2049.....
92257H AA 7	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM.....			1.A FE.....	4,264,483	4,172,312	10/25/2049.....
92257H AB 5	VELOCITY COMMERCIAL CAPITAL LO SUB CMBS.....			1.C FE.....	2,961,988	2,902,987	10/25/2049.....

**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
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE.....		1.A FE.....	2,397,625	2,354,223	07/25/2049.....
92258V AA 5	VCC_17-2-AFL VCC_17-2.....		1.A FE.....	363,764	368,024	11/25/2047.....
92259B AA 8	VELOCITY COMMERCIAL CAPITAL SENIOR SENIO.....		1.A FE.....	3,650,801	3,515,611	10/25/2048.....
92259B AD 2	VELOCITY COMMERCIAL CAPITAL SUB SUB_CMBS.....		1.C FE.....	590,060	563,694	10/25/2048.....
92259L AB 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM.....		1.A FE.....	5,024,891	4,934,875	02/25/2050.....
95001C AA 0	WELLS FARGO COMMERCIAL MORTGAG SENIOR CM.....		1.A FE.....	1,997,576	1,967,026	12/15/2034.....
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....			209,595,373	208,276,856	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
000806 AA 7	ABPCI_9 ABS 0-9A-A1 144A.....		1.A FE.....	3,002,412	3,007,257	11/18/2031.....
000848 AA 9	DING FUND CLO LTD ABPCI_20-10A ABS 10A-A.....		1.A FE.....	4,999,062	5,000,000	01/20/2032.....
001746 AN 6	AMERICAN MONEY MANAGEMENT CORP SENIOR AB.....		1.A FE.....	5,474,819	5,473,235	05/26/2031.....
001746 AQ 9	AMERICAN MONEY MANAGEMENT CORP MEZZANIN.....		1.C FE.....	1,996,866	2,000,000	05/26/2031.....
00175L AQ 5	AMMC_14-14A ABS A-A1R2 144A.....		1.A FE.....	4,500,334	4,500,000	07/25/2029.....
00176A AX 3	AMERICAN MONEY MANAGEMENT CORP SENIOR AB.....		1.A FE.....	2,000,971	2,001,281	04/30/2031.....
00176C AW 1	AMERICANMONEYMANAGEMENTCORP ABS 2A-AR2 1.....		1.A FE.....	15,001,575	15,000,000	11/10/2030.....
00832P AA 6	AFFIRM ASSET SECURITIZATION TR ABS 20-Z1.....		1.F FE.....	3,044,124	3,005,203	10/15/2024.....
00834C AA 3	AFFIRMINCAFFRM_21-Z1 ABS 21-Z1-A 144A.....		1.C FE.....	10,929,499	10,930,135	08/15/2025.....
008511 AA 5	AGLCLO7LTDAGL_20-7A ABS 7A-A1 144A.....		1.A FE.....	2,001,052	2,000,000	07/15/2031.....
03329F AA 2	ANCHORAGE CREDIT FUNDING LTD A ABS 0-15A.....		1.A FE.....	8,003,704	8,000,000	07/20/2031.....
03329F AN 4	ANCHORAGE CAPITAL CLO LTD ANCH ABS -15A.....		1.A FE.....	8,000,000	8,000,000	07/20/2034.....
03666L AA 0	ANTARESCLOANTR_20-1A ABS -1A-A1 144A.....		1.A FE.....	6,014,584	6,000,000	10/23/2031.....
03765P AL 7	APIDOS CLO APID_15-21A ABS15-21A144A.....		1.B FE.....	13,260,317	13,300,000	07/18/2027.....
03881C AA 9	ARCLO_21-FL1 ABS 1-FL1-A 144A.....		1.A FE.....	3,506,336	3,502,143	12/15/2035.....
04016D AS 4	ARES CLO LTD ARES_16-41A ABS 1A-AR2 144A.....		1.A FE.....	10,004,029	10,000,000	04/15/2034.....
04016V AA 3	ARESCLOLTDARES_18-47A ABS18-47A144A.....		1.A FE.....	4,979,591	5,000,000	04/15/2030.....
04206R AA 2	CROP_21-T1 ABS 1-T1-A 144A.....		1.F FE.....	1,999,955	1,999,955	11/15/2027.....
05377R DG 6	AESOP ABS 19-1A-A 144A.....		1.A FE.....	8,128,079	7,998,882	03/20/2023.....
055328 AJ 7	BCC MIDDLE MARKET CLO 2018-1 L ABS 1A-A1.....		1.A FE.....	2,991,440	2,989,500	10/20/2030.....
05587T AA 4	BSPRT_19-FL5 ABS 9-FL5-A 144A.....		1.A FE.....	1,998,859	2,000,000	05/15/2029.....
05601D AA 1	BREXINCBREX_21-1 ABS 21-1-A 144A.....		1.F FE.....	10,006,500	9,999,295	07/15/2024.....
056162 AQ 3	BABSN_15-1A SUBABS15-1A144A.....		1.C FE.....	6,931,866	7,000,000	01/20/2031.....
05682V AA 3	BAIN CAPITAL CREDIT CLO LTD BC SENIOR AB.....		1.A FE.....	2,502,396	2,502,268	07/19/2031.....
05765X AE 1	BALBOA BAY LOAN FUNDING LTD BO ABS 1-1A.....		1.C FE.....	1,000,200	1,000,000	07/20/2034.....
05766B AA 6	BOBA_20-1A ABS20-1A.....		1.A FE.....	7,003,136	7,015,313	01/20/2032.....
06616P AA 5	BANKERS HEALTHCARE GROUP SECUR ABS 0-A-A.....		1.C FE.....	684,547	674,162	09/17/2031.....
07134Q AA 4	BATTALIONCLOLTD BATLN_20-18A ABS -18A-A1.....		1.A FE.....	2,005,591	2,000,000	10/15/2032.....
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL5.....		1.D FM.....	645,839	639,478	06/28/2057.....
07333N AA 0	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL1.....		1.D FM.....	3,052,140	2,996,045	10/28/2064.....
08861Y AA 4	BANKERS HEALTHCARE GROUP SECUR ABS 1-A-A.....		1.C FE.....	1,708,742	1,709,479	11/17/2033.....
09631B AE 3	BLUEMOUNTAINCLOLTD BLUEM_21- ABS 1-31A-B.....		1.C FE.....	1,990,882	2,000,000	04/19/2034.....
12510F AD 6	CCGRECEIVABLESTRUSTCCG_19-2 ABS 9-2-C 14.....		1.F FE.....	2,457,447	2,399,598	03/15/2027.....
12547U AN 8	CIFC FUNDING LTD CIFC_15-5A SUB ABS_15-5.....		1.B FE.....	7,964,161	8,000,000	10/25/2027.....
12550M AJ 9	CIFC FUNDING LTD CIFC_15-3A ABS15-3A144A.....		1.A FE.....	3,980,016	4,000,000	04/19/2029.....
12550M AN 0	CIFC FUNDING LTD CIFC_15-3A MEZZANINABS1.....		1.F FE.....	3,964,181	4,000,000	04/19/2029.....
12550T AW 5	CIFC FUNDING LTD CIFC_15-4A ABS_15-4A 1.....		1.A FE.....	1,502,298	1,500,000	04/20/2034.....
14311N AL 8	CARLYLE GLOBAL MARKET STRATEGI ABS 4A-A1.....		1.A FE.....	5,000,677	5,000,000	07/20/2032.....
14311U AN 8	CARLYLE GLOBAL MARKET STRATEGI ABS 3A-XR.....		1.A FE.....	5,800,000	5,800,000	07/20/2034.....
14315N AF 7	CARMAX AUTO OWNER TRUST CARMX_ABS_19-1.....		1.F FE.....	1,136,901	1,076,826	01/15/2025.....
15032E AA 7	CEDAR FUNDING LLC CEDF_17-8A SENIOR ABS.....		1.A FE.....	13,006,421	13,002,247	10/17/2030.....
15033E AA 6	CEDARFUNDINGLTD CEDF_18-9A SENIORABS18-9A.....		1.A FE.....	2,995,378	3,000,000	04/20/2031.....
17181T AG 6	CIFC FUNDING LTD CIFC_18-4A ABS18-4A144A.....		2.C FE.....	1,500,078	1,500,000	10/17/2031.....
20267U AB 5	CBSLT_16-B SENIOR ABS_16-B-A2 144A.....		1.A FE.....	961,351	956,348	10/25/2040.....
23802W AA 9	DATABANKISSUERLLCCOLO_21-1A ABS -1A-A2 1.....		1.G FE.....	10,129,966	9,998,123	02/27/2051.....
23802W AC 5	DATABANKISSUERLLCCOLO_21-1A ABS 1-1A-B 1.....		2.B FE.....	821,393	811,695	02/25/2051.....
25273C AB 6	DIAMOND RESORTS OWNER TRUST DR ABS 21-1.....		1.F FE.....	3,299,735	3,268,298	11/20/2033.....
25273C AC 4	DIAMOND RESORTS OWNER TRUST DR ABS 21-1.....		2.B FE.....	3,545,950	3,502,425	11/20/2033.....
254683 CE 3	DISCOVER CARD EXECUTION NOTE T ABS 8-A2.....		1.A FE.....	3,014,352	2,979,704	08/15/2025.....
26244G AG 0	DRYDEN SENIOR LOAN FUND DRSLF_ABS_15-40.....		1.C FE.....	13,963,930	14,000,000	08/15/2031.....
26244K AS 5	DRYDEN SENIOR LOAN FUND DRSLF_MEZZANINA.....		1.F FE.....	2,982,804	3,000,000	04/15/2031.....
26245M AG 6	DRSLF_18-55A ABS F_55A-B 144A.....		1.C FE.....	997,509	1,001,000	04/15/2031.....
26249M AN 7	DRYDENSENIORLOANFUND DRSLF_DRSLF_15-37A.....		1.A FE.....	999,999	996,823	01/15/2031.....
26249M AQ 0	DRYDENSENIORLOANFUND DRSLF_MEZZANINABS15.....		1.C FE.....	8,912,315	9,000,000	01/15/2031.....
26251L AC 8	DRYDEN SENIOR LOAN FUND DRSLF_SENIOR AB.....		1.A FE.....	10,803,194	10,805,092	04/18/2031.....
26252V AQ 4	DRSLF_20-77AR ABS 77AR-XR 144A.....		1.A FE.....	1,250,375	1,250,000	05/20/2034.....
26829H AA 4	ECMC GROUP STUDENT LOAN TRUST ABS 0-2A-A.....		1.A FE.....	3,685,432	3,649,303	11/25/2069.....
289338 AB 1	ELMTRUSTMDCP_20-3A ABS -3A-A2 144A.....		1.F FE.....	4,160,038	4,160,185	08/20/2029.....
29003E AC 9	ELMWOODCLOVIITLTD ELMW8_21- ABS 21-1A-B 1.....		1.C FE.....	992,751	1,000,000	01/20/2034.....
29003E AE 5	ELMWOODCLOVIITLTD ELMW8_21- ABS 21-1A-C 1.....		1.F FE.....	996,125	1,000,000	01/20/2034.....
36318W AK 6	GALAXY CLO LTD GALXY_13-15A ABS 15A-ARR.....		1.A FE.....	7,736,848	7,750,000	10/15/2030.....
36320M AL 2	GALAXYCLOLTD GALXY_15-20A ABS15-20A144A.....		1.A FE.....	2,000,055	2,000,000	04/20/2031.....
36320U AC 4	GALAXYCLOLTD GALXY_18-27A SENIORABS18-271.....		1.A FE.....	1,000,119	1,000,000	05/16/2031.....
36320W AL 0	GALAXY CLO LTD GALXY_15-21A SENIORABS15.....		1.A FE.....	6,000,347	6,000,000	04/20/2031.....
36320W AN 6	GALAXY CLO LTD GALXY_15-21A ABS_15-21A B.....		1.C FE.....	3,979,554	4,000,000	04/20/2031.....
36321J AE 4	GALXY_2018-28A ABS -28A-A2 144A.....		1.A FE.....	1,400,477	1,400,742	07/15/2031.....
37959P AA 5	GLOBALSCFINANCESRLSEACO_20 ABS 20-1A-A 1.....		1.F FE.....	8,441,022	8,341,053	10/17/2040.....
37959P AB 3	GLOBALSCFINANCESRLSEACO_20 ABS 20-1A-B 1.....		2.A FE.....	1,037,425	1,013,082	10/17/2040.....
37959P AC 1	GLOBALSCFINANCESRLSEACO_20 ABS_20-2-A 1.....		1.F FE.....	3,755,140	3,720,395	11/19/2040.....

**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
38172H AA 2	GOLUB CAPITAL PARTNERS CLO LTD ABS 9-45A		1.A FE	4,713,715	4,700,000	10/20/2031
38172H AC 8	GOLUB CAPITAL PARTNERS CLO LTD ABS -45A		1.C FE	3,760,982	3,750,000	10/20/2031
38172H AE 4	GOLUB CAPITAL PARTNERS CLO LTD ABS 9-45A		1.F FE	1,697,403	1,700,000	10/20/2031
381740 AA 7	GOCAP_21-51A ABS21-51A144A		1.A FE	3,988,134	4,000,000	05/05/2034
38175N AA 6	GOLUB CAPITAL PARTNERS CLO LTD SENIOR AB		1.A FE	2,141,785	2,143,659	05/05/2030
38176V AA 7	GOCAP_47-M ABS -47A-A1 144A		1.A FE	5,994,955	6,001,200	05/05/2032
38177X AA 2	GOLUBCAPITALBDC3CLOGBDC3_ABS 21-1A-A 14		1.A FE	999,530	1,000,000	04/15/2033
38217U AC 6	GOODGREENTRUSTGOODG_21-1A ABS _21-1-C 14		2.B FE	310,724	302,735	10/15/2056
38522H AA 9	GRANDAVENUECRE2020-FL2LTD ABS -FL2-A 144		1.A FE	1,359,751	1,348,792	03/15/2035
40436V AE 1	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 17-AR		1.A FE	3,993,004	4,000,000	05/06/2030
40436V AG 6	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 17-BR		1.C FE	3,167,908	3,175,000	05/06/2030
40439H AA 7	HINTT_20-A ABS _20-A-A 144A		1.A FE	799,860	792,156	10/09/2039
40441J AF 8	HPEFSEQUIMENTTRUSTHPEFS_21 ABS _21-2-D		2.B FE	7,733,322	7,771,523	03/20/2029
42806M AB 5	HERTZ VEHICLE FINANCING LLC HE ABS 21-1A		1.F FE	2,498,821	2,499,769	12/25/2025
42806M AC 3	HERTZ VEHICLE FINANCING LLC HE ABS 21-1A		2.B FE	1,748,837	1,749,494	12/25/2025
42806M AF 6	HERTZ VEHICLE FINANCING LLC HE ABS 21-2A		1.F FE	2,246,315	2,248,931	12/25/2027
42806M AG 4	HERTZ VEHICLE FINANCING LLC HE ABS 21-2A		2.B FE	1,248,214	1,249,650	12/25/2027
43285H AA 6	HILTON GRAND VACATIONS TRUST H ABS 20-A		1.A FE	1,489,983	1,435,846	02/25/2039
43285H AB 4	HILTON GRAND VACATIONS TRUST H ABS 20-A		1.F FE	1,144,584	1,076,928	02/25/2039
43285H AC 2	HILTON GRAND VACATIONS TRUST H ABS 20-A		2.B FE	1,178,134	1,076,905	02/25/2039
449259 AN 0	ICGUSCLOLTDICG_17-1A ABS A-CRR 144A		1.F FE	1,500,611	1,500,000	07/28/2034
449303 AA 4	ICG US CLO LTD ICG_21-1A ABS 1A-A1 144A		1.A FE	1,001,250	1,000,000	04/17/2034
449303 AE 6	ICG US CLO LTD ICG_21-1A ABS -1A-B 144A		1.C FE	1,992,521	2,000,000	04/17/2034
44931N AU 5	ICGUSCLOLTDICG_16-1A ABS 16-1A 144A		1.C FE	996,253	1,000,000	04/29/2034
44931N AV 3	ICGUSCLOLTDICG_16-1A ABS A-BRR 144A		1.F FE	496,296	500,000	04/29/2034
46591H AP 5	CHASE AUTO CREDIT LINKED NOTES ABS _20-1		1.F FE	1,386,173	1,379,081	01/25/2028
46592N AF 3	JP MORGAN MORTGAGE TRUST JPMMT ABS 21-7		1.A FE	2,036,549	2,038,802	11/25/2051
466365 AA 1	JACK IN THE BOX FUNDING LLC JA ABS 1A-A2		2.B FE	3,452,383	3,419,790	08/25/2049
466365 AB 9	JACK IN THE BOX FUNDING LLC JA ABS A-A2I		2.B FE	1,884,275	1,786,500	08/25/2049
50188Y AE 4	LCMLTDPARTNERSHIP LCM_24A ABS 4A-AR 144A		1.A FE	998,681	1,000,000	03/20/2030
50189P AC 6	LCMLTDPARTNERSHIP LCM_25A ABS 25A-A 144A		1.A FE	2,000,165	1,994,795	07/20/2030
50190A AK 8	LCM_17A ABS -A1AR 144A		1.A FE	2,000,055	1,992,054	10/15/2031
50200J AC 5	LCM_27-A SENIORABS27-A144A		1.A FE	1,000,005	1,000,500	07/16/2031
50200J AJ 0	LCM_27-A ABS 27A-C 144A		1.F FE	1,982,014	1,972,730	07/16/2031
52603J AA 8	LENDMARKFUNDINGTRUSTLFT_18- SENIORABS18		1.F FE	9,096,451	8,999,641	04/20/2027
55283T AA 6	MF1 MULTIFAMILY HOUSING MORTGA ABS FL6-A		1.A FE	6,008,320	6,000,000	07/16/2036
55389T AB 7	MVWOWNERTRUSTMVWOT_21-1WA ABS 1-1WA-B 14		1.F FE	1,761,434	1,763,478	01/20/2041
55389T AC 5	MVWOWNERTRUSTMVWOT_21-1WA ABS 1-1WA-C 14		2.B FE	1,388,806	1,386,449	01/20/2041
55400E AA 7	MVW_20-1A ABS -1A-A 144A		1.A FE	1,565,037	1,535,297	10/20/2037
55400E AB 5	MVW_20-1A ABS -1A-B 144A		1.F FE	756,163	735,105	10/20/2037
55400E AC 3	MVW_20-1A ABS -1A-C 144A		2.B FE	406,555	383,838	10/20/2037
55818Y BW 0	MADISON PARK FUNDING LTD MDPK_ABS 7A-CR		1.F FE	996,083	1,000,000	07/21/2030
55821K AE 6	MADISONPARKFUNDINGLTDMDPK_ABS -38A-B 14		1.C FE	995,281	1,000,000	07/17/2034
55821K AG 1	MADISONPARKFUNDINGLTDMDPK_ABS -38A-C 14		1.F FE	1,000,000	1,000,000	07/17/2034
55955L AA 0	MAGNETITECLOLDMAGNE_20-28A ABS 0-28A-A		1.A FE	1,001,050	1,000,000	10/25/2031
63935B AA 1	NAVIENT STUDENT LOAN TRUST NAV ABS 20-HA		1.A FE	4,123,517	4,095,770	01/15/2069
63941C AC 7	NAVIENT STUDENT LOAN TRUST NAV ABS 9-D-A		1.A FE	2,957,788	2,965,193	12/15/2059
63941H AA 0	NAVIENT PRIVATE EDUCATION LOAN ABS 20-DA		1.A FE	4,443,351	4,399,093	05/15/2069
64031M AB 6	NSLT_15-1A NSLT_15-1A		1.C FE	6,018,159	5,785,776	06/25/2051
64033D AB 4	NSLT_13-3A NSLT_13-3A		1.C FE	4,959,667	4,896,121	07/25/2047
64033F AB 9	NSLT_13-4A NSLT_13-4A		1.C FE	12,828,000	12,558,232	01/25/2047
64033N AB 2	NELS_14-5A NELS_14-5A		1.C FE	6,018,290	5,776,515	05/25/2049
64033Q AC 3	NELS_15-2A NELS_15-2A		1.C FE	10,761,114	10,401,729	05/25/2054
64132D AJ 7	NEUB_19-32A ABS 32A AR 144A		1.A FE	5,487,629	5,500,000	01/19/2032
67576F AA 7	OCTAGON INVESTMENT PARTNERS XV SENIOR AB		1.A FE	2,977,765	2,993,393	04/16/2031
67590B AQ 3	OCT16_13-1A SENIORABS13-1AR144A		1.A FE	997,298	1,000,000	07/17/2030
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB		1.A FE	2,715,305	2,709,593	11/20/2028
68269L AA 4	ONEMAIN FINANCIAL ISSUANCE TRU ABS _20-1		1.A FE	6,884,911	6,599,543	05/14/2032
68269L AC 0	OMFIT_20-1 ABS _20-1-C 144A		1.F FE	1,624,832	1,529,604	05/14/2032
68377B AA 5	OPORTUNFUNDINGLLCOPTN_21-A ABS 21-A-A 14		1.F FE	1,519,230	1,514,785	03/08/2028
68377B AB 3	OPORTUNFUNDINGLLCOPTN_21-A ABS 21-A-B 14		2.B FE	727,008	729,940	03/08/2028
69145A AB 4	OXFORD FINANCE FUNDING TRUST O ABS 19-1A		1.F FE	1,597,261	1,598,348	02/15/2027
69547P AA 7	PAGAYA AI DEBT SELECTION TRUST ABS -HG1		1.G FE	7,000,147	6,999,195	01/16/2029
70015Q AC 2	TIONAL ADVISERS CLO PAIA_21-1A ABS -1A-A		1.C FE	4,005,072	4,000,000	01/20/2034
70015Q AE 8	TIONAL ADVISERS CLO PAIA_21-1A ABS 1-1A		1.F FE	1,507,964	1,500,000	01/20/2034
70018A AA 8	PARK AVENUE INSTITUTIONAL ADVI ABS -2A-A		1.A FE	2,501,605	2,500,000	10/15/2032
70018A AC 4	PARK AVENUE INSTITUTIONAL ADVI ABS -2A-A		1.C FE	2,496,202	2,500,000	10/15/2032
78442G RA 6	SLMA ABS -9A7A		1.A FE	6,336,052	6,247,683	01/25/2041
78447Y AD 4	SLMA_13-3 SLMA_13-3		1.C FE	976,661	1,015,734	09/25/2043
78471W AD 7	SOFI CONSUMER LOAN PROGRAM TRU ABS 18-2		2.B FE	571,951	573,564	04/26/2027
78472J AA 1	SPS SERVICER ADVANCE RECEIVABL ABS -T1-A		1.A FE	8,029,331	8,000,000	11/15/2052
78472J AB 9	SPS SERVICER ADVANCE RECEIVABL ABS -T1-B		1.C FE	691,724	689,200	11/15/2052
78472J AC 7	SPS SERVICER ADVANCE RECEIVABL ABS -T1-C		1.F FE	602,198	600,000	11/15/2052
78472J AD 5	SPS SERVICER ADVANCE RECEIVABL ABS -T1-D		2.B FE	1,185,340	1,181,000	11/15/2052
78486A AA 4	STARWOOD PROPERTY MORTGAGE TRU ABS SIF1		1.A FE	7,481,408	7,500,000	04/15/2032
78486A AC 0	STARWOOD PROPERTY MORTGAGE TRU ABS SIF1		1.D FE	996,571	1,000,000	04/15/2032
78486B AA 2	STARWOOD COMMERCIAL MORTGAGE T ABS -FL2		1.A FE	6,758,448	6,750,000	04/18/2038

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	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Description	Code	Fair Value	Book/Adjusted Carrying Value	Maturity Date	
81742L	AA 4	1.A FE	SEQUOIA INFRASTRUCTURE FUNDING ABS 1-1A		1,998,033	2,000,000	04/15/2031	
826525	AB 3	1.F FE	SIERRA TIMESHARE RECEIVABLES F ABS 0-2A		2,271,283	2,244,170	07/20/2037	
826525	AC 1	2.B FE	SIERRA TIMESHARE RECEIVABLES F ABS 0-2A		797,079	772,233	07/20/2037	
82652M	AB 6	1.F FE	SRFC_19-2 ABS 19-2-B 144A		907,069	897,518	05/20/2036	
82653D	AC 3	2.B FE	SRFC_18-2A ABS 8-2A-C 144A		608,562	605,096	06/20/2035	
82653G	AB 8	1.F FE	Sierra Receivables Funding Com SUB ABS_A		392,325	387,979	09/20/2035	
83406C	AC 3	1.E FE	SCLP_19-2 ABS 19-2-C 144A		481,650	481,458	04/25/2028	
83608G	AN 6	1.A FE	SOUND POINT CLO LTD SNDPT_13-1 SENIORABS		1,999,994	2,000,000	01/26/2031	
83608G	AQ 9	1.C FE	SOUND POINT CLO LTD SNDPT_13-1 ABS_13-1A		1,990,162	2,000,000	01/26/2031	
83610J	AA 4	1.A FE	SOUND POINT CLO LTD SNDPT_18-1 SNDPT_18		1,999,957	2,000,000	04/15/2031	
85172M	AA 2	1.A FE	SLFT_15-BA SENIOR ABS_15-BA-A 144A		4,266,946	4,261,462	05/15/2028	
85236K	AD 4	1.G FE	STACK INFRASTRUCTURE ISSUER LL ABS -1A-A		6,909,535	6,875,000	08/25/2045	
85521D	AE 2	1.C FE	STARTRUSTSTAR_21-SFR1 ABS SFR1-C 144A		623,876	625,000	04/17/2038	
860444	AS 7	1.F FE	STEWART PARK CLO LTD STWRT_15- MEZZANINA		11,439,752	11,500,000	01/15/2030	
86268H	AA 6	1.A FE	STRTA_18-1A ABS 18-1A-A 144A		4,996,023	5,000,000	01/15/2031	
87154E	BE 9	1.A FE	SYMPHONY CLO LTD SYMP_14-15A ABS 5A-AR3		999,038	1,000,000	01/17/2032	
87154E	BL 3	1.F FE	SYMPHONY CLO LTD SYMP_14-15A ABS 15A-CR		1,995,143	2,000,000	01/17/2032	
87190G	AJ 0	1.F FE	SYMPHONY CLO LTD SYMP_21-26A ABS 26A-CR		995,396	1,000,000	04/20/2033	
87276V	AA 3	1.A FE	TPG REAL ESTATE FINANCE ISSUER ABS -FL3		9,250,013	9,249,287	10/15/2034	
87407R	AA 4	1.F FE	TALADVANTAGELLCAL_20-1A ABS -1A-A 144A		1,267,687	1,257,046	09/20/2045	
88165G	AG 5	2.B FE	TESLA AUTOLEASE TRUST TESLA_1 ABS_19-A-D 1		1,131,246	1,094,877	01/20/2023	
88315L	AG 3	1.F FE	TEXTAINER MARINE CONTAINERS LI ABS 0-2A		1,175,502	1,166,604	09/20/2045	
88315L	AH 1	2.B FE	TEXTAINER MARINE CONTAINERS LI ABS 0-2A		418,940	409,186	09/20/2045	
883310	AJ 3	1.A FE	THAYERPARKCLOLTDTHAYR_17-1 ABS 7-1A-XR 1		1,003,797	1,000,000	04/20/2034	
88432G	AL 1	1.A FE	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A		2,368,382	2,369,012	10/15/2027	
88432G	AQ 0	1.A FE	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A		4,962,999	5,000,000	10/15/2027	
89173H	AA 4	1.D FM	TOWD POINT MORTGAGE TRUST TPMT ABS 7-2-A		2,417,754	2,417,806	04/25/2057	
89177W	AA 7	1.A FE	TOWD POINT MORTGAGE TRUST TPMT ABS MH1-A		1,486,648	1,491,549	11/25/2058	
89179J	AA 4	1.D FM	TOWD POINT MORTGAGE TRUST TPMT ABS 0-4-A		3,586,604	3,611,419	10/25/2060	
89289E	AA 2	1.A FE	TRALECDOLDTRAL_19-6A ABS -6A-A1 144A		9,013,206	9,000,000	10/25/2032	
89289E	AC 8	1.A FE	TRAL2019-6A ABS TRAL-19-6A-AS_144A		1,002,662	1,000,000	10/25/2032	
89680H	AF 9	2.B FE	TRITON CONTAINER FINANCE LLC T ABS -1A-B		505,282	508,701	03/20/2046	
92325Q	AA 5	1.A FE	VENTR_18-32A ABS -32A-A1 144A		99,895	99,803	07/18/2031	
92331M	AG 3	1.B FE	VENTURE CDO LTD VENTR_17-26A ABS -26A-BR		3,001,832	3,000,000	01/20/2029	
92912Q	AB 2	1.A FE	VOYACLOLTDVOYA_14-3A VOYA_14-3A		823,321	823,169	07/25/2026	
92913U	AS 5	1.C FE	VOYA CLO LTD VOYA_15-3A MEZZANINABS14-1A		10,001,425	10,000,000	10/20/2031	
92914X	AN 9	1.B FE	VOYA CLO LTD VOYA_15-2A ABS_02-1 B1 144A		9,983,685	9,981,225	07/23/2027	
92915Q	AY 9	1.F FE	VOYA CLO LTD VOYA_17-3A ABS_17-3A 144A		3,952,120	4,000,000	04/20/2034	
92916W	AA 7	1.A FE	ING INVESTMENT MANAGEMENT CLO SENIOR ABS		17,004,242	17,000,000	04/25/2031	
92916W	AC 3	1.C FE	ING INVESTMENT MANAGEMENT CLO SENIOR ABS		10,915,825	11,000,000	04/25/2031	
92917A	AA 4	1.A FE	VOYACLOLTDVOYA_18-1A ABS18-1A144A		8,000,367	8,003,750	04/19/2031	
98875J	AC 8	1.A FE	ZAISMATRIXCDOZAIS_20-16A ABS 16A-A2 144		2,010,991	2,000,000	10/20/2031	
98878F	AA 7	1.A FE	Z CAPITAL CREDIT PARTNERS CLO ABS 1A-A1A		5,010,095	5,000,000	07/15/2033	
84858@	AA 3	3.A PL	SPIRIT AIRLINES 2015-1 SECURED CORP BND		6,349,637	6,179,556	04/01/2023	
3599999			Industrial & Miscellaneous - Other Loan-Backed and Structured Securities		705,661,359	702,960,135	XXX	
3899999			Total - Industrial & Miscellaneous (Unaffiliated)		1,509,782,297	1,496,845,137	XXX	
Hybrid Securities - Issuer Obligations								
R57779	BC 4	2.B FE	DNB BANK ASA DNB NOR BANK ASA		11,702,621	10,956,550	01/01/9999	
4299999			Hybrid Securities - Issuer Obligations		11,702,621	10,956,550	XXX	
Hybrid Securities - Other Loan-Backed and Structured Securities								
857477	AX 1	2.A FE	STATE STREET CORP STATE STREET CORP		4,457,692	4,658,000	05/15/2028	
86788L	AA 8	2.B FE	SUNTRUST CAP III SUNTRUST CAPITAL III		23,304,431	24,075,000	03/15/2028	
4599999			Hybrid Securities - Other Loan-Backed and Structured Securities		27,762,122	28,733,000	XXX	
4899999			Total - Hybrid Securities		39,464,743	39,689,551	XXX	
Unaffiliated Bank Loans - Acquired								
85236H	AB 5	2.C	STADCO LA LLC SECURED TERM LOAN		7,934,020	7,934,020	06/29/2023	
000000	00 0	6 *	CTL LOGISTICS SA SENIOR SECURED TERM NOT		8,582	8,582	06/30/2023	
08579J	BG 6	2.C FE	BERRY GLOBAL INC SECURED TERM LOAN		886,716	893,604	07/01/2026	
16384Y	AF 4	3.B FE	CHEMOURS COMPANY LLC SECURED TERM LOAN		3,053,183	3,066,792	04/03/2025	
23582L	AK 7	2.C FE	DANA CORPORATION SECURED TERM LOAN		1,991,666	1,996,075	02/27/2026	
24702N	BF 6	2.C FE	DELL INTERNATIONAL LLC SECURED TERM LOAN		2,323,277	2,324,822	09/19/2025	
24736C	BS 2	2.B FE	DELTA AIR LINES INC SECURED TERM LOAN		2,639,063	2,498,295	10/20/2027	
28414B	AF 3	2.C FE	ELANCO ANIMAL HEALTH INC SECURED TERM LO		3,422,903	3,424,995	08/01/2027	
29362L	AH 7	2.C FE	ENTEGRIS INC SECURED TERM LOAN		3,347,887	3,343,042	11/06/2025	
43289D	AH 6	2.C FE	HILTON WORLDWIDE FINANCE LLC SECURED TER		5,077,801	5,120,898	06/22/2026	
52729K	AP 1	3.A FE	LEVEL 3 FINANCING INC SECURED TERM LOAN		7,974,430	8,092,647	03/01/2027	
62675K	AB 5	2.C FE	MURPHY OIL USA INC SECURED TERM LOAN		1,501,875	1,496,451	01/31/2028	
68371Y	AJ 2	2.C FE	OPEN TEXT CORP SECURED TERM LOAN		9,183,749	9,176,132	05/30/2025	
81683U	AN 7	2.B FE	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED		5,944,056	5,934,354	07/08/2024	
87823Q	AR 5	3.A FE	TECH DATA CORPORATION SECURED TERM LOAN		248,311	248,125	06/30/2025	
88233F	AK 6	2.C FE	VISTRAOPERATIONSCOMPANYLLC SECURED TERM		981,661	981,982	12/31/2025	
91136E	AJ 4	2.C FE	UNITED RENTALS INC. SECURED TERM LOAN		10,589,423	10,497,535	10/31/2025	
91359H	AP 3	2.C FE	UNIVERSAL HEALTH SERVICES INC SECURED TE		4,858,752	4,865,443	10/31/2025	
92565E	AB 9	2.C FE	VICI PROPERTIES 1 LLC SENIOR SECURED TER		2,873,900	2,877,261	12/20/2024	
92940J	AF 5	2.C FE	WR GRACE & CO-CONN SECURED TERM LOAN		298,688	297,028	06/01/2028	
95810D	AR 2	2.C FE	WESTERN DIGITAL CORPORATION SECURED TERM		1,317,393	1,320,529	04/29/2023	
98310C	AC 6	3.A FE	WYNDHAM HOTELS & RESORTS INC SENIOR SECU		4,047,900	4,054,096	05/30/2025	

**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
98379E AE 6	XPO LOGISTICS INC SECURED TERM LOAN.....			2.C FE.....	5,970,000	5,991,698	02/24/2025.....
L2324E AE 1	DELOS FINANCE SARL SECURED TERM LOAN.....			2.B FE.....	7,991,248	7,997,650	10/06/2023.....
N8233B AC 6	STARS GROUP HOLDINGS BV SECURED TERM LOA.....			2.C FE.....	989,490	988,481	07/10/2025.....
6199999	Unaffiliated Bank Loans - Acquired.....				95,455,973	95,430,538	XXX
6299999	Total - Unaffiliated Bank Loans.....				95,455,973	95,430,538	XXX
Totals							
6399999	Total - Issuer Obligations.....				862,600,174	860,033,702	XXX
6499999	Total - Residential Mortgage-Backed Securities.....				1,542,652,228	1,516,873,242	XXX
6599999	Total - Commercial Mortgage-Backed Securities.....				209,595,373	208,276,856	XXX
6599999	Total - Other Loan-Backed and Structured Securities.....				803,613,729	800,822,893	XXX
6999999	Total - Unaffiliated Bank Loans.....				95,455,973	95,430,538	XXX
7099999	Subtotal - Bonds.....				3,513,917,476	3,481,437,231	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred							
26433C 3# 0	DUFF & PHELPS UTILITIES INCOME DUFF & PH.....			1.F FE.....	6,000,000	6,000,000	
26433C 4# 9	DUFF & PHELPS UTILITIES INCOME DUFF & PH.....			1.F 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.....				75,158,526	75,158,526	XXX
9099999	Total - Cash (Schedule E Part 1 Type).....				75,158,526	75,158,526	XXX
Cash Equivalents (Schedule E Part 2 Type)							
313385 HX 7	FEDERALHOMELoANBANKS AGENCYCASH.....			1.A.....	21,199,975	21,199,975	07/09/2021.....
313385 KG 0	FEDERALHOMELoANBANKS DN.....			1.A.....	126,298,305	126,298,305	08/11/2021.....
313385 KM 7	FEDERALHOMELoANBANKS FHlB.....			1.A.....	42,699,514	42,699,727	08/16/2021.....
912796 4L 0	UNITED STATES TREASURY TBILLCASH.....			1.A.....	193,789,819	193,789,819	09/09/2021.....
912796 C4 9	UNITED STATES TREASURY TBILLCASH.....			1.A.....	599,999	599,999	07/22/2021.....
912796 D5 5	UNITED STATES TREASURY TBILLCASH.....			1.A.....	153,095,015	153,095,015	08/26/2021.....
912796 K3 2	UNITED STATES TREASURY TBILLCASH.....			1.A.....	152,299,241	152,299,241	08/24/2021.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....				689,981,869	689,982,082	XXX
Other Assets							
000000 00 0	Derivatives.....				4,369,535	4,369,535	XXX
9299999	Total - Other Assets.....				4,369,535	4,369,535	XXX
9999999	Totals.....				4,295,427,404	4,262,947,375	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....430,653,272 Book/Adjusted Carrying Value \$.....450,704,761
- Average balance for the year: Fair Value \$.....3,770,665,323 Book/Adjusted Carrying Value \$.....3,731,853,480

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *	
					6 First Month	7 Second Month	8 Third Month		
Open Depositories									
Bank of America, NA.....	Charlotte, NC.....					(150,736,586)	(174,281,568)	(117,038,339)	XXX
Bank of Montreal.....	Chicago, IL.....			147			1,000,000	1,000,000	XXX
Bank of New York Mellon, NA.....	New York, NY.....					(551,618)	(1,068,921)	113,309	XXX
Bank of Nova Scotia.....	Houston, TX.....		(95)	567			2,000,000	2,000,000	XXX
Citibank, NA.....	Nassau, Bahamas.....			83,656		52,137,850	52,300,600	52,342,384	XXX
Citibank, NA.....	New York, NY.....					(20,482,190)	(20,979,651)	(19,637,133)	XXX
Credit Industriel ET Commercial SA.....	New York, NY.....		129	362			2,000,710	2,000,594	XXX
Credit Suisse AG.....	New York, NY.....		11,390			6,000,000	6,000,000		XXX
Federal Home Loan Bank.....	Boston, MA.....					272,040	105,698	271,850	XXX
Federal Home Loan Bank.....	Pittsburgh, PA.....					483,893	2,430,838	198,932	XXX
Fifth Third Bank.....	Cincinnati, OH.....					56,994,712	67,004,000	137,013,544	XXX
HSBC Bank USA NA.....	New York, NY.....		11,953			8,000,000	8,000,000		XXX
JPMorgan Chase Bank, NA.....	London, UK.....					14,897,652	10,076,802	11,523,399	XXX
JPMorgan Chase Bank, NA.....	New York, NY.....					1,131,967,925	1,846,455,303	1,961,223,186	XXX
Lloyds Bank Corporate Markets PLC.....	New York, NY.....		894	152		1,750,000	1,750,000	1,750,000	XXX
Mizuho Bank LTD.....	New York, NY.....		(375)	267			2,750,301	1,000,068	XXX
PNC Bank.....	Pittsburgh, PA.....					58,959,242	74,865,003	106,816,843	XXX
Standard Chartered Bank.....	New York, NY.....		1,280	502		3,000,000	3,000,000	2,000,292	XXX
The Northern Trust Company.....	Chicago, IL.....					25,525,303	33,322,507	32,858,424	XXX
US Bank.....	Minneapolis, MN.....					26,325,498	34,492,333	12,372,227	XXX
Wells Fargo Bank.....	Raleigh, NC.....					669,506	2,486,317	(8,690,350)	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX				107,976	107,973	107,969	XXX
0199999. Total Open Depositories.....	XXX	XXX	25,177	85,652		1,215,321,203	1,953,818,245	2,179,227,199	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	25,177	85,652		1,215,321,203	1,953,818,245	2,179,227,199	XXX
0599999. Total Cash.....	XXX	XXX	25,177	85,652		1,215,321,203	1,953,818,245	2,179,227,199	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY TBILLCASH.....		06/29/2021.....	.....0.030	09/09/2021.....	.....193,789,819	.....	.....1,699
	UNITED STATES TREASURY TBILLCASH.....		05/21/2021.....	.....0.091	07/22/2021.....	.....599,999	.....	.....3,454
	UNITED STATES TREASURY TBILLCASH.....		06/21/2021.....	.....0.021	08/26/2021.....	.....153,095,015	.....	.....1,425
	UNITED STATES TREASURY TBILLCASH.....		05/26/2021.....	.....0.004	08/24/2021.....	.....152,299,241	.....	.....567
0199999	U.S. Government Bonds - Issuer Obligations.....					.....499,784,074	.....0	.....7,145
0599999	Total - U.S. Government Bonds.....					.....499,784,074	.....0	.....7,145
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								
	FEDERALHOMELoANBANKS AGENCYCASH.....		05/24/2021.....	.....0.005	07/09/2021.....	.....21,199,975	.....	.....996
	FEDERALHOMELoANBANKS DN.....		05/12/2021.....	.....0.010	08/11/2021.....	.....26,299,700	.....	.....365
	FEDERALHOMELoANBANKS DN.....		05/12/2021.....	.....0.010	08/11/2021.....	.....24,999,716	.....	.....347
	FEDERALHOMELoANBANKS DN.....		05/12/2021.....	.....0.013	08/11/2021.....	.....74,998,890	.....	.....1,354
	FEDERALHOMELoANBANKS FHLB.....		05/26/2021.....	.....0.005	08/16/2021.....	.....42,699,727	.....	.....214
2599999	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					.....190,198,008	.....0	.....3,276
3199999	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					.....190,198,008	.....0	.....3,276
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	COLLATERALIZED COMMERCIAL PAPE ABCPCPCAS.....		06/21/2021.....	.....0.090	07/21/2021.....	.....599,971	.....	.....14
	NATIONAL SECURITIES CLEARING C CPCASH.....		06/15/2021.....	.....0.040	09/01/2021.....	.....999,931	.....	.....17
	NORDEA BANK ABP CPCASH.....		05/13/2021.....	.....0.110	08/12/2021.....	.....2,999,616	.....	.....440
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....4,599,518	.....0	.....471
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					.....4,599,518	.....0	.....471
Total Bonds								
7699999	Subtotals - Issuer Obligations.....					.....694,581,600	.....0	.....10,892
8399999	Subtotals - Bonds.....					.....694,581,600	.....0	.....10,892
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V	54 2 FIRST AMERICAN TREASURY OBLIG CLASS Z.....		06/28/2021.....			.....5,980,173	.....	.....396
665279	87 3 NORTHERN INSTITUTIONAL TREASUR.....		06/30/2021.....			.....55,178,026	.....	.....1,015
825252	38 0 INVESCO TREASURY PORTFOLIO.....		06/21/2021.....			.....46,919,825	.....	.....
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					.....108,078,024	.....0	.....1,411
All Other Money Market Mutual Funds								
000000	00 0 FEDERATED GOVT OBLI.....		06/30/2021.....			.....11,933,707	.....	.....102
000000	00 0 US BANK MONEY MARKET IT C 2 STIFFUND.....		06/30/2021.....			.....10,160,233	.....	.....120
8699999	Total - All Other Money Market Mutual Funds.....					.....22,093,940	.....0	.....222
9999999	Total - Cash Equivalents.....					.....824,753,565	.....0	.....12,525

QE14