LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

Massachusetts Mutual Life Insurance Company

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 65935 Employer's ID Number 04-1590850

Organized under the Laws of Massachusetts , State of Domicile or Port of Entry MA

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 05/15/1851 Commenced Business 08/01/1851

Statutory Home Office 1295 State Street (Street and Number), Springfield, MA, US 01111 (City or Town, State, Country and Zip Code)

Main Administrative Office 1295 State Street (Street and Number)

Springfield, MA, US 01111 (City or Town, State, Country and Zip Code), 413-788-8411 (Area Code) (Telephone Number)

Mail Address 1295 State Street (Street and Number or P.O. Box), Springfield, MA, US 01111 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1295 State Street (Street and Number)

Springfield, MA, US 01111 (City or Town, State, Country and Zip Code), 413-788-8411 (Area Code) (Telephone Number)

Internet Website Address www.massmutual.com

Statutory Statement Contact Cheryl Kohlenberger (Name), 617-235-0122 (Area Code) (Telephone Number)

CKohlenberger12@massmutual.com (E-mail Address), 413-226-4086 (FAX Number)

OFFICERS

President and Chief Executive Officer	Roger William Crandall	Treasurer	Todd Garett Picken
Secretary	Akintokunbo Akinbajo	Appointed Actuary	Douglas Wright Taylor

OTHER

Elizabeth Ward Chicares, Chief Financial Officer	Michael Robert Fanning, Head of MassMutual U.S.	Melvin Timothy Corbett, Chief Investment Officer
Adnan Omar Ahmed, Head of MassMutual International	Geoffrey James Craddock, Chief Risk Officer	Pia Denise Flanagan, Chief of Staff to the CEO
Susan Marie Cicco, Head of Human Resources & Strategic Experience	Michael James O'Connor, General Counsel	Gareth Fielding Ross, Head of Enterprise Technology & Experience

DIRECTORS OR TRUSTEES

Roger William Crandall - Chairman	Karen Hall Bechtel	Mark Thomas Bertolini
Kathleen Ann Corbet	James Henry DeGraffenreidt, Jr.	Isabella Davidov Goren
Jeffrey Marc Leiden	Laura Jeanne Sen	William Taylor Spitz
Howard Todd Stitzer - Lead Director	Shelley Beth Leibowitz	

State of Massachusetts
County of Hampden
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 therefrom for the period ended, and have been completed in accordance with the NAIC Annual 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.

Roger William Crandall President and Chief Executive Officer	Akintokunbo Akinbajo Secretary	Todd Garett Picken Treasurer

Subscribed and sworn to before me this
day of

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	109,254,038,751		109,254,038,751	101,906,630,889
2. Stocks:				
2.1 Preferred stocks	543,404,744		543,404,744	748,884,136
2.2 Common stocks	18,686,071,506	189,047	18,685,882,459	18,155,623,985
3. Mortgage loans on real estate:				
3.1 First liens	27,339,230,289		27,339,230,289	27,472,894,866
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	239,581,403		239,581,403	209,287,678
4.2 Properties held for the production of income (less $ 950,903,045 encumbrances)	105,730,308		105,730,308	148,924,938
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 531,553,114), cash equivalents ($ 5,658,842,424) and short-term investments ($ 6,969,769,123)	13,160,164,660		13,160,164,660	3,793,098,998
6. Contract loans (including $ .... premium notes)	15,048,259,940	467,068	15,047,792,873	14,724,907,074
7. Derivatives	28,282,218,764		28,282,218,764	12,063,706,294
8. Other invested assets	9,301,095,542	49,751,751	9,251,343,791	9,011,826,432
9. Receivables for securities	903,685,337		903,685,337	2,037,001,924
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	222,863,481,244	50,407,865	222,813,073,379	190,272,787,214
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	3,390,117,810	7,162,737	3,382,955,073	2,686,542,135
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	172,239,221	5,263,133	166,976,088	166,485,191
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	577,209,917		577,209,917	848,612,345
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	56,695,745		56,695,745	37,140,266
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	35,237,860		35,237,860	40,267,993
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	192,672,970		192,672,970	1,108,192,574
19. Guaranty funds receivable or on deposit	15,823,359		15,823,359	16,042,391
20. Electronic data processing equipment and software	279,942,677	263,111,003	16,831,674	16,516,928
21. Furniture and equipment, including health care delivery assets ($ ....)	63,928,820	63,928,820		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	66,181,044	492,973	65,688,070	80,437,664
24. Health care ($ ....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	3,415,121,334	1,063,656,427	2,351,464,907	2,745,562,008
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	231,128,652,000	1,454,022,958	229,674,629,042	198,018,586,709
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	68,788,977,536		68,788,977,536	70,230,699,186
28. Total (Lines 26 and 27)	299,917,629,536	1,454,022,958	298,463,606,578	268,249,285,895
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Corporate owned life insurance	2,230,085,289		2,230,085,289	2,289,698,680
2502. Fully refundable deposits, prepayments and miscellaneous assets	118,942,812	64,723,509	54,219,303	387,073,981
2503. Employee insurance plan advances	41,773,704	13,780	41,759,924	41,116,887
2598. Summary of remaining write-ins for Line 25 from overflow page	1,024,319,530	998,919,138	25,400,391	27,672,460
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,415,121,334	1,063,656,427	2,351,464,907	2,745,562,008

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 132,632,467,136 less $ included in Line 6.3 (including $ 136,332,859 Modco Reserve)	132,632,467,136	127,404,910,418
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	3,155,195,093	3,074,252,813
3.	Liability for deposit-type contracts (including $ Modco Reserve)	17,821,839,333	15,296,773,875
4.	Contract claims:		
	4.1 Life	614,671,789	395,457,118
	4.2 Accident and health	28,400,593	28,571,378
5.	Policyholders' dividends/refunds to members $ 2,885,100 and coupons $ due and unpaid	2,885,100	5,418,002
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	1,722,909,941	1,678,330,958
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ 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 $ discount; including $ 11,762,125 accident and health premiums	51,384,914	38,780,694
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	14,267,565	10,737,816
	9.3 Other amounts payable on reinsurance, including $ 12,760,373 assumed and $ 14,412,258 ceded	27,172,631	32,432,419
	9.4 Interest Maintenance Reserve	1,490,467,323	438,181,103
10.	Commissions to agents due or accrued-life and annuity contracts $ 26,407,478 , accident and health $ 303,301 and deposit-type contract funds $ 12,499,624	39,210,402	31,267,218
11.	Commissions and expense allowances payable on reinsurance assumed	3,593,159	3,509,387
12.	General expenses due or accrued	940,587,878	1,213,851,888
13.	Transfers to Separate Accounts due or accrued (net) (including $ (100,967,087) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(110,896,908)	(134,499,953)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	32,617,413	74,722,727
15.1	Current federal and foreign income taxes, including $ 101,729,598 on realized capital gains (losses)	1,477,285	22,586,267
15.2	Net deferred tax liability		
16.	Unearned investment income	407,628,450	194,435,521
17.	Amounts withheld or retained by reporting entity as agent or trustee	42,426,747	38,020,441
18.	Amounts held for agents' account, including $ agents' credit balances	359,642,581	392,163,578
19.	Remittances and items not allocated	(198,491,715)	777,472,078
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	192,861,676	198,284,548
22.	Borrowed money $ 250,130,616 and interest thereon $	250,130,616	249,869,729
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	5,120,478,733	4,670,184,316
	24.02 Reinsurance in unauthorized and certified ($) companies	5,704,924	162,371
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	(12,717,293)	32,575
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	4,349,218,041	4,252,254,372
	24.08 Derivatives	21,237,411,335	9,608,418,011
	24.09 Payable for securities	394,324,916	
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	16,041,492,568	9,129,094,870
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	206,658,362,225	179,125,676,538
27.	From Separate Accounts Statement	68,788,977,536	70,230,699,186
28.	Total liabilities (Lines 26 and 27)	275,447,339,761	249,356,375,724
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	3,772,480,458	2,235,399,709
33.	Gross paid in and contributed surplus		
34.	Aggregate write-ins for special surplus funds	3,250,451	3,256,298
35.	Unassigned funds (surplus)	19,240,535,908	16,654,254,164
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	23,016,266,817	18,892,910,171
38.	Totals of Lines 29, 30 and 37	23,016,266,817	18,892,910,171
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	298,463,606,578	268,249,285,895
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	8,660,599,428	3,285,024,061
2502.	Repurchase agreements	5,167,603,406	3,845,289,040
2503.	Derivative accrued interest	2,114,947,329	1,894,857,257
2598.	Summary of remaining write-ins for Line 25 from overflow page	98,342,404	103,924,512
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	16,041,492,568	9,129,094,870
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Designated surplus for group annuities	2,500,000	2,500,000
3402.	Designated surplus for separate account business	750,000	750,000
3403.	Miscellaneous	451	6,298
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	3,250,451	3,256,298

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	13,002,433,214	10,339,876,616	22,752,212,483
2.	Considerations for supplementary contracts with life contingencies	23,361,340	13,242,727	28,590,209
3.	Net investment income	3,571,486,695	3,672,576,669	7,682,463,670
4.	Amortization of Interest Maintenance Reserve (IMR)	17,816,456	13,261,014	10,699,953
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	167,806,174	113,343,059	287,604,065
7.	Reserve adjustments on reinsurance ceded	(8,413,342)	(5,720,385)	(33,004,043)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	196,315,648	194,508,513	402,141,262
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	192,975,088	361,642,847	724,320,590
9.	Totals (Lines 1 to 8.3)	17,163,781,272	14,702,731,060	31,855,028,189
10.	Death benefits	1,122,464,269	1,013,056,391	2,032,965,426
11.	Matured endowments (excluding guaranteed annual pure endowments)	7,461,917	10,401,455	17,173,120
12.	Annuity benefits	1,194,952,558	1,066,184,504	2,198,346,477
13.	Disability benefits and benefits under accident and health contracts	191,402,024	181,336,701	373,206,297
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	9,042,437,509	10,486,336,500	19,529,326,111
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	226,970,793	196,447,624	416,137,455
18.	Payments on supplementary contracts with life contingencies	10,785,459	7,570,524	17,210,071
19.	Increase in aggregate reserves for life and accident and health contracts	5,359,525,271	3,056,352,961	8,429,331,327
20.	Totals (Lines 10 to 19)	17,155,999,800	16,017,686,660	33,013,696,284
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	507,305,606	480,298,322	995,608,854
22.	Commissions and expense allowances on reinsurance assumed	30,323,080	36,873,665	71,517,738
23.	General insurance expenses and fraternal expenses	1,025,896,738	1,145,217,107	2,387,273,112
24.	Insurance taxes, licenses and fees, excluding federal income taxes	127,468,133	143,155,710	271,331,349
25.	Increase in loading on deferred and uncollected premiums	(12,071,870)	(19,131,319)	(11,544,534)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(941,726,734)	(3,681,780,880)	(6,020,187,105)
27.	Aggregate write-ins for deductions	(322,643,044)	(437,637,936)	(969,782,095)
28.	Totals (Lines 20 to 27)	17,570,551,709	13,684,681,329	29,737,913,603
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(406,770,437)	1,018,049,731	2,117,114,586
30.	Dividends to policyholders and refunds to members	806,435,205	814,295,786	1,671,109,490
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(1,213,205,642)	203,753,945	446,005,096
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(340,049,103)	4,148,547	(14,965,399)
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)	(873,156,539)	199,605,398	460,970,495
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 101,419,345 (excluding taxes of $ 87,957,113 transferred to the IMR)	153,269,330	(82,872,602)	(36,723,981)
35.	Net income (Line 33 plus Line 34)	(719,887,209)	116,732,796	424,246,514
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	18,892,910,171	15,609,786,669	15,609,786,669
37.	Net income (Line 35)	(719,887,209)	116,732,796	424,246,514
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 913,823,594	4,272,483,786	3,866,521,724	3,433,085,448
39.	Change in net unrealized foreign exchange capital gain (loss)	(444,875,142)	(226,867,675)	282,236,801
40.	Change in net deferred income tax	(120,668,174)	8,010,863	(55,178,457)
41.	Change in nonadmitted assets	21,682,586	462,662,833	747,091,623
42.	Change in liability for reinsurance in unauthorized and certified companies	(5,542,553)	8,978	26,971
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	12,700,000		
44.	Change in asset valuation reserve	(450,294,417)	(1,350,405,925)	(1,363,364,249)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes	1,537,080,749	234,462	(32,696,502)
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	20,677,020	(25,477,173)	(152,324,647)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	4,123,356,646	2,851,420,883	3,283,123,502
55.	Capital and surplus, as of statement date (Lines 36 + 54)	23,016,266,817	18,461,207,552	18,892,910,171
	DETAILS OF WRITE-INS			
08.301.	Management and administrative fees	145,335,958	137,704,941	296,192,756
08.302.	Experience refunds on reinsurance contracts	54,060,554	67,284,299	139,598,736
08.303.	Revenue sharing	31,723,298	34,604,884	70,699,722
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(38,144,722)	122,048,723	217,829,376
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	192,975,088	361,642,847	724,320,590
2701.	Change in reserves due to reinsurance agreement	(415,786,225)	(596,465,957)	(1,271,061,635)
2702.	Change in liability for employee/agent benefit plans	(14,059,125)	47,363,315	78,261,701
2703.	Market value adjustment transfer	(9,183,288)	(81,269)	(8,147,124)
2798.	Summary of remaining write-ins for Line 27 from overflow page	116,385,593	111,545,975	231,164,963
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(322,643,044)	(437,637,936)	(969,782,095)
5301.	Other changes in surplus	30,267,444	(18,571,134)	(70,447,207)
5302.	Miscellaneous	451		6,298
5303.	Reinsurance ceded adjustment	(9,590,874)	(6,906,039)	(13,812,078)
5398.	Summary of remaining write-ins for Line 53 from overflow page			(68,071,660)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	20,677,020	(25,477,173)	(152,324,647)

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	12,952,762,467	10,243,825,203	21,735,866,524
2. Net investment income	3,352,237,916	3,745,192,890	8,303,151,927
3. Miscellaneous income	590,676,529	541,904,066	1,243,499,726
4. Total (Lines 1 to 3)	16,895,676,912	14,530,922,159	31,282,518,177
5. Benefit and loss related payments	11,474,198,904	13,045,624,894	24,526,302,847
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,301,866,967)	(3,675,881,671)	(5,814,454,588)
7. Commissions, expenses paid and aggregate write-ins for deductions	1,616,409,633	1,289,207,360	2,545,220,039
8. Dividends paid to policyholders	765,756,961	779,811,103	1,700,081,097
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	(118,850,886)	(317,439,421)	(551,870,216)
10. Total (Lines 5 through 9)	12,435,647,645	11,121,322,265	22,405,279,179
11. Net cash from operations (Line 4 minus Line 10)	4,460,029,267	3,409,599,894	8,877,238,998
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	10,030,709,678	10,021,890,290	22,233,455,081
12.2 Stocks	450,830,093	403,149,594	844,400,761
12.3 Mortgage loans	1,637,734,262	1,332,094,377	2,418,102,264
12.4 Real estate		55,530,458	191,891,888
12.5 Other invested assets	743,795,070	461,560,691	1,206,661,774
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(10,208,852)	11,053,461	(12,802,156)
12.7 Miscellaneous proceeds	3,134,200,229	111,341,060	12,959,009
12.8 Total investment proceeds (Lines 12.1 to 12.7)	15,987,060,479	12,396,619,931	26,894,668,621
13. Cost of investments acquired (long-term only):			
13.1 Bonds	16,674,054,638	13,975,081,300	25,866,569,075
13.2 Stocks	135,290,973	983,425,519	1,647,109,000
13.3 Mortgage loans	1,981,381,884	2,052,562,895	6,210,548,424
13.4 Real estate	31,042,218	43,772,254	119,647,233
13.5 Other invested assets	819,274,416	547,631,484	1,368,483,874
13.6 Miscellaneous applications	(97,170,411)	(36,833,915)	384,097,084
13.7 Total investments acquired (Lines 13.1 to 13.6)	19,543,873,718	17,565,639,537	35,596,454,690
14. Net increase (or decrease) in contract loans and premium notes	322,716,392	218,604,078	851,895,379
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,879,529,632)	(5,387,623,684)	(9,553,681,448)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	697,116,000		(39,146,661)
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	339,792	21,049	187,979
16.4 Net deposits on deposit-type contracts and other insurance liabilities	2,425,139,460	350,311,316	867,590,741
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	5,663,970,775	(188,291,742)	(677,094,357)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	8,786,566,027	162,040,623	151,537,702
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	9,367,065,662	(1,815,983,167)	(524,904,748)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	3,793,098,998	4,318,003,746	4,318,003,746
19.2 End of period (Line 18 plus Line 19.1)	13,160,164,660	2,502,020,579	3,793,098,998

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

20.0001. Bonds received as consideration for surplus notes	837,205,167		
20.0002. Surplus notes issued in exchange for bonds	837,205,167		
20.0003. Bonds received as consideration for group annuity contract	387,481,218	223,272,248	1,241,901,840
20.0004. Premium income recognized for a group annuity contracts	387,481,218	223,272,248	916,910,574
20.0005. Transfer of mortgage loans to other invested assets	353,530,860	91,145,668	96,116,616
20.0006. Bond conversions and refinancing	233,638,686	660,854,880	1,025,338,604
20.0007. Stock conversion	61,713,622	53,161,108	67,534,530
20.0008. Assets received in-kind for bond maturiry	56,730,564		
20.0009. Change in market value of COLI	55,310,439	105,204,542	175,204,250
20.0010. Net investment income payment in-kind bonds	4,959,329	3,698,799	5,399,567

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

20.0011. Stock distribution received for other invested assets	406,070		
20.0012. Dividend reinvestment	93,790	116,308	2,891,602
20.0013. Net investment income payment in-kind stocks		78,219	78,219
20.0014. Transfer of common stocks - subsidiaries and affiliated to other invested assets		52,176	52,176
20.0015. Stock distributions to other than invested assets			268,168
20.0016.			

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	4,057,945,260	4,288,437,048	9,352,378,569
3.	Ordinary individual annuities	10,851,633,895	6,415,195,641	15,264,431,357
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities			
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other	379,363,781	373,827,916	761,823,606
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	15,288,942,936	11,077,460,605	25,378,633,532
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	15,288,942,936	11,077,460,605	25,378,633,532
14.	Deposit-type contracts	4,025,512,424	2,486,752,464	5,736,348,965
15.	Total (Lines 13 and 14)	19,314,455,360	13,564,213,069	31,114,982,497
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

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NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

a. Accounting practices:

The accompanying financial statements of Massachusetts Mutual Life Insurance Company (the Company) have been prepared in conformity with the Statutory Accounting Practices (SAP) of the National Association of Insurance Commissioners (NAIC) and the accounting practices prescribed or permitted by the Commonwealth of Massachusetts Division of Insurance (the Division).

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Commonwealth of Massachusetts is shown below:

	SSAP #	F/S Page	F/S Line #		2020		2019
NET INCOME							
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$	(719,887,209)	$	424,246,514
(2) State prescribed practices that increase/(decrease) NAIC	N/A	N/A	N/A		-		-
(3) State permitted practices that increase/(decrease) NAIC	N/A	N/A	N/A		-		-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$	(719,887,209)	$	424,246,514
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	23,016,266,817	$	18,892,910,171
(6) State prescribed practices that increase/(decrease) NAIC	N/A	N/A	N/A		-		-
(7) State permitted practices that increase/(decrease) NAIC	N/A	N/A	N/A		-		-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$	23,016,266,817	$	18,892,910,171

b. Use of estimates in the preparation of the financial statements - No change

c. Accounting policy:

(1) No change

(2) Bonds are generally valued at amortized cost using the constant yield interest method with the exception of NAIC Category 6 bonds, which are in or near default, and certain residential mortgage-backed securities (RMBS) and commercial mortgage-backed securities (CMBS), which are rated by outside modelers, which are carried at the lower of amortized cost or fair value. NAIC ratings are applied to bonds and other securities. Categories 1 and 2 are considered investment grade, while Categories 3 through 6 are considered below investment grade. Bond transactions are recorded on a trade date basis, except for private placement bonds, which are recorded on the funding date.

The fair value of bonds is based on quoted market prices when available. If quoted market prices are not available, values provided by other third-party organizations are used. If values provided by other third-party organizations are unavailable, fair value is estimated using internal models by discounting expected future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure characteristics and cash flow priority are also considered. Fair values resulting from internal models are those expected to be received in an orderly transaction between willing market participants.

(3-5) No Change

(6) For loan-backed and structured securities, such as asset-backed securities, mortgage-backed securities, including RMBS and CMBS, and structured securities, including collateralized debt obligations, amortization or accretion is revalued quarterly based on the current estimated cash flows, using either the prospective or retrospective adjustment methodologies.

Certain fixed income securities with the highest ratings from a rating agency follow the retrospective method of accounting. Under the retrospective method, the recalculated effective yield equates the present value of the actual and anticipated cash flows, including new prepayment assumptions, to the original cost of the investment. Prepayment assumptions are based on borrower constraints and economic incentives such as the original term, age and coupon of the loan as affected by the interest rate environment. The current carrying value is then increased or decreased to the amount that would have resulted had the revised yield been applied since inception, and investment income is correspondingly decreased or increased.

All other fixed income securities, such as floating rate bonds and interest only securities, including those that have been impaired, follow the prospective method of accounting. Under the prospective method, the recalculated future effective yield equates the carrying value of the investment to the present value of the anticipated future cash flows.

(7-14) No change

d. Going concern:

There is not substantial doubt regarding the Company's ability to continue as a going concern.

Note 2 – Accounting Changes and Corrections of Errors

a. For the six months ended June 30, 2020, corrections of prior years' errors were recorded in surplus, net of tax:

	Increase (Decrease) to:		
	Prior Years' Net Income	Current Year Surplus	Asset or Liability Balances
Policyholders' reserves	$ 30,267,444	$ 30,267,444	$ (30,267,444)
Total	$ 30,267,444	$ 30,267,444	

Of the $30,267,444 increase to surplus for prior years' errors, $30,267,444 was recorded as prior period adjustments, net of taxes.

NOTES TO FINANCIAL STATEMENTS

For the six months ended June 30, 2019, corrections of prior years' errors were recorded in surplus, net of tax:

	Increase (Decrease) to:		
	Prior Years' Net Income	Current Year Surplus	Asset or Liability Balances
Contract claims and other benefits	$ (5,200,429)	$ (5,200,429)	$ 5,200,429
Liabilities for deposit-type contracts	42,188,338	42,188,338	(42,188,338)
Other than invested assets	(3,794,493)	114,705,507	114,705,507
Policyholders' reserves	(48,604,549)	(48,604,549)	48,604,549
Other liabilities	(3,160,000)	(3,160,000)	3,160,000
Total	$ (18,571,133)	$ 99,928,867	

Of the $99,928,867 increase to surplus for prior years' errors, $18,571,133 was recorded as prior period adjustments with an additional amount of $118,500,000 that was recorded as a change in nonadmitted assets, net of taxes.

b. Adoption of new accounting standards:

In June 2016, the NAIC adopted modifications to Statements of Statutory Accounting Principles (SSAP) No. 51R, Life Contracts, to incorporate references to the Valuation Manual and to facilitate the implementation of principles-based reserving (PBR), which were effective on January 1, 2017. The adoption of PBR only applies to new life insurance policies issued after January 1, 2017, however the Company adopted these revisions to SSAP No. 51R using the 3-year phased in approach as of January 1, 2020. Prior to adoption, the Company used formulas and assumptions to determine reserves as prescribed by state laws and regulations. Under PBR, the Company is required to hold the higher of (a) the reserve using prescribed factors and (b) the PBR reserve which considers a wide range of future economic conditions, computed using justified company experience factors, such as mortality, policyholder behavior and expenses. At the time of adoption, the modifications did not have a material effect on the Company’s total life reserves and surplus in the financial statements.

In April 2019, the NAIC adopted modifications to SSAP No. 16R, Electronic Data Processing Equipment and Software, effective January 1, 2020, the Company elected to early adopt effective April 1, 2019. This guidance aligns and clarifies the requirements for capitalizing implementation costs incurred in a hosting arrangement that is a service contract, with the requirement for capitalizing implementation costs incurred to develop or obtain internal-use software. Costs for implementation activities in the application development stage is capitalized, depending on the nature of the costs and would be nonadmitted, while costs incurred during preliminary project or post implementation stages are expensed as incurred. The amendments also require the entity to expense the capitalized implementation costs of a hosting arrangement that is a service contract over the lesser of the expected term of the hosting arrangement or five years. The Company adopted this guidance on a prospective basis and the adoption did not have a material impact to its financial statements.

In August 2019, the NAIC adopted modifications to SSAP No. 51R, Life Contracts, to incorporate references to the Valuation Manual and to facilitate the implementation of PBR. The adoption, effective January 1, 2020, only applies to certain annuity products and includes inforce policies issued after 1980. Prior to adoption, the Company used formulas and assumptions to determine reserves as prescribed by state laws and regulations. Under PBR, the aggregate reserve for contracts falling within the scope of these requirements shall equal the stochastic reserve plus the additional standard projection amount less the projected interest maintenance reserve included in the starting assets. These requirements constitute the Commissioners Annuity Reserve Valuation Method for all contracts encompassed by the scope. The modifications did not have a material effect on the Company’s total annuity reserves and surplus in the financial statements.

In April 2020, the NAIC adopted modifications to SSAP Nos. 15, 22R and 86. These revisions adopt Financial Accounting Standards Board Accounting Standard Update No. 2020-04 Reference Rate Reform, which applies only to contracts, hedging relationships, and other transactions that reference London Inter-Bank Offered Rate (LIBOR) or another reference rate expected to be discontinued because of reference rate reform. Optional expedients allow entities (under certain circumstances) to avoid having to remeasure contracts or reassess a previous accounting determination for hedged items. The guidance is effective through December 31, 2022. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

In April 2020, the NAIC adopted modifications to SSAP Nos. 6, 47, 51R and 65. This guidance extends the 90-Day Rule due to the impacts of COVID-19 and provides exception to the 90-day past due rule for nonadmittance required in SSAP No. 6 for premiums, SSAP No. 47 for uncollected uninsured plan receivables, SSAP No. 51R for life premiums and SSAP No. 65 for high deductible policies. It is applicable only for the first and second quarters of 2020 and expires on September 29, 2020. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

In April 2020, the NAIC adopted modifications to SSAP No. 36. This guidance notes a mortgage loan or bank loan modification due to the impacts of COVID-19 on the borrower will not automatically be categorized as a troubled debt restructuring (TDR). To qualify for relief, the borrower must have been in good standing as of December 31, 2019 (not more than 30 days past due). This guidance expires at the earlier of 60 days after the date of termination of the National Emergency or December 31, 2020. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

In April 2020, the NAIC adopted modifications to SSAP Nos. 26R, 30R, 37, 43R and 48. This guidance provides limited time exceptions for impairment assessments related to mortgage loans, bank loans and other investments that predominantly invest in mortgage loans and does not require an impairment classification under SSAP No. 37 for mortgage loans or SSAP No. 26R for bank loans that are deferred/modified in response to the impacts of COVID-19. It also provides limited-scope provisions for assessing impairment for other investments (e.g., mutual funds, limited liability companies) that predominantly invest in mortgage loans impacted due to fair value declines if the entity does not intend to sell. This guidance only defers the assessment of impairment due to situations caused by the forbearance or modification of mortgage loan or bank loan payments for borrowers who are or may be unable to meet their contractual payment obligations because they are experiencing short-term financial or operational problems due to the effects of COVID-19. This guidance is only applicable for the first and second quarters of 2020 as it expires on September 29, 2020. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

In May 2020, the NAIC adopted modifications to SSAP No. 34. This guidance notes if investments have been impacted by forbearance or other modification provisions, a reporting entity shall assess whether the investment income has been earned in accordance with the modified terms. This guidance is applicable for the second quarter of 2020 as it expires on September 29, 2020. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

NOTES TO FINANCIAL STATEMENTS

In May 2020, the NAIC adopted modifications to SSAP Nos. 26R, 36, 43R and 103R. This guidance clarifies how to determine when restructuring or modification of certain debt investments due to COVID-19 are a TDR. The guidance also clarifies whether a modification that is not a TDR needs to be assessed as an exchange under SSAP No. 103R. This guidance has the same end date as the Coronavirus Aid, Relief, and Economic Security (CARES) Act and is effective for the specific purpose to provide practical expedients in assessing whether modifications in response to COVID-19 are insignificant under SSAP No. 36 and in assessing whether a change is substantive under SSAP No. 103R. The Company has adopted this guidance and the adoption did not have a material impact on its financial statements.

Note 3 – Business Combinations and Goodwill - No change

Note 4 – Discontinued Operations - No change

Note 5 – Investments

a. Mortgage loans, including mezzanine real estate loans - No change

b. Debt restructuring - No change

c. Reverse mortgages - No change

d. Loan-backed securities:

(1) Prepayment assumptions for loan-backed and structured securities are based on various assumptions and inputs obtained from external industry sources along with internal analysis and actual experience.

(2) The following contains loan-backed and structured securities that recognized other-than-temporary impairments (OTTI) classified on the following bases for recognizing OTTI:

	(1) Amortized Cost Basis Before OTTI	(2) OTTI Recognized in Loss (2a) Interest	(2b) Non-interest	(3) Fair Value 1-(2a+2b)
OTTI recognized in the first quarter				
a. Intent to sell	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	24,799,788	-	4,602,442	20,197,346
c. Total first quarter	$ 24,799,788	$ -	$ 4,602,442	$ 20,197,346
OTTI recognized in the second quarter				
d. Intent to sell	$ -	$ -	$ -	$ -
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	10,180,123	-	1,187,513	8,992,610
f. Total second quarter	$ 10,180,123	$ -	$ 1,187,513	$ 8,992,610
OTTI recognized in the third quarter				
g. Intent to sell	$ -	$ -	$ -	$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
i. Total third quarter	$ -	$ -	$ -	$ -
OTTI recognized in the fourth quarter				
j. Intent to sell	$ -	$ -	$ -	$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
l. Total fourth quarter	$ -	$ -	$ -	$ -
m. Annual aggregate total		$ -	$ 5,789,955	

All impairments were taken due to the present value of cash flows expected to be collected being less than the amortized cost basis.

(3) The following is a CUSIP detail list of impaired structured securities where the present value of cash flows expected to be collected is less than the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

CUSIP	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Instrument Where Reported
05535DCF9	$ 3,012,907	$ 2,862,429	$ (150,478)	$ 2,862,429	$ 2,528,432	March 31, 2020
24763LFY1	147,758	146,827	(931)	146,827	180,454	March 31, 2020
45071KDD3	575,329	510,787	(64,542)	510,787	491,576	March 31, 2020
07384YPP5	33,493	28,061	(5,431)	28,061	46,723	March 31, 2020
12667GKG7	93,290	83,622	(9,668)	83,622	98,905	March 31, 2020
17307GRU4	114,325	112,699	(1,625)	112,699	157,144	March 31, 2020
362290AC2	316,883	225,907	(90,976)	225,907	322,987	March 31, 2020
59020UW43	214,183	182,719	(31,463)	182,719	200,181	March 31, 2020
65535VRK6	716,497	699,498	(16,998)	699,498	646,333	March 31, 2020
75115DAH8	6,842	6,564	(279)	6,564	6,397	March 31, 2020
76112BUE8	181,578	148,845	(32,733)	148,845	129,998	March 31, 2020
79548KXQ6	187,063	182,973	(4,090)	182,973	137,728	March 31, 2020
92926UAC5	136,220	130,734	(5,486)	130,734	130,957	March 31, 2020
23332UBW3	46,195	32,143	(14,052)	32,143	24,852	March 31, 2020
12669GWN7	889,281	871,126	(18,155)	871,126	863,235	March 31, 2020
32051DCK6	88,205	86,848	(1,358)	86,848	89,678	March 31, 2020
362334CN2	14,634	11,177	(3,457)	11,177	13,996	March 31, 2020
466247K93	7,584	6,335	(1,249)	6,335	7,318	March 31, 2020
57645LAA2	18,017,521	13,868,050	(4,149,471)	13,868,050	18,607,055	March 31, 2020
17307GRU4	107,326	77,392	(29,934)	77,392	160,449	June 30, 2020
18974BAA7	245,427	235,230	(10,197)	235,230	201,416	June 30, 2020
18974BAN9	119,509	114,571	(4,938)	114,571	107,924	June 30, 2020
362290AC2	220,776	219,541	(1,235)	219,541	307,360	June 30, 2020
79548KXQ6	172,175	170,007	(2,168)	170,007	130,248	June 30, 2020
855541AC2	508,940	384,558	(124,383)	384,558	460,800	June 30, 2020
9393365V1	433,313	415,261	(18,053)	415,261	356,247	June 30, 2020
45660LY94	28,987	13,258	(15,729)	13,258	21,174	June 30, 2020
57643QAE5	2,203,118	1,819,560	(383,558)	1,819,560	2,367,000	June 30, 2020
74951PBT4	260,811	143,231	(117,579)	143,231	157,616	June 30, 2020
86359DMC8	5,799,490	5,333,524	(465,966)	5,333,524	4,907,737	June 30, 2020
92990GAE3	80,251	66,477	(13,773)	66,477	71,880	June 30, 2020
Totals	$ 34,979,911	$ 29,189,954	$ (5,789,955)	$ 29,189,954	$ 33,933,800	

(4) As of June 30, 2020, the gross unrealized losses and fair values for investments in structured and loan-backed securities for which an OTTI has not been recognized in earnings follow:

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$	(657,397,318)
2. 12 months or longer	$	(213,256,831)

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months	$	8,989,241,055
2. 12 months or longer	$	3,389,759,663

(5) No change

e. Dollar repurchase agreements and/or securities lending transactions: The Company did not have any dollar repurchase agreements and/or securities lending transactions as of June 30, 2020.

f. Repurchase agreements transactions accounted for as secured borrowing:

(1) The Company has entered into repurchase agreements whereby the Company sells securities and simultaneously agrees to repurchase the same or substantially the same securities. These repurchase agreements are accounted for as collateralized borrowings with the proceeds from the sale of the securities recorded as a liability and the underlying securities continue to be recorded as an investment by the Company. Earnings on these investments are recorded as investment income and the difference between the proceeds and the amount at which the securities will be subsequently reacquired is amortized as interest expense. Repurchase agreements are used as a tool for overall portfolio management to help ensure the Company maintains adequate assets in order to provide yield, spread and duration to support liabilities and other corporate needs.

The Company provides collateral, as dictated by the repurchase agreements, to the counterparty in exchange for a loan. If the fair value of the securities sold becomes less than the loan, the counterparty may require additional collateral.

The carrying value, which is at cost, reported in the Company's liabilities as repurchase agreements approximates the fair value.

(2) Type of Repo Trades Used

	1 FIRST QUARTER	2 SECOND QUARTER	3 THIRD QUARTER	4 FOURTH QUARTER
a. Bilateral (YES/NO)	YES	YES		
b. Tri-Party (YES/NO)	NO	NO		

NOTES TO FINANCIAL STATEMENTS

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	-	-	-	-
2. Overnight	-	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	$ 926,468,750	$ 780,112,750	$ -	$ -
6. > 3 Months to 1 Year	$ 3,836,527,302	$ 4,385,487,093	$ -	$ -
7. > 1 Year	-	-	-	-

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
b. Ending Balance				
1. Open – No Maturity	-	-	-	-
2. Overnight	-	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	$ 558,137,359	$ 780,112,750	$ -	$ -
6. > 3 Months to 1 Year	$ 3,207,000,957	$ 4,385,487,093	$ -	$ -
7. > 1 Year	-	-		

(4) The company did not have any repurchase agreements where securities sold and/or acquired resulted in default as of June 30, 2020.

(5) Securities "Sold" Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	XXX
3. Fair Value	$ 4,378,460,718	$ 5,165,599,843	$ -	$ -

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
b. Ending Balance				
1. BACV	$ 3,765,138,316	$ 5,165,599,843	$ -	$ -
2. Nonadmitted - Subset of BACV	-	-	-	-
3. Fair Value	$ 3,765,138,316	$ 5,165,599,843	$ -	$ -

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

ENDING BALANCE

		1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a.	Bonds - BACV	$ -	$ 5,165,599,843	$ -	$ -
b.	Bonds - FV	$ -	$ 5,165,599,843	$ -	$ -
c.	LB & SS - BACV	-	-	-	-
d.	LB & SS - FV	-	-	-	-
e.	Preferred Stock - BACV	-	-	-	-
f.	Preferred Stock - FV	-	-	-	-
g.	Common Stock	-	-	-	-
h.	Mortgage Loans - BACV	-	-	-	-
i.	Mortgage Loans - FV	-	-	-	-
j.	Real Estate - BACV	-	-	-	-
k	Real Estate - FV	-	-	-	-
l.	Derivatives - BACV	-	-	-	-
m.	Derivatives - FV	-	-	-	-
n.	Other Invested Assets - BACV	-	-	-	-
o.	Other Invested Assets - FV	-	-	-	-
p.	Total Assets - BACV	$ -	$ 5,165,599,843	$ -	$ -
q.	Total Assets - FV	$ -	$ 5,165,599,843	$ -	$ -

ENDING BALANCE

		5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NON-ADMITTED
a.	Bonds - BACV	-	-	-	-
b.	Bonds - FV	-	-	-	-
c.	LB & SS - BACV	-	-	-	-
d.	LB & SS - FV	-	-	-	-
e.	Preferred Stock - BACV	-	-	-	-
f.	Preferred Stock - FV	-	-	-	-
g.	Common Stock	-	-	-	-
h.	Mortgage Loans - BACV	-	-	-	-
i.	Mortgage Loans - FV	-	-	-	-
j.	Real Estate - BACV	-	-	-	-
k	Real Estate - FV	-	-	-	-
l.	Derivatives - BACV	-	-	-	-
m.	Derivatives - FV	-	-	-	-
n.	Other Invested Assets - BACV	-	-	-	-
o.	Other Invested Assets - FV	-	-	-	-
p.	Total Assets - BACV	-	-	-	-
q.	Total Assets - FV	-	-	-	-

p=a+c+e+g+h+j+l+n
q=b+d+f+g+i+k+m+o

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$ 15,549,000	$ 40,904,411	$ -	$ -
2. Securities (FV)	$ 3,866,889,023	$ 4,491,840,993	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

b. Ending Balance				
1. Cash	$ 1,521,411	$ 16,398,411	$ -	$ -
2. Securities (FV)	$ 3,776,490,795	$ 4,491,840,993	$ -	$ -

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

ENDING BALANCE

		1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a.	Cash	$ 16,398,411	$ -	$ -	$ -
b.	Bonds - FV	$ -	$ 4,491,840,993	$ -	$ -
c.	LB & SS - FV	-	-	-	-
d.	Preferred Stock - FV	-	-	-	-
e.	Common Stock	-	-	-	-
f.	Mortgage Loans - FV	-	-	-	-
g.	Real Estate - FV	-	-	-	-
h.	Derivatives - FV	-	-	-	-
i.	Other Invested Assets - FV	-	-	-	-
j.	Total Collateral Assets - FV (Sum of a through i)	$ 16,398,411	$ 4,491,840,993	$ -	$ -

ENDING BALANCE

		5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a.	Cash	-	-	-	-
b.	Bonds - FV	-	-	-	-
c.	LB & SS - FV	-	-	-	-
d.	Preferred Stock - FV	-	-	-	-
e.	Common Stock	-	-	-	-
f.	Mortgage Loans - FV	-	-	-	-
g.	Real Estate - FV	-	-	-	-
h.	Derivatives - FV	-	-	-	-
i.	Other Invested Assets - FV	-	-	-	-
j.	Total Collateral Assets - FV (Sum of a through i)	-	-	-	-

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

		FAIR VALUE
a.	Overnight and Continuous	$ 715,564,200
b.	30 Days or Less	$ 2,125,368,755
c.	31 to 90 Days	$ 1,604,740,230
d.	> 90 Days	$ 719,926,658

(10) The company did not have any repurchase agreements where cash collateral received was reinvested as of June 30, 2020.

(11) Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	$ 15,549,000	$ 40,904,411	$ -	$ -
2. Securities Collateral (FV)	$ 3,866,889,023	$ 4,491,840,993	$ -	$ -
b. Ending Balance				
1. Cash (Collateral – All)	$ 1,521,411	$ 16,398,411	$ -	$ -
2. Securities Collateral (FV)	$ 3,776,490,795	$ 4,491,840,993	$ -	$ -

g. Reverse repurchase agreements transactions accounted for as secured borrowing: The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of June 30, 2020.

h. Repurchase agreements transactions accounted for as a sale: The Company did not have any repurchase agreements transactions accounted for as a sale as of June 30, 2020.

i. Reverse repurchase agreements transactions accounted for as a sale: The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of June 30, 2020.

j. Real estate - No change

k. Low-Income Housing Tax Credit - No change

l. Restricted Assets - No change

m. Working capital finance investments: The Company did not invest in working capital finance investments as of June 30, 2020.

n. Offsetting and netting of assets and liabilities: The Company reports derivative and repurchase agreement assets and liabilities as gross in the financial statements without offsetting as of June 30, 2020.

NOTES TO FINANCIAL STATEMENTS

o. 5GI Securities:

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	96	99	$715,823,028	$759,073,078	$694,585,083	$757,268,976
(2) LB&SS - AC	2	2	12,935,511	13,654,948	11,886,391	12,071,185
(3) Preferred Stock - AC	5	3	12,678,630	12,685,809	21,031,321	19,827,090
(4) Preferred Stock - FV	1	1	547,977	598,111	547,977	598,111
(5) Total (1+2+3+4)	104	105	$741,985,146	$786,011,946	$728,050,772	$789,765,362

AC - Amortized Cost FV - Fair Value

p. Short sales - The Company does not engage in short sale transactions.

q. Prepayment penalty and acceleration fees:

	Six Months Ended June 30, 2020	
	General Account	Separate Account
1. Number of CUSIPS	34	17
2. Aggregate amount of investment income	$ 19,117,727	$ 2,221,212

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies - No change

Note 7 – Investment Income – No change

Note 8 – Derivative Instruments

a. The Company did not have any deferred derivative premium payments under SSAP No. 86.

b. The Company did not account for any derivatives under SSAP No. 108.

Note 9 – Income Taxes

In response to the COVID-19 pandemic, the CARES Act was signed into law on March 27, 2020. The CARES Act, among other things, permits net operating loss (NOL) carryovers and carrybacks to offset 100% of taxable income for taxable years beginning before 2021. In addition, the CARES Act allows NOLs incurred in 2018, 2019, and 2020 to be carried back to each of the five preceding taxable years to generate a refund of previously paid income taxes. The Company is currently evaluating the impact of the CARES Act, but does not expect that the business tax provisions of the CARES Act to have a material impact on the financial statements.

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

a-c. MassMutual Holding LLC (MMHLLC) paid $200,000,000 in dividends to MassMutual for the six months ended June 30, 2020, which were declared in 2019, and paid $650,000,000 in dividends for the six months ended June 30, 2019, which were declared in 2018. There were no dividends declared for the six months ended June 30, 2020 and $300,000,000 declared for the six months ended June 30, 2019, which were paid subsequently.

MassMutual contributed capital of $33,903,687 to MMHLLC for the six months ended June 30, 2020 and $50,140,419 for the six months ended June 30, 2019.

C.M. Life, a wholly owned subsidiary, declared $173,000,000 of dividends to MassMutual for the six months ended June 30, 2020, to be paid in August 2020.

In May 2020, MassMutual transferred $335,000,000 of mortgage loans to Barings Multifamily TEBS 2020 LLC, a wholly owned subsidiary, for consideration of $287,986,140.

In June 2020, Insurance Road LLC, a wholly owned subsidiary, issued a return of capital of $90,000,000 to MassMutual for the six months ended June 30, 2020, to be paid in August 2020.

d-f. No change

g. Subsidiaries of MMHLLC are involved in litigation and investigations arising in the ordinary course of their business, which seek compensatory damages, punitive damages and equitable remedies. Although the Company is not aware of any actions or allegations that reasonably could give rise to a material adverse impact to the Company's financial position or liquidity, the outcome of litigation cannot be foreseen with certainty. It is the opinion of management that the ultimate resolution of these matters will not materially impact the Company's financial position or liquidity. However, the outcome of a particular proceeding may be material to the Company's surplus for a particular period depending upon, among other factors, the size of the loss and the level of the Company's changes in surplus for the period.

The Company has no parent.

h-n. No change

Note 11 – Debt

a. No change

b. Federal Home Loan Bank agreements:

(1) The Company is a member of the Federal Home Loan Bank of Boston (FHLB Boston). Through its membership, the Company has conducted business activity (borrowings) with the FHLB Boston. The Company uses these funding agreements with the FHLB Boston in an investment spread strategy, consistent with its other investment spread operations. The Company has determined the actual maximum borrowing capacity as $2,000,000,000. The Company's unused capacity was $893,287,628 as of June 30, 2020.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Boston capital stock

a. Aggregate totals:

	June 30, 2020 1 Total 2+3	2 General Account	3 Separate Account
1. Current Year:			
(a) Membership stock - Class A	$ -	$ -	$ -
(b) Membership stock - Class B	10,000,000	10,000,000	-
(c) Activity Stock	44,000,000	44,000,000	-
(d) Excess Stock	5,400,000	5,400,000	-
(e) Aggregate Total	$ 59,400,000	$ 59,400,000	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 2,000,000,000	$ 2,000,000,000	$ -
2. Prior Year-end:			
(a) Membership stock - Class A	$ -	$ -	$ -
(b) Membership stock - Class B	10,000,000	10,000,000	-
(c) Activity Stock	44,000,000	44,000,000	-
(d) Excess Stock	5,400,000	5,400,000	-
(e) Aggregate Total	$ 59,400,000	$ 59,400,000	$ -
(f) Actual or Estimated Borrowing Capacity as determined by the Insurer	$ 2,000,000,000	$ 2,000,000,000	$ -

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption:

Six Months Ended June 30, 2020

	1	2	Eligible for Redemption			
Membership Stock	Current Year Total	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	10,000,000	10,000,000	-	-	-	-

(3) Collateral pledged to FHLB:

a. Amount pledged as of June 30, 2020:

1. Current year total general and separate accounts:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	$ 1,696,315,953	$ 1,328,955,706	$ 1,104,056,231

2. Current year general account:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	$ 1,696,315,953	$ 1,328,955,706	$ 1,104,056,231

3. Current year separate accounts:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	$ -	$ -	$ -

4. Prior year-end total general and separate accounts:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	$ 1,671,947,715	$ 1,301,089,185	$ 1,104,094,100

b. Maximum amount pledged for the six months ended June 30, 2020:

1. Current year total general and separate accounts:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	$ 1,784,206,795	$ 1,385,293,120	$ 1,109,008,872

NOTES TO FINANCIAL STATEMENTS

2. Current year general account:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	$ 1,784,206,795	$ 1,385,293,120	$ 1,109,008,872

3. Current year separate accounts:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	$ -	$ -	$ -

4. Prior year-end total general and separate accounts:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	$ 1,707,233,260	$ 1,328,588,172	$ 1,108,636,992

(4) Borrowing from FHLB:

a. Amount:

1. Current year:

	June 30, 2020			
	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	$ -
(b) Funding agreements	1,104,056,231	1,104,056,231	-	1,104,056,231
(c) Other	-	-	-	-
(d) Aggregate total	$ 1,104,056,231	$ 1,104,056,231	$ -	$ 1,104,056,231

2. Prior Year-end:

	December 31, 2019			
	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	$ -
(b) Funding agreements	1,104,094,100	1,104,094,100	-	1,104,094,100
(c) Other	-	-	-	-
(d) Aggregate total	$ 1,104,094,100	$ 1,104,094,100	$ -	$ 1,104,094,100

b. Maximum Amount:

	Six Months Ended June 30, 2020		
	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$ -	$ -	$ -
2. Funding Agreements	1,109,008,872	1,109,008,872	-
3. Other	-	-	-
4. Aggregate total	$ 1,109,008,872	$ 1,109,008,872	$ -

c. FHLB - Prepayment Obligations:

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	N/A
2. Funding agreements	NO
3. Other	N/A

<u>Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans</u>

a. Defined Benefit Plan:

(1) The Company sponsors multiple employee benefit plans, providing retirement, life, health and other benefits to employees, certain employees of unconsolidated subsidiaries, agents, general agents and retirees who meet plan eligibility requirements.

(2-3) No change

NOTES TO FINANCIAL STATEMENTS

(4)

		Six Months Ended June 30,					
		2020	2019	2020	2019	2020	2019
		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No 11	
a.	Service cost	$ 57,147,184	$ 55,468,982	$ 7,450,000	$ 6,600,000	$ -	$ -
b.	Interest cost	48,777,491	58,829,924	5,700,000	6,750,000	-	-
c.	Expected return on plan assets	(88,332,600)	(79,753,546)	-	(50,000)	-	
d.	Transition asset or obligation	-	-	-	-	-	
e.	Gains and losses	26,096,634	28,246,736	1,250,000	(100,000)	-	
f.	Prior service cost or (credit)	-	-	(2,750,000)	(2,750,000)	-	
g.	Gain or loss recognized due to settlement or curtailment	-	-	-	-	-	-
h.	Total net periodic benefit cost	$ 43,688,709	$ 62,792,096	$ 11,650,000	$ 10,450,000	$ -	$ -

(5-21) No change

b-i. No change

Note 13 – Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

(1-3) No change

(4) The Company is a mutual company, and as such does not pay stockholders' dividends.

(5-10) No change

(11) On April 16, 2020, MassMutual issued $700,000,000 of surplus notes at a fixed 3.375% coupon rate maturing in 2050.

On June 24, 2020, MassMutual executed a drawdown of $600,000,000 from its pre-capitalized surplus notes (P-Caps) facility and received $837,205,167 in market value proceeds, at a fixed 5.077% coupon rate, maturing in 2069 and callable beginning in 2049. As of June 30, 2020, there was a remaining capacity of raising $200,000,000 of capital through the P-Caps facility.

The following table summarizes the surplus notes issued and outstanding as of June 30, 2020:

Issue Date	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note*	Interest and/or Principal Paid Current Year	Total Interest and/or Principal Paid	Unapproved Interest and/or Principal	Date of Maturity
11/15/1993	7.625%	$ 250,000,000	$ 250,000,000	$ 9,531,250	$ 505,156,250	$ 2,382,813	11/15/2023
03/01/1994	7.500%	100,000,000	100,000,000	3,750,000	195,000,000	2,479,167	03/01/2024
05/12/2003	5.625%	193,184,000	192,805,015	5,433,300	237,279,903	1,358,325	05/15/2033
06/01/2009	8.875%	129,597,000	128,542,836	5,750,866	597,540,759	926,529	06/01/2039
01/17/2012	5.375%	263,369,000	262,740,214	7,078,042	175,310,832	1,140,351	12/01/2041
04/15/2015	4.500%	258,212,000	253,995,634	5,809,770	106,938,876	2,420,738	04/15/2065
03/20/2017	4.900%	475,000,000	470,942,363	11,637,500	70,342,222	5,754,097	04/01/2077
10/11/2019	3.729%	838,475,000	579,133,229	15,980,775	15,980,775	6,513,903	10/15/2070
04/16/2020	3.375%	700,000,000	697,116,000	-	-	4,921,875	04/15/2050
06/24/2020	5.077%	600,000,000	837,205,167	-	-	11,423,250	02/15/2069
Total		$ 3,807,837,000	$ 3,772,480,458	$ 64,971,503	$ 1,903,549,617	$ 39,321,047	

These notes are unsecured and subordinate to all present and future indebtedness of the Company, all policy claims and all prior claims against the Company as provided by the Massachusetts General Laws. The surplus notes are all held by bank custodians for unaffiliated investors. All issuances were approved by the Division.

All payments of interest and principal are subject to the prior approval of the Division. Anticipated sinking fund payments are due for the notes issued in 1993 and 1994 as follows: $62,500,000 in 2021, $87,500,000 in 2022, $150,000,000 in 2023 and $50,000,000 in 2024. There are no sinking fund requirements for the notes issued in 2003, 2009, 2012 or 2015. Scheduled interest on the notes issued in 1993 and 2003 is payable on May 15 and November 15 of each year to holders of record on the preceding May 1 or November 1, respectively. Scheduled interest on the note issued in 1994 is payable on March 1 and September 1 of each year to holders of record on the preceding February 15 or August 15, respectively. Scheduled interest on the notes issued in 2009 and 2012 is payable on June 1 and December 1 of each year to holders of record on the preceding May 15 and November 15, respectively. Scheduled interest on the note issued in 2015 is payable on April 15 and October 15 of each year to holders of record on the preceding April 1 and October 1, respectively. Interest expense is not recorded until approval for payment is received from the Division. As of June 30, 2020, the unapproved interest was $39,321,046. Through June 30, 2020, the Company paid cumulative interest of $1,903,549,617 on surplus notes. Interest of $64,971,503 was approved and paid during the six months ended June 30, 2020. Interest of $131,746,065 was approved and paid during the twelve months ended December 31, 2019.

(12-13) No change

Note 14 – Liabilities, Contingencies and Assessments

a. Contingent commitments - No change

b. Assessments - No change

NOTES TO FINANCIAL STATEMENTS

c. Gain contingencies - No change

d. Claims related to extra contractual obligations - No change

e. Joint and several liabilities - No change

f. All other contingencies:
In the normal course of business, the Company is involved in disputes, litigation and governmental or regulatory inquiries, administrative proceedings, examinations and investigations, both pending and threatened. These matters, if resolved adversely against the Company or settled, may result in monetary damages, fines and penalties or require changes in the Company's business practices. The resolution or settlement of these matters is inherently difficult to predict. Based upon the Company's assessment of these pending matters, the Company does not believe that the amount of any judgment, settlement or other action arising from any pending matter is likely to have a material adverse effect on the statement of financial position. However, an adverse outcome in certain matters could have a material adverse effect on the results of operations for the period in which such matter is resolved, or an accrual is determined to be required, on the financial statement financial position, or on our reputation.

The Company evaluates the need for accruals of loss contingencies for each matter. When a liability for a matter is probable and can be estimated, the Company accrues an estimate of the loss and any related insurance recoveries, if any. An accrual is subject to subsequent adjustment as a result of additional information and other developments. The resolution of matters are inherently difficult to predict, especially in the early stages of matter. Even if a loss is probable, due to many complex factors, such as speed of discovery and the timing of court decisions or rulings, a loss or range of loss may not be reasonably estimated until the later stages of the matter. For matters where a loss is material and it is either probable or reasonably possible then it is disclosed. For matters where a loss may be reasonably possible, but not probable, or is probable but not reasonably estimated, no accrual is established, but the matter, if material, is disclosed.

In connection with the May 24, 2019 sale of Oppenheimer Acquisition Corp. (OAC) to Invesco, Invesco has identified an accounting matter related to four Master Limited Partnership funds managed by a subsidiary of OAC prior to the sale that Invesco has stated may result in an indemnification claim against MassMutual under the terms of the acquisition agreement. Under the terms of the agreement, MassMutual may be liable to Invesco under the acquisition agreement for a portion of any actual losses incurred by Invesco in excess of $173,000,000 and up to a cap of $575,000,000. There are currently considerable uncertainties as to the nature, scope and amount of the potential losses for which Invesco may seek indemnity. In addition to the $173,000,000 deductible, it is uncertain whether the indemnification obligations set forth in the acquisition agreement would apply to this situation and MassMutual believes it has a number of defenses available that may mitigate its exposure to any losses claimed by Invesco should such obligations apply. However, the outcome of any indemnification dispute (including any resulting litigation), should Invesco assert such a claim, and its potential impact on MassMutual's financial position cannot be foreseen with certainty at this time.

Note 15 – Leases - No change

Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk - No change

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

a. Transfers of receivables reported as sales - No change

b. Transfer and servicing of financial assets:
   (1) No change

   (2) The Company did not have any servicing assets or liabilities in 2020 or 2019.

   (3) No change

   (4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2020 or 2019.

   (5-7) No change

c. Wash sales:
   (1) In the course of the Company's investment management activities, securities may be sold and reacquired within 30 days to enhance the Company's yield on its investment portfolio.

   (2) The Company did not sell any securities with the NAIC Designation 3 or below, or unrated, through the six months ended June 30, 2020 that were reacquired within 30 days of the sale date.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - No change

Note 19 – Direct Premium Written/Produced By Managing General Agents/Third Party Administrators - No change

Note 20 – Fair Value Measurements

a. Fair value is defined as the price that would be received from selling an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The authoritative guidance around fair value establishes a measurement framework that includes a hierarchy used to classify the inputs used in measuring fair value. The hierarchy prioritizes the inputs to valuation techniques into three levels. Each level reflects a unique description of the inputs that are significant to the fair value measurements. The levels of the fair value hierarchy are as follows:

   Level 1 – Observable inputs in the form of quoted prices for identical instruments in active markets.

   Level 2 – Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities, quoted prices in markets that are not active or other inputs that are observable or can be derived from observable market data for substantially the full term of the assets or liabilities.

   Level 3 – One or more unobservable inputs that are supported by little or no market activity and are significant to the fair value of the assets or liabilities. Level 3 assets and liabilities include financial instruments whose value is determined using internal models, as well as instruments for which the determination of fair value requires significant management judgment or estimation.

   When available, the Company generally uses unadjusted quoted market prices from independent sources to determine the fair value of investments, and classifies such items within Level 1 of the fair value hierarchy. If quoted prices are not available, prices are derived from observable market data for similar assets in an active market or obtained directly from brokers for identical assets traded

NOTES TO FINANCIAL STATEMENTS

in inactive markets. Investments that are priced using these inputs are classified within Level 2 of the fair value hierarchy. When some of the necessary observable inputs are unavailable, fair value is based upon internally developed models. These models use inputs not directly observable or correlated with observable market data. Typical inputs, which are integrated in the Company's internal discounted cash flow models and discounted earnings models include, but are not limited to, issuer spreads derived from internal credit ratings and benchmark yields such as the LIBOR, cash flow estimates and earnings before interest, taxes, depreciation and amortization estimates. Investments that are priced with such unobservable inputs are classified within Level 3 of the fair value hierarchy.

The Company has established and maintains policies and guidelines that govern its valuation methodologies and their consistent application. These policies and guidelines address the use of inputs, price source hierarchies and provide controls around the valuation processes. These controls include appropriate review and analysis of prices against market activity or indicators for reasonableness, approval of price source changes, price overrides, methodology changes and classification of fair value hierarchy levels. The valuation policies and guidelines are reviewed and updated as appropriate.

Annually, the Company reviews the primary pricing vendor to validate that the inputs used in that vendor's pricing process are deemed to be market observable as defined above. While the Company was not provided access to proprietary models of the vendor, the reviews have included on-site walk-throughs of the pricing process, methodologies and control procedures for each asset class and level for which prices are provided. The review also included an examination of the underlying inputs and assumptions for a sample of individual securities across asset classes. In addition, the Company and its pricing vendors have an established challenge process in place for all security valuations, which facilitates identification and resolution of prices that fall outside expected ranges. The Company believes that the prices received from the pricing vendors are representative of prices that would be received to sell the assets at the applicable measurement date (exit prices) and are classified appropriately in the hierarchy.

The fair value of group annuity contracts and other deposits is determined by multiplying the book value of the contract by an average market value adjustment factor. The market value adjustment factor is directly related to the difference between the book value of client liabilities and the present value of installment payments discounted at current market value yields. The market value yield is measured by the Bloomberg Barclays Global-Aggregate Total Return Index, subject to certain adjustments, and the installment period is equivalent to the duration of the Company's invested asset portfolio.

The fair value of individual annuity and supplementary contracts is determined using one of several methods based on the specific contract type. For short-term contracts, generally less than 30 days, the fair value is assumed to be the book value. For contracts with longer durations, guaranteed interest contracts and investment-type contracts, the fair value is determined by calculating the present value of future cash flows discounted at current market interest rates, the risk-free rate or a current pricing yield curve based on pricing assumptions using assets of a comparable corporate bond quality. Annuities receiving dividends are accumulated at the average minimum guaranteed rate and discounted at the risk-free rate. All others are valued using cash flow projections from the Company's asset-liability management analysis.

(1) The following presents the Company's fair value hierarchy for assets and liabilities that are carried at fair value:

	June 30, 2020				
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:					
Bonds:					
All other governments	$ -	$ 1,575,000	$ -	$ -	$ 1,575,000
Special revenue	-	1,376,943	-	-	1,376,943
Industrial and miscellaneous	10,114,959	173,363,772	169,156,775	-	352,635,506
Preferred stocks	-	-	8,648,780	-	8,648,780
Common stock - subsidiaries and affiliates	158,356,124	-	130,361,032	-	288,717,156
Common stock - unaffiliated	635,684,576	-	259,285,008	-	894,969,584
Derivatives:					
Interest rate swaps	-	25,306,593,535	-	-	25,306,593,535
Options	94,679,977	502,509,853	-	-	597,189,830
Currency swaps	-	2,306,939,703	-	-	2,306,939,703
Forward contracts	-	53,979,581	-	-	53,979,581
Credit default swaps	-	338,618	-	-	338,618
Financial futures	9,518,828	-	-	-	9,518,828
Separate account assets	45,402,392,053	22,264,251,943	1,122,333,540	-	68,788,977,536
Total financial assets carried at fair value	$ 46,310,746,517	$ 50,610,928,948	$ 1,689,785,135	$ -	$ 98,611,460,600
Financial liabilities:					
Interest rate swaps	$ -	$ 21,033,977,460	$ -	$ -	$ 21,033,977,460
Options	12,514,864	-	-	-	12,514,864
Currency swaps	-	27,918,312	-	-	27,918,312
Forward contracts	-	130,243,538	-	-	130,243,538
Credit default swaps	-	338,618	-	-	338,618
Financial futures	24,490,041	-	-	-	24,490,041
Total financial liabilities carried at fair value	$ 37,004,905	$ 21,192,477,928	$ -	$ -	$ 21,229,482,833

The Company reviews the fair value hierarchy classifications each reporting period. Changes in the observability of the valuation attributes and the level of market activity may result in a reclassification of certain financial assets or liabilities between fair value hierarchy classifications. Such reclassifications are reported as transfers between levels at the beginning fair value for the reporting period in which the changes occur. For the period ended June 30, 2020, there were derivative transfers between Level 2 and Level 1 for options and futures are priced using quoted marks. The Company does not have any financial instruments that were carried at NAV as a practical expedient.

NOTES TO FINANCIAL STATEMENTS

	December 31, 2019				
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:					
Bonds:					
Industrial and miscellaneous	$ 10,059,967	$ 143,325,225	$ 110,728,451	$ -	$ 264,113,643
Preferred stocks	-	-	12,738,794	-	12,738,794
Common stock - subsidiaries and affiliates	162,056,329	-	119,810,155	-	281,866,484
Common stock - unaffiliated	916,943,969	-	267,976,515	-	1,184,920,484
Derivatives:					
Interest rate swaps	-	10,571,406,154	-	-	10,571,406,154
Options	40,446,258	534,068,767	-	-	574,515,025
Currency swaps	-	879,667,787	-	-	879,667,787
Forward contracts	-	11,413,071	-	-	11,413,071
Financial futures	5,333,000	-	-	-	5,333,000
Separate account assets	48,151,046,994	21,112,660,457	966,991,735	-	70,230,699,186
Total financial assets carried at fair value	$ 49,285,886,517	$ 33,252,541,461	$ 1,478,245,650	$ -	$ 84,016,673,628
Financial liabilities:					
Derivatives:					
Interest rate swaps	$ -	$ 9,122,852,015	$ -	$ -	$ 9,122,852,015
Options	2,121,215	-	-	-	2,121,215
Currency swaps	-	212,243,023	-	-	212,243,023
Forward contracts	-	157,870,365	-	-	157,870,365
Credit default swaps	-	41,515	-	-	41,515
Financial futures	113,113,033	-	-	-	113,113,033
Total financial liabilities carried at fair value	$ 115,234,248	$ 9,493,006,918	$ -	$ -	$ 9,608,241,166

(2) The following presents changes in the Company's Level 3 financial instruments that are carried at fair value:

	Balance as of 03/31/2020	Transfers(1) In	Transfers(1) Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 6/30/2020
Financial assets:										
Bonds:										
Industrial and miscellaneous	$ 104,973,355	$ 72,516,923	$ -	$ (186,196)	$ (12,676,373)	$ 366,803	$ 5,975,827	$ -	$ (1,813,564)	$ 169,156,775
Preferred stock	10,760,972	9,415,718	-	-	(11,506,581)	(21,330)	-	-	-	8,648,779
Common stock - subsidiaries	-	-	-	-	-	-	-	-	-	-
and affiliates	146,905,163		(49,940,916)	-	(1,314,509)	250,000	35,417,425	-	(956,129)	130,361,034
Common stock - unaffiliated	268,713,934	-	-	(228,586)	(11,684,611)	2,728,537	660,503	(904,769)	-	259,285,008
Separate account assets	1,025,819,507	-	-	18,988,713	-	103,692,164	-	(26,115,001)	(51,844)	1,122,333,539
Total financial assets	$ 1,557,172,931	$ 81,932,641	$ (49,940,916)	$ 18,573,931	$ (37,182,074)	$ 107,016,174	$ 42,053,755	$ (27,019,770)	$ (2,821,537)	$ 1,689,785,135

(1)Level 3 transfers include assets that are consistently carried at fair value but have had a level change, are no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but a change in the lower of cost or market carrying basis. Industrial and miscellaneous bonds in other transfers are assets that are no longer carried at fair value.

	Balance as of 01/01/2019	Transfers(1) In	Transfers(1) Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 12/31/2019
Financial assets:										
Bonds:										
Industrial and miscellaneous	$ 63,859,896	$ 25,906,103	$ -	$ (1,460,481)	$ (1,955,477)	$ 28,413,133	$ 867,449	$ -	$ (4,902,172)	$ 110,728,451
Parent, subsidiaries, and affiliates	65,576,875	(57,456,875)	(8,120,000)	-	-	-	-	-	-	-
Preferred Stock	287,758	11,586,927	-	-	(666,240)	1,530,348	-	-	-	12,738,793
Common stock - subsidiaries										
and affiliates	164,920,846	-	-	824,411	(40,158,005	534,956	-	-	(6,312,052)	119,810,156
Common stock - unaffiliated	305,537,860	-	(155,168)	18,461,974	9,072,337	4,344,119	-	(60,172,286)	(9,112,321)	267,976,515
Separate account assets	550,652,512	-	-	42,008,099	-	797,174,041	-	(422,641,710)	(201,208)	966,991,734
Total financial assets	$ 1,150,835,747	$ (19,963,845)	$ (8,275,168)	$ 59,834,003	$(33,707,385	$ 831,996,597	$ 867,449	$ (482,813,996)	$ (20,527,753)	$ 1,478,245,649

(1)Level 3 transfers include assets that are consistently carried at fair value but have had a level change, are no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but a change in the lower of cost or market carrying basis. The common stock unaffiliated assets were transferred from Level 2 to Level 3 due to a change in the observability of pricing inputs.

(3) The Company reviews the fair value hierarchy classifications at each reporting period. Overall, reclassifications between levels occur when there are changes in the observability of inputs and market activity used in the valuation of a financial asset or liability. Such reclassifications are reported as transfers between levels at the beginning fair value for the reporting period in which the changes occur. Given the types of assets classified as Level 1 (primarily equity securities and mutual fund investments), transfers between Level 1 and Level 2 measurement categories are expected to be infrequent. Transfers into and out of Level 3 are summarized in the schedule of changes in Level 3 assets and liabilities.

(4) *Valuation Techniques and Inputs*

The Company determines the fair value of its investments using primarily the market approach or the income approach. The use of quoted prices for identical assets and matrix pricing or other similar techniques are examples of market approaches, while the use of discounted cash flow methodologies is an example of the income approach. The Company attempts to maximize the use of observable inputs and minimize the use of unobservable inputs in selecting whether the market or the income approach is used.

NOTES TO FINANCIAL STATEMENTS

A description of the significant valuation techniques and inputs to the determination of estimated fair value for the more significant asset and liability classes measured at fair value on a recurring basis and categorized within Level 2 and Level 3 of the fair value hierarchy is as follows:

Separate account assets - These assets primarily include bonds (industrial and miscellaneous; U.S. government and agencies) and derivatives. Their fair values are determined as follows:

Bonds (Industrial and miscellaneous) - These securities are principally valued using the market or the income approaches. Level 2 valuations are based primarily on quoted prices in markets that are not active, broker quotes, matrix pricing or other similar techniques that use standard market observable inputs such as benchmark yields, spreads versus benchmark yields, new issuances, issuer ratings, duration, and trades of identical or comparable securities. Privately placed securities are valued using discounted cash flow models using standard market observable inputs, and inputs derived from, or corroborated by, market observable data including market yield curve, duration, call provisions, observable prices and spreads for similar publicly traded or privately traded issuances that incorporate the credit quality and industry sector of the issuer. This level also includes securities priced by independent pricing services that use observable inputs. Valuations based on matrix pricing or other similar techniques that utilize significant unobservable inputs or inputs that cannot be derived principally from, or corroborated by, observable market data, including adjustments for illiquidity, delta spread adjustments or spreads to reflect industry trends or specific credit−related issues are classified as Level 3. In addition, inputs including quoted prices for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 are classified as Level 3.

Bonds (U.S. government and agencies) - These securities are principally valued using the market approach. Level 2 valuations are based primarily on quoted prices in markets that are not active, or using matrix pricing or other similar techniques using standard market observable inputs such as the benchmark U.S. Treasury yield curve, the spreads versus the U.S. Treasury yield curve for the identical security and comparable securities that are actively traded.

Derivative assets and liabilities - These financial instruments are primarily valued using the market approach. The estimated fair value of derivatives is based primarily on quotations obtained from counterparties and independent sources, such as quoted market values received from brokers. These quotations are compared to internally derived prices and a price challenge is lodged with the counterparties and an independent source when a significant difference cannot be explained by appropriate adjustments to the internal model. When quoted market values are not reliable or available, the value is based upon an internal valuation process using market observable inputs that other market participants would use. Significant inputs to the valuation of derivative financial instruments include overnight index swaps and LIBOR basis curves, interest rate volatility, swap yield curve, currency spot rates, cross currency basis curves and dividend yields. Due to the observability of the significant inputs to these fair value measurements, they are classified as Level 2.

The use of different assumptions or valuation methodologies may have a material impact on the estimated fair value amounts. For the periods presented, there were no significant changes to the Company's valuation techniques.

(5) Derivative assets and liabilities fair value disclosures on a gross basis are included in paragraph 1 above. Since there are no derivative assets or liabilities classified in Level 3, the reconciliation disclosures required under paragraphs 2 through 4 are not applicable.

b. The Company provides additional fair value information in Note 21. *"Other Items".*

NOTES TO FINANCIAL STATEMENTS

c. The following presents a summary of the carrying values and fair values of the Company's financial instruments:

	June 30, 2020						
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial assets:							
Bonds:							
U. S. government and agencies	$ 6,141,813,767	$ 5,076,943,707	$ -	$ 6,141,578,886	$ 234,881	$ -	$ -
All other governments	1,866,889,207	1,715,682,698	-	1,801,368,685	65,520,522	-	-
States, territories and possessions	531,483,569	453,979,828	-	531,483,569	-	-	-
Political subdivisions	527,508,761	450,949,362	-	527,508,761	-	-	-
Special revenue	6,956,465,035	5,905,247,471	-	6,946,268,697	10,196,338	-	-
Industrial and miscellaneous	95,161,812,016	89,268,525,125	10,114,959	54,039,546,638	41,112,150,419	-	-
Parent, subsidiaries and affiliates	6,740,852,477	6,382,710,560	-	-	6,740,852,477	-	-
Preferred stocks	553,093,043	543,404,744	509,400	(425,614)	553,009,257	-	-
Common stocks - subsidiaries and affiliates[(1)]	288,717,156	288,717,156	158,356,125	-	130,361,031	-	-
Common stocks - unaffiliated	894,969,584	894,969,584	635,684,576	-	259,285,008	-	-
Mortgage loans - commercial	25,172,612,415	24,119,824,869	-	-	25,172,612,415	-	-
Mortgage loans - residential	3,230,411,043	3,219,405,420	-	-	3,230,411,043	-	-
Cash, cash equivalents and short-term investments	13,160,164,661	13,160,164,661	531,553,114	12,628,611,547	-	-	-
Derivatives:							
Interest rate swaps	30,498,503,119	25,306,593,535	-	30,498,503,119	-	-	-
Options	597,189,830	597,189,830	94,679,977	502,509,853	-	-	-
Currency swaps	2,306,939,703	2,306,939,703	-	2,306,939,703	-	-	-
Forward contracts	53,979,581	53,979,581	-	53,979,581	-	-	-
Credit default swaps	7,499,523	7,997,286	-	7,499,523	-	-	-
Financial futures	9,518,828	9,518,828	9,518,828	-	-	-	-
Separate account assets	68,788,977,536	68,788,977,536	45,402,392,053	22,264,251,943	1,122,333,540	-	-
Financial liabilities:							
Repurchase agreements	5,165,599,843	5,165,599,843	-	5,165,599,843	-	-	-
Commercial paper	249,776,977	249,776,977	-	249,776,977	-	-	-
Guaranteed interest contracts	12,993,319,382	12,392,122,783	-	-	12,993,319,382	-	-
Group annuity contracts and other deposits	20,749,799,746	18,856,141,519	-	-	20,749,799,746	-	-
Individual annuity contracts	12,370,935,002	10,420,110,070	-	-	12,370,935,002	-	-
Supplementary contracts	1,144,326,074	1,143,240,555	-	-	1,144,326,074	-	-
Derivatives:							
Interest rate swaps	22,790,259,118	21,033,977,460	-	22,790,259,118	-	-	-
Options	12,514,864	12,514,864	12,514,864	-	-	-	-
Currency swaps	27,918,312	27,918,312	-	27,918,312	-	-	-
Forward contracts	130,243,538	130,243,538	-	130,243,538	-	-	-
Credit default swaps	2,682,907	8,267,120	-	2,682,907	-	-	-
Financial futures	24,490,041	24,490,041	24,490,041	-	-	-	-

[(1)] *Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had a statutory carrying value of $17,502,195,718.*

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	December 31, 2019						
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial assets:							
Bonds:							
U. S. government and agencies	$ 4,944,813,863	$ 4,361,446,504	$ -	$ 4,944,512,040	$ 301,823	$ -	$ -
All other governments	1,761,768,394	1,588,793,740	-	1,692,560,006	69,208,388	-	-
States, territories and possessions	603,388,261	547,324,998	-	603,388,261	-	-	-
Political subdivisions	568,413,976	516,803,983	-	568,413,976	-	-	-
Special revenue	6,593,876,709	5,806,872,690	-	6,584,065,715	9,810,995	-	-
Industrial and miscellaneous	88,204,808,602	82,585,620,351	10,059,967	48,713,480,044	39,481,268,591	-	-
Parent, subsidiaries and affiliates	6,657,136,590	6,499,768,623	-	380,424,135	6,276,712,455	-	-
Preferred stocks	786,700,614	748,884,136	11,139,411	-	775,561,204	-	-
Common stock - subsidiaries and affiliates(1)	281,866,483	16,970,703,500	162,056,328	-	16,808,647,172	-	-
Common stock - unaffiliated	1,184,920,484	1,184,920,484	916,943,969	-	267,976,515	-	-
Mortgage loans - commercial	25,090,464,649	24,162,347,747	-	-	25,090,464,649	-	-
Mortgage loans - residential	3,304,250,994	3,310,547,119	-	-	3,304,250,994	-	-
Cash, cash equivalents and short-term investments	3,793,098,998	3,793,098,998	205,877,895	3,587,221,103	-	-	-
Derivatives:							
Interest rate swaps	11,983,096,154	10,571,406,154	-	11,983,096,154	-	-	-
Options	574,515,025	574,515,025	40,466,258	534,048,767	-	-	-
Currency swaps	879,667,787	879,667,787	-	879,667,787	-	-	-
Forward contracts	11,413,071	11,413,071	-	11,413,071	-	-	-
Credit default swaps	30,061,258	21,371,258	-	30,061,258	-	-	-
Financial futures	5,333,000	5,333,000	5,333,000	-	-	-	-
Separate account assets	70,230,699,186	70,230,699,186	48,151,046,994	21,112,660,457	966,991,735	-	-
Financial liabilities:							
Repurchase agreements	3,833,921,752	3,833,921,752	-	3,833,921,752	-	-	-
Commercial paper	249,869,729	249,869,729	-	249,869,729	-	-	-
Guaranteed investment contracts	9,909,448,856	9,815,338,001	-	-	9,909,448,856	-	-
Group annuity contracts and other deposits	18,600,168,805	17,962,775,303	-	-	18,600,168,805	-	-
Individual annuity contracts	10,317,102,621	8,337,781,385	-	-	10,317,102,621	-	-
Supplementary contracts	1,185,876,391	1,184,785,524	-	-	1,185,876,391	-	-
Derivatives:							
Interest rate swaps	9,970,742,015	9,122,852,015	-	9,970,742,015	-	-	-
Options	2,121,215	2,121,215	2,121,215	-	-	-	-
Currency swaps	212,243,023	212,243,023	-	212,243,023	-	-	-
Forward contracts	157,870,365	157,870,365	-	157,870,365	-	-	-
Credit default swaps	218,360	218,360	-	218,360	-	-	-
Financial futures	113,113,033	113,113,033	113,113,033	-	-	-	-

(1)Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had statutory carrying values of $16,688,837,017.

d. As of June 30, 2020 and December 31, 2019, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

a. Unusual or infrequent items - No change

b. Troubled debt restructuring - No change

c. Other disclosures and unusual items:

Business risks

The Company operates in a business environment subject to various risks and uncertainties. The principal risks include insurance and underwriting risks, investment and interest rate risks, currency exchange risk and credit risk. The combined impact of these risks could have a material, adverse effect on the Company's financial statements or result in operating losses in future periods. The Company employs the use of reinsurance, portfolio diversification, asset/liability management processes and other risk management techniques to mitigate the impact of these risks. This condensed risks and uncertainties disclosure should be read in conjunction with the disclosure in the Company's 2019 Annual Statement.

Insurance and underwriting risks

The Company prices its products based on estimated benefit payments reflecting assumptions with respect to mortality, morbidity, longevity, persistency, interest rates and other factors. If actual policy experience emerges that is significantly and adversely different from assumptions used in product pricing, the effect could be material to the profitability of the Company. For participating whole life products, the Company's dividends to policyholders primarily reflect the difference between actual investment, mortality, expense and persistency experience and the experience embedded in the whole life premiums and guaranteed elements. The Company also reinsures certain life insurance and other long-term care insurance policies to mitigate the impact of its underwriting risk.

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Investment and interest rate risks

The fair value, cash flows and earnings of investments can be influenced by a variety of factors including changes in interest rates, credit spreads, equity markets, portfolio asset allocation and general economic conditions. The Company employs a rigorous asset/liability management process to help mitigate the economic impacts of various investment risks, in particular interest rate risk. By effectively matching the market sensitivity of assets with the liabilities they support, the impact of interest rate changes is addressed, on an economic basis, as the change in the value of the asset is offset by a corresponding change in the value of the supported liability. The Company uses derivatives, such as interest rate swaps and swaptions, as well as synthetic assets to reduce interest rate and duration imbalances determined in asset/liability analyses.

The levels of U.S. interest rates are influenced by U.S. monetary policies and by the relative attractiveness of U.S. markets to investors versus other global markets. As interest rates increase, certain debt securities may experience amortization or prepayment speeds that are slower than those assumed at purchase, impacting the expected maturity of these securities and the ability to reinvest the proceeds at the higher yields. Rising interest rates may also result in a decrease in the fair value of the investment portfolio. As interest rates decline, certain debt securities may experience accelerated amortization and prepayment speeds than what was assumed at purchase. During such periods, the Company is at risk of lower net investment income as it may not be able to reinvest the proceeds at comparable yields. Declining interest rates may also increase the fair value of the investment portfolio.

Interest rates also have an impact on the Company’s products with guaranteed minimum payouts and on interest credited to account holders. As interest rates decrease, investment spreads may contract as crediting rates approach minimum guarantees, resulting in an increased liability.

In periods of increasing interest rates, policy loans, surrenders and withdrawals may increase as policyholders seek investments with higher perceived returns. This could result in cash outflows requiring the Company to sell invested assets at a time when the prices of those assets are adversely affected by the increase in market interest rates, which could cause the Company to realize investment losses.

Currency exchange risk

The Company has currency risk due to its non-U.S. dollar denominated investments and medium-term notes along with its indirect international operations. The Company mitigates a portion of its currency risk through the use of cross-currency swaps and forward contracts. Cross-currency swaps are used to minimize currency risk for certain non-U.S. dollar assets and liabilities through a pre-specified exchange of interest and principal. Forward contracts are used to hedge movements in exchange rates.

Credit and other market risks

The Company manages its investments to limit credit and other market risks by diversifying its portfolio among various security types and industry sectors as well as purchasing credit default swaps to transfer some of the risk.

Stressed conditions, volatility and disruptions in global capital markets or in particular markets or financial asset classes can have an adverse effect on the Company, in part because the Company has a large investment portfolio and assets supporting the Company’s insurance liabilities are sensitive to changing market factors. Global market factors, including interest rates, credit spread, equity prices, real estate markets, foreign currency exchange rates, consumer spending, business investment, government spending, the volatility and strength of the capital markets, deflation and inflation, all affect the business and economic environment and, ultimately, the profitability of the Company’s business. Disruptions in one market or asset class can also spread to other markets or asset classes. Upheavals in the financial markets can also affect the Company’s business through their effects on general levels of economic activity, employment and customer behavior.

Asset-based fees calculated as a percentage of the separate account assets are a source of revenue to the Company. Gains and losses in the investment markets may result in corresponding increases and decreases in the Company’s separate account assets and related revenue.

The spread of the coronavirus, causing increased cases of COVID-19, around the world in the first quarter of 2020 has caused significant volatility in U.S. and international markets. There is significant uncertainty around the breadth and duration of business disruptions related to COVID-19, as well as its impact on the U.S. and international economies. At this time, the Company is not able to reliably estimate the length and severity of the COVID-19 public health crises and, as such, cannot quantify its impact on the financial results, liquidity and capital resources and its operations in future periods.

d. Business interruption insurance recoveries - No change

e. State transferrable tax credits - No change

f. Subprime mortgage related risk exposure:
   (1) No change

   (2) No change

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(3) Direct exposure through other investments.

	June 30, 2020			Six Months Ended June 30, 2020
Alt-A:	Actual Cost	Carrying Value	Fair Value	OTTI
a. Residential mortgage-backed securities	$ 293,967,859	$ 329,061,021	$ 330,012,414	$ 403,010
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	15,265,035	$ 17,537,491	$ 17,499,412	$ 1,746
f. Other assets	-	-	-	-
g. Total	$ 309,232,894	$ 346,598,512	$ 347,511,826	$ 404,756

*The Company's Subsidiaries and Controlled Affiliates (SCA), C.M. Life Insurance Company (C.M. Life), has investments in Alt-A and subprime mortgages, as does C.M. Life's SCA, MML Bay State Insurance Company (MML Bay State). These investments comprise less than 1% of the Company's invested assets.

	December 31, 2019			Year Ended December 31, 2019
Alt-A:	Actual Cost	Carrying Value	Fair Value	OTTI
a. Residential mortgage-backed securities	$ 286,967,179	$ 323,109,149	$ 355,764,199	$ 955,232
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	13,275,749	15,608,817	17,280,669	42,030
f. Other assets	-	-	-	-
g. Total	$ 300,242,928	338,717,966	373,044,868	997,262

*The Company's SCA, C.M. Life, has investments in Alt-A and subprime mortgages, as does C.M. Life's SCA, MML Bay State. These investments comprise less than 1% of the Company's invested assets.

(4) The Company has no underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

g. Retained asset accounts - No change

<u>Note 22 – Events Subsequent</u>

Management of the Company has evaluated subsequent events through August 14, 2020, the date the financial statements were available to be issued to state regulators and subsequently on the Company’s website. No events have occurred subsequent to the date of the financial statements, except for:

On July 1, 2020, MassMutual recaptured a coinsurance agreement and ceded the recaptured inforce business to a subsidiary of the initial reinsurer through a coinsurance funds withheld agreement. This will result in an increase of invested assets of $4,986,000,000 with an offsetting funds withheld liability.

<u>Note 23 – Reinsurance</u> - No change

<u>Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination</u>

a – d. No change

e. The Company does not write any accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions.

<u>Note 25 – Change in Incurred Losses and Loss Adjustment Expenses</u>

There was no increase to reserves in 2020 for incurred losses and loss adjustment expenses attributable to insured events of prior years, which considered corrections of prior year errors.

<u>Note 26 – Intercompany Pooling Arrangements</u> - No change

<u>Note 27 – Structured Settlements</u> - No change

<u>Note 28 – Health Care Receivables</u> - No change

<u>Note 29 – Participating Policies</u> - No change

<u>Note 30 – Premium Deficiency Reserves</u> - No change

<u>Note 31 – Reserves for Life Contracts and Annuity Contracts</u> - No change

<u>Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics</u> - No change

<u>Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics</u> - No change

<u>Note 34 – Premium and Annuity Considerations Deferred and Uncollected</u> - No change

NOTES TO FINANCIAL STATEMENTS

Note 35 – Separate Accounts - No change

Note 36 – Loss/Claim Adjustment Expenses - No 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 [ ] No [X]

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.

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.

4.2 If yes, provide the name of the 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. 12/31/2019

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/30/2016

6.4 By what department or departments?
Commonwealth of Massachusetts Division 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 [X] No [ ] N/A [ ]

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 by 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 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
Baring International Investment Limited	London, UK				YES
Barings Global Advisers Limited	London, UK				YES
Barings Securities, LLC	Boston, MA				YES
MML Distributors, LLC	Enfield, CT				YES
MML Investment Advisers, LLC	Enfield, CT				YES
MML Investors Services, LLC	Springfield, MA				YES
MML Strategic Distributors, LLC	Springfield, MA				YES
MMLISI Financial Alliances, LLC	Springfield, MA				YES
The MassMutual Trust Company, OCC	Enfield, CT		YES		

GENERAL INTERROGATORIES

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 [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
All references to confidential information have been amended to restricted and confidential information to accurately reflect amendments made to a Company Policy.

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 2,041,436,428

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 6,499,768,623	$ 6,382,710,560
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 16,713,885,643	$ 17,790,912,875
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 5,768,552,842	$ 5,764,133,964
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 28,982,207,108	$ 29,937,757,399
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
16.3 Total payable for securities lending reported on the liability page. $

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
Citibank, N.A.	333 West 34th Street, New York, NY 10001
JP Morgan Chase Bank N.A.	1 Chase Manhattan Plaza, 19th Floor, New York, NY 10005
Northern Trust	50 South LaSalle Street, Chicago, IL 60603
State Street Global Services	801 Pennsylvania Avenue, Kansas City, MO 64105
Citibank, N.A.	2 Park Street Sydney, NSW 2000

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Carlyle Aviation Group Capital Markets LLC	U
Invesco Ltd.	U
Barings LLC	A
Franklin Advisers, Inc.	U
Tortoise Capital Advisors, L.L.C.	U
PIMCO- Pacific Investment Management Company LLC	U
Earnest Partners LLC	U
IFM Investors Pty Ltd	U
Ashmore Investment Management Limited	U
Jefferies Finance LLC	A
20 Gates Management, 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 [X]

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 [X]

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
168456	Carlyle Aviation Group Capital Markets LLC		SEC	NO
110363	Invesco Ltd.		SEC	DS
106006	Barings LLC		SEC	DS
104517	Franklin Advisers, Inc.		SEC	NO
123711	Tortoise Capital Advisors, L.L.C.		SEC	NO
104559	PIMCO- Pacific Investment Management Company LLC		SEC	NO
107926	Earnest Partners LLC		SEC	NO
162754	IFM Investors Pty Ltd		SEC	NO
185402	Ashmore Investment Management Limited		SEC	NO
162264	Jefferies Finance LLC		SEC	DS
155480	20 Gates Management, LLC		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 [X]

18.2 If no, list exceptions:

At 06/30/2020, 39 issues for 32 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation.

Exceptions totaled $585,013,500 or 0.46% of all assets.

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [X] No [ ]

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #1

(1) Dates of Transactions:	start date:	4/29/2020
	maturity date:	7/29/2020
(2) Description of securities/collateral involved:		
carry value:		$25,355,632.50
accrued interest:		18,622.70
maturity interest rates:		0.42%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		25,337,009.80
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		25,365,540.50
(7) Form of collateral:	US Treasury #912828PX2	
(8) Collateral held by:	Credit Agricole Corporate and Investment Bank	
(9) Names and addresses of all other persons involved in transaction:	Credit Agricole CIB 194 Wood Avenue South, 7th Floor Iselin, NJ 08830	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #2

(1) Dates of Transactions:	start date:	7/1/2020
	maturity date:	10/1/2020
(2) Description of securities/collateral involved:		
carry value:		$100,000,000
accrued interest:		5,510,928.86
maturity interest rates:		0.28%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		94,489,071.14
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$0
(7) Form of collateral:	US Treasury #912803BJ1	
(8) Collateral held by:	JP Morgan Chase	
(9) Names and addresses of all other persons involved in transaction:	JP Morgan Chase 50 Rowes Wharf, 4th Floor Boston, MA 02110	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #3

(1) Dates of Transactions:	start date:	4/2/2020
	maturity date:	7/1/2020
(2) Description of securities/collateral involved:		
carry value:		-
accrued interest:		(93,875,000.00)
maturity interest rates:		0.35%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		93,875,000.00
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$0
(7) Form of collateral:	US Treasury #912803BJ1	
(8) Collateral held by:	JP Morgan Chase	
(9) Names and addresses of all other persons involved in transaction:	JP Morgan Chase 50 Rowes Wharf, 4th Floor Boston, MA 02110	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #4

(1) Dates of Transactions:	start date:	5/4/2020
	maturity date:	8/4/2020
(2) Description of securities/collateral involved:		
carry value:		$103,603,972.63
accrued interest:		50,051.06
maturity interest rates:		0.30%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$103,553,921.57
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$101,646,196
(7) Form of collateral:	US Treasury #912810QQ4	
(8) Collateral held by:	HSBC Securities, Inc.	
(9) Names and addresses of all other persons involved in transaction:	HSBC Securities, Inc. 452 5th Avenue New York, NY 10018	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #5

(1) Dates of Transactions:	start date:	4/7/2020
	maturity date:	7/7/2020
(2) Description of securities/collateral involved:		
carry value:		$44,950,817.63
accrued interest:		31,817.63
maturity interest rates:		0.30%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$44,919,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$44,034,578
(7) Form of collateral:	US Treasury # 912828PX2	
(8) Collateral held by:	HSBC Securities, Inc.	
(9) Names and addresses of all other persons involved in transaction:	HSBC Securities, Inc. 452 5th Avenue New York, NY 10018	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #6

(1) Dates of Transactions:	start date:	4/9/2020
	maturity date:	7/2/2020
(2) Description of securities/collateral involved:		
carry value:		$33,931,265
accrued interest:		25,015
maturity interest rates:		0.32%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$33,906,250
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$34,099,023
(7) Form of collateral:	US Treasury #912833LL2	
(8) Collateral held by:	Daiwa Securities America Inc.	
(9) Names and addresses of all other persons involved in transaction:	Daiwa Securities America Inc. Financial Square 32 Old Slip, 14th Floor New York, NY 10005-3538	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #7

(1) Dates of Transactions:	start date:	5/15/2020
	maturity date:	8/14/2020
(2) Description of securities/collateral involved:		
carry value:		$567,664,842.88
accrued interest:		214,842.88
maturity interest rates:		0.29%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$567,450,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$564,277,754
(7) Form of collateral:	US Treasury #912810QK7	
(8) Collateral held by:	Bank of Montreal	
(9) Names and addresses of all other persons involved in transaction:	Bank of Montreal 115 South LaSalle Street Chicago, IL 60603	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #8

(1) Dates of Transactions:	start date:	4/7/2020
	maturity date:	7/7/2020
(2) Description of securities/collateral involved:		
carry value:		$237,804,326
accrued interest:		168,326
maturity interest rates:		0.30%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$237,636,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$232,957,124
(7) Form of collateral:	US Treasury #912828PX2	
(8) Collateral held by:	HSBC Securities, Inc.	
(9) Names and addresses of all other persons involved in transaction:	HSBC Securities, Inc. 452 5th Avenue New York, NY 10018	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #9

(1) Dates of Transactions:	start date:	7/1/2020
	maturity date:	10/1/2020
(2) Description of securities/collateral involved:		
carry value:		$59,860,000
accrued interest:		1,924,687
maturity interest rates:		0.28%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$57,935,313
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$0
(7) Form of collateral:	US Treasury #912803AY9	
(8) Collateral held by:	JP Morgan Chase	
(9) Names and addresses of all other persons involved in transaction:	JP Morgan Chase 50 Rowes Wharf, 4th Floor Boston, MA 02110	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #10

(1) Dates of Transactions:	start date:		4/29/2020
	maturity date:		7/27/2020
(2) Description of securities/collateral involved:			
carry value:			$201,909,767
accrued interest:			84,767
maturity interest rates:			0.24%
weighted average interest rates:			N/A
(3) Number of shares or amount of bond or other security:			$201,825,000
(4) Market value on date securities were delivered:		N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)		N/A not returned yet	
(6) Collateral value held/Underlying asset value			$201,834,700
(7) Form of collateral:		US Treasury #912828PX2	
(8) Collateral held by:		MUFG Securities Americas, Inc.	
(9) Names and addresses of all other persons involved in transaction:		MUFG Securities Americas, Inc. 1221 6th Ave New York, NY 10020	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #11

(1) Dates of Transactions:	start date:		4/30/2020
	maturity date:		7/30/2020
(2) Description of securities/collateral involved:			
carry value:			$188,822,998.37
accrued interest:			97,508.17
maturity interest rates:			0.30%
weighted average interest rates:			N/A
(3) Number of shares or amount of bond or other security:			$188,725,490.20
(4) Market value on date securities were delivered:		N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)		N/A not returned yet	
(6) Collateral value held/Underlying asset value			$188,986,885
(7) Form of collateral:		US Treasury #912803BM4	
(8) Collateral held by:		HSBC Securities, Inc.	
(9) Names and addresses of all other persons involved in transaction:		HSBC Securities, Inc. 452 5th Avenue New York, NY 10018	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #12

(1) Dates of Transactions:	start date:	5/6/2020
	maturity date:	8/6/2020
(2) Description of securities/collateral involved:		
carry value:		$50,769,230
accrued interest:		33,936
maturity interest rates:		0.43%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$50,735,294
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$50,731,081
(7) Form of collateral:	US Treasury #912828PX2	
(8) Collateral held by:	Credit Agricole Corporate and Investment Bank	
(9) Names and addresses of all other persons involved in transaction:	Credit Agricole CIB 194 Wood Avenue South, 7th Floor Iselin, NJ 08830	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #13

(1) Dates of Transactions:	start date:		5/4/2020
	maturity date:		8/4/2020
(2) Description of securities/collateral involved:			
carry value:			$117,755,594
accrued interest:			56,888
maturity interest rates:			0.30%
weighted average interest rates:			N/A
(3) Number of shares or amount of bond or other security:		.	$117,698,706
(4) Market value on date securities were delivered:		N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)		N/A not returned yet	
(6) Collateral value held/Underlying asset value			$118,116,803
(7) Form of collateral:		US Treasury #912803BM4	
(8) Collateral held by:		HSBC Securities, Inc.	
(9) Names and addresses of all other persons involved in transaction:		HSBC Securities, Inc. 452 5th Avenue New York, NY 10018	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #14

(1) Dates of Transactions:	start date:	4/9/2020
	maturity date:	7/2/2020
(2) Description of securities/collateral involved:		
carry value:		$67,687,401.44
accrued interest:		49,901.44
maturity interest rates:		0.32%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$67,637,500
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$68,133,733
(7) Form of collateral:	US Treasury #912833LN8	
(8) Collateral held by:	Daiwa Securities America Inc.	
(9) Names and addresses of all other persons involved in transaction:	Daiwa Securities America Inc. Financial Square 32 Old Slip, 14th Floor New York, NY 10005-3538	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #15

(1) Dates of Transactions:	start date:	5/4/2020
	maturity date:	8/4/2020
(2) Description of securities/collateral involved:		
carry value:		$198,103,070
accrued interest:		76,570
maturity interest rates:		0.24%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$198,026,500
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$197,952,678
(7) Form of collateral:	US Treasury #912828PX2	
(8) Collateral held by:	Morgan Stanley & Co. Inc.	
(9) Names and addresses of all other persons involved in transaction:	Morgan Stanley & Co. Inc. 1 International Place Suite 1300 Boston, MA 02110	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #16

(1) Dates of Transactions:	start date:		4/29/2020
	maturity date:		7/29/2020
(2) Description of securities/collateral involved:			
carry value:			$238,226,438
accrued interest:			174,968
maturity interest rates:			0.42%
weighted average interest rates:			N/A
(3) Number of shares or amount of bond or other security:			$238,051,471
(4) Market value on date securities were delivered:		N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)		N/A not returned yet	
(6) Collateral value held/Underlying asset value			$228,710,790
(7) Form of collateral:		US Treasury #912810RU4	
(8) Collateral held by:		Credit Agricole Corporate and Investment Bank	
(9) Names and addresses of all other persons involved in transaction:		Credit Agricole CIB 194 Wood Avenue South, 7th Floor Iselin, NJ 08830	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #17

(1) Dates of Transactions:	start date:	5/8/2020
	maturity date:	8/6/2020
(2) Description of securities/collateral involved:		
carry value:		$92,411,161
accrued interest:		37,411
maturity interest rates:		0.27%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$92,373,750
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$92,378,190
(7) Form of collateral:	US Treasury # 912828PX2	
(8) Collateral held by:	RBC Capital Markets	
(9) Names and addresses of all other persons involved in transaction:	RBC Capital Markets 3 World Financial Ctr 200 Vesey Street New York, NY 10281	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #18

(1) Dates of Transactions:	start date:		4/29/2020
	maturity date:		7/29/2020
(2) Description of securities/collateral involved:			
carry value:			$24,172,165
accrued interest:			17,753
maturity interest rates:			0.42%
weighted average interest rates:			N/A
(3) Number of shares or amount of bond or other security:			$24,154,412
(4) Market value on date securities were delivered:		N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)		N/A not returned yet	
(6) Collateral value held/Underlying asset value			$23,456,815
(7) Form of collateral:		US Treasury # 912810QQ4	
(8) Collateral held by:		Credit Agricole Corporate and Investment Bank	
(9) Names and addresses of all other persons involved in transaction:		Credit Agricole CIB 194 Wood Avenue South, 7th Floor Iselin, NJ 08830	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #19

(1) Dates of Transactions:	start date:	4/29/2020
	maturity date:	7/29/2020
(2) Description of securities/collateral involved:		
carry value:		$27,569,268
accrued interest:		20,249
maturity interest rates:		0.42%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$27,549,020
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$26,487,630
(7) Form of collateral:	US Treasury # 912810RP5	
(8) Collateral held by:	Credit Agricole Corporate and Investment Bank	
(9) Names and addresses of all other persons involved in transaction:	Credit Agricole CIB 194 Wood Avenue South, 7th Floor Iselin, NJ 08830	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #20

(1) Dates of Transactions:	start date:	5/6/2020
	maturity date:	8/6/2020
(2) Description of securities/collateral involved:		
carry value:		$136,488,293
accrued interest:		91,234
maturity interest rates:		0.43%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$136,397,059
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$134,577,563
(7) Form of collateral:	US Treasury # 912810RV2	
(8) Collateral held by:	Credit Agricole Corporate and Investment Bank	
(9) Names and addresses of all other persons involved in transaction:	Credit Agricole CIB 194 Wood Avenue South, 7th Floor Iselin, NJ 08830	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #21

(1) Dates of Transactions:	start date:	4/21/2020
	maturity date:	7/21/2020
(2) Description of securities/collateral involved:		
carry value:		$207,142,888
accrued interest:		142,888
maturity interest rates:		0.35%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$207,000,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$200,027,351
(7) Form of collateral:	US Treasury #912810RU4	
(8) Collateral held by:	Canadian Imperial Bank of Commerce	
(9) Names and addresses of all other persons involved in transaction:	Canadian Imperial Bank of Commerce 161 Bay Street, Brookfield Place, 10th Floor Toronto, Ontario Canada M5J 2S8	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #22

(1) Dates of Transactions:	start date:	4/2/2020
	maturity date:	7/1/2020
(2) Description of securities/collateral involved:		
carry value:		-
accrued interest:		(282,000,000.00)
maturity interest rates:		0.35%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$282,000,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$0
(7) Form of collateral:	US Treasury # 912803BH5	
(8) Collateral held by:	JP Morgan Chase	
(9) Names and addresses of all other persons involved in transaction:	JP Morgan Chase 50 Rowes Wharf, 4th Floor Boston, MA 02110	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #23

(1) Dates of Transactions:	start date:	5/4/2020
	maturity date:	7/2/2020
(2) Description of securities/collateral involved:		
carry value:		$242,342,075
accrued interest:		117,075
maturity interest rates:		0.30%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$242,225,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$243,300,775
(7) Form of collateral:	US Treasury # 912803BJ1	
(8) Collateral held by:	Canadian Imperial Bank of Commerce	
(9) Names and addresses of all other persons involved in transaction:	Canadian Imperial Bank of Commerce 161 Bay Street, Brookfield Place, 10th Floor Toronto, Ontario Canada M5J 2S8	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #24

(1) Dates of Transactions:	start date:		4/3/2020
	maturity date:		7/2/2020
(2) Description of securities/collateral involved:			
carry value:			$225,945,336
accrued interest:			195,336
maturity interest rates:			0.35%
weighted average interest rates:			N/A
(3) Number of shares or amount of bond or other security:			$225,750,000
(4) Market value on date securities were delivered:		N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)		N/A not returned yet	
(6) Collateral value held/Underlying asset value			$218,930,269
(7) Form of collateral:		US Treasury # 912810QQ4	
(8) Collateral held by:		Daiwa Securities America Inc.	
(9) Names and addresses of all other persons involved in transaction:		Daiwa Securities America Inc. Financial Square 32 Old Slip, 14th Floor New York, NY 10005-3538	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #25

(1) Dates of Transactions:	start date:	4/29/2020
	maturity date:	7/29/2020
(2) Description of securities/collateral involved:		
carry value:		$29,153,765
accrued interest:		21,412
maturity interest rates:		0.42%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$29,132,353
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$28,261,288
(7) Form of collateral:	US Treasury # 912810RV2	
(8) Collateral held by:	Credit Agricole Corporate and Investment Bank	
(9) Names and addresses of all other persons involved in transaction:	Credit Agricole CIB 194 Wood Avenue South, 7th Floor Iselin, NJ 08830	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #26

(1) Dates of Transactions:	start date:	4/29/2020
	maturity date:	7/27/2020
(2) Description of securities/collateral involved:		
carry value:		$233,779,396
accrued interest:		98,146
maturity interest rates:		0.24%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$233,681,250
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$226,546,651
(7) Form of collateral:	US Treasury # 912810RV2	
(8) Collateral held by:	MUFG Securities Americas, Inc.	
(9) Names and addresses of all other persons involved in transaction:	MUFG Securities Americas, Inc. 1221 6th Ave New York, NY 10020	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #27

(1) Dates of Transactions:	start date:	7/2/2020
	maturity date:	9/2/2020
(2) Description of securities/collateral involved:		
carry value:		$95,830,000
accrued interest:		0
maturity interest rates:		0.30%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$95,830,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$94,137,189
(7) Form of collateral:	US Treasury # 912810RV2	
(8) Collateral held by:	Canadian Imperial Bank of Commerce	
(9) Names and addresses of all other persons involved in transaction:	Canadian Imperial Bank of Commerce 161 Bay Street, Brookfield Place, 10th Floor Toronto, Ontario Canada M5J 2S8	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #28

(1) Dates of Transactions:	start date:	5/4/2020
	maturity date:	7/2/2020
(2) Description of securities/collateral involved:		
carry value:		$97,886,289
accrued interest:		47,289
maturity interest rates:		0.30%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$97,839,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$96,110,701
(7) Form of collateral:	US Treasury # 912810RV2	
(8) Collateral held by:	Canadian Imperial Bank of Commerce	
(9) Names and addresses of all other persons involved in transaction:	Canadian Imperial Bank of Commerce 161 Bay Street, Brookfield Place, 10th Floor Toronto, Ontario Canada M5J 2S8	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #29

(1) Dates of Transactions:	start date:		4/2/2020
	maturity date:		7/1/2020
(2) Description of securities/collateral involved:			
carry value:			$0
accrued interest:			-58,064,200
maturity interest rates:			0.35%
weighted average interest rates:			N/A
(3) Number of shares or amount of bond or other security:			$58,064,200
(4) Market value on date securities were delivered:		N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)		N/A not returned yet	
(6) Collateral value held/Underlying asset value			$0
(7) Form of collateral:		US Treasury # 912803AY9	
(8) Collateral held by:		J.P. Morgan Securities Inc.	
(9) Names and addresses of all other persons involved in transaction:		JP Morgan Chase 50 Rowes Wharf, 4th Floor Boston, MA 02110	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #30

(1) Dates of Transactions:	start date:	7/2/2020
	maturity date:	9/2/2020
(2) Description of securities/collateral involved:		
carry value:		$242,675,000
accrued interest:		0
maturity interest rates:		0.30%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$242,675,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$243,752,774
(7) Form of collateral:	US Treasury # 912803BJ1	
(8) Collateral held by:	Canadian Imperial Bank of Commerce	
(9) Names and addresses of all other persons involved in transaction:	Canadian Imperial Bank of Commerce 161 Bay Street, Brookfield Place, 10th Floor Toronto, Ontario Canada M5J 2S8	

Repurchase Agreements

**Schedule for Q2 2020 General Interrogatory

Transaction #31

(1) Dates of Transactions:	start date:	7/1/2020
	maturity date:	10/1/2020
(2) Description of securities/collateral involved:		
carry value:		$300,000,000
accrued interest:		16,532,787
maturity interest rates:		0.28%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$283,467,213
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$0
(7) Form of collateral:	US Treasury # 912803BJ1	
(8) Collateral held by:	J.P. Morgan Securities Inc.	
(9) Names and addresses of all other persons involved in transaction:	JP Morgan Chase 50 Rowes Wharf, 4th Floor Boston, MA 02110	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #32

(1) Dates of Transactions:	start date:	7/1/2020
	maturity date:	10/1/2020
(2) Description of securities/collateral involved:		
carry value:		$300,000,000
accrued interest:		15,964,939.74
maturity interest rates:		0.28%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$284,035,060.26
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$0
(7) Form of collateral:	US Treasury # 912803BH5	
(8) Collateral held by:	J.P. Morgan Securities Inc.	
(9) Names and addresses of all other persons involved in transaction:	JP Morgan Chase 50 Rowes Wharf, 4th Floor Boston, MA 02110	

Repurchase Agreements

****Schedule for Q2 2020 General Interrogatory**

Transaction #33

(1) Dates of Transactions:	start date:	4/2/2020
	maturity date:	7/1/2020
(2) Description of securities/collateral involved:		
carry value:		$0
accrued interest:		-281,625,000
maturity interest rates:		0.35%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		$281,625,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		$0
(7) Form of collateral:	US Treasury # 912803BJ1	
(8) Collateral held by:	J.P. Morgan Securities Inc.	
(9) Names and addresses of all other persons involved in transaction:	JP Morgan Chase 50 Rowes Wharf, 4th Floor Boston, MA 02110	

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 3,219,405,420
	1.13 Commercial Mortgages	$ 24,119,824,869
	1.14 Total Mortgages in Good Standing	$ 27,339,230,289
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 27,339,230,289
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
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 reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
80659	82-4533188	01/01/2020	Canada Life Assurance Co. (CRH3)	MI	YRT/I	OL	Authorized		
86258	13-2572994	09/01/2019	General Re Life Corp. (GRPL)	CT	YRT/I	OL	Authorized		
88340	59-2859797	01/01/2020	Hannover Life Reassurance (HAS3)	FL	YRT/G	OL	Authorized		
66346	58-0828824	01/01/2020	Munich American Reassurance (MAH3)	GA	YRT/I	OL	Authorized		
66346	58-0828824	02/22/2020	Munich American Reassurance (MUT3)	GA	CO/I	XXXL	Authorized		
66346	58-0828824	02/22/2020	Munich American Reassurance (MUT3)	GA	YRT/I	OL	Authorized		
66346	58-0828824	02/22/2020	Munich American Reassurance (MUTB)	GA	CO/I	XXXL	Authorized		
66346	58-0828824	02/22/2020	Munich American Reassurance (MUTB)	GA	YRT/I	OL	Authorized		
66346	58-0828824	02/22/2020	Munich American Reassurance (MUTR)	GA	CO/I	XXXL	Authorized		
66346	58-0828824	02/22/2020	Munich American Reassurance (MUTR)	GA	YRT/I	OL	Authorized		
88099	75-1608507	11/23/2019	Optimum Re Insurance Company (OPB8)	TX	YRT/I	OL	Authorized		
88099	75-1608507	11/23/2019	Optimum Re Insurance Company (OPD9)	TX	YRT/I	OL	Authorized		
74900	63-0483783	02/22/2020	Partner Re (PRT5)	AR	CO/I	XXXL	Authorized		
74900	63-0483783	02/22/2020	Partner Re (PRT5)	AR	YRT/I	OL	Authorized		
74900	63-0483783	02/22/2020	Partner Re (PRT9)	AR	CO/I	XXXL	Authorized		
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (GAW3)	MO	YRT/I	OL	Authorized		
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (RGB8)	MO	YRT/I	OL	Authorized		
93572	43-1235868	11/23/2019	RGA Reinsurance Co. (RGD9)	MO	YRT/I	OL	Authorized		
93572	43-1235868	01/01/2020	RGA Reinsurance Co. (RGH3)	MO	YRT/I	OL	Authorized		
64688	75-6020048	11/23/2019	SCOR Global Life Americas Reins Co (SCB8)	DE	YRT/I	OL	Authorized		
64688	75-6020048	11/23/2019	SCOR Global Life Americas Reins Co (SCD9)	DE	YRT/I	OL	Authorized		
64688	75-6020048	01/01/2020	SCOR Global Life Americas Reins Co (XLH3)	DE	YRT/I	OL	Authorized		
97071	13-3126819	11/23/2019	SCOR Global Life USA Reins Co (GIB8)	DE	YRT/I	OL	Authorized		
97071	13-3126819	11/23/2019	SCOR Global Life USA Reins Co (GID9)	DE	YRT/I	OL	Authorized		
82627	06-0839705	11/23/2019	Swiss Re Life & Health America (SRB8)	MO	YRT/I	OL	Authorized		
82627	06-0839705	01/01/2020	Swiss Re Life & Health America (SREA)	MO	YRT/I	OL	Authorized		
82627	06-0839705	01/01/2020	Swiss Re Life & Health America (SREC)	MO	YRT/I	OL	Authorized		
82627	06-0839705	01/01/2020	Swiss Re Life & Health America (SRH3)	MO	YRT/I	OL	Authorized		
82627	06-0839705	01/01/2020	Swiss Re Life & Health America (SRS3)	MO	YRT/G	OL	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	22,141,504	49,714,842	3,538,594	15,931,485	91,326,425	45,995,340
2. Alaska AK	L	3,824,384	9,162,173	150,378	3,357,119	16,494,054	5,032,267
3. Arizona AZ	L	32,928,054	109,934,322	5,466,147	27,050,823	175,379,346	80,400,363
4. Arkansas AR	L	12,959,201	13,030,939	1,241,989	5,255,674	32,487,803	5,781,315
5. California CA	L	399,292,370	450,107,894	32,139,418	487,293,814	1,368,833,496	178,576,973
6. Colorado CO	L	49,697,503	81,814,031	5,348,169	71,078,430	207,938,133	14,054,603
7. Connecticut CT	L	92,969,348	88,529,154	10,126,523	104,641,961	296,266,986	23,103,943
8. Delaware DE	L	31,000,580	78,659,404	964,628	33,714,006	144,338,618	2,093,530,678
9. District of Columbia DC	L	10,788,808	12,827,269	2,086,657	25,339,556	51,042,290	2,549,591
10. Florida FL	L	236,634,854	376,766,410	17,201,660	249,731,131	880,334,055	138,417,097
11. Georgia GA	L	92,689,598	150,917,375	12,143,588	152,556,578	408,307,139	42,139,298
12. Hawaii HI	L	9,610,294	9,294,145	1,531,272	7,754,355	28,190,066	4,070,455
13. Idaho ID	L	14,211,045	9,165,938	953,147	6,452,352	30,782,482	2,649,482
14. Illinois IL	L	123,009,309	270,663,325	12,228,505	439,084,490	844,985,629	51,389,141
15. Indiana IN	L	43,627,745	50,657,656	4,917,314	50,163,217	149,365,932	31,098,015
16. Iowa IA	L	20,937,482	15,895,477	1,827,688	39,618,055	78,278,702	21,531,658
17. Kansas KS	L	25,794,019	18,348,458	2,800,268	29,686,669	76,629,414	5,483,949
18. Kentucky KY	L	15,263,580	42,564,203	2,736,834	14,760,274	75,324,891	18,587,704
19. Louisiana LA	L	19,046,789	38,550,997	3,327,075	22,201,304	83,126,165	30,042,612
20. Maine ME	L	13,345,086	13,934,023	1,266,092	4,875,397	33,420,598	6,038,581
21. Maryland MD	L	61,174,360	55,367,322	13,542,411	123,164,180	253,248,273	36,153,546
22. Massachusetts MA	L	116,689,380	297,674,007	16,438,304	607,844,108	1,038,645,799	314,648,637
23. Michigan MI	L	61,123,162	119,756,405	7,629,935	199,546,155	388,055,657	36,845,821
24. Minnesota MN	L	29,322,773	67,460,503	4,494,183	237,302,969	338,580,428	15,796,517
25. Mississippi MS	L	19,272,019	21,617,207	5,147,677	1,702,532	47,739,435	16,451,098
26. Missouri MO	L	33,855,408	37,961,366	5,426,482	77,305,870	154,549,126	18,511,523
27. Montana MT	L	6,863,222	7,149,291	808,215	575,272	15,396,000	8,859,503
28. Nebraska NE	L	14,444,789	8,910,104	2,721,768	182,375,615	208,452,276	9,710,700
29. Nevada NV	L	20,316,162	26,787,753	1,744,989	48,361,645	97,210,549	10,540,304
30. New Hampshire NH	L	20,723,668	39,880,004	2,182,998	13,870,523	76,657,193	5,439,090
31. New Jersey NJ	L	232,330,783	181,029,298	19,204,210	466,563,409	899,127,700	75,580,577
32. New Mexico NM	L	11,800,370	24,743,847	1,290,898	6,559,262	44,394,377	2,556,065
33. New York NY	L	598,709,092	333,892,612	42,939,853	666,629,451	1,642,171,008	140,832,110
34. North Carolina NC	L	83,920,951	121,492,466	14,749,764	84,355,458	304,518,639	60,510,888
35. North Dakota ND	L	5,710,189	3,403,534	352,726	7,435,170	16,901,619	4,458,192
36. Ohio OH	L	60,868,393	122,453,042	8,627,654	378,347,252	570,296,341	81,282,884
37. Oklahoma OK	L	51,280,027	22,540,556	3,881,429	104,093,513	181,795,525	14,185,154
38. Oregon OR	L	18,545,887	41,424,408	2,560,544	27,596,867	90,127,706	21,596,136
39. Pennsylvania PA	L	154,121,290	259,982,723	20,352,255	276,000,078	710,456,346	13,065,418
40. Rhode Island RI	L	11,842,451	26,767,583	1,679,719	21,060,672	61,350,425	6,803,913
41. South Carolina SC	L	44,625,456	53,512,091	7,709,629	22,252,940	128,100,116	43,575,324
42. South Dakota SD	L	14,760,493	3,210,504	355,356	2,102,620	20,428,973	1,954,520
43. Tennessee TN	L	62,437,736	59,025,012	9,506,449	210,179,199	341,148,396	51,454,332
44. Texas TX	L	208,347,866	304,157,271	23,735,384	192,308,600	728,549,121	102,763,822
45. Utah UT	L	24,419,599	25,702,796	2,078,861	10,931,066	63,132,322	15,393,724
46. Vermont VT	L	7,537,057	9,433,880	789,842	11,631,765	29,392,544	799,123
47. Virginia VA	L	105,038,255	106,135,713	14,979,517	145,495,617	371,649,102	58,703,549
48. Washington WA	L	36,089,707	107,104,560	5,568,142	54,003,126	202,765,535	4,579,429
49. West Virginia WV	L	7,455,471	11,978,531	741,651	57,193,443	77,369,096	36,419,441
50. Wisconsin WI	L	30,152,545	225,137,622	3,439,797	32,048,119	290,778,083	11,137,208
51. Wyoming WY	L	3,376,355	4,952,419	286,207	499,224	9,114,205	2,657,984
52. American Samoa AS	N						
53. Guam GU	N	375	750	4,852		5,977	613,378
54. Puerto Rico PR	L	39,430,088	2,948,919	4,972,062	9,772,126	57,123,195	1,079,527
55. U.S. Virgin Islands VI	N	5,158		14,937		20,095	16,300
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	649,920		47,806		697,726	63,622
58. Aggregate Other Aliens OT	XXX	7,289,382	826,863	271,531	156,420,000	164,807,776	
59. Subtotal	XXX	3,474,301,392	4,624,958,997	372,273,983	6,226,074,536	14,697,608,909	4,025,512,424
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	646,919,472	600,359			647,519,831	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	13,744,940		5,995,317		19,740,257	
94. Aggregate or other amounts not allocable by State	XXX	20,689,050				20,689,050	
95. Totals (Direct Business)	XXX	4,155,654,855	4,625,559,356	378,269,300	6,226,074,536	15,385,558,047	4,025,512,424
96. Plus Reinsurance Assumed	XXX	22,827,895	43,542,083		865,993,248	932,363,226	580,953,583
97 Totals (All Business)	XXX	4,178,482,750	4,669,101,439	378,269,300	7,092,067,784	16,317,921,273	4,606,466,007
98. Less Reinsurance Ceded	XXX	557,189,133	2,372,020,470	48,467,981		2,977,677,584	
99. Totals (All Business) less Reinsurance Ceded	XXX	3,621,293,617	2,297,080,969	329,801,319	7,092,067,784	13,340,243,689	4,606,466,007
DETAILS OF WRITE-INS							
58001. HKG Hong Kong	XXX	124,699				124,699	
58002. ZZZ Other Alien	XXX	7,164,683	826,863	271,531	156,420,000	164,683,077	
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	7,289,382	826,863	271,531	156,420,000	164,807,776	
9401. Reinvested Net Nonforfeiture Option Proceeds	XXX	20,689,050				20,689,050	
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	20,689,050				20,689,050	

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 52

R - Registered - Non-domiciled RRGs .....

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state .....

Q - Qualified - Qualified or accredited reinsurer .....

N - None of the above - Not allowed to write business in the state 5

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

PART 1 – ORGANIZATIONAL CHART

The following entities are general partner level or above of **Massachusetts Mutual Life Insurance Company** (Parent)

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities II LLC	None		Delaware
MM Global Capabilities III LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		United Kingdom
Barings Ascend LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
Jefferies Finance LLC	27-0105644		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
Jefferies Private Credit GP LLC	None		Maryland
Jefferies Private Credit Fund LP	None		Delaware
Jefferies Private Credit BDC Inc.	None		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
JFIN Fund VI LLC	None		Delaware
JFIN Asset Management LLC	None		Delaware
JFAM GP LLC	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Revolver Holdings III LLC	None		Delaware
JFIN Revolver SPE III LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, SLP	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.*	None		Cayman Islands
Apex Credit CLO 2015-II Ltd.*	None		Cayman Islands
JFIN Revolver CLO 2015 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
Apex Credit CLO 2016 Ltd.	None		Cayman Islands
Apex Credit CLO 2017 Ltd.	None		Cayman Islands
Apex Credit CLO 2017-II Ltd.	None		Cayman Islands
Apex Credit CLO 2019-II Ltd.*	None		Cayman Islands
Apex Credit CLO 2020 Ltd.	None		Cayman Islands
MassMutual Mortgage Lending LLC	None		Delaware
MassMutual Retirement Services, LLC	04-1590850		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2013-A	90-1005837		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2015-A	38-3969560		Delaware
MMAF Equipment Finance LLC 2016-A	32-0489588		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
Rozier LLC	None		Delaware
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	98-0457456		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Finland Oy	None		Finland
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
BREAE AIFM LLP	None		United Kingdom
Barings Real Estate Advisers (Continental Europe) Limited	98-0654401		United Kingdom
Barings Real Estate Advisers Europe LLP	98-0654388		United Kingdom
Barings Real Estate Advisers Europe Finance LLP	98-0654412		United Kingdom
Barings Real Estate GmbH	98-1194368		Germany
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Barings Global Advisors Limited	98-1012393		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring Asset Management GmbH	98-0465031		Germany
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
Baring Pension Trustees Limited	98-0457574		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
Almack Mezzanine GP III Limited	None		United Kingdom
Almack Holding Partnership GP Limited	None		United Kingdom
Almack Mezzanine Fund Limited	None		United Kingdom
Almack Mezzanine Fund II Limited	None		United Kingdom
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Multifamily Capital Holdings LLC	None		Delaware
Barings Multifamily Capital LLC	None		Michigan
Barings Multifamily Capital Corporation	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		California
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	None		Delaware
ASM SIP, LP	None		Cayman Islands
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding, LLC.	47-3055009		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC*	81-4065378		Connecticut
EIP Holdings I, LLC	None		Delaware
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		Delaware
U.S. Pharmaceuticals Holdings I, LLC	46-0687392		Delaware
U.S. Pharmaceuticals Holdings II, LLC	47-5436800		Delaware
Validus Pharmaceuticals LLC	None		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Barings Alternative Investments SLP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Capital Investment LLC	None		Maryland
Barings Emerging Generation Fund GP, LLC	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

Commented [FV1]:

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Babson Global Loan Feeder Management, LLC	None		Delaware
Barings ABIF SLP, LLC	None		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF	None		Delaware
Barings Multi Asset Income Fund	None		Hong Kong
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware
Barings/LAZ Parking Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	None		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BRECS VII GP LLC	None		Delaware
CCM Fund I REIT Manager LLC	None		Delaware
CEMF I GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco II LLC	02-0767001		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
HarborTech (Asia) Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund I LP*	None		United Kingdom
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings European Real Estate Debt Income Fund	None		Delaware
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2014-I	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-I	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Babson Euro CLO 2016-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Private Loan Fund	None		Luxembourg
Barings Global Real Assets Fund LP	82-3867745		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Baring International Small Cap Equity Fund	26-4142796		Delaware
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Braemar Energy Ventures I, L.P. *	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Braselton Point LLC	04-1590850		Delaware
Barings Core Property Fund LP	20-5578089		Delaware
Cornerstone Real Estate Fund VIII LP	27-0547156		Delaware
Cornerstone Real Estate Fund X LP	46-5432619		Delaware
Cornerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
GASL Holdings, LLC	82-2932156		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Miami Douglas One GP LLC*	04-1590850		Delaware
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
MM Debt Participations LLC	81-3000420		Delaware
RB Apartments LLC	82-4411267		Delaware
Reston Arboretum LLC	75-2901061		Delaware
Rockall CLO B.V.	None		United Kingdom
Rockville Town Center LLC	54-2055778		Virginia
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
SouthPointe Industrial LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Tower Square Capital Partners IV-A, L.P.	80-0920367		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware
West 46th Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:			
Barings Emerging Markets Debt Short Duration Fund	None		Ireland
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings Global High Yield Fund	47-3790192		Massachusetts
Barings Total Return Bond Fund	47-3734770		Massachusetts
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC*	71-1018134		Delaware
Barings Real Estate Affiliates & Funds:			
Wood Creek Venture Fund LLC	04-1590850		Delaware
50 Liberty LLC*	36-4823011		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Budapester Strasse LLC	81-4382111		Delaware
Calgary Railway Holding LLC*	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA Madison Member LLC	81-0890084		Delaware
CCB Montford Park LLC*	82-1563809		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Island Member LLC	04-1590850		Delaware
NoHo West Venture LLC	83-0881588		Delaware
PACO France Logistics 2 LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
Spain Avalon Holding LLC	04-1590850		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
MassMutual Premier Funds:			
MassMutual Barings Dynamic Allocation Fund	45-3168892		Massachusetts
MassMutual Premier Focused International Fund	02-0754273		Massachusetts
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Premier Value Fund	04-3277550		Massachusetts
MassMutual Select Funds:			
MassMutual Select Diversified International Fund	14-1980900		Massachusetts
MassMutual Select Diversified Value Fund	01-0821120		Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Large Cap Value Fund	04-3513019		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Asset Momentum Fund	47-3517233		Massachusetts
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MML Series II Special Situations Fund	47-3559064		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2015 Fund	27-1933828		Massachusetts
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual RetireSMART Conservative Fund	45-1618155		Massachusetts
MassMutual RetireSMART Growth Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual RetireSMART Moderate Fund	45-1618262		Massachusetts
MassMutual RetireSMART Moderate Growth Fund	45-1618046		Massachusetts

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	MA	RE	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	CM Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	MML Baystate Life Ins Co	70416	43-0581430				MML Bay State Life Insurance Company	CT	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1041383				CML Mezzanine Investor III, LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Special Situations Investor LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Global Capabilities LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities I LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services India LLP	IND	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities (Netherlands) B.V.	NLD	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services Romania S.R.L.	ROU	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities II LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities III LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM/Barings Multifamily TEBS 2020 LLC	GBR	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MML Special Situations Investor LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	DS	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	DS	Wood Creek Capital Management LLC	Management		MMLIC		
0000							Lyme Adirondack Forest Company, LLC	DE	DS	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands I, LLC	DE	DS	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands II, LLC	DE	DS	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Barings Ascend LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Berkshire Way LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MSP-SC, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual MCAM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			27-0105644				Jefferies Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		1
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000							Jefferies Private Credit GP LLC	DE	NIA	Jefferies Credit Management LLC	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit Fund LP	DE	NIA	Jefferies Private Credit GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Fund VI LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Asset Management LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE III LLC	DE	NIA	JFIN Revolver Fund Holdings III LLC	Ownership	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SLP	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	44.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	56.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
0000							Apex Credit CLO 2015-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	33.000	MMLIC		
0000							Apex Credit CLO 2015-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	53.000	MMLIC		
0000							JFIN Revolver CLO 2014 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2015 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2016 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2019-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	74.000	MMLIC		
0000							Apex Credit CLO 2020 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Retirement Services, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Copper Hill Road LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	DS	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	DS	MassMutual Holding LLC	Ownership	1.000	MMLIC		

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000							MML Investment Advisers, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			46-3238013				MML Strategic Distributors, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1563535	2881445			The MassMutual Trust Company, FSB	CT	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000			26-0073611				MassMutual Asset Finance LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	99.600	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	DS	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000			90-1005837				MMAF Equipment Finance LLC 2013-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			36-4785301				MMAF Equipment Finance LLC 2014-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			38-3969560				MMAF Equipment Finance LLC 2015-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			32-0489588				MMAF Equipment Finance LLC 2016-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			35-2590691				MMAF Equipment Finance LLC 2017-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			32-0546197				MMAF Equipment Finance LLC 2017-B	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			82-5335801				MMAF Equipment Finance LLC 2018-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			83-3722640				MMAF Equipment Finance LLC 2019-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2019-B	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							Rozier LLC	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	MML Private Equity Fund Investor LLC	Ownership	100.000	MMLIC		
0000			45-2738137				Pioneers Gate LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000			06-1597528				MassMutual Assignment Company	NC	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			37-1732913				Fern Street LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Sleeper Street LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			46-2252944				Haven Life Insurance Agency, LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Capital Partners LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Holding LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Crane Venture Partners LLP	GBR	DS	MassMutual Holding LLC	Ownership	33.000	MMLIC		
0000							MassMutual Ventures Management LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures SEA Management Private Limited	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia II LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures UK LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			47-1296410				MassMutual Ventures US I LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US II LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US III LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Rothesay Holdco US LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			47-1466022				LifeScore Labs, LLC	MA	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Investors Services, LLC	MA	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Insurance Agency, LLC	MA	DS	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			41-2011634				MMLISI Financial Alliances, LLC	DE	DS	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			45-4000072				MM Asset Management Holding LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			51-0504477				Barings LLC	DE	DS	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	DS	Barings LLC	Ownership	100.000	MMLIC		

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0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	KOR	DS	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Management (Shanghai) Limited	HKG	DS	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	DS	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0236449				Barings Japan Limited	JPN	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Holding Company Pty Ltd	AUS	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457456				Barings Australia Pty Ltd	AUS	DS	Baring Australia Holding Company Pty Ltd.	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	DS	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	DS	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I Designated Activity Company	IRL	DS	Barings Finance LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited	GBR	DS	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Asset Management Spain SL	ESP	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Italy S.r.l.	ITA	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Sweden AB	SWE	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Finland Oy	FIN	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Netherlands B.V.	NLD	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Real Estate UK Holdings Limited	DE	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							BREAE AIFM LLP	GBR	DS	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0654401				Barings Real Estate Advisers (Continental Europe) Limited	GBR	DS	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0654388				Barings Real Estate Advisers Europe LLP	GBR	DS	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0654412				Barings Real Estate Advisers Europe Finance LLP	GBR	DS	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-1194368				Barings Real Estate GmbH	DEU	DS	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0241935				Baring Asset Management Limited	GBR	DS	MassMutual Holdings (Bermuda) Limited	Ownership	100.000	MMLIC		
0000							Barings European Direct Lending 1 GP LLP	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-1012393				Barings Global Advisors Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BCGSS 2 GP LLP	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457328				Baring International Investment Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457587				Baring International Investment Management Holdings	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457576				Baring Asset Management UK Holdings Limited	GBR	DS	Baring International Investment Management Holdings	Ownership	100.000	MMLIC		
0000			98-0465031				Baring Asset Management GmbH	DEU	DS	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0524272				Baring International Fund Managers (Ireland) Limited	IRL	DS	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Switzerland Sàrl	CHE	DS	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0497550				Baring France SAS	FRA	DS	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		

STATEMENT AS OF JUNE 30, 2020 OF THE Massachusetts Mutual Life Insurance Company

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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)	*
0000			98-0457586				Baring Fund Managers Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457574				Baring Pension Trustees Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457578				Baring Investment Services Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Core Fund Feeder I GP S.à.r.l.	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings GPC GP S.à. r.l .	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings European Core Property Fund GP Sàrl	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Fund (LUX) GP S.à. r.l .	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							PREIF Holdings Limited Partnership	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Almack Mezzanine GP III Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund II Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0432153				Barings (U.K.) Limited	GBR	DS	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Multifamily Capital Holdings LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Multifamily Capital LLC	MI	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Multifamily Capital Corporation	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	DS	Barings Real Estate Advisers LLC	Ownership	100.000	MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.000	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							ASM SIP, LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	13.200	MMLIC		
0000							ASM SIP, LP	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	18.300	MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Novation Companies, Inc.	MD	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.800	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	66.700	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	CT	NIA	Barings LLC	Influence		MMLIC		
0000							Tamiami Citurus, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	37.500	MMLIC		
0000							Techquity, LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000			46-0687392				US Pharmaceutical Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Management		MMLIC		
0000			20-2970495				US Pharmaceutical Holdings II, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.400	MMLIC		
0000			20-2970495				US Pharmaceutical Holdings II, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							EIP Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		

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0000							EIP Holdings I, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Validus Pharmaceuticals LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	70.000	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Aland Royalty GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Alaska Future Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Investment Series LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Capital Investment LLC	MD	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Babson Global Loan Feeder Management, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings ABIF SLP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Core Property Fund GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Lending GP Ltd.	CYM	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Energy Infrastructure Advisors, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Multi Asset Income Fund	HKG	DS	Barings LLC	Management		MMLIC		
0000							Barings North American Private Loan Fund Management, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management II, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Real Assets Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings GPSF	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings/LAZ Parking Fund GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Small Business Fund LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							CCM Fund I REIT Manager LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							CHY Venture GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF X GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Great Lakes III GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Lake Jackson LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Loan Strategies Management LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			02-0767001				Mezzco II LLC	DE	DS	Barings LLC	Ownership	98.400	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	DS	Barings LLC	Ownership	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	DS	Barings LLC	Ownership	99.300	MMLIC		
0000							Mezzco Australia II LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				SBNP SIA II LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							SBNP SIA III LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Somerset Special Opportunities Management LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				SouthPointe Industrial LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3313782				MassMutual International LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000							MassMutual Solutions LLC	DE	DS	MassMutual International LLC	Ownership	100.000	MMLIC		
0000							HarborTech (Asia) Limited	HKG	DS	MassMutual International LLC	Ownership	100.000	MMLIC		
0000							Yunfeng Financial Group Limited	HKG	DS	MassMutual International LLC	Ownership	24.900	MMLIC		

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0000							MassMutual Asia Limited (SPV)	HKG	DS	MassMutual International LLC	Ownership	100.000	MMLIC		
0000			04-2443240				MML Management Corporation	MA	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	DS	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	DS	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor II, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor III, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	11.100	MMLIC		
0000			27-3576835				MassMutual External Benefits Group LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				2160 Grand Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.100	MMLIC		
0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund I LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MMLIC		
0000							Almack Mezzanine Fund I LP	GBR	NIA	C.M. Life Insurance Company	Ownership	4.600	MMLIC		
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.700	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.600	MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	11.300	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.100	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	77.900	MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Real Estate Debt Income Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	14.000	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	22.300	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.400	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.800	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	57.200	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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)	*
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson CLO Ltd. 2013-I	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000							Babson CLO Ltd. 2014-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		4
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		5
0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2016-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000			36-037260H				Babson Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.300	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.800	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	5.000	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000			82-5330194				Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	Management		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	94.300	MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Barings Global Inv. Grade Strat Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	12.200	MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Barings LLC	Management		MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	43.100	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.600	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.800	MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2019-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	45.600	MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.300	MMLIC		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			26-4142796				Baring International Small Cap Equity Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	9.700	MMLIC		
0000			26-4142796				Baring International Small Cap Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	89.900	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.300	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	12.500	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MMLIC		
0000			04-1590850				Braselton Point LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	15.700	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	24.800	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership	2.800	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	98.600	MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.600	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.800	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	5.200	MMLIC		
0000			82-2932156				GASL Holdings, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	11.300	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.200	MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		
0000			82-1512591				KKR-MM Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	62.500	MMLIC		
0000			46-4255307				Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.900	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-4411267				RB Apartments LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			75-2901061				Reston Arboretum LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Rockall CLO B.V.	GBR	NIA	Barings LLC	Influence		MMLIC		
0000			54-2055778				Rockville Town Center LLC	VA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	59.000	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	2.900	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	18.000	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	92.100	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			80-0920367				Tower Square Capital Partners IV-A, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	21.300	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.600	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.300	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.700	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.600	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Emerging Markets Debt Short Duration Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			47-3734770				Barings Total Return Bond Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000							CCIC Fund	CHN	NIA	Barings LLC	Influence		MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.200	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	1.000	MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.100	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.800	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	61.000	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		
0000			81-4382111				Budapester Strasse LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.100	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.300	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.500	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-0890084				CREA Madison Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-1563809				CCB Montford Park LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	75.200	MMLIC		
0000			82-1563809				CCB Montford Park LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.200	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.600	MMLIC		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Island Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	51.000	MMLIC		
0000			83-0881588				NoHo West Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				PACO France Logistics 2 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.000	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MMLIC		
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	15.800	MMLIC		
0000			04-1590850				Spain Avalon Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	35.000	MMLIC		

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0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.300	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
0000			45-3168892				MassMutual Barings Dynamic Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			51-0529328		0000927972	OQ	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	63.200	MMLIC		
0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MMLIC		
0000			04-3277550		0000927972	OQ	MassMutual Premier Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			14-1980900		0000916053	OQ	MassMutual Select Diversified International Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			01-0821120		0000916053	OQ	MassMutual Select Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.800	MMLIC		
0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.200	MMLIC		
0000			04-3513019		0000916053	OQ	MassMutual Select Large Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.300	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.800	MMLIC		
0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.900	MMLIC		
0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.300	MMLIC		
0000			27-1933828		0000916053	OQ	MassMutual RetireSMART 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.400	MMLIC		
0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	9.500	MMLIC		
0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.700	MMLIC		
0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	60.500	MMLIC		
0000			45-1618155		0000916053	OQ	MassMutual RetireSMART Conservative Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			45-1618222		0000916053	OQ	MassMutual RetireSMART Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.600	MMLIC		
0000			45-1618262		0000916053	OQ	MassMutual RetireSMART Moderate Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			45-1618046		0000916053	OQ	MassMutual RetireSMART Moderate Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own .6% and includes only Great Lakes III, L.P.
3	Debt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P.
4	Debt investors own .5% and includes only Great Lakes III, L.P.
5	Debt investors own .2% and includes only Great Lakes III, L.P.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. Not required

2. This line of business is not written by the company

3. No

4. No

5. No

6. No

7. No.

8. No

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	6 5 9 3 5 2 0 2 0 4 9 0 0 0 0 0 2
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	6 5 9 3 5 2 0 2 0 3 6 5 0 0 0 0 2
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 5 9 3 5 2 0 2 0 4 4 5 0 0 0 0 2
4.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	6 5 9 3 5 2 0 2 0 4 4 6 0 0 0 0 2
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 5 9 3 5 2 0 2 0 4 4 7 0 0 0 0 2
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 5 9 3 5 2 0 2 0 4 4 8 0 0 0 0 2
7.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	6 5 9 3 5 2 0 2 0 4 4 9 0 0 0 0 2
8.	Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]	6 5 9 3 5 2 0 2 0 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Investment in trust	25,400,391		25,400,391	27,672,460
2505. Pension plan asset	617,525,693	617,525,693		
2506. Cash advances to agents	226,863,275	226,863,275		
2507. Commissions and expenses on long-term lease	82,400,967	82,400,967		
2508. Intangible assets	71,687,484	71,687,484		
2509. Bills receivable	441,719	441,719		
2597. Summary of remaining write-ins for Line 25 from overflow page	1,024,319,530	998,919,138	25,400,391	27,672,460

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Funds awaiting escheat and other miscellaneous	84,746,087	89,764,821
2505. Deferred income liability	13,596,317	14,159,691
2597. Summary of remaining write-ins for Line 25 from overflow page	98,342,404	103,924,512

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous Income	17,430,689	17,093,952	43,132,268
08.305. Change in corporate owned life insurance	(55,575,411)	104,954,771	174,697,108
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(38,144,722)	122,048,723	217,829,376

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Reinsurance ceded adjustment	(6,923,874)	(6,906,039)	(13,812,078)
2705. Ceded income on funds withheld	103,081,015	102,433,965	204,914,037
2706. Miscellaneous charges to operations	20,228,452	16,018,049	40,063,004
2797. Summary of remaining write-ins for Line 27 from overflow page	116,385,593	111,545,975	231,164,963

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Change in minimum pension liability			(68,071,660)
5397. Summary of remaining write-ins for Line 53 from overflow page			(68,071,660)

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	358,212,616	488,306,553
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		78,792,713
	2.2 Additional investment made after acquisition	57,566,218	99,590,730
3.	Current year change in encumbrances	(26,524,000)	(58,736,210)
4.	Total gain (loss) on disposals		74,240,741
5.	Deduct amounts received on disposals		191,891,888
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		40,793,428
8.	Deduct current year's depreciation	43,943,124	91,296,595
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	345,311,710	358,212,616
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	345,311,710	358,212,616

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	27,472,894,866	23,623,807,529
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,844,746,320	5,802,607,047
	2.2 Additional investment made after acquisition	136,635,564	407,941,377
3.	Capitalized deferred interest and other	39,009,176	47,785,824
4.	Accrual of discount	7,660,406	8,298,786
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(1,047,662)	2,756,536
7.	Deduct amounts received on disposals	1,991,265,122	2,514,218,880
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(2,460,007)	3,184,496
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(167,550,766)	97,101,143
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	27,343,542,789	27,472,894,866
12.	Total valuation allowance	(4,312,500)	
13.	Subtotal (Line 11 plus Line 12)	27,339,230,289	27,472,894,866
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	27,339,230,289	27,472,894,866

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	9,072,179,122	8,643,322,029
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	616,011,999	546,154,933
	2.2 Additional investment made after acquisition	556,793,277	1,054,111,991
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(21,744,486)	772,689,310
6.	Total gain (loss) on disposals	4,617,069	126,189,366
7.	Deduct amounts received on disposals	883,053,103	2,102,972,280
8.	Deduct amortization of premium and depreciation	460,901	741,103
9.	Total foreign exchange change in book/adjusted carrying value	(43,059,594)	69,826,426
10.	Deduct current year's other than temporary impairment recognized	187,840	36,401,550
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	9,301,095,543	9,072,179,122
12.	Deduct total nonadmitted amounts	49,751,751	60,352,690
13.	Statement value at end of current period (Line 11 minus Line 12)	9,251,343,792	9,011,826,432

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	120,811,328,057	110,650,590,353
2.	Cost of bonds and stocks acquired	18,435,597,414	29,778,484,140
3.	Accrual of discount	132,210,567	255,360,217
4.	Unrealized valuation increase (decrease)	661,429,615	4,504,768,568
5.	Total gain (loss) on disposals	(47,242,218)	197,349,566
6.	Deduct consideration for bonds and stocks disposed of	10,938,068,295	24,633,640,825
7.	Deduct amortization of premium	63,934,730	117,639,005
8.	Total foreign exchange change in book/adjusted carrying value	(385,582,745)	224,899,740
9.	Deduct current year's other than temporary impairment recognized	141,340,392	111,115,686
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	19,117,727	62,270,989
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	128,483,515,000	120,811,328,057
12.	Deduct total nonadmitted amounts	189,047	189,047
13.	Statement value at end of current period (Line 11 minus Line 12)	128,483,325,953	120,811,139,010

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)	59,839,197,593	43,734,847,422	37,959,458,365	(1,148,563,200)	59,839,197,593	64,466,023,450		53,813,591,576
2. NAIC 2 (a)	45,212,894,604	36,495,466,248	36,793,469,487	481,171,693	45,212,894,604	45,396,063,058		41,011,157,082
3. NAIC 3 (a)	7,386,469,186	958,703,400	1,663,350,986	769,674,457	7,386,469,186	7,451,496,057		6,238,245,668
4. NAIC 4 (a)	1,877,470,828	240,566,850	105,422,138	109,971,898	1,877,470,828	2,122,587,438		1,737,309,727
5. NAIC 5 (a)	1,946,776,264	83,045,011	56,842,702	65,906,284	1,946,776,264	2,038,884,857		1,918,559,870
6. NAIC 6 (a)	422,850,792	8,162,032	72,535,110	49,117,725	422,850,792	407,595,439		464,363,171
7. Total Bonds	116,685,659,266	81,520,790,963	76,651,078,788	327,278,857	116,685,659,266	121,882,650,298		105,183,227,094
PREFERRED STOCK								
8. NAIC 1	351,000,000				351,000,000	351,000,000		443,850,000
9. NAIC 2	215,419,688		200,428,480	13,357,604	215,419,688	28,348,812		130,181,688
10. NAIC 3	141,021,927				141,021,927	141,021,927		141,021,927
11. NAIC 4								
12. NAIC 5	21,577,796			(106,409)	21,577,796	21,471,387		22,047,657
13. NAIC 6	9,724,831			(8,162,213)	9,724,831	1,562,618		11,782,864
14. Total Preferred Stock	738,744,242		200,428,480	5,088,982	738,744,242	543,404,744		748,884,136
15. Total Bonds and Preferred Stock	117,424,403,508	81,520,790,963	76,851,507,268	332,367,839	117,424,403,508	122,426,055,042		105,932,111,230

(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 $ 8,865,803,599 ; NAIC 2 $ 3,535,872,393 ; NAIC 3 $ 15,274,515 NAIC 4 $ 211,661,040 ; NAIC 5 $; NAIC 6 $

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 Totals	6,969,769,123	XXX	6,862,167,540		

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	1,159,172,265	447,734,452
2.	Cost of short-term investments acquired	9,270,583,245	3,175,979,903
3.	Accrual of discount	20,394,760	18,740,444
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	663,094	109,655
6.	Deduct consideration received on disposals	3,481,044,241	2,483,392,190
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,969,769,123	1,159,172,265
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	6,969,769,123	1,159,172,265

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)	2,563,068,316
2.	Cost Paid/(Consideration Received) on additions	297,154,506
3.	Unrealized Valuation increase/(decrease)	4,507,773,832
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	1,037,790,798
6.	Considerations received/(paid) on terminations	1,345,870,927
7.	Amortization	(137,312)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	7,059,779,213
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	7,059,779,213

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(107,780,033)
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				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(14,971,212)			
	3.14 Section 1, Column 18, prior year	(107,780,033)	92,808,821	92,808,821	
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				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(14,971,212)			
	3.24 Section 1, Column 19, prior year	(107,780,033)			
	3.25 SSAP No. 108 adjustments		92,808,821	92,808,821	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		602,525,857		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	602,525,857			
	4.23 SSAP No. 108 adjustments		602,525,857		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
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 terminations in prior year				(92,808,821)
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(14,971,212)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(14,971,212)

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*AA9	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1	50,000,000	13,054,348	30,357,323	10/01/2012	10/01/2042	Interest Rate Swap		17,615,451	42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	13,054,348	12,741,872
57629*AA9	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1		11,679,022	11,459,877	10/01/2012	10/01/2042	Interest Rate Swap			320808-AD-0	FIRST MARYLAND CAP I-LIMITED GUARANTEE NOTE	2	11,679,022	11,459,877
57629*AA9	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1		17,897,273	17,664,191	10/01/2012	10/01/2042	Interest Rate Swap			38136M-AC-2	Goldentree Loan Management US Clo 2 Ltd	1	17,897,273	17,664,191
57629*AA9	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1		10,000,000	9,541,980	10/01/2012	10/01/2042	Interest Rate Swap			09629L-AE-5	BLUEMOUNTAIN CLO XXIII L-BLUEM 2018-23A B	1	10,000,000	9,541,980
57629*AA9	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1		5,000,000	4,750,125	10/01/2012	10/01/2042	Interest Rate Swap			03328Y-AG-9	Anchorage Capital CLO Lt-ANCHC 2018-1RA C	1	5,000,000	4,750,125
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1	50,000,000	5,197,625	22,820,271	10/01/2012	10/01/2042	Interest Rate Swap		17,552,515	13876L-AC-1	CANYC 2020-1A-B FLOATING COUP	1	5,197,625	5,267,756
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		3,248,291	3,046,173	10/01/2012	10/01/2042	Interest Rate Swap			83149E-AG-2	SLM STUDENT LN TR 2006-5-NOTE CL B	1	3,248,291	3,046,173
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		5,470,000	5,335,033	10/01/2012	10/01/2042	Interest Rate Swap			883310-AE-4	THAYER PARK CLO LTD.-THAYR 2017-1A B	1	5,470,000	5,335,033
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		6,430,000	6,183,660	10/01/2012	10/01/2042	Interest Rate Swap			77342K-AA-8	ROCKFORD TOWER CLO 2018--ROCKT 2018-2A A	1	6,430,000	6,183,660
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		8,000,000	7,600,408	10/01/2012	10/01/2042	Interest Rate Swap			09628F-AE-9	BlueMountain Fuji US Clo-SERIES 2017-3A CLASS B	1	8,000,000	7,600,408
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		4,000,000	3,841,952	10/01/2012	10/01/2042	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	4,000,000	3,841,952
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		15,000,000	14,592,750	10/01/2012	10/01/2042	Interest Rate Swap			88432U-AC-0	Wind River CLO Ltd-SERIES 18-3A CLASS A2	1	15,000,000	14,592,750
57629*AB7	Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	1		6,800,000	6,628,620	10/01/2012	10/01/2042	Interest Rate Swap			03762Y-AH-0	Apidos Clo XXV-APID 2016-25A A2R	1	6,800,000	6,628,620
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	264,000,000	19,165,000	110,909,447	11/29/2012	11/29/2042	Interest Rate Swap		92,298,315	14316R-ZZ-6	Carlyle US CLO 2017-5 Re Term Loan	1	19,165,000	18,611,132
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,855	10,796,422	11/29/2012	11/29/2042	Interest Rate Swap			83149F-AD-6	SLM Student Loan Trust 2006-6	1	11,600,855	10,796,422
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,565,327	22,598,650	11/29/2012	11/29/2042	Interest Rate Swap			375415-AA-4	GILBERT PARK CLO LTD-SERIES 17-1A CLASS A	1	22,565,327	22,598,650
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,500,000	12,654,900	11/29/2012	11/29/2042	Interest Rate Swap			14310D-AY-3	CARLYLE GLOBAL MKT STRATEGIES CLO 2013-2 LTD MEZZ SECD DEF NT	1	13,500,000	12,654,900
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,100,000	12,607,794	11/29/2012	11/29/2042	Interest Rate Swap			67097Q-AC-9	OCP CLO 2017-14 Ltd-SERIES 17-14A CLASS A1B	1	13,100,000	12,607,794
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		84,506,227	90,998,055	11/29/2012	11/29/2042	Interest Rate Swap			57542Z-A0-7	MASSMUTUAL ASSET FIN LLC SR SECD REV NT	3	84,506,227	90,998,055
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		44,950,518	44,729,361	11/29/2012	11/29/2042	Interest Rate Swap			126611-AL-6	CVP CASCADE CLO LTD-CVPC 2014-2A A1R	1	44,950,518	44,729,361
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,200,000	5,859,477	11/29/2012	11/29/2042	Interest Rate Swap			94950G-AE-7	WELLFLEET CLO LTD-WELF 2017-1A B	1	6,200,000	5,859,477
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,525,000	5,236,297	11/29/2012	11/29/2042	Interest Rate Swap			01748R-AE-5	ALLEGRO CLO V LTD-SERIES 17-1A CLASS MEZ, FLT	1	5,525,000	5,236,297
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,547,915	11/29/2012	11/29/2042	Interest Rate Swap			38137M-AK-3	Goldentree Loan Opportun-GLD12 2016-12A AJR	1	15,000,000	14,547,915
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,265,685	11/29/2012	11/29/2042	Interest Rate Swap			03767M-AJ-7	Apidos CLO-APID 2018-29A B	1	4,500,000	4,265,685
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,879,645	11/29/2012	11/29/2042	Interest Rate Swap			17181T-AA-9	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A1	1	5,000,000	4,879,645
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,000,000	11,560,776	11/29/2012	11/29/2042	Interest Rate Swap			04017J-AE-1	ARES CLO Ltd-ARES 2018-49A B	1	12,000,000	11,560,776
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,700,000	8,700,000	11/29/2012	11/29/2042	Interest Rate Swap			05875P-AE-5	Ballyrock Ltd	1	8,700,000	8,700,000
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	12,000,000	50,553,043	12/27/2012	12/27/2042	Interest Rate Swap		38,986,951	67112K-AC-3	OCP CLO Ltd-SEREIS 18-15A CLASS A3	1	12,000,000	11,566,092
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,811,228	12/27/2012	12/27/2042	Interest Rate Swap			83609R-AE-1	SOUND POINT CLO LTD-SNDPT 2017-1A C	1	4,000,000	3,811,228
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,675,496	22,135,819	12/27/2012	12/27/2042	Interest Rate Swap			14315J-YY-9	Carlyle US CLO 2017-3 Ri Term Loan	1	22,675,496	22,135,819
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,130,406	12/27/2012	12/27/2042	Interest Rate Swap			03330A-AC-6	Anchorage Capital CLO 3--ANCHC 2014-3RA B	1	3,200,000	3,130,406

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		33,000,000	31,665,216	12/27/2012	12/27/2042	Interest Rate Swap			87271L-AJ-1	TIAA CLO I Ltd-TIA 2016-1A AR	1	33,000,000	31,665,216
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,800,000	8,337,182	12/27/2012	12/27/2042	Interest Rate Swap			14310D-AW-7	Carlyle Global Market St-SERIES 2013-2A CLASS BR	1	8,800,000	8,337,182
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,899,554	16,109,769	12/27/2012	12/27/2042	Interest Rate Swap			24820R-AA-6	Statoil ASA-SENIOR UNSECURED NOTE	1	13,899,554	16,109,769
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,951,888	4,761,685	12/27/2012	12/27/2042	Interest Rate Swap			12551J-AG-1	CIFC Funding 2017-IV Ltd-SERIES 17-4A CLASS B	1	4,951,888	4,761,685
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	12,170,168	50,302,122	12/27/2012	12/27/2042	Interest Rate Swap		38,986,951	92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B	1	12,170,168	11,315,171
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,990,000	18,523,492	12/27/2012	12/27/2042	Interest Rate Swap			04964K-AN-1	ATRIUM CDO CORP-SERIES 9A CLASS BR	1	18,990,000	18,523,492
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	29,569,200	12/27/2012	12/27/2042	Interest Rate Swap			65023P-AC-4	Newark BSL CLO 2 Ltd	1	30,000,000	29,569,200
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,000,000	22,199,554	12/27/2012	12/27/2042	Interest Rate Swap			06760P-AE-1	Babson CLO Ltd/Cayman Is-BABSN 2018-3A A2	1	23,000,000	22,199,554
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,114,215	12/27/2012	12/27/2042	Interest Rate Swap			55821A-AE-8	Madison Park Funding Ltd-SERIES 18-28A CLASS B	1	9,500,000	9,114,215
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,792,260	12/27/2012	12/27/2042	Interest Rate Swap			28622J-AB-3	ARROWMARK COLORADO HOLDI-SERIES 17-7A CLASS B	1	4,000,000	3,792,260
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,750,000	4,638,798	12/27/2012	12/27/2042	Interest Rate Swap			55954W-AC-3	Magnetite XXIV Ltd-SERIES 2019-24A CLASS B	1	4,750,000	4,638,798
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	6,000,000	45,171,006	12/28/2012	12/28/2042	Interest Rate Swap		39,329,124	38138B-AG-5	GoldentTree Loan Managem-GLM 2018-3A B1	1	6,000,000	5,841,882
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		29,851,182	29,239,980	12/28/2012	12/28/2042	Interest Rate Swap			56608K-AA-1	Marble Point CLO XIV Ltd-MP14 2018-2A A	1	29,851,182	29,239,980
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,813,500	12/28/2012	12/28/2042	Interest Rate Swap			87246M-AJ-1	TICP CLO VI 2016-2 Ltd-SERIES 2016-6A CLASS BR	1	10,000,000	9,813,500
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,860,518	12/28/2012	12/28/2042	Interest Rate Swap			55818X-BA-0	MADISON PARK FUNDING LTD-SERIES 2015-16A CLASS BR	1	7,000,000	6,860,518
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,050,000	10,670,488	12/28/2012	12/28/2042	Interest Rate Swap			88432M-AC-8	WIND RIVER CLO LTD-WINDR 2017-1A B	1	11,050,000	10,670,488
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,984,891	22,141,920	12/28/2012	12/28/2042	Interest Rate Swap			22615M-AL-6	Crestline Denali CLO XIV-SERIES16-1A CLASS A1R	1	22,984,891	22,141,920
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,803,512	12/28/2012	12/28/2042	Interest Rate Swap			89852T-AN-8	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR	1	8,000,000	7,803,512
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,902,974	12/28/2012	12/28/2042	Interest Rate Swap			87248K-AS-3	TICP CLO VI 2016-5 LTD-TICP 2016-5A A2R	1	3,000,000	2,902,974
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	969,706	12/28/2012	12/28/2042	Interest Rate Swap			94950J-AA-9	Wellfleet CLO Ltd-SERIES 18-1A CLASS A	1	1,000,000	969,706
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,872,752	12/28/2012	12/28/2042	Interest Rate Swap			40437L-AE-2	HPS LOAN MANAGEMENT 13-2-HLM 13A-18 A2	1	4,000,000	3,872,752
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,060,000	4,716,608	12/28/2012	12/28/2042	Interest Rate Swap			92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B	1	5,060,000	4,716,608
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	59,000,000	96,541,778	12/28/2012	12/28/2042	Interest Rate Swap		39,329,124	94950J-AA-9	Wellfleet CLO Ltd-SERIES 18-1A CLASS A	1	59,000,000	57,212,654
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,200,000	13,925,159	12/28/2012	12/28/2042	Interest Rate Swap			06759F-AB-2	BABSON CLO LTD 2015-II-SERIES 15-2A CLASS AR	1	14,200,000	13,925,159
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,273,580	12/28/2012	12/28/2042	Interest Rate Swap			04017T-AE-9	Ares XXXIR CLO Ltd-SERIES 14-31RA CLASS B	1	20,000,000	19,273,580
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,700,000	12,345,721	12/28/2012	12/28/2042	Interest Rate Swap			55818Y-BE-0	MADISON PARK FUNDING LTD-SERIES 15-17A CLASS B1R	1	12,700,000	12,345,721
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	3,924,942	12/28/2012	12/28/2042	Interest Rate Swap			12551R-AE-8	CIFC Funding 2018-I Ltd-SERIES 18-1A CLASS C	1	4,200,000	3,924,942
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,047,202	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,047,202
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	20,000,000	58,446,224	12/28/2012	12/28/2042	Interest Rate Swap		39,329,124	09628N-AQ-5	BlueMountain CLO 2015-4 -SERIES 15-4A CLASS A2R	1	20,000,000	19,117,100
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,050,000	10,593,532	12/28/2012	12/28/2042	Interest Rate Swap			64031D-AB-6	Nelnet Student Loan Trus-SERIES 19-3A CLASS B	1	12,050,000	10,593,532
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,213,386	10,270,612	12/28/2012	12/28/2042	Interest Rate Swap			63939F-AC-4	Navient Student Loan Tru-SERIES 15-1 CLASS B	1	12,213,386	10,270,612

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,836,335	12/28/2012	12/28/2042	Interest Rate Swap			12550G-AE-3	CIFC Funding Ltd-CIFC 2018-5A B	1	5,000,000	4,836,335
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,900,000	8,641,553	12/28/2012	12/28/2042	Interest Rate Swap			55820T-AC-2	MADISON PARK FUNDING LTD-SERIES 2017-23A CLASS B	1	8,900,000	8,641,553
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,650,000	8,305,202	12/28/2012	12/28/2042	Interest Rate Swap			33882G-AC-2	FLATIRON CLO LTD-FLAT 2017-1A C	1	8,650,000	8,305,202
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	950,169	12/28/2012	12/28/2042	Interest Rate Swap			48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	1,000,000	950,169
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,250,000	4,086,579	12/28/2012	12/28/2042	Interest Rate Swap			09626U-AQ-1	BLUEMOUNTAIN CLO LTD-BLUEM 2013-1A BR	1	4,250,000	4,086,579
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,686,550	12/28/2012	12/28/2042	Interest Rate Swap			64132D-AA-6	Neuberger Berman CLO Ltd-NEUB 2019-32A A	1	25,000,000	24,686,550
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,250,000	4,105,738	12/28/2012	12/28/2042	Interest Rate Swap			75888M-AG-5	Regatta XIV Funding Ltd-SERIES 18-3A CLASS B	1	4,250,000	4,105,738
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	9,550,000	28,848,147	12/28/2012	12/28/2042	Interest Rate Swap		19,664,561	04965F-AG-6	Atrium XV-SERIES 15A CLASS B	1	9,550,000	9,183,586
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,843,940	12/28/2012	12/28/2042	Interest Rate Swap			55819B-AL-4	MADISON PARK FUNDING XVI-SERIES 15-18A CLASS A1R	1	10,000,000	9,843,940
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,546,957	8,055,889	12/28/2012	12/28/2042	Interest Rate Swap			63940A-AD-0	NAVIENT STUDENT LOAN TRU-SERIES 17-4A CLASS B	1	9,546,957	8,055,889
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	8,972,778	12/28/2012	12/28/2042	Interest Rate Swap			03328W-AN-8	Anchorage Capital CLO 9 -SERIES 16-9A CLASS CR	1	9,200,000	8,972,778
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,985,422	12/28/2012	12/28/2042	Interest Rate Swap			04019L-AG-9	ARES 2019-51A C	1	2,000,000	1,985,422
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,047,202	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,047,202
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,401,220	12/28/2012	12/28/2042	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	2,500,000	2,401,220
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,203,590	12/28/2012	12/28/2042	Interest Rate Swap			77342K-AC-4	Rockford Tower CLO 2018-2 Ltd	1	6,400,000	6,203,590
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	10,000,000	29,272,091	12/28/2012	12/28/2042	Interest Rate Swap		19,664,561	24380L-AE-3	DEER CREEK CLO LTD 2017--SERIES 17-1A CLASS B	1	10,000,000	9,607,530
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	29,288,880	12/28/2012	12/28/2042	Interest Rate Swap			04624W-AC-1	ASSURANT CLO III LTD-SERIES 2018-2A CLASS A	1	30,000,000	29,288,880
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,570,000	12,974,372	12/28/2012	12/28/2042	Interest Rate Swap			48249V-AQ-4	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A2R	1	13,570,000	12,974,372
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,850,000	4,602,796	12/28/2012	12/28/2042	Interest Rate Swap			08179H-AB-6	BENEFIT STREET PARTNERS -SERIES 2017-12A CLASS A2	1	4,850,000	4,602,796
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	10,000,000	29,410,911	12/28/2012	12/28/2042	Interest Rate Swap		19,664,561	87232A-AE-4	TFLAT 2018-1A B	1	10,000,000	9,746,350
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,571,416	6,158,029	12/28/2012	12/28/2042	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	3	6,571,416	6,158,029
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,920,000	8,910,919	12/28/2012	12/28/2042	Interest Rate Swap			10302V-BC-8	BOWMAN PARK CLO LTD-BOWPK 2014-1A B1R	1	8,920,000	8,910,919
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,750,000	8,633,214	12/28/2012	12/28/2042	Interest Rate Swap			48252R-AE-4	KKR 24 B	1	8,750,000	8,633,214
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,840,000	6,590,340	12/28/2012	12/28/2042	Interest Rate Swap			88433R-AE-2	WIND RIVER CLO LTD-SERIES 17-2A CLASS B	1	6,840,000	6,590,340
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,765,005	12/28/2012	12/28/2042	Interest Rate Swap			50188Y-AB-0	LCM LTD PARTNERSHIP-LCM 24A B	1	5,000,000	4,765,005
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,047,202	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,047,202
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,600,000	4,341,071	12/28/2012	12/28/2042	Interest Rate Swap			05875H-AE-3	Ballyrock CLO 2018-1 Ltd-SERIES 2018-1A CLASS B	1	4,600,000	4,341,071
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	5,400,000	24,945,907	12/28/2012	12/28/2042	Interest Rate Swap		19,664,561	12548J-AE-2	CIFC FUNDING LTD-SERIES 17-3A CLASS A2	1	5,400,000	5,281,346
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,533,908	12/28/2012	12/28/2042	Interest Rate Swap			74988L-AC-8	ALM XIV Ltd-SERIES 14-14A CLASS A2R2	1	11,900,000	11,533,908
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,650,000	4,561,678	12/28/2012	12/28/2042	Interest Rate Swap			29001L-AG-6	Elmwood CLO II Ltd-ELMW2 2019-2A C	1	4,650,000	4,561,678
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,336,484	12/28/2012	12/28/2042	Interest Rate Swap			50184K-AW-8	LCM LTD PARTNERSHIP-SERIES 13A CLASS CR	1	4,500,000	4,336,484

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,401,984	4,740,148	12/28/2012	12/28/2042	Interest Rate Swap			57542Z-AO-7	MASSMUTUAL ASSET FIN LLC SR SECD REV NT	3	4,401,984	4,740,148
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,200,000	10,565,957	12/28/2012	12/28/2042	Interest Rate Swap			08181B-AS-8	Benefit Street Partners -SERIES 16-9A CLASS BR	1	11,200,000	10,565,957
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,735,160	12/28/2012	12/28/2042	Interest Rate Swap			94951D-AC-7	Wellfleet CLO 2018-3 Ltd-SERIES 18-3A CLASS A1B	1	8,000,000	7,735,160
57629*AN1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	20,000,000	38,602,527	12/31/2012	12/31/2042	Interest Rate Swap		19,111,907	36248M-AJ-6	GT Loan Financing I Ltd -SERIES 2013-1A CLASS AR	1	20,000,000	19,490,620
57629*AN1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,837,500	20,354,070	12/31/2012	12/31/2042	Interest Rate Swap			14315J-MM-8	Carlyle US CLO 2013-2 Re Term Loan	1	20,837,500	20,354,070
57629*AN1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,350,000	4,240,350	12/31/2012	12/31/2042	Interest Rate Swap			88433C-AG-0	WINDR 2019-1A C	1	4,350,000	4,240,350
57629*AN1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,850,000	5,687,569	12/31/2012	12/31/2042	Interest Rate Swap			64131Q-AC-4	NEUBERGER BERMAN LOAN AD-SERIES 2017-26A CLASS B	1	5,850,000	5,687,569
57629*AP6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	9,900,000	28,697,483	12/31/2012	12/31/2042	Interest Rate Swap		19,111,907	67707C-AE-8	Oak Hill Credit Partners-OAKC 2014-10RA A2A	1	9,900,000	9,585,576
57629*AP6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,348,325	12/31/2012	12/31/2042	Interest Rate Swap			67104L-AF-4	OHA Loan Funding 2013-2 -OHALF 2013-2A BR	1	25,000,000	24,348,325
57629*AP6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,850,000	13,605,561	12/31/2012	12/31/2042	Interest Rate Swap			38137P-AU-4	Goldentree Loan Opportun-SERIES 2015-10A CLASS BR	1	13,850,000	13,605,561
57629*AP6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,966,952	12/31/2012	12/31/2042	Interest Rate Swap			941848-D@-9	Waters Corporation Gtd Senior Note Series H	2	2,000,000	1,966,952
57629*AP6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,800,000	3,593,364	12/31/2012	12/31/2042	Interest Rate Swap			74988L-AJ-3	ALM XIV Ltd-SERIES 14-14A CLASS BR2	1	3,800,000	3,593,364
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	25,000,000	44,111,907	12/31/2012	12/31/2042	Interest Rate Swap		19,111,907	50079@-MO-4	KREF Lending VII 2018-3 Term Loan	1	25,000,000	25,000,000
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,175,645	12/31/2012	12/31/2042	Interest Rate Swap			48250W-AJ-4	KKR CLO 14 Ltd-KKR 14 BR	1	15,000,000	14,175,645
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,838,290	12/31/2012	12/31/2042	Interest Rate Swap			87248K-AS-3	TICP CLO VI 2016-5 LTD-TICP 2016-5A A2R	1	5,000,000	4,838,290
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,017,782	855,884	12/31/2012	12/31/2042	Interest Rate Swap			63939F-AC-4	Navient Student Loan Tru-SERIES 15-1 CLASS B	1	1,017,782	855,884
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,800,000	7,645,037	12/31/2012	12/31/2042	Interest Rate Swap			05875J-AB-5	Ballyrock CLO 2019-1 Ltd-BALLY 2019-1A A2	1	7,800,000	7,645,037
57629*AQ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,792,260	12/31/2012	12/31/2042	Interest Rate Swap			28622J-AB-3	ARROWMARK COLORADO HOLDI-SERIES 17-7A CLASS B	1	4,000,000	3,792,260
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	8,800,000	27,674,131	12/31/2012	12/31/2042	Interest Rate Swap		19,111,907	38137P-AS-9	Goldentree Loan Opportun-SERIES 2015-10A CLASS AJR	1	8,800,000	8,562,224
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,400,000	7,074,444	12/31/2012	12/31/2042	Interest Rate Swap			92916M-AC-5	VOYA CLO LTD-VOYA 2017-1A B	1	7,400,000	7,074,444
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,450,000	5,328,269	12/31/2012	12/31/2042	Interest Rate Swap			55819M-AE-6	Madison Park Funding Ltd-MDPK 2019-35A B	1	5,450,000	5,328,269
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,092,428	12/31/2012	12/31/2042	Interest Rate Swap			55819T-AU-5	Madison Park Funding XX -SERIES 2016-20A CLASS CR	1	7,500,000	7,092,428
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,900,000	13,390,037	12/31/2012	12/31/2042	Interest Rate Swap			03328Y-AE-4	Anchorage Capital CLO Lt-ANCHC 2018-1RA B	1	13,900,000	13,390,037
57629*AR2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,451,179	6,266,894	12/31/2012	12/31/2042	Interest Rate Swap			64034C-AB-5	Nelnet Student Loan Trus-NSLT 2019-1A B	1	7,451,179	6,266,894
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	8,300,000	27,013,266	12/31/2012	12/31/2042	Interest Rate Swap		19,111,907	05684D-AG-8	Bain Capital Credit CLO-BCC 2020-1A B FLOATING	1	8,300,000	7,901,359
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,520,480	12/31/2012	12/31/2042	Interest Rate Swap			83608G-AQ-9	Sound Point CLO II Ltd-SNDPT 2013-1A A2R	1	8,000,000	7,520,480
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,553,960	12/31/2012	12/31/2042	Interest Rate Swap			05682V-AC-9	Bain Capital Credit CLO -SERIES 18-2A CLASS A2	1	15,000,000	14,553,960
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,661,910	12/31/2012	12/31/2042	Interest Rate Swap			50188Q-AE-1	LCM XIX LTD PARTNERSHIP DEF MEZZ NT CL C	1	10,000,000	9,661,910
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,300,000	7,983,529	12/31/2012	12/31/2042	Interest Rate Swap			00900P-AE-5	AIMCO CLO Series 2018-B-SERIES 18-BA CLASS B	1	8,300,000	7,983,529
57629*AS0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,047,202	12/31/2012	12/31/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,047,202
57629*AT8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	10,000,000	28,894,097	12/31/2012	12/31/2042	Interest Rate Swap		19,111,907	87248W-AC-2	TICP CLO VIII LTD-SERIES 2017-8A CLASS A2	1	10,000,000	9,782,190

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*AT8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,900,000	5,672,655	12/31/2012	12/31/2042	Interest Rate Swap			48251F-AB-7	KKR FINANCIAL CLO LTD-SERIES 17 CLASS B	1	5,900,000	5,672,655
57629*AT8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,000,000	11,392,188	12/31/2012	12/31/2042	Interest Rate Swap			92917J-AE-7	Voya CLO 2018-2 Ltd-VOYA 2018-2A B1	1	12,000,000	11,392,188
57629*AT8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,650,000	21,900,285	12/31/2012	12/31/2042	Interest Rate Swap			14315C-ZZ-0	Carlyle US CLO 2017-4 Ri Term Loan	1	22,650,000	21,900,285
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	7,400,000	29,701,744	04/09/2013	04/09/2043	Interest Rate Swap		22,453,718	55954H-AE-2	Magnetite CLO Ltd-SERIES 19-22A CLASS B	1	7,400,000	7,248,026
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	5,410,586	04/09/2013	04/09/2043	Interest Rate Swap			12550Y-AG-9	CIFC FUNDING LTD-CIFC 2017-2A C	1	5,600,000	5,410,586
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,280,000	4,104,563	04/09/2013	04/09/2043	Interest Rate Swap			09629C-AE-5	BLUEMOUNTAIN CLO LTD-SERIES 17-1A CLASS B	1	4,280,000	4,104,563
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,250,000	4,191,928	04/09/2013	04/09/2043	Interest Rate Swap			00163K-AS-7	ALM LOAN FUNDING-ALM 2013-7RA A2R	1	4,250,000	4,191,928
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,903,549	19,708,171	04/09/2013	04/09/2043	Interest Rate Swap			12553D-AA-5	CIFC Funding 2019-I Ltd-CIFC 2019-1A A	1	19,903,549	19,708,171
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,206,953	04/09/2013	04/09/2043	Interest Rate Swap			77342J-AC-7	Rockford Tower CLO 2018--SERIES 18-1A CLASS B	1	7,500,000	7,206,953
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,900,000	6,681,084	04/09/2013	04/09/2043	Interest Rate Swap			65023T-AK-8	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A2R	1	6,900,000	6,681,084
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,000,000	29,380,401	52,027,135	04/09/2013	04/09/2043	Interest Rate Swap		24,494,965	784170-ZZ-8	SFR FTTH SAS Term Loan	3	29,380,401	27,532,170
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,500,000	17,665,317	04/09/2013	04/09/2043	Interest Rate Swap			50188G-AX-1	LCM XVIII LP-LCM 18A A2R	1	18,500,000	17,665,317
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,800,000	12,614,387	04/09/2013	04/09/2043	Interest Rate Swap			67102Q-AK-4	OHA CREDIT PARTNERS LTD-SERIES 2012-7A CLASS B1R	1	12,800,000	12,614,387
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,954,540	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	2,000,000	1,954,540
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	26,000,000	47,056,636	04/09/2013	04/09/2043	Interest Rate Swap		22,036,810	83609Y-AC-0	Sounds Point CLO IV-R LT-SERIES 13-3RA CLASS A	1	26,000,000	25,019,826
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,038,165	3,695,833	04/09/2013	04/09/2043	Interest Rate Swap			78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	4,038,165	3,695,833
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	8,296,187	04/09/2013	04/09/2043	Interest Rate Swap			29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	1	8,500,000	8,296,187
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,255,179	14,710,569	04/09/2013	04/09/2043	Interest Rate Swap			14315J-RR-2	Carlyle US CLO 2013-4 Re Term Loan	1	15,255,179	14,710,569
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,924,946	04/09/2013	04/09/2043	Interest Rate Swap			05684A-AG-4	Bain Capital Credit CLO-BCC 2019-4A C	1	3,000,000	2,924,946
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	4,450,000	26,304,623	04/09/2013	04/09/2043	Interest Rate Swap		22,036,810	55820R-AG-7	MADISON PARK FUNDING LTD-SERIES 17-25A CLASS C	2	4,450,000	4,267,813
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,950,000	1,892,963	04/09/2013	04/09/2043	Interest Rate Swap			55954K-AE-5	MAGNETITE CLO LTD-SERIES 2017-19A CLASS C	1	1,950,000	1,892,963
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,837,277	22,172,712	04/09/2013	04/09/2043	Interest Rate Swap			14311C-RR-1	Carlyle US CLO 2017-1 Ri Term Loan	1	22,837,277	22,172,712
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,809,140	04/09/2013	04/09/2043	Interest Rate Swap			033292-AS-2	ANCHORAGE CAPITAL CLO 20-SERIES 13-1A CLASS A2R	1	10,000,000	9,809,140
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,227,974	04/09/2013	04/09/2043	Interest Rate Swap			67112R-AG-9	OHA Credit Funding 3 LTD-OAKC 2019-3A B1	1	6,400,000	6,227,974
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,800,000	4,605,379	04/09/2013	04/09/2043	Interest Rate Swap			09627F-AE-0	BlueMountain CLO Ltd-SERIES 2019-25A CLASS B	1	4,800,000	4,605,379
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,300,000	3,245,791	04/09/2013	04/09/2043	Interest Rate Swap			06761C-AC-3	Babson CLO Ltd 2016-II-BABSN 2016-2A BR	1	3,300,000	3,245,791
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	975,439	04/09/2013	04/09/2043	Interest Rate Swap			89852T-AN-8	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR	1	1,000,000	975,439
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	960,488	04/09/2013	04/09/2043	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	1,000,000	960,488
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	10,530,000	32,530,433	04/09/2013	04/09/2043	Interest Rate Swap		22,000,433	50079@-MM-8	KREF Lending VII 2018-1 Term Loan	1	10,530,000	10,530,000
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,013,748	27,012,425	04/09/2013	04/09/2043	Interest Rate Swap			65023T-AJ-1	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A1R	1	25,013,748	27,012,425
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,577,213	13,363,780	04/09/2013	04/09/2043	Interest Rate Swap			05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	13,577,213	13,363,780

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	977,270	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	1,000,000	977,270
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,500,000	5,461,231	04/09/2013	04/09/2043	Interest Rate Swap			48661N-AE-8	KAYNE CLO-SERIES 19-6A CLASS B1	1	5,500,000	5,461,231
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,000,000	21,900,000	45,268,022	04/09/2013	04/09/2043	Interest Rate Swap		24,000,472	56607F-AA-3	Marble Point CLO XI Ltd-MP11 2017-2A A	1	21,900,000	21,267,550
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,388,510	16,895,593	04/09/2013	04/09/2043	Interest Rate Swap			66704J-BD-9	NORTHSTAR EDUCATION FINA-SERIES 04-2 CLASS B	1	19,388,510	16,895,593
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,786,556	15,589,392	04/09/2013	04/09/2043	Interest Rate Swap			66704J-BK-3	NORTHSTAR EDUCATION FINA-SERIES 05-1 CLASS B	1	16,786,556	15,589,392
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	3,322,022	04/09/2013	04/09/2043	Interest Rate Swap			94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	3,500,000	3,322,022
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	2,977,459	04/09/2013	04/09/2043	Interest Rate Swap			22615E-AE-0	Crestline Denali CLO Ltd-SERIES 2018-1A CLASS C	1	3,200,000	2,977,459
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	977,270	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	1,000,000	977,270
57629*BB6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	34,500,000	53,395,651	04/09/2013	04/09/2043	Interest Rate Swap		20,010,035	01750C-AA-1	Allegro CLO VII Ltd-ALLEG 2018-1A A	1	34,500,000	33,385,616
57629*BB6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,791,099	04/09/2013	04/09/2043	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	7,000,000	6,791,099
57629*BB6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,100,000	6,982,680	04/09/2013	04/09/2043	Interest Rate Swap			941848-D@-9	Waters Corporation Gtd Senior Note Series H	2	7,100,000	6,982,680
57629*BB6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,820,680	04/09/2013	04/09/2043	Interest Rate Swap			14314L-AE-5	Carlyle Global Market St-CGMS 2014-2RA A2	1	5,000,000	4,820,680
57629*AZ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	14,000,000	33,493,771	04/09/2013	04/09/2043	Interest Rate Swap		20,010,035	55820C-AE-5	MADISON PARK FUNDING XXI-MDPK 2018-29A A2	1	14,000,000	13,483,736
57629*AZ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,850,000	22,189,932	04/09/2013	04/09/2043	Interest Rate Swap			26251L-AC-8	DRYDEN 64 CLO LTD-DRSLF 2018-64A A	1	22,850,000	22,189,932
57629*AZ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,344,148	04/09/2013	04/09/2043	Interest Rate Swap			06761C-AC-3	Babson CLO Ltd 2016-II-BABSN 2016-2A BR	1	3,400,000	3,344,148
57629*AZ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,354,508	04/09/2013	04/09/2043	Interest Rate Swap			64132D-AC-2	Neuberger Berman CLO Ltd-NEUB 2019-32A B	1	7,500,000	7,354,508
57629*AZ4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,001,804	4,309,225	04/09/2013	04/09/2043	Interest Rate Swap			57542Z-A0-7	MASSMUTUAL ASSET FIN LLC SR SECD REV NT	3	4,001,804	4,309,225
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	6,800,000	41,833,242	03/05/2014	03/05/2034	Interest Rate Swap		35,227,606	92915Q-AE-3	VOYA CLO LTD-SERIES 2017-3A CLASS A1B	1	6,800,000	6,605,636
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,780,000	6,491,355	03/05/2014	03/05/2034	Interest Rate Swap			88434G-AC-9	THL CREDIT WIND RIVER 20-SERIES 2017-3A CLASS B	1	6,780,000	6,491,355
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,920,000	4,726,605	03/05/2014	03/05/2034	Interest Rate Swap			48249V-AS-0	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS BR	1	4,920,000	4,726,605
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,100,000	20,753,200	03/05/2014	03/05/2034	Interest Rate Swap			55818Y-BA-8	MADISON PARK FUNDING LTD-SERIES 15-17A CLASS AR	1	21,100,000	20,753,200
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,015,000	20,564,291	03/05/2014	03/05/2034	Interest Rate Swap			48249V-AN-1	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A1R	1	21,015,000	20,564,291
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,800,000	20,215,915	03/05/2014	03/05/2034	Interest Rate Swap			22616C-AA-1	CRESTLINE DENALI CLO XV -SERIES 17-1A CLASS A	1	20,800,000	20,215,915
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,791,099	03/05/2014	03/05/2034	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	7,000,000	6,791,099
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,200,000	12,158,544	03/05/2014	03/05/2034	Interest Rate Swap			55818P-AS-9	MADISON PARK FUNDING LTD-MDPK 2014-12A CR	1	12,200,000	12,158,544
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	20,565,685	54,064,311	03/05/2014	03/05/2034	Interest Rate Swap		35,254,311	346845-AC-4	FORT BENNING FAM-UNSECURED	1	20,565,685	18,810,000
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,542,770	03/05/2014	03/05/2034	Interest Rate Swap			05682L-AC-1	Bain Capital Credit CLO -BCC 2019-2A B	1	15,000,000	14,542,770
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,694,015	03/05/2014	03/05/2034	Interest Rate Swap			38137Y-AG-6	Goldentree Loan Manageme-GLM 2019-4A B	1	15,000,000	14,694,015
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	4,069,733	03/05/2014	03/05/2034	Interest Rate Swap			05682L-AE-7	Bain Capital Credit CLO -BCC 2019-2A C	1	4,200,000	4,069,733
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,850,000	10,587,170	03/05/2014	03/05/2034	Interest Rate Swap			883310-AC-8	THAYER PARK CLO LTD.-THAYR 2017-1A A2	1	10,850,000	10,587,170
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,574,392	14,748,405	03/05/2014	03/05/2034	Interest Rate Swap			87250C-AA-5	TICP CLO Ltd	1	14,574,392	14,748,405

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,621,320	03/05/2014	03/05/2034	Interest Rate Swap			44932V-AA-0	ICG US CLO Ltd-SERIES 19-1A CLASS A1A	1	20,000,000	19,621,320
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	2,800,000	82,706,599	05/19/2014	05/19/2044	Interest Rate Swap		79,950,573	48661Y-AA-2	Kayne CLO 4 Ltd-SERIES 19-4A CLASS B1	1	2,800,000	2,756,026
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,000,000	44,035,380	05/19/2014	05/19/2044	Interest Rate Swap			13876J-AC-6	Canyon Capital CLO Ltd-CANYC 2012-1RA A	1	45,000,000	44,035,380
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,042,458	05/19/2014	05/19/2044	Interest Rate Swap			01749B-AB-5	Allegro CLO VI Ltd-ALLEG 2017-2A B	1	6,400,000	6,042,458
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,950,000	8,547,796	05/19/2014	05/19/2044	Interest Rate Swap			50184N-AP-7	LCM LTD PARTNERSHIP-SERIES 15A CLASS CR	1	8,950,000	8,547,796
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,000,000	5,895,390	05/19/2014	05/19/2044	Interest Rate Swap			06761K-AG-6	Babson CLO Ltd/Cayman Is-SERIES 19-3A CLASS C	1	6,000,000	5,895,390
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,100,000	12,538,953	05/19/2014	05/19/2044	Interest Rate Swap			75884B-AC-2	Regatta X Funding Ltd-SERIES 2017-3A CLASS B	1	13,100,000	12,538,953
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		44,843,180	43,769,790	05/19/2014	05/19/2044	Interest Rate Swap			42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	44,843,180	43,769,790
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,900,000	22,169,490	05/19/2014	05/19/2044	Interest Rate Swap			14315J-ZZ-5	Carlyle US CLO 2017-2 Ri Term Loan	1	22,900,000	22,169,490
57629*BE0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,125,689	3,076,554	05/19/2014	05/19/2044	Interest Rate Swap			05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	3,125,689	3,076,554
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	11,311,606	51,872,278	05/19/2014	05/19/2034	Interest Rate Swap		40,572,323	67105V-AW-4	OHA CREDIT PARTNERS LTD-OAKC 2013-9A B1R	1	11,311,606	11,299,955
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		55,808,116	54,558,848	05/19/2014	05/19/2034	Interest Rate Swap			77342J-AA-1	Rockford Tower CLO 2018--SERIES 18-1A CLASS A	1	55,808,116	54,558,848
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,753,460	05/19/2014	05/19/2034	Interest Rate Swap			64130P-AE-3	Neuberger Berman CLO Ltd-NEUB 2018-28A B	1	7,000,000	6,753,460
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,922,200	05/19/2014	05/19/2034	Interest Rate Swap			13080B-AB-7	SYMPHONY CLO LTD-SERIES 13-12A CLASS B1R	1	20,000,000	19,922,200
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,900,000	19,440,788	05/19/2014	05/19/2034	Interest Rate Swap			39808P-AL-0	Greywolf CLO V Ltd-GWOLF 2015-1A A1R	1	19,900,000	19,440,788
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,000,000	8,674,173	05/19/2014	05/19/2034	Interest Rate Swap			04017Q-AE-5	ARES CLO Ltd-SERIES 18-28RA CLASS B	1	9,000,000	8,674,173
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,900,000	6,899,110	05/19/2014	05/19/2034	Interest Rate Swap			670881-AC-5	OCP CLO Ltd-SERIES 20-19A CLASS B	1	6,900,000	6,899,110
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	28,799,286	108,387,833	05/19/2014	05/19/2044	Interest Rate Swap		80,277,901	42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	28,799,286	28,109,932
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,025,813	16,212,139	05/19/2014	05/19/2044	Interest Rate Swap			83715R-AG-7	SOUTH CAROLINA STUDENT L-SERIES 2014-1 CLASS B	1	17,025,813	16,212,139
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,903,716	05/19/2014	05/19/2044	Interest Rate Swap			17181T-AA-9	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A1	1	4,000,000	3,903,716
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,933,540	5,511,402	05/19/2014	05/19/2044	Interest Rate Swap			38021B-AG-5	GOAL CAPITAL FUNDING TRU-SERIES 2006-1 CLASS B	1	5,933,540	5,511,402
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,172,868	3,687,638	05/19/2014	05/19/2044	Interest Rate Swap			429827-AS-7	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B2	1	4,172,868	3,687,638
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,605,890	05/19/2014	05/19/2044	Interest Rate Swap			69703P-AC-3	Palmer Square CLO 2018-1-PLMRS 2018-1A A2	1	10,000,000	9,605,890
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,050,000	8,798,148	05/19/2014	05/19/2044	Interest Rate Swap			06760E-AE-6	Babson CLO Ltd 2013-I-SERIES 2013-IA CLASS CR	1	9,050,000	8,798,148
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	8,213,077	05/19/2014	05/19/2044	Interest Rate Swap			63940D-AD-4	Navient Student Loan Tru-SERIES 18-1A CLASS B	1	9,500,000	8,213,077
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,750,000	7,521,057	05/19/2014	05/19/2044	Interest Rate Swap			64131T-AG-9	Neuberger Berman CLO XVI-SERIES 17-16SA CLASS C	1	7,750,000	7,521,057
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,173,653	05/19/2014	05/19/2044	Interest Rate Swap			03330A-AE-2	Anchorage Capital CLO 3--ANCHC 2014-3RA C	1	7,500,000	7,173,653
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,707,392	05/19/2014	05/19/2044	Interest Rate Swap			38137H-BW-7	Goldentree Loan Opportun-SERIES 2015-11A CLASS BR2	1	8,000,000	7,707,392
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,652,896	05/19/2014	05/19/2044	Interest Rate Swap			39808P-AN-6	Greywolf CLO V Ltd-GWOLF 2015-1A A2R	1	8,000,000	7,652,896
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,050,000	7,599,627	05/19/2014	05/19/2044	Interest Rate Swap			06760G-AC-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS B	1	8,050,000	7,599,627
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,800,000	5,431,897	05/19/2014	05/19/2044	Interest Rate Swap			01749B-AC-3	Allegro CLO VI Ltd-ALLEG 2017-2A C	1	5,800,000	5,431,897

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	15,505,584	05/19/2014	05/19/2044	Interest Rate Swap			06760X-AC-8	BARINGS CLO LTD 2018-IV-SERIES 18-4A CLASS A2	1	16,000,000	15,505,584
57629*BG5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,700,000	3,579,983	05/19/2014	05/19/2044	Interest Rate Swap			05875J-AC-3	Ballyrock CLO 2019-1 Ltd	1	3,700,000	3,579,983
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	12,500,000	92,147,800	05/19/2014	05/19/2044	Interest Rate Swap		80,219,150	55818R-BC-9	Madison Park Funding XIV-MDPK 2014-14A CRR	1	12,500,000	11,928,650
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,151,858	1,865,711	05/19/2014	05/19/2044	Interest Rate Swap			784424-AE-3	SLC STUDENT LOAN TRUST 2-SERIES 07-1 CLASS B	1	2,151,858	1,865,711
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,400,000	10,227,589	05/19/2014	05/19/2044	Interest Rate Swap			64132J-AG-0	NEUB 2019-31A B	1	10,400,000	10,227,589
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,968,728	05/19/2014	05/19/2044	Interest Rate Swap			27830X-AG-1	EATON 2019-1A C	1	3,000,000	2,968,728
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	12,242,793	05/19/2014	05/19/2044	Interest Rate Swap			38138D-AG-1	Goldentree Loan Manageme-GLM 2019-5A B	1	12,400,000	12,242,793
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	15,622,384	05/19/2014	05/19/2044	Interest Rate Swap			69688A-AA-9	Palmer Square CLO 2013-2-SERIES 13-2A CLASS AARR	1	16,000,000	15,622,384
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,750,000	11,344,602	05/19/2014	05/19/2044	Interest Rate Swap			55821A-AC-2	Madison Park Funding Ltd-SERIES 18-28A CLASS A2	1	11,750,000	11,344,602
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,776,256	05/19/2014	05/19/2044	Interest Rate Swap			13887W-AC-4	CANYC 2019-2A B	1	8,000,000	7,776,256
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,459,245	1,472,092	05/19/2014	05/19/2044	Interest Rate Swap			23340L-AA-2	DRB PRIME STUDENT LOAN T-SERIES 2015-B CLASS A1	1	1,459,245	1,472,092
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		66,839,811	62,816,055	05/19/2014	05/19/2044	Interest Rate Swap			22101#-AA-6	CORVIAS CAMPUS LIVING - HU, LLC - Sr Secd Note	2	66,839,811	62,816,055
57629*BH3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,500,000	6,308,010	05/19/2014	05/19/2044	Interest Rate Swap			13887W-AE-0	CANYC 2019-2A C	1	6,500,000	6,308,010
57629*BJ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	133,500,000	206,376,822	05/19/2014	05/19/2044	Interest Rate Swap		79,816,285	858102-AX-4	Steele Creek CLO 2016-1 -SERIES 2016-1A CLASS AR	1	133,500,000	126,560,537
57629*BJ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,487,650	05/19/2014	05/19/2044	Interest Rate Swap			04625A-AC-8	ASSURANT CLO I LTD-SERIES 17-1A CLASS B	1	10,000,000	9,487,650
57629*BJ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,791,099	05/19/2014	05/19/2044	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	7,000,000	6,791,099
57629*BK6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	130,000,000	205,336,355	05/19/2014	05/19/2044	Interest Rate Swap		79,816,285	85816W-AC-8	Steele Creek CLO 2014-1 -SERIES 14-1RA CLASS A	1	130,000,000	125,520,070
57629*BK6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,999,880	05/19/2014	05/19/2044	Interest Rate Swap			88322U-AM-1	THACHER PARK CLO-THRPK 2014-1A BR	1	15,000,000	14,999,880
57629*BK6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,200,000	5,043,568	05/19/2014	05/19/2044	Interest Rate Swap			41154X-AG-0	Harbor Park CLO, Ltd-HAR-HARB 2018-1A B1	1	5,200,000	5,043,568
57629*BL4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	5,000,000	84,763,074	05/19/2014	05/19/2044	Interest Rate Swap		79,883,429	17181T-AA-9	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A1	1	5,000,000	4,879,645
57629*BL4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,300,000	24,741,401	05/19/2014	05/19/2044	Interest Rate Swap			04943A-AC-3	ATLAS SENIOR LOAN FUND L-SERIES 2017-8A CLASS B	1	25,300,000	24,741,401
57629*BL4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		52,951,816	52,951,816	05/19/2014	05/19/2044	Interest Rate Swap			50079@-MO-4	KREF Lending VII 2018-3 Term Loan	1	52,951,816	52,951,816
57629*BL4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,845,947	12,139,390	05/19/2014	05/19/2044	Interest Rate Swap			G4301U-ZZ-0	Harbour Aircraft Investm Series 2017-1 C	2	13,845,947	12,139,390
57629*BL4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		54,100,000	52,996,955	05/19/2014	05/19/2044	Interest Rate Swap			67104L-AE-7	OHA Loan Funding 2013-2 -OHALF 2013-2A AR	1	54,100,000	52,996,955
57629*BL4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,791,724	05/19/2014	05/19/2044	Interest Rate Swap			94949R-AW-7	Wellfleet CLO 2016-1 Ltd-WELF 2016-1A CR	1	4,000,000	3,791,724
57629*BL4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,060,669	05/19/2014	05/19/2044	Interest Rate Swap			50200Y-AG-3	LCM 30A B	1	3,200,000	3,060,669
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	44,843,180	123,670,005	05/19/2014	05/19/2044	Interest Rate Swap		79,900,215	42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	44,843,180	43,769,790
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,100,000	10,885,681	05/19/2014	05/19/2044	Interest Rate Swap			27830X-AE-6	EATON 2019-1A B	1	11,100,000	10,885,681
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,691,608	2,619,373	05/19/2014	05/19/2044	Interest Rate Swap			01750F-AC-0	Allegro CLO Ltd-ALLEG 2019-1A B	1	2,691,608	2,619,373
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,000,000	34,505,380	05/19/2014	05/19/2044	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	35,000,000	34,505,380
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,854,400	2,734,638	05/19/2014	05/19/2044	Interest Rate Swap			247358-CC-6	EAIV Delta MSN 15181	1	2,854,400	2,734,638

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,410,410	05/19/2014	05/19/2044	Interest Rate Swap			67707C-AJ-7	Oak Hill Credit Partners-OAKC 2014-10RA B	1	15,000,000	14,410,410
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,945,220	05/19/2014	05/19/2044	Interest Rate Swap			817176-AN-0	SENECA PARK CLO LTD-SPARK 2014-1A B1R	1	15,000,000	14,945,220
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,800,000	15,763,786	05/19/2014	05/19/2044	Interest Rate Swap			50512#-AE-2	LA Stadium Finance Co Sr Secured Series C	2	15,800,000	15,763,786
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,917,482	4,222,999	05/19/2014	05/19/2044	Interest Rate Swap			64033L-AD-2	NELNET STUDENT LOAN TRUS-SERIES 2014-2A CLASS B	1	4,917,482	4,222,999
57629*BM2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,400,000	5,275,589	05/19/2014	05/19/2044	Interest Rate Swap			48252U-AC-1	KKR 25 B1	1	5,400,000	5,275,589
57629*BN0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	135,000,000	72,438,984	144,239,147	05/19/2014	05/19/2044	Interest Rate Swap		72,378,524	29001L-AA-9	ELMWOOD CLO II LTD NT CL A	1	72,438,984	71,860,623
57629*BN0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,800,000	23,276,900	05/19/2014	05/19/2044	Interest Rate Swap			42086V-AC-4	Hayfin Kingsland X Ltd-SERIES 2019-1A CLASS B1	1	23,800,000	23,276,900
57629*BN0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,600,000	7,288,598	05/19/2014	05/19/2044	Interest Rate Swap			00901A-AC-1	Aimco CDO	1	7,600,000	7,288,598
57629*BN0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	5,465,202	05/19/2014	05/19/2044	Interest Rate Swap			17181T-AA-9	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A1	1	5,600,000	5,465,202
57629*BN0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,700,000	26,401,230	05/19/2014	05/19/2044	Interest Rate Swap			38176D-AJ-8	Golub Capital Partners C-GOCAP 2015-26A A2R	1	27,700,000	26,401,230
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	85,000,000	19,000,000	47,881,248	05/09/2014	05/09/2034	Interest Rate Swap		28,797,287	78434T-AA-6	SCFF 2020-1A A1-FLOATING COUP MATURITY 203104	1	19,000,000	19,083,961
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,519,970	05/09/2014	05/09/2034	Interest Rate Swap			03765W-BC-1	Apollo Credit Funding IV-SERIES 4A CLASS A1BR	1	15,000,000	14,519,970
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,570,000	13,175,995	05/09/2014	05/09/2034	Interest Rate Swap			04016P-AC-2	ARES CLO LTD-SERIES 17-43A CLASS B	1	13,570,000	13,175,995
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,570,000	12,794,664	05/09/2014	05/09/2034	Interest Rate Swap			22616C-AC-7	CRESTLINE DENALI CLO XV -SERIES 17-1A CLASS B	1	13,570,000	12,794,664
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,570,000	13,050,120	05/09/2014	05/09/2034	Interest Rate Swap			77342K-AA-8	ROCKFORD TOWER CLO 2018--ROCKT 2018-2A A	1	13,570,000	13,050,120
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,900,000	3,600,090	05/09/2014	05/09/2034	Interest Rate Swap			05683L-AG-1	Bain Capital Credit CLO -SERIES 1A CLASS C	1	3,900,000	3,600,090
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,494,766	8,897,480	05/09/2014	05/09/2034	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	3	9,494,766	8,897,480
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	13,100,000	78,801,216	07/22/2014	07/22/2044	Interest Rate Swap		66,242,390	67707B-AB-6	OHA Credit Partners XV L-SERIES 17-15A CLASS B	1	13,100,000	12,558,826
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,300,000	12,778,933	07/22/2014	07/22/2044	Interest Rate Swap			75888F-AE-5	Regatta XIII Funding LLC-SERIES 18-2A CLASS A2	1	13,300,000	12,778,933
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,705,160	07/22/2014	07/22/2044	Interest Rate Swap			67115W-AG-5	OHA Credit Funding 1 LTD-SERIES 18-1A CLASS B	1	8,000,000	7,705,160
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,429,415	07/22/2014	07/22/2044	Interest Rate Swap			17180W-AC-9	CIFC Funding 2018-II Ltd-CIFC 2018-2A A2	1	15,000,000	14,429,415
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,500,000	13,201,475	07/22/2014	07/22/2044	Interest Rate Swap			03329A-AE-5	Anchorage Capital CLO Lt-SERIES 2014-5RA CLASS B	1	13,500,000	13,201,475
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,703,022	7,217,952	07/22/2014	07/22/2044	Interest Rate Swap			57542Z-A0-7	MASSMUTUAL ASSET FIN LLC SR SECD REV NT	3	6,703,022	7,217,952
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,000,000	34,121,325	07/22/2014	07/22/2044	Interest Rate Swap			14315J-AL-3	CARLYLE GLOBAL MARKET ST-SERIES 17-2A CLASS A1B	1	35,000,000	34,121,325
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,900,000	5,683,588	07/22/2014	07/22/2044	Interest Rate Swap			40436X-AG-2	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLASS BR	1	5,900,000	5,683,588
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,500,000	14,000,939	07/22/2014	07/22/2044	Interest Rate Swap			553205-AC-9	MP CLO III LTD-MP3 2013-1A AR	1	14,500,000	14,000,939
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	20,000,000	85,747,091	07/22/2014	07/22/2044	Interest Rate Swap		66,256,471	36248M-AJ-6	GT Loan Financing I Ltd -SERIES 2013-1A CLASS AR	1	20,000,000	19,490,620
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,357,295	07/22/2014	07/22/2044	Interest Rate Swap			48251M-AS-5	KKR CLO 15 Ltd-KKR 15 A2R	1	15,000,000	14,357,295
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,590,000	19,215,811	07/22/2014	07/22/2044	Interest Rate Swap			88433R-AC-6	WIND RIVER CLO LTD-SERIES 17-2A CLASS A	1	19,590,000	19,215,811
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,500,000	19,235,190	07/22/2014	07/22/2044	Interest Rate Swap			04016P-AA-6	ARES CLO LTD-ARES 2017-43A A	1	19,500,000	19,235,190
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	8,197,808	07/22/2014	07/22/2044	Interest Rate Swap			15032T-AW-6	CEDAR FUNDING LTD-SERIES 13-1A CLASS BR	1	8,500,000	8,197,808

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,715,648	07/22/2014	07/22/2044	Interest Rate Swap			12551J-AE-6	CIFC FUNDING LTD-SERIES 17-4A CLASS A2	1	8,000,000	7,715,648
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,100,000	5,021,363	07/22/2014	07/22/2044	Interest Rate Swap			06760B-AJ-1	BABSON CLO LTD-SERIES 17-1A CLASS C	1	5,100,000	5,021,363
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,100,000	4,872,091	07/22/2014	07/22/2044	Interest Rate Swap			566061-AE-7	MARBLE POINT CLO X LTD-SERIES 2017-1A CLASS B	1	5,100,000	4,872,091
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,283,900	07/22/2014	07/22/2044	Interest Rate Swap			55818Y-BG-5	MADISON PARK FUNDING LTD-SERIES 15-17A CLASS CR	1	3,400,000	3,283,900
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,975,000	2,926,362	07/22/2014	07/22/2044	Interest Rate Swap			67102Q-AP-3	OHA CREDIT PARTNERS LTD-SERIES 2012-7A CLASS CR	1	2,975,000	2,926,362
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,582,593	5,432,773	07/22/2014	07/22/2044	Interest Rate Swap			01750F-AC-0	Allegro CLO Ltd-ALLEG 2019-1A B	1	5,582,593	5,432,773
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,000,000	07/22/2014	07/22/2044	Interest Rate Swap			50079@-MQ-9	KREF Lending VII 2018-5 Term Loan	1	20,000,000	20,000,000
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,851,148	07/22/2014	07/22/2044	Interest Rate Swap			41154X-AL-9	Harbor Park CLO, Ltd-HARB 2018-1A C	1	4,000,000	3,851,148
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	17,000,000	83,153,893	07/22/2014	07/22/2044	Interest Rate Swap		66,256,471	04014W-AL-9	ARES CLO LTD-ARES 2014-1A A2R	1	17,000,000	16,897,422
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,956,019	15,345,472	07/22/2014	07/22/2044	Interest Rate Swap			85816L-AA-6	Steele Creek Clo 2018-2 -SERIES 2018-2A CLASS A	1	15,956,019	15,345,472
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,381,643	21,781,815	07/22/2014	07/22/2044	Interest Rate Swap			14315J-SS-9	Carlyle US CLO 2013-1 Re Term Loan	1	22,381,643	21,781,815
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,000,000	16,964,674	07/22/2014	07/22/2044	Interest Rate Swap			55818P-AN-0	MADISON PARK FUNDING LTD-MDPK 2014-12A B1R	1	17,000,000	16,964,674
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,903,563	8,510,720	07/22/2014	07/22/2044	Interest Rate Swap			57542Z-A0-7	MASSMUTUAL ASSET FIN LLC SR SECD REV NT	3	7,903,563	8,510,720
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,274,298	07/22/2014	07/22/2044	Interest Rate Swap			00164B-BE-6	ALM VII R-2 Ltd-ALM 2013-7R2A A1B2	1	6,400,000	6,274,298
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,650,000	5,465,556	07/22/2014	07/22/2044	Interest Rate Swap			50184N-AN-2	LCM LTD PARTNERSHIP-SERIES 15A CLASS BR	1	5,650,000	5,465,556
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,000,000	21,719,843	07/22/2014	07/22/2044	Interest Rate Swap			G7332#-AG-8	RRPF Engine Leasing Ltd Senior Secured	2	23,000,000	21,719,843
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,884,140	07/22/2014	07/22/2044	Interest Rate Swap			05875M-AE-2	Ballyrock CDO Ltd	1	10,000,000	9,884,140
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	7,000,000	72,946,726	07/22/2014	07/22/2044	Interest Rate Swap		66,200,147	04017Q-AE-5	ARES CLO Ltd-SERIES 18-28RA CLASS B	1	7,000,000	6,746,579
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,600,000	7,297,702	07/22/2014	07/22/2044	Interest Rate Swap			75888K-AC-8	REGATTA VIII FUNDING LTD-SERIES 2017-1A CLASS B	1	7,600,000	7,297,702
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,460,000	7,361,424	07/22/2014	07/22/2044	Interest Rate Swap			00900C-AA-2	AIMCO-AIMCO 2017-AA A	1	7,460,000	7,361,424
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,400,000	27,628,883	07/22/2014	07/22/2044	Interest Rate Swap			04017T-AC-3	Ares XXXIR CLO Ltd-SERIES 14-31RA CLASS A2	1	28,400,000	27,628,883
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,800,000	11,427,167	07/22/2014	07/22/2044	Interest Rate Swap			26244Q-AB-9	DRYDEN SENIOR LOAN FUND-SERIES 17-49A CLASS B	1	11,800,000	11,427,167
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		41,853,634	40,851,804	07/22/2014	07/22/2044	Interest Rate Swap			42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	41,853,634	40,851,804
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,500,000	12,333,300	07/22/2014	07/22/2044	Interest Rate Swap			05683H-AC-9	BAIN CAPITAL CREDIT CLO -SERIES 2017-2A CLASS AR	1	12,500,000	12,333,300
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,053,890	07/22/2014	07/22/2044	Interest Rate Swap			88432U-AE-6	Wind River CLO Ltd-SERIES 18-3A CLASS B	1	9,500,000	9,053,890
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	2,797,661	68,897,727	07/22/2014	07/22/2044	Interest Rate Swap		66,214,228	247358-XT-6	EAIV Delta MSN 15166	1	2,797,661	2,683,499
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,998,894	6,661,607	07/22/2014	07/22/2044	Interest Rate Swap			91754R-ZG-5	STATE BOARD OF REGENTS O-SERIES USBR 2017-1 CLASS B	2	6,998,894	6,661,607
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,200,000	14,792,047	07/22/2014	07/22/2044	Interest Rate Swap			87248K-AL-8	TICP CLO VI 2016-5 Ltd-TICP 2016-5A BR	1	15,200,000	14,792,047
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,847,327	3,164,412	07/22/2014	07/22/2044	Interest Rate Swap			57643L-FG-6	MASTR ASSET BACKED SECUR-SERIES 2004-OPT2 CLASS A1	1	3,847,327	3,164,412
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,295,000	5,112,402	07/22/2014	07/22/2044	Interest Rate Swap			03766G-AG-7	APIDOS CLO-SERIES 17-26A CLASS B	1	5,295,000	5,112,402
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,400,000	5,217,712	07/22/2014	07/22/2044	Interest Rate Swap			64130H-AQ-4	Neuberger Berman Loan Ad-SERIES 2017-24A CLASS CR	1	5,400,000	5,217,712

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,300,000	16,030,512	07/22/2014	07/22/2044	Interest Rate Swap			33882G-AA-6	FLATIRON CLO LTD-FLAT 2017-1A A	1	16,300,000	16,030,512
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,280,000	15,699,260	07/22/2014	07/22/2044	Interest Rate Swap			150323-AQ-6	CEDAR FUNDING LTD-SERIES 14-4A CLASS BR	1	16,280,000	15,699,260
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,410,000	9,029,469	07/22/2014	07/22/2044	Interest Rate Swap			04943A-AE-9	ATLAS SENIOR LOAN FUND L-SERIES 17-8A CLASS C	1	9,410,000	9,029,469
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,260,934	07/22/2014	07/22/2044	Interest Rate Swap			44330G-AE-3	Highbridge Loan Manageme-SERIES 4A-2014 CLASS A2R	1	11,900,000	11,260,934
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,864,424	07/22/2014	07/22/2044	Interest Rate Swap			87250A-AC-5	TICP CLO XIII Ltd-TICP 2019-13A B	1	8,000,000	7,864,424
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,132,134	4,420,834	07/22/2014	07/22/2044	Interest Rate Swap			69340J-AB-8	PHEAA Student Loan Trust 2014	1	5,132,134	4,420,834
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	977,270	07/22/2014	07/22/2044	Interest Rate Swap			62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	1,000,000	977,270
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,723,670	07/22/2014	07/22/2044	Interest Rate Swap			00900P-AG-0	AIMCO CLO Series 2018-B-SERIES 18-BA CLASS C	1	5,000,000	4,723,670
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,750,000	11,491,406	07/22/2014	07/22/2044	Interest Rate Swap			92918B-AE-3	Voya CLO 2019-4 Ltd-VOYA 2019-4A B FLOATING COUPO	1	11,750,000	11,491,406
57629*BW0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,048,096	3,458,957	07/22/2014	07/22/2044	Interest Rate Swap			12481X-AS-9	CBAM 2018-6 Ltd-CBAM 2018-6A B1R	1	3,048,096	3,458,957
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	16,316,903	39,576,729	08/27/2014	08/27/2044	Interest Rate Swap		25,500,913	78443G-AJ-4	SLM STUDENT LOAN TRUST 2-SERIES 06-7 CLASS B	1	16,316,903	14,075,816
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,900,000	7,534,823	08/27/2014	08/27/2044	Interest Rate Swap			92916Q-AC-6	VOYA CLO 2017-4 LTD-SERIES 17-4A CLASS B	1	7,900,000	7,534,823
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,556,890	26,123,391	08/27/2014	08/27/2044	Interest Rate Swap			33883G-AA-5	Flatiron CLO 18 Ltd-FLAT 2018-1A A	1	26,556,890	26,123,391
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	13,367,076	38,864,595	08/27/2014	08/27/2044	Interest Rate Swap		25,523,531	126612-AJ-9	CVP CASCADE CLO LTD-CVPC 2013-CL01 A1R	1	13,367,076	13,341,064
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,000,000	08/27/2014	08/27/2044	Interest Rate Swap			50079@-MM-8	KREF Lending VII 2018-1 Term Loan	1	25,000,000	25,000,000
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,192,366	15,192,418	08/27/2014	08/27/2044	Interest Rate Swap			12550A-AT-3	CIFC Funding 2014-V Ltd-CIFC 2014-5A A1R2	1	15,192,366	15,192,418
57629*CB5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	17,400,000	42,605,898	08/27/2014	08/27/2044	Interest Rate Swap		25,466,985	06761K-AE-1	Babson CLO Ltd/Cayman Is-SERIES 19-3A CLASS B	1	17,400,000	17,138,913
57629*CB5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,759,340	08/27/2014	08/27/2044	Interest Rate Swap			69689A-AW-0	Palmer Square CLO 2015-1-PLMRS 2015-1A A2R2	1	15,000,000	14,759,340
57629*CB5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,250,000	13,804,474	08/27/2014	08/27/2044	Interest Rate Swap			67112K-AB-5	OCP CLO Ltd-SERIES 18-15A CLASS A2	1	14,250,000	13,804,474
57629*CB5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,300,000	3,245,791	08/27/2014	08/27/2044	Interest Rate Swap			06761C-AC-3	Babson CLO Ltd 2016-II-BABSN 2016-2A BR	1	3,300,000	3,245,791
57629*CB5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,900,000	5,793,824	08/27/2014	08/27/2044	Interest Rate Swap			05875M-AG-7	Ballyrock CDO Ltd	1	5,900,000	5,793,824
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	22,400,513	47,281,360	08/27/2014	08/27/2044	Interest Rate Swap		25,427,402	94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1	1	22,400,513	21,853,958
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,900,000	15,526,922	08/27/2014	08/27/2044	Interest Rate Swap			74988L-AA-2	ALM XIV Ltd-SERIES 14-14A CLASS A1R2	1	15,900,000	15,526,922
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,475,000	16,006,072	08/27/2014	08/27/2044	Interest Rate Swap			06760G-AA-9	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A1	1	16,475,000	16,006,072
57629*CE9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	100,000,000	174,157,502	03/08/2017	09/08/2044	Interest Rate Swap		76,423,202	42086Q-AA-9	Kingsland VI Ltd-KING 2013-6A AR	1	100,000,000	97,734,300
57629*CE9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,465,000	27,793,125	03/08/2017	09/08/2044	Interest Rate Swap			ZZ2066-36-8	AUST & NZ BANKING GROUP-SUBORDINATED NOTE	1	21,465,000	27,793,125
57629*CE9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,400,000	8,038,775	03/08/2017	09/08/2044	Interest Rate Swap			48252Y-AE-9	KKR CLO 23 Ltd-KKR 23 B	1	8,400,000	8,038,775
57629*CE9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,750,000	2,605,356	03/08/2017	09/08/2044	Interest Rate Swap			04015U-AK-4	Ares XXXVIII CLO Ltd-SERIES 2015-38A CLASS CR	1	2,750,000	2,605,356
57629*CE9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,590,000	2,486,579	03/08/2017	09/08/2044	Interest Rate Swap			88433R-AG-7	WIND RIVER CLO LTD-SERIES 17-2A CLASS C1	1	2,590,000	2,486,579
57629*CE9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,399,863	03/08/2017	09/08/2044	Interest Rate Swap			00900L-AJ-3	AIMCO CLO Series 2015-A-SERIES 15-AA CLASS CR	1	2,500,000	2,399,863
57629*CE9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,094,627	03/08/2017	09/08/2044	Interest Rate Swap			14315L-AC-8	Carlyle Global Market St-SERIES 14-3RA CLASS A1B	1	10,500,000	10,094,627

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*CE9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,770,000	4,566,398	03/08/2017	09/08/2044	Interest Rate Swap			48275P-AG-6	KREF 2018-FL1 Ltd-KREF 2018-FL1 C	1	4,770,000	4,566,398
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	9,822,130	26,733,964	10/06/2014	10/06/2034	Interest Rate Swap		17,065,404	55819B-AN-0	Madison Park Funding XVI-MDPK 2015-18A BR	1	9,822,130	9,668,560
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,100,000	19,035,765	10/06/2014	10/06/2034	Interest Rate Swap			06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A2	1	20,100,000	19,035,765
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,687,123	22,554,748	10/06/2014	10/06/2034	Interest Rate Swap			77341D-AA-5	Rockford Tower CLO 2017--ROCKT 2017-3A A	1	22,687,123	22,554,748
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,959,345	10/06/2014	10/06/2034	Interest Rate Swap			817176-AS-9	SENECA PARK CLO LTD-SPARK 2014-1A CR	1	5,000,000	4,959,345
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	29,328,369	79,344,463	10/06/2014	10/06/2044	Interest Rate Swap		50,399,717	28108R-AA-0	EdLinc Student Loan Fund-ESLFT 2017-A A	1	29,328,369	28,944,746
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,754,098	4,702,754	10/06/2014	10/06/2044	Interest Rate Swap			87289B-AA-2	TCP DLF VIII 2018 CLO, LLC - Class A	1	4,754,098	4,702,754
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,900,000	4,775,898	10/06/2014	10/06/2044	Interest Rate Swap			12481K-AC-2	CBAM 2017-2 LTD-SERIES 17-2A CLASS B1	1	4,900,000	4,775,898
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,950,000	2,929,533	10/06/2014	10/06/2044	Interest Rate Swap			13080B-AD-3	SYMPHONY CLO LTD-SERIES 13-12A CLASS CR	1	2,950,000	2,929,533
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,244,760	10/06/2014	10/06/2044	Interest Rate Swap			94950G-AC-1	WELLFLEET CLO LTD-WELF 2017-1A A2	1	20,000,000	19,244,760
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,443,020	10/06/2014	10/06/2044	Interest Rate Swap			55952Y-AR-8	Magnetite VIII Ltd-MAGNE 2014-8A BR2	1	15,000,000	14,443,020
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,400,000	4,265,752	10/06/2014	10/06/2044	Interest Rate Swap			88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	4,400,000	4,265,752
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,448,480	10/06/2014	10/06/2044	Interest Rate Swap			87249C-AE-1	TICP CLO X LTD-SERIES 18-10A CLASS C	1	3,600,000	3,448,480
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,700,000	3,626,222	10/06/2014	10/06/2044	Interest Rate Swap			04009G-AE-7	ARES L CLO Ltd-SERIES 19-53A CLASS B	1	3,700,000	3,626,222
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,862,485	10/06/2014	10/06/2044	Interest Rate Swap			03328W-AL-2	Anchorage Capital CLO 9 -SERIES 16-9A CLASS BR	1	5,000,000	4,862,485
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	9,598,248	10/06/2014	10/06/2044	Interest Rate Swap			64034W-AD-7	Navient Student Loan Tru-NSLT 2019-7A B	1	10,500,000	9,598,248
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	175,000,000	60,000,000	144,268,627	10/10/2014	10/10/2044	Interest Rate Swap		85,200,967	G7332#-AD-5	RRPF Engine Leasing Ltd Senior Secured	2	60,000,000	59,067,660
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		27,876,439	27,664,324	10/10/2014	10/10/2044	Interest Rate Swap			629394-AA-5	NTC CAPITAL I-UNSECURED BOND	2	27,876,439	27,664,324
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		22,044,997	20,828,758	10/10/2014	10/10/2044	Interest Rate Swap			230000-AB-7	CULLEN/FROST CAP TR II-SUBORDINATED NOTE	2	22,044,997	20,828,758
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		20,500,000	20,445,634	10/10/2014	10/10/2044	Interest Rate Swap			09627X-AW-1	BLUEMOUNTAIN CLO LTD-SERIES 2015-1A CLASS A2R	1	20,500,000	20,445,634
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,200,000	15,610,644	10/10/2014	10/10/2044	Interest Rate Swap			16409T-AC-3	CHENANGO PARK CLO LTD-SERIES 18-1A CLASS A1B	1	16,200,000	15,610,644
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,000,000	14,737,740	10/10/2014	10/10/2044	Interest Rate Swap			04019L-AC-8	ARES 2019-51A A2	1	15,000,000	14,737,740
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		7,000,000	6,808,186	10/10/2014	10/10/2044	Interest Rate Swap			39862E-AB-0	GRIPPEN PARK CLO LTD-SERIES 17-1A CLASS B	1	7,000,000	6,808,186
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		3,550,000	3,456,841	10/10/2014	10/10/2044	Interest Rate Swap			26251B-AN-6	Dryden XXVIII Senior Loa-DRSLF 2013-28A A2LR	1	3,550,000	3,456,841
57629*CJ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,188,567	5,089,436	10/10/2014	10/10/2044	Interest Rate Swap			78442G-RC-2	SLMA 2005-9 STUDENT LN-BKD NT CL B	1	5,188,567	5,089,436
57629*CK5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	80,000,000	137,725,953	05/04/2017	11/04/2044	Interest Rate Swap		60,961,793	87271L-AJ-1	TIAA CLO I Ltd-TIA 2016-1A AR	1	80,000,000	76,764,160
57629*CK5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,301,880	05/04/2017	11/04/2044	Interest Rate Swap			55819D-AE-6	Madison Park Funding XXX-MDPK 2018-31A A2A	1	20,000,000	19,301,880
57629*CK5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,000,000	33,633,320	05/04/2017	11/04/2044	Interest Rate Swap			22616T-AA-4	Crestline Denali CLO XVI-DEN17 2018-1A A	1	35,000,000	33,633,320
57629*CL3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	99,090,726	153,705,943	05/04/2017	11/04/2044	Interest Rate Swap		60,990,254	06761N-AE-5	Barings Middle Market CL-BMM 2018-II COM	2	99,090,726	92,715,689
57629*CL3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	12,556,427	05/04/2017	11/04/2044	Interest Rate Swap			21623P-AC-1	COOK PARK CLO LTD-COOK 2018-1A A2	1	13,000,000	12,556,427
57629*CL3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	950,169	05/04/2017	11/04/2044	Interest Rate Swap			48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	1,000,000	950,169

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*CL3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,435,295	3,782,992	05/04/2017	11/04/2044	Interest Rate Swap			48251B-AN-0	KKR Clo 16 Ltd-KKR 16 A2R	1	3,435,295	3,782,992
57629*CL3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,900,000	14,915,600	05/04/2017	11/04/2044	Interest Rate Swap			05683E-AA-0	Bain Capital Credit CLO-BCC 2020-2A A	1	14,900,000	14,915,600
57629*CM1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	34,470,257	95,364,224	05/04/2017	11/04/2044	Interest Rate Swap		61,217,944	50188G-AT-0	LCM XVIII LP-LCM 18A A1R	1	34,470,257	34,146,280
57629*CM1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,839,695	44,742,452	05/04/2017	11/04/2044	Interest Rate Swap			42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	45,839,695	44,742,452
57629*CM1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	29,421,150	05/04/2017	11/04/2044	Interest Rate Swap			38172X-AG-4	GOLUB CAPITAL PARTNERS C-SERIES 13-16A CLASS A1R	1	30,000,000	29,421,150
57629*CM1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,140,203	05/04/2017	11/04/2044	Interest Rate Swap			48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	1,200,000	1,140,203
57629*CM1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,177,655	15,025,063	05/04/2017	11/04/2044	Interest Rate Swap			03328Y-AA-2	ANCHORAGE CAPITAL CLO 1--ANCHC 2018-1RA A1	1	15,177,655	15,025,063
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	13,658,362	74,565,854	05/04/2017	11/04/2044	Interest Rate Swap		61,246,406	G6776M-ZZ-9	ORANGE GROVE ENERGY, L.P DELAYED DRAW TE	2	13,658,362	13,319,448
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,426,766	2,341,916	05/04/2017	11/04/2044	Interest Rate Swap			247358-BB-9	EAIV Delta MSN 15153	1	2,426,766	2,341,916
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,787,457	2,686,744	05/04/2017	11/04/2044	Interest Rate Swap			247358-DD-3	EAIV Delta MSN 15161	1	2,787,457	2,686,744
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,434,577	2,350,496	05/04/2017	11/04/2044	Interest Rate Swap			247358-PP-3	Delta Air Lines Inc. - MSN 15147	1	2,434,577	2,350,496
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,434,673	2,317,967	05/04/2017	11/04/2044	Interest Rate Swap			247358-RR-7	EAIV 2017 Delta MSN 15146	1	2,434,673	2,317,967
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,787,457	2,686,744	05/04/2017	11/04/2044	Interest Rate Swap			247358-RW-6	EAIV Delta MSN 15162	1	2,787,457	2,686,744
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,500,000	20,164,579	05/04/2017	11/04/2044	Interest Rate Swap			01750F-AA-4	Allegro CLO Ltd-ALLEG 2019-1A A	1	20,500,000	20,164,579
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,214,096	17,152,450	05/04/2017	11/04/2044	Interest Rate Swap			12482N-AA-9	CBAM Ltd-CBAM 2019-10A A1A	1	17,214,096	17,152,450
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	8,258,124	05/04/2017	11/04/2044	Interest Rate Swap			87166R-AE-7	Symphony CLO XXI Ltd-SYMP 2019-21A B	1	8,500,000	8,258,124
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,500,000	23,973,750	05/04/2017	11/04/2044	Interest Rate Swap			G1093*-AA-7	BIF II SAFE HARBOR HOLDINGS LLC	2	22,500,000	23,973,750
57629*CN9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		40,000,000	40,000,000	05/04/2017	11/04/2044	Interest Rate Swap			50079@-MO-4	KREF Lending VII 2018-3 Term Loan	1	40,000,000	40,000,000
57629*CP4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	10,000,000	71,160,859	05/04/2017	11/04/2044	Interest Rate Swap		61,331,789	48253H-AE-5	KKR Clo 26 LLC-SERIES 26 CLASS B1	1	10,000,000	9,829,070
57629*CP4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,210,015	27,825,975	05/04/2017	11/04/2044	Interest Rate Swap			05682V-AA-3	BAIN CAPITAL CREDIT CLO -SERIES 18-2A CLASS A1	1	28,210,015	27,825,975
57629*CP4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,000,000	60,000,000	05/04/2017	11/04/2044	Interest Rate Swap			50079@-MR-7	KREF Lending VII - Term Loan Series 2019-6	1	60,000,000	60,000,000
57629*CP4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,300,000	11,203,701	05/04/2017	11/04/2044	Interest Rate Swap			38138D-AJ-5	Goldentree Loan Manageme-GLM 2019-5A C	1	11,300,000	11,203,701
57629*CP4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,835,920	05/04/2017	11/04/2044	Interest Rate Swap			03330N-AC-8	Anchorage Capital Clo 11-ANCHC 2019-11A B	1	10,000,000	9,835,920
57629*CP4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,751,140	05/04/2017	11/04/2044	Interest Rate Swap			69700G-AC-6	Palmer Square CLO 2019-1-SERIES 19-1A CLASS A2	1	10,000,000	9,751,140
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	23,209,766	84,596,924	05/04/2017	11/04/2044	Interest Rate Swap		61,502,557	46617N-AQ-0	JFIN CLO LTD-SERIES 14-2A CLASS A1AR	1	23,209,766	23,094,367
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,700,000	4,650,551	05/04/2017	11/04/2044	Interest Rate Swap			03330N-AE-4	Anchorage Capital Clo 11-ANCHC 2019-11A C	1	4,700,000	4,650,551
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,490,000	10,131,022	05/04/2017	11/04/2044	Interest Rate Swap			40437L-AG-7	HPS Loan Management 13-2-HLM 13A-18 B	1	10,490,000	10,131,022
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,706,000	05/04/2017	11/04/2044	Interest Rate Swap			40436Q-AL-6	HPS Loan Management 9-20-HLM 9A-2016 A1BR	1	10,000,000	9,706,000
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,375,000	6,114,875	05/04/2017	11/04/2044	Interest Rate Swap			04622A-AC-1	Assurant CLO IV LTD	1	6,375,000	6,114,875
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	3,425,629	05/04/2017	11/04/2044	Interest Rate Swap			12482N-AG-6	CBAM 2019-10 Ltd	1	3,500,000	3,425,629
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,582,140	05/04/2017	11/04/2044	Interest Rate Swap			44932V-AE-2	ICG US CLO 2019-1 LTD	1	10,000,000	9,582,140

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,685,290	05/04/2017	11/04/2044	Interest Rate Swap			92918F-AB-0	Voya CLO 2019-3 Ltd	1	10,000,000	9,685,290
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,607,030	05/04/2017	11/04/2044	Interest Rate Swap			67098D-AG-8	OHA Credit Funding 4 Ltd	1	15,000,000	14,607,030
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,000,000	5,901,066	05/04/2017	11/04/2044	Interest Rate Swap			67098D-AJ-2	OHA Credit Funding 4 Ltd	1	6,000,000	5,901,066
57629*CQ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,000,000	27,000,000	05/04/2017	11/04/2044	Interest Rate Swap			50079@-MQ-9	KREF Lending VII LLC	1	27,000,000	27,000,000
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	16,600,000	77,303,839	05/04/2017	11/04/2044	Interest Rate Swap		61,474,096	92915P-AK-1	Voya CLO 2014-1 Ltd-INGIM 2014-1A ABR2	1	16,600,000	15,829,743
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,660,000	13,656,107	05/04/2017	11/04/2044	Interest Rate Swap			05363U-AW-3	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS CR	1	13,660,000	13,656,107
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,660,000	13,394,422	05/04/2017	11/04/2044	Interest Rate Swap			04964K-AS-0	ATRIUM CDO CORP-SERIES 9A CLASS CR	1	13,660,000	13,394,422
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	11,952,135	05/04/2017	11/04/2044	Interest Rate Swap			G7332#-AH-6	RRPF Engine Leasing Ltd Senior Secured	2	13,000,000	11,952,135
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,355,070	05/04/2017	11/04/2044	Interest Rate Swap			04941Y-AJ-8	Atlas Senior Loan Fund X-ATCLO 2018-11A B	1	10,000,000	9,355,070
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,000,000	16,691,127	05/04/2017	11/04/2044	Interest Rate Swap			03328W-AJ-7	Anchorage Capital CLO 9 -SERIES 16-9A CLASS AR	1	17,000,000	16,691,127
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,500,000	12,192,875	05/04/2017	11/04/2044	Interest Rate Swap			26252N-AE-9	Dryden Senior Loan Fund-DRSLF 2019-72A B	1	12,500,000	12,192,875
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,732,860	05/04/2017	11/04/2044	Interest Rate Swap			12550Y-AC-8	CIFC FUNDING LTD-CIFC 2017-2A A	1	20,000,000	19,732,860
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,104,165	05/04/2017	11/04/2044	Interest Rate Swap			94951D-AJ-2	Wellfleet CLO 2018-3 Ltd-SERIES 18-3A CLASS A2	1	7,500,000	7,104,165
57629*CR0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,811,150	05/04/2017	11/04/2044	Interest Rate Swap			29002H-AE-9	Elmwood CLO III Ltd-ELMW3 2019-3A B	1	10,000,000	9,811,150
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	12,740,000	74,270,178	05/04/2017	11/04/2044	Interest Rate Swap		61,531,019	55818X-AY-9	MADISON PARK FUNDING LTD-SERIES 2015-16A CLASS A2R	1	12,740,000	12,739,159
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,100,000	6,884,756	05/04/2017	11/04/2044	Interest Rate Swap			03767V-AD-0	Apidos CLO-APID 2019-31A B	1	7,100,000	6,884,756
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,400,000	4,284,548	05/04/2017	11/04/2044	Interest Rate Swap			67576P-AE-7	Octagon Investment Partn-SERIES 19-3A CLASS B1	1	4,400,000	4,284,548
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,240,000	11,873,339	05/04/2017	11/04/2044	Interest Rate Swap			03766G-AE-2	APIDOS CLO-SERIES 17-26A CLASS A2	1	12,240,000	11,873,339
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,980,000	11,708,234	05/04/2017	11/04/2044	Interest Rate Swap			149420-AE-1	CATSKILL PARK CLO LTD.-SERIES 17-1A CLASS A2	1	11,980,000	11,708,234
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,847,445	05/04/2017	11/04/2044	Interest Rate Swap			88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	5,000,000	4,847,445
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,100,000	20,689,985	05/04/2017	11/04/2044	Interest Rate Swap			48250L-AL-3	KKR FINANCIAL CLO LTD-SERIES 9 CLASS AR	1	21,100,000	20,689,985
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,092,061	22,100,441	05/04/2017	11/04/2044	Interest Rate Swap			24824T-AQ-3	Denali Capital Clo XII L-DEN12 2016-1A A1R	1	23,092,061	22,100,441
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,250,000	9,963,144	05/04/2017	11/04/2044	Interest Rate Swap			44330Q-AB-7	Highbridge Loan Manageme-SERIES 12A-18 CLASS A1B	1	10,250,000	9,963,144
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,234,100	05/04/2017	11/04/2044	Interest Rate Swap			77340E-AN-6	Rockford Tower CLO 2017--SERIES 17-1A CLASS BR	1	20,000,000	19,234,100
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	26,083,016	89,311,770	12/16/2014	12/16/2044	Interest Rate Swap		62,828,958	39808C-A@-4	GRIDIRON FDG LLC Term Facility	1	26,083,016	26,482,812
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,348,346	23,828,944	12/16/2014	12/16/2044	Interest Rate Swap			66704J-CB-2	NORTHSTAR EDUCATION FINA-SERIES 07-1 CLASS B	1	27,348,346	23,828,944
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,303,232	17,130,731	12/16/2014	12/16/2044	Interest Rate Swap			55955A-AA-4	Magnetite XX Ltd-MAGNE 2018-20A A	1	17,303,232	17,130,731
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,708,200	12/16/2014	12/16/2044	Interest Rate Swap			03331J-AA-0	Anchorage Capital CLO Lt-ANCHC 2018-10A A1A	1	20,000,000	19,708,200
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,200,000	15,711,619	12/16/2014	12/16/2044	Interest Rate Swap			06760J-AE-5	Barings CLO Ltd 2018-II-SERIES 2018-2A CLAS A1B	1	16,200,000	15,711,619
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,471,644	12/16/2014	12/16/2044	Interest Rate Swap			06760B-AC-6	BABSON CLO LTD-SERIES 17-1A CLASS A2	1	6,700,000	6,471,644
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,960,000	4,831,055	12/16/2014	12/16/2044	Interest Rate Swap			55820R-AE-2	MADISON PARK FUNDING LTD-SERIES 17-25A CLASS B	1	4,960,000	4,831,055

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,575,000	2,422,475	12/16/2014	12/16/2044	Interest Rate Swap			08179H-AC-4	Benefit Street Partners -BSP 2017-12A B	1	2,575,000	2,422,475
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,654,530	12/16/2014	12/16/2044	Interest Rate Swap			79410U-AQ-4	SALEM FIELDS CLO LTD SR SECD NT CL A-2-R	1	10,000,000	9,654,530
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,475,000	4,391,743	12/16/2014	12/16/2044	Interest Rate Swap			033291-AC-9	ANCHC 2019-13A B	1	4,475,000	4,391,743
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,425,000	6,199,907	12/16/2014	12/16/2044	Interest Rate Swap			08180X-AQ-5	Benefit Street Partners -BSP 2015-8A A1BR	1	6,425,000	6,199,907
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,000,000	5,843,208	12/16/2014	12/16/2044	Interest Rate Swap			08182B-AE-8	Benefit Street Partners CLO L	1	6,000,000	5,843,208
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,350,000	2,215,545	12/16/2014	12/16/2044	Interest Rate Swap			05683H-AG-0	BAIN CAPITAL CREDIT CLO -SERIES 2017-2A CLASS CR	1	2,350,000	2,215,545
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	25,000,000	87,485,944	12/16/2014	12/16/2044	Interest Rate Swap		62,485,944	50079@-MO-4	KREF Lending VII 2018-3 Term Loan	1	25,000,000	25,000,000
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,470,000	14,022,573	12/16/2014	12/16/2044	Interest Rate Swap			55820R-AC-6	MADISON PARK FUNDING LTD-SERIES 17-25A CLASS A2	1	14,470,000	14,022,573
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,841,673	33,516,175	12/16/2014	12/16/2044	Interest Rate Swap			04941Y-AC-3	Atlas Senior Loan Fund X-SERIES 18-11A CLASS A1L	1	34,841,673	33,516,175
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		65,000,000	63,459,240	12/16/2014	12/16/2044	Interest Rate Swap			04624W-AC-1	ASSURANT CLO III LTD-SERIES 2018-2A CLASS A	1	65,000,000	63,459,240
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,418,400	9,042,746	12/16/2014	12/16/2044	Interest Rate Swap			48252W-AC-7	KKR CLO LTD 22-SERIES 22A CLASS B	1	9,418,400	9,042,746
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,975,759	12/16/2014	12/16/2044	Interest Rate Swap			05618D-AN-4	BABSON CLO LTD-BABSN 2014-IA BR	1	7,000,000	6,975,759
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,045,000	1,956,478	12/16/2014	12/16/2044	Interest Rate Swap			056162-AQ-3	Babson CLO Ltd 2015-I-BABSN 2015-IA BR	1	2,045,000	1,956,478
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,900,000	3,680,996	12/16/2014	12/16/2044	Interest Rate Swap			69703P-AE-9	Palmer Square CLO 2018-1-PLMRS 2018-1A B	1	3,900,000	3,680,996
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	36,000,000	143,140,037	12/16/2014	12/16/2044	Interest Rate Swap		104,886,437	39808C-AA-3	Gridiron Fdg LLC Sr Secd Nt	2	36,000,000	38,253,600
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,900,000	25,107,512	12/16/2014	12/16/2044	Interest Rate Swap			14307P-AE-5	Carlyle Global Market St-SERIES C17A CLASS A1BR	1	25,900,000	25,107,512
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,500,000	23,354,136	12/16/2014	12/16/2044	Interest Rate Swap			05618D-AL-8	BABSON CLO LTD-BABSN 2014-IA A2R	1	23,500,000	23,354,136
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,100,000	22,347,471	12/16/2014	12/16/2044	Interest Rate Swap			83610K-AA-1	SOUND POINT CLO LTD-SERIES 2017-2A CLASS A	1	23,100,000	22,347,471
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,810,282	24,562,584	12/16/2014	12/16/2044	Interest Rate Swap			57542Z-A0-7	MASSMUTUAL ASSET FIN LLC SR SECD REV NT	3	22,810,282	24,562,584
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,000,000	27,000,000	12/16/2014	12/16/2044	Interest Rate Swap			50079@-MQ-9	KREF Lending VII 2018-5 Term Loan	1	27,000,000	27,000,000
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,771,040	13,545,504	12/16/2014	12/16/2044	Interest Rate Swap			92917A-AA-4	VOYA 2018-1A A1	1	13,771,040	13,545,504
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,367,420	12/16/2014	12/16/2044	Interest Rate Swap			58806P-AC-2	MERCER FIELD CLO LP-MERCL 2017-1A A2	1	20,000,000	19,367,420
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,500,000	10,800,829	12/16/2014	12/16/2044	Interest Rate Swap			64034B-AB-7	Nelnet Student Loan Trus-NSLT 2018-5A B	1	11,500,000	10,800,829
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,400,513	21,853,958	12/16/2014	12/16/2044	Interest Rate Swap			94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1	1	22,400,513	21,853,958
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,950,000	5,892,065	12/16/2014	12/16/2044	Interest Rate Swap			10302V-BG-9	BOWMAN PARK CLO LTD-BOWPK 2014-1A CR	1	5,950,000	5,892,065
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,483,523	8,392,042	12/16/2014	12/16/2044	Interest Rate Swap			03328Q-AN-1	ANCHORAGE CAPITAL CLO LT-SERIES 2015-6A CLASS AR	1	8,483,523	8,392,042
57629*CW9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,100,000	10,607,260	12/16/2014	12/16/2044	Interest Rate Swap			12481Q-AE-5	Cbam 2018-5 Ltd-SERIES 18-5A CLASS B1	1	11,100,000	10,607,260
57629*CU3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	328,221,381	457,235,803	12/16/2014	12/16/2044	Interest Rate Swap		103,800,226	57542Z-A0-7	MASSMUTUAL ASSET FIN LLC SR SECD REV NT	3	328,221,381	353,435,577
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	16,867,241	99,268,182	12/16/2014	12/16/2044	Interest Rate Swap		82,582,829	03328Q-AN-1	ANCHORAGE CAPITAL CLO LT-SERIES 2015-6A CLASS AR	1	16,867,241	16,685,353
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,745,745	12/16/2014	12/16/2044	Interest Rate Swap			94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	5,000,000	4,745,745
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,780,000	6,560,545	12/16/2014	12/16/2044	Interest Rate Swap			33882G-AB-4	FLATIRON CLO LTD-FLAT 2017-1A B	1	6,780,000	6,560,545

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,750,000	9,470,926	12/16/2014	12/16/2044	Interest Rate Swap			36361U-AC-4	GALLATIN CLO LTD-SERIES 17-1A CLASS B	1	9,750,000	9,470,926
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,400,000	10,123,027	12/16/2014	12/16/2044	Interest Rate Swap			67115W-AE-0	OHA Credit Funding 1 LTD-SERIES 18-1A CLASS A2	1	10,400,000	10,123,027
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,652,339	21,422,434	12/16/2014	12/16/2044	Interest Rate Swap			26245R-AA-8	Dryden 58 Clo Ltd-DRSLF 2018-58A A1	1	21,652,339	21,422,434
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,675,000	9,454,797	12/16/2014	12/16/2044	Interest Rate Swap			08179H-AA-8	BENEFIT STREET PARTNERS -SERIES 2017-12A CLASS A1	1	9,675,000	9,454,797
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	8,326,252	12/16/2014	12/16/2044	Interest Rate Swap			78109Q-AE-8	RR 2 LTD-SERIES 17-2A CLASS A2	1	8,500,000	8,326,252
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	29,576,040	12/16/2014	12/16/2044	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	30,000,000	29,576,040
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,075,000	18,516,103	12/16/2014	12/16/2044	Interest Rate Swap			14315J-NN-5	Carlyle US CLO 2013-3 Re Term Loan	1	19,075,000	18,516,103
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		56,025,255	60,329,154	12/16/2014	12/16/2044	Interest Rate Swap			57542Z-AO-7	MASSMUTUAL ASSET FIN LLC SR SECD REV NT	3	56,025,255	60,329,154
57629*CV1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,185,229	12/16/2014	12/16/2044	Interest Rate Swap			00900L-AH-7	AIMCO CLO Series 2015-A-SERIES 15-AA CLASS BR	1	6,400,000	6,185,229
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	4,951,888	44,409,101	02/06/2017	02/05/2045	Interest Rate Swap		39,647,416	12551J-AG-1	CIFC Funding 2017-IV Ltd-SERIES 17-4A CLASS B	1	4,951,888	4,761,685
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,507,963	10,461,308	02/06/2017	02/05/2045	Interest Rate Swap			564759-QB-7	MANUF & TRADERS TRUST CO-SUBORDINATED NOTE	1	10,507,963	10,461,308
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,500,000	13,189,109	02/06/2017	02/05/2045	Interest Rate Swap			87806L-AE-6	TCI-CENT CLO 2016-1 LTD.-SERIES 17-1A CLASS A2	1	13,500,000	13,189,109
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,500,000	13,286,214	02/06/2017	02/05/2045	Interest Rate Swap			06760B-AE-2	BABSON CLO LTD-SERIES 17-1A CLASS B1	1	13,500,000	13,286,214
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,600,000	8,263,006	02/06/2017	02/05/2045	Interest Rate Swap			63941R-AC-4	NAVSL 2019-2A B	1	9,600,000	8,263,006
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,700,000	12,164,416	02/06/2017	02/05/2045	Interest Rate Swap			40436X-AE-7	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLAS A2R	1	12,700,000	12,164,416
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,200,000	11,029,435	02/06/2017	02/05/2045	Interest Rate Swap			05682Q-AC-0	BAIN CAPITAL CREDIT CLO -SERIES 17-1A CLASS A1	1	11,200,000	11,029,435
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,900,000	13,034,961	02/06/2017	02/05/2045	Interest Rate Swap			09628J-AN-1	BlueMountain CLO 2015-3 -BLUEM 2015-3A A2R	1	13,900,000	13,034,961
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,113,053	9,081,504	02/06/2017	02/05/2045	Interest Rate Swap			053633-AH-6	AVERY POINT CLO LTD-SERIES 13-3A CLASS B1R	1	9,113,053	9,081,504
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,219,918	4,891,549	02/06/2017	02/05/2045	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	3	5,219,918	4,891,549
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,400,000	7,076,516	02/06/2017	02/05/2045	Interest Rate Swap			55821T-AC-1	Madison Park Funding Ltd-SERIES 18-30A CLASS B	1	7,400,000	7,076,516
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,085,000	1,058,351	02/06/2017	02/05/2045	Interest Rate Swap			89852T-AN-8	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR	1	1,085,000	1,058,351
57629*CY5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,509,622	12,307,269	02/06/2017	02/05/2045	Interest Rate Swap			67706X-AG-8	OHA Credit Partners XIV -OAKC 2017-14A B FLOATING COUP	1	12,509,622	12,307,269
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	5,280,000	44,522,318	02/06/2017	02/05/2045	Interest Rate Swap		39,414,024	00900C-AE-4	AIMCO-AIMCO 2017-AA C	1	5,280,000	5,108,294
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,180,328	3,145,980	02/06/2017	02/05/2045	Interest Rate Swap			87289B-AA-2	TCP DLF VIII 2018 CLO, LLC - Class A	1	3,180,328	3,145,980
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,100,000	32,042,830	02/06/2017	02/05/2045	Interest Rate Swap			05363U-AU-7	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS BR	1	32,100,000	32,042,830
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,166,473	23,030,742	02/06/2017	02/05/2045	Interest Rate Swap			66704J-AY-4	NORTHSTAR EDUCATION FINA-SERIES 2004-1 CLASS B1	1	25,166,473	23,030,742
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,000,000	26,287,605	02/06/2017	02/05/2045	Interest Rate Swap			75887X-AA-5	Regatta Fundinng Ltd.-REG11 2018-1A A	1	27,000,000	26,287,605
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,492,151	02/06/2017	02/05/2045	Interest Rate Swap			449258-AA-0	ICG US CLO 2018-1 LTD-SERIES 2018-1A CLASS A1	1	11,900,000	11,492,151
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,782,950	02/06/2017	02/05/2045	Interest Rate Swap			64132M-AC-2	Neuberger Berman CLO Ltd-NEUB 2018-30A A2	1	10,000,000	9,782,950
57629*CZ2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,200,000	10,819,301	02/06/2017	02/05/2045	Interest Rate Swap			17181T-AC-5	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A2	1	11,200,000	10,819,301
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	4,387,473	43,733,705	02/06/2017	02/05/2045	Interest Rate Swap		39,622,234	784170-ZZ-8	SFR FTTH SAS Term Loan	3	4,387,473	4,111,471

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,364,510	02/06/2017	02/05/2045	Interest Rate Swap			55818R-BA-3	Madison Park Funding XIV-MDPK 2014-14A BRR	1	15,000,000	14,364,510
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	10,808,810	02/06/2017	02/05/2045	Interest Rate Swap			04942J-AE-1	Atlas Senior Loan Fund X-ATCLO 2018-10A B	1	11,600,000	10,808,810
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,136,236	22,844,278	02/06/2017	02/05/2045	Interest Rate Swap			12551R-AA-6	CIFC Funding 2018-I Ltd-CIFC 2018-1A A	1	23,136,236	22,844,278
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,900,000	24,843,979	02/06/2017	02/05/2045	Interest Rate Swap			04016V-AC-9	ARES XLVII CLO Ltd-SERIES 18-47A CLASS A2	1	25,900,000	24,843,979
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,400,000	10,913,220	02/06/2017	02/05/2045	Interest Rate Swap			67097Q-AE-5	OCP CLO 2017-14 Ltd-SERIES 17-14A CLASS A2	1	11,400,000	10,913,220
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,400,000	12,671,040	02/06/2017	02/05/2045	Interest Rate Swap			08179L-AC-5	Benefit Street Partners -SERIES 18-14A CLASS A2	1	13,400,000	12,671,040
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,745,745	02/06/2017	02/05/2045	Interest Rate Swap			94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	5,000,000	4,745,745
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,649,587	02/06/2017	02/05/2045	Interest Rate Swap			14315R-AE-1	Carlyle Global Market St-SERIES 18-4A CLASS A2	1	7,000,000	6,649,587
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	2,977,944	02/06/2017	02/05/2045	Interest Rate Swap			04943A-AG-4	ATLAS SENIOR LOAN FUND L-SERIES 17-8A CLASS C	1	3,100,000	2,977,944
57629*DA6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,202,018	02/06/2017	02/05/2045	Interest Rate Swap			33883J-AC-5	Flatiron CLO Ltd-SERIES 19-1A CLASS B	1	7,500,000	7,202,018
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	45,000,000	83,645,070	02/05/2015	02/05/2045	Interest Rate Swap		39,245,190	05683H-AC-9	BAIN CAPITAL CREDIT CLO -SERIES 2017-2A CLASS AR	1	45,000,000	44,399,880
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,325,000	7,115,739	02/05/2015	02/05/2045	Interest Rate Swap			55954K-AC-9	MAGNETITE CLO LTD-SERIES 17-19A CLASS B	1	7,325,000	7,115,739
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,200,000	6,927,286	02/05/2015	02/05/2045	Interest Rate Swap			92915Q-AG-8	VOYA CLO LTD-SERIES 2017-3A CLASS A2	1	7,200,000	6,927,286
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,750,000	12,239,898	02/05/2015	02/05/2045	Interest Rate Swap			40436Q-AN-2	HPS Loan Management 9-20-HLM 9A-2016 A2R	1	12,750,000	12,239,898
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,481,250	02/05/2015	02/05/2045	Interest Rate Swap			87249Q-AA-8	TICP CLO Ltd-TICP 2018-11A A	1	25,000,000	24,481,250
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,395,833	14,282,394	02/05/2015	02/05/2045	Interest Rate Swap			06760E-AA-4	Babson CLO Ltd 2013-I-SERIES 2013-IA CLASS AR	1	14,395,833	14,282,394
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,124,520	24,483,602	02/05/2015	02/05/2045	Interest Rate Swap			24820R-AA-6	Statoil ASA-SENIOR UNSECURED NOTE	1	21,124,520	24,483,602
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	14,874,853	67,062,454	12/05/2016	12/05/2046	Interest Rate Swap		52,148,866	78449F-AC-5	SMB PRIVATE ED LN TR 201-SMB PRIVATE ED LN TR 2016-A NT	1	14,874,853	14,913,588
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,420,000	22,420,500	12/05/2016	12/05/2046	Interest Rate Swap			63940F-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 16-2 CLASS A3	1	22,420,000	22,420,500
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,501,681	9,073,615	12/05/2016	12/05/2046	Interest Rate Swap			26827X-AA-1	ECMC GROUP STUDENT LOAN -SERIES 2016-1A CLASS A	1	9,501,681	9,073,615
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,351,950	22,636,563	12/05/2016	12/05/2046	Interest Rate Swap			04941T-AS-9	Atlas Senior Loan Fund V-SERIES 16-7A CLASS A1R	1	23,351,950	22,636,563
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,500,000	10,999,221	12/05/2016	12/05/2046	Interest Rate Swap			92916M-AB-7	VOYA CLO LTD-VOYA 2017-1A A2	1	11,500,000	10,999,221
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,633,150	12/05/2016	12/05/2046	Interest Rate Swap			67109Y-AN-4	Oak Hill Credit Partners-SERIES 15-12A CLASS A2R	1	10,000,000	9,633,150
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	3,904,114	12/05/2016	12/05/2046	Interest Rate Swap			08180X-AU-6	Benefit Street Partners -BSP 2015-8A BR	1	4,200,000	3,904,114
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,380,000	5,922,937	12/05/2016	12/05/2046	Interest Rate Swap			22616C-AE-3	CRESTLINE DENALI CLO XV -SERIES 17-1A CLASS C	1	6,380,000	5,922,937
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,709,820	12/05/2016	12/05/2046	Interest Rate Swap			04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A	1	10,000,000	9,709,820
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,862,485	12/05/2016	12/05/2046	Interest Rate Swap			03328W-AL-2	Anchorage Capital CLO 9 -SERIES 16-9A CLASS BR	1	5,000,000	4,862,485
57629*DK4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,400,000	9,044,680	12/05/2016	12/05/2046	Interest Rate Swap			08186P-AC-7	Benefit Street Partners CLO X	1	9,400,000	9,044,680
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	13,875,000	66,054,512	12/05/2016	12/05/2046	Interest Rate Swap		52,179,512	70163#-AA-0	Parliament Funding I LLC-Variable Funding Notes	2	13,875,000	13,875,000
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	4,641,067	12/05/2016	12/05/2046	Interest Rate Swap			64034N-AB-1	NSLT 2019-2A B	1	5,600,000	4,641,067
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,000,000	12/05/2016	12/05/2046	Interest Rate Swap			50079@-MN-6	KREF Lending VII 2018-2 Term Loan	1	30,000,000	30,000,000

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,868,304	11,844,117	12/05/2016	12/05/2046	Interest Rate Swap			78448Q-AD-0	SMB PRIVATE EDUCATION LO-SMB 2015-B A3	1	11,868,304	11,844,117
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,797,183	8,724,931	12/05/2016	12/05/2046	Interest Rate Swap			10620N-AX-6	BRAZOS HIGHER EDUCATION -SER 2006-2 STUDENT LN REV NT	1	8,797,183	8,724,931
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		55,106	54,972	12/05/2016	12/05/2046	Interest Rate Swap			00432C-AV-3	ACCESS GROUP INC-SERIES 2003-A CLASS A3	1	55,106	54,972
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,979,850	12/05/2016	12/05/2046	Interest Rate Swap			88322U-AN-9	THACHER PARK CLO-THRPK 2014-1A CR	1	5,000,000	4,979,850
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	12,429,170	12/05/2016	12/05/2046	Interest Rate Swap			75887X-AC-1	Regatta Fundinng Ltd.-REG11 2018-1A B	1	13,000,000	12,429,170
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,357,879	7,427,158	12/05/2016	12/05/2046	Interest Rate Swap			38138L-AC-2	GoldentTree Loan Managem-SERIES 20-7A CLASS B	1	7,357,879	7,427,158
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,350,000	7,003,639	12/05/2016	12/05/2046	Interest Rate Swap			12551R-AC-2	CIFC Funding 2018-I Ltd-SERIES 18-1A CLASS B	1	7,350,000	7,003,639
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,847,445	12/05/2016	12/05/2046	Interest Rate Swap			88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	5,000,000	4,847,445
57629*DJ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,333,333	19,488,000	12/05/2016	12/05/2046	Interest Rate Swap			87289B-AJ-3	TCP DLF VIII 2018 CLO Combo Note	2	21,333,333	19,488,000
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	16,090,542	66,825,109	12/05/2016	12/05/2046	Interest Rate Swap		51,778,050	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	1	16,090,542	15,047,059
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		65,300,000	63,993,804	12/05/2016	12/05/2046	Interest Rate Swap			63940L-AC-8	NAVIENT STUDENT LOAN TRU-SERIES 2016-6A CLASS A3	1	65,300,000	63,993,804
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	23,580,072	12/05/2016	12/05/2046	Interest Rate Swap			38137Y-AE-1	Goldentree Loan Manageme-GLM 2019-4A AJ	1	24,000,000	23,580,072
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,709,820	12/05/2016	12/05/2046	Interest Rate Swap			04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A	1	10,000,000	9,709,820
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		105,691	105,198	12/05/2016	12/05/2046	Interest Rate Swap			78442G-EW-2	SLM STUDENT LOAN TRUST-SERIES 2002-7 CLASS A10	1	105,691	105,198
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,816,572	1,761,937	12/05/2016	12/05/2046	Interest Rate Swap			429827-AK-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A10	1	1,816,572	1,761,937
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,201,496	1,129,746	12/05/2016	12/05/2046	Interest Rate Swap			429827-AP-3	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A14	1	1,201,496	1,129,746
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,127,860	1,142,756	12/05/2016	12/05/2046	Interest Rate Swap			429827-AB-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A2	1	1,127,860	1,142,756
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,862,232	1,818,839	12/05/2016	12/05/2046	Interest Rate Swap			83715A-AJ-8	SOUTH CAROLINA STUDENT L-SR UNSECURED	1	1,862,232	1,818,839
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,724,855	1,516,979	12/05/2016	12/05/2046	Interest Rate Swap			64033Q-AC-3	NELNET STUDENT LOAN TRUS-SERIES 2015-2A CLASS B	1	1,724,855	1,516,979
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		896,766	863,472	12/05/2016	12/05/2046	Interest Rate Swap			709163-GJ-2	PENNSYLVANIA ST HGR EDU -SERIES 2006 CL B	1	896,766	863,472
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		974,462	943,621	12/05/2016	12/05/2046	Interest Rate Swap			17284L-AB-0	CIT EDUCATION LOAN TRUST-SERIES 2007-1 CLASS B	1	974,462	943,621
57629*DH1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,275,000	7,877,759	12/05/2016	12/05/2046	Interest Rate Swap			056162-AS-9	Babson CLO Ltd 2015-I-BABSN 2015-IA CR	1	8,275,000	7,877,759
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	13,651,423	64,547,233	12/05/2016	12/05/2046	Interest Rate Swap		51,781,114	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	1	13,651,423	12,766,119
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,278,433	6,384,523	12/05/2016	12/05/2046	Interest Rate Swap			78448R-AD-8	SMB PRIVATE ED LN TR 2015-C LN BCK NT CL A-3	1	6,278,433	6,384,523
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,526,438	5,614,441	12/05/2016	12/05/2046	Interest Rate Swap			78448P-AD-2	SMB PRIVATE ED LOAN TR 2015-A LN BACKED NT A-3	1	5,526,438	5,614,441
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,052,260	31,052,260	12/05/2016	12/05/2046	Interest Rate Swap			50079@-MN-6	KREF Lending VII 2018-2 Term Loan	1	31,052,260	31,052,260
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,019,223	12/05/2016	12/05/2046	Interest Rate Swap			08179C-AQ-4	Benefit Street Partners -BSP 2017-11A A2R FLOATING	1	11,600,000	11,019,223
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,931,176	5,803,412	12/05/2016	12/05/2046	Interest Rate Swap			00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3	1	5,931,176	5,803,412
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,002,618	10,212,602	12/05/2016	12/05/2046	Interest Rate Swap			28148W-AC-7	EDUCATIONAL FUNDING OF T-SERIES 2011-1 CLASS B	1	10,002,618	10,212,602
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		648,526	617,156	12/05/2016	12/05/2046	Interest Rate Swap			462592-AD-8	IOWA STUDENT LOAN LIQUID-SERIES 2005-1 CLASS B	1	648,526	617,156
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,202,130	8,422,028	12/05/2016	12/05/2046	Interest Rate Swap			78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	9,202,130	8,422,028

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,671,994	1,679,613	12/05/2016	12/05/2046	Interest Rate Swap			38021F-AB-7	GOAL CAPITAL FUNDING TRU-SERIES 2015-1 CLASS B	2	1,671,994	1,679,613
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,692,989	1,710,371	12/05/2016	12/05/2046	Interest Rate Swap			28138J-AB-0	EDUCATIONAL SERVICES OF -SERIES 15-2 CLASS B	1	1,692,989	1,710,371
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,058,274	1,863,717	12/05/2016	12/05/2046	Interest Rate Swap			78442G-GM-2	SLM STUDENT LOAN TRUST 2003-4 LN BKD CTF CL B	2	2,058,274	1,863,717
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,360,799	1,307,031	12/05/2016	12/05/2046	Interest Rate Swap			28090A-AB-5	EDUCATIONAL SERVICES OF -2014-4 SERIES B	1	1,360,799	1,307,031
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,200,000	6,935,674	12/05/2016	12/05/2046	Interest Rate Swap			03767M-AE-8	Apidos CLO-SERIES 18-29A CLASS A1B	1	7,200,000	6,935,674
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,800,000	8,416,866	12/05/2016	12/05/2046	Interest Rate Swap			39729R-AC-2	Greenwood Park CLO Ltd-SERIES 18-1A CLASS B	1	8,800,000	8,416,866
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,802,440	12/05/2016	12/05/2046	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	5,000,000	4,802,440
57629*DG3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,845,960	12/05/2016	12/05/2046	Interest Rate Swap			03768R-AG-1	Apidos CLO Series 19-32A-APID 2019-32A B1	1	5,000,000	4,845,960
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	7,538,467	56,656,910	12/06/2016	12/06/2046	Interest Rate Swap		50,255,564	281397-AP-4	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A1	1	7,538,467	6,401,346
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,913,969	11,141,340	12/06/2016	12/06/2046	Interest Rate Swap			MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	1	11,913,969	11,141,340
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,220,495	2,264,681	12/06/2016	12/06/2046	Interest Rate Swap			66705R-AA-7	NORTHSTAR EDUCATION FINA-NEF 2016-1 A	1	2,220,495	2,264,681
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,645,091	5,846,980	12/06/2016	12/06/2046	Interest Rate Swap			281397-AB-5	EDUCATION LOAN ASSET-BAC-SERIES 2003-1 CLASS A2	1	6,645,091	5,846,980
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,616,869	6,412,807	12/06/2016	12/06/2046	Interest Rate Swap			64031Q-CK-5	NELNET STUDENT LOAN TRUS-SERIES 2005-4 CLASS A4R1	2	6,616,869	6,412,807
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,467,762	4,862,668	12/06/2016	12/06/2046	Interest Rate Swap			106238-LJ-5	BRAZOS TX HGR EDU AUTH REVENUE BOND	1	4,467,762	4,862,668
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,794,077	5,800,868	12/06/2016	12/06/2046	Interest Rate Swap			28108Q-AB-0	EDLINC STUDENT LOAN FUND-SERIES 2012-1 CLASS B	1	5,794,077	5,800,868
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,450,000	3,702,874	12/06/2016	12/06/2046	Interest Rate Swap			281397-AQ-2	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A2	1	4,450,000	3,702,874
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,957,192	1,927,712	12/06/2016	12/06/2046	Interest Rate Swap			38021E-AA-2	GOAL CAPITAL FUNDING TR 2010-1 STUDENT LN BKD NT	1	1,957,192	1,927,712
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,395,029	3,768,603	12/06/2016	12/06/2046	Interest Rate Swap			64031Q-CM-1	NELNET STUDENT LOAN TRUS-SERIES 2005-4 CLASS A4R2	2	3,395,029	3,768,603
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,924,454	13,995,812	12/06/2016	12/06/2046	Interest Rate Swap			83149E-AG-2	SLM STUDENT LN TR 2006-5-NOTE CL B	1	14,924,454	13,995,812
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,900,000	13,267,522	12/06/2016	12/06/2046	Interest Rate Swap			26251L-AE-4	Dryden 64 CLO Ltd-DRSLF 2018-64A B	1	13,900,000	13,267,522
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,386,765	1,403,205	12/06/2016	12/06/2046	Interest Rate Swap			23341K-AA-3	DRB PRIME STUDENT LOAN T-SERIES 2015-D CLASS A1	1	1,386,765	1,403,205
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,875,317	7,767,170	12/06/2016	12/06/2046	Interest Rate Swap			64031C-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2012-2A CLASS B	1	8,875,317	7,767,170
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,277,732	7,707,800	12/06/2016	12/06/2046	Interest Rate Swap			78442G-PS-9	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLASS B	1	8,277,732	7,707,800
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,275,000	15,765,137	12/06/2016	12/06/2046	Interest Rate Swap			04623T-AA-3	ASSURANT CLO I LTD-ASRNT 2018-1A A	1	16,275,000	15,765,137
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,926,317	12/06/2016	12/06/2046	Interest Rate Swap			89852T-AN-8	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR	1	3,000,000	2,926,317
57629*DF5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,859,845	12/06/2016	12/06/2046	Interest Rate Swap			06744N-AG-2	BARDOT CLO, LTD	1	5,000,000	4,859,845
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	10,921,138	60,805,596	12/06/2016	12/06/2046	Interest Rate Swap		50,592,701	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	1	10,921,138	10,212,895
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,622,634	9,162,762	12/06/2016	12/06/2046	Interest Rate Swap			83715R-AG-7	SOUTH CAROLINA STUDENT L-SERIES 2014-1 CLASS B	1	9,622,634	9,162,762
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,571,642	6,954,219	12/06/2016	12/06/2046	Interest Rate Swap			784420-AE-1	SLC STUDENT LOAN TRUST-SERIES 2005-1 CLASS B	1	7,571,642	6,954,219
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,698,397	4,348,242	12/06/2016	12/06/2046	Interest Rate Swap			78442G-QT-6	SLM STUDENT LOAN TRUST-SERIES 2005-8 CLASS B	1	4,698,397	4,348,242
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,300,000	18,307,652	12/06/2016	12/06/2046	Interest Rate Swap			15033E-AC-2	Cedar Funding IX CLO Ltd-SERIES 18-9A CLASS A2	1	19,300,000	18,307,652

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,135,796	1,104,106	12/06/2016	12/06/2046	Interest Rate Swap			493268-AU-0	KEYCORP STUDENT LOAN TRU-SERIES 1999-B CLASS CTFS	1	1,135,796	1,104,106
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,955,000	6,036,411	12/06/2016	12/06/2046	Interest Rate Swap			63938E-AE-4	NAVIENT STUDENT LOAN TRU-SERIES 2014-1 CLASS B	1	6,955,000	6,036,411
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,017,103	3,481,798	12/06/2016	12/06/2046	Interest Rate Swap			64031A-AJ-5	NELNET STUDENT LOAN TRUS-SERIES 2006-3 CLASS B	1	4,017,103	3,481,798
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,228,126	5,656,344	12/06/2016	12/06/2046	Interest Rate Swap			63939L-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 2015-3 CLASS B	1	6,228,126	5,656,344
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,403,939	4,828,808	12/06/2016	12/06/2046	Interest Rate Swap			64033J-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2014-1A CLASS B	1	5,403,939	4,828,808
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,929,325	2,813,376	12/06/2016	12/06/2046	Interest Rate Swap			194266-AE-2	COLLEGE LOAN CORPORATION-SERIES 2005-2 CLASS B	1	2,929,325	2,813,376
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,506,924	3,911,212	12/06/2016	12/06/2046	Interest Rate Swap			64033N-AB-2	NELNET STUDENT LOAN TRUS-SERIES 2014-5A CLASS B	1	4,506,924	3,911,212
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,327,807	2,209,739	12/06/2016	12/06/2046	Interest Rate Swap			78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004 - 3 CLASS B	1	2,327,807	2,209,739
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,650,000	3,075,382	12/06/2016	12/06/2046	Interest Rate Swap			64032A-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2012-1A CLASS B	1	3,650,000	3,075,382
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,233,125	2,989,929	12/06/2016	12/06/2046	Interest Rate Swap			64032F-AH-7	NELNET STUDENT LOAN TRUS-SERIES 2007-2A CLASS A4A2	1	3,233,125	2,989,929
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,294,713	2,829,409	12/06/2016	12/06/2046	Interest Rate Swap			64033L-AD-2	NELNET STUDENT LOAN TRUS-SERIES 2014-2A CLASS B	1	3,294,713	2,829,409
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,240,000	2,676,974	12/06/2016	12/06/2046	Interest Rate Swap			64033K-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2014-3A CLASS B	1	3,240,000	2,676,974
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,750,000	14,096,752	12/06/2016	12/06/2046	Interest Rate Swap			03767M-AG-3	Apidos CLO-SERIES 18-29A CLASS A2	1	14,750,000	14,096,752
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,304,291	12/06/2016	12/06/2046	Interest Rate Swap			55952Y-AT-4	Magnetite VIII Ltd-MAGNE 2014-8A CR2	1	4,500,000	4,304,291
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,378,715	12/06/2016	12/06/2046	Interest Rate Swap			04015U-AJ-7	Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS BR	1	6,700,000	6,378,715
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,850,507	12/06/2016	12/06/2046	Interest Rate Swap			48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	3,000,000	2,850,507
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	15,000,000	64,921,147	12/06/2016	12/06/2046	Interest Rate Swap		50,148,292	48251B-AL-4	KKR Clo 16 Ltd-SERIES 16 CLASS A1R	1	15,000,000	14,772,855
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,300,000	11,038,134	12/06/2016	12/06/2046	Interest Rate Swap			29001L-AC-5	Elmwood CLO II Ltd-ELMW2 2019-2A B	1	11,300,000	11,038,134
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		992,831	928,445	12/06/2016	12/06/2046	Interest Rate Swap			MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	1	992,831	928,445
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,836,457	9,675,360	12/06/2016	12/06/2046	Interest Rate Swap			92917A-AA-4	VOYA 2018-1A A1	1	9,836,457	9,675,360
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,440,732	12/06/2016	12/06/2046	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	1,500,000	1,440,732
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,050,000	10,880,791	12/06/2016	12/06/2046	Interest Rate Swap			03331J-AJ-1	Anchorage Capital CLO Lt-ANCHC 2018-10A B	1	11,050,000	10,880,791
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,575,000	12,251,005	12/06/2016	12/06/2046	Interest Rate Swap			056162-AN-0	Babson CLO Ltd 2015-I-BABSN 2015-IA AR	1	12,575,000	12,251,005
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,250,000	7,101,455	12/06/2016	12/06/2046	Interest Rate Swap			40439D-AE-8	Highbridge Loan Manageme-HLM 15A-19 B	1	7,250,000	7,101,455
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,900,000	5,744,323	12/06/2016	12/06/2046	Interest Rate Swap			87250R-AB-0	TICP CLO XV Ltd-TICP 2020-15A B	1	5,900,000	5,744,323
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,400,000	5,266,015	12/06/2016	12/06/2046	Interest Rate Swap			87250C-AE-7	TICP CLO Ltd	1	5,400,000	5,266,015
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,428,129	1,195,508	12/06/2016	12/06/2046	Interest Rate Swap			493268-BW-5	KEYCORP STUDENT LOAN TRU-SERIES 2004-A CLASS 1B	1	1,428,129	1,195,508
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		606,747	564,500	12/06/2016	12/06/2046	Interest Rate Swap			429827-AR-9	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B1	1	606,747	564,500
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,031,237	1,795,041	12/06/2016	12/06/2046	Interest Rate Swap			429827-AS-7	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B2	1	2,031,237	1,795,041
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,966,667	1,915,969	12/06/2016	12/06/2046	Interest Rate Swap			64033T-AB-9	NELNET STUDENT LOAN TRUS-SERIES 2015-3A CLASS B	1	1,966,667	1,915,969
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,303,133	1,100,196	12/06/2016	12/06/2046	Interest Rate Swap			19458L-BD-1	COLLEGIATE FUNDING SERVI-SERIES 2005-A CLASS B	1	1,303,133	1,100,196

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,895,189	1,902,500	12/06/2016	12/06/2046	Interest Rate Swap			00435T-AB-7	ACCESS GROUP INC-SERIES 2015-1 CLASS B	1	1,895,189	1,902,500
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,542,811	2,340,304	12/06/2016	12/06/2046	Interest Rate Swap			78442G-RY-4	SLM STUDENT LOAN TRUST-SERIES 2006-2 CLASS B	1	2,542,811	2,340,304
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,202,229	3,492,087	12/06/2016	12/06/2046	Interest Rate Swap			194267-AM-2	COLLEGE LOAN CORPORATION-SERIES 2007-1 CLASS B2	1	3,202,229	3,492,087
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,973,760	1,767,515	12/06/2016	12/06/2046	Interest Rate Swap			92978J-AH-6	WACHOVIA STUDENT LOAN TR-SERIES 2006-1 CLASS B	1	1,973,760	1,767,515
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,467,384	1,494,905	12/06/2016	12/06/2046	Interest Rate Swap			83715R-AH-5	SOUTH CAROLINA STUDENT L-SERIES 15-A CLASS A	1	1,467,384	1,494,905
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,493,670	2,289,935	12/06/2016	12/06/2046	Interest Rate Swap			28137T-AB-9	EDUCATIONAL SERVICES OF -SERIES 2014-2 CLASS B	1	2,493,670	2,289,935
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,160,342	1,943,676	12/06/2016	12/06/2046	Interest Rate Swap			281378-AB-5	EDUCATIONAL SERVICES OF -SERIES 2015-1 CLASS B	1	2,160,342	1,943,676
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		605,941	640,953	12/06/2016	12/06/2046	Interest Rate Swap			00432C-AR-2	ACCESS GROUP-STUDENT LN REVENUE NT	1	605,941	640,953
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,795,352	10,153,968	12/06/2016	12/06/2046	Interest Rate Swap			63939D-AD-7	NAVIENT STUDENT LOAN TRUST 2014-8 CL B	1	11,795,352	10,153,968
57629*DD0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,900,000	9,517,197	12/06/2016	12/06/2046	Interest Rate Swap			69688X-AU-5	Palmer Square CLO 2014-1-SERIES 2014-1A CLASS A2RR	1	9,900,000	9,517,197
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	23,500,000	72,265,525	12/06/2016	12/06/2046	Interest Rate Swap		50,154,422	92558V-AC-8	Vibrant CLO Ltd-SERIES 18-9A CLASS A2	1	23,500,000	22,111,103
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,800,000	10,286,784	12/06/2016	12/06/2046	Interest Rate Swap			94949J-AC-9	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A2	1	10,800,000	10,286,784
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,564,673	13,024,655	12/06/2016	12/06/2046	Interest Rate Swap			04017E-AE-2	ARES XXXIIR CLO LTD-SERIES 14-32RA CLASS A1B	1	13,564,673	13,024,655
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,790,000	8,434,682	12/06/2016	12/06/2046	Interest Rate Swap			55951P-BC-0	Magnetite VII Ltd-MAGNE 2012-7A A2R2	1	8,790,000	8,434,682
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,368,561	12,315,739	12/06/2016	12/06/2046	Interest Rate Swap			78442G-PL-4	SLM STUDENT LOAN TRUST-SERIES 2005-4 CLASS B	1	13,368,561	12,315,739
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,963,216	7,876,032	12/06/2016	12/06/2046	Interest Rate Swap			79410U-AN-1	SBF 2016-2A A1R	1	7,963,216	7,876,032
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,361,710	12/06/2016	12/06/2046	Interest Rate Swap			50189P-AN-2	LCM LTD PARTNERSHIP-SERIES 25A CLASS C2	1	2,500,000	2,361,710
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,147,327	19,200,193	12/06/2016	12/06/2046	Interest Rate Swap			24702#-ZZ-3	Dell Conduit Funding-B L.L.C. - Revolver	2	20,147,327	19,200,193
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,023,022	14,818,769	12/06/2016	12/06/2046	Interest Rate Swap			66704J-AJ-7	Northstar Education Fina-REVENUE BONDS	1	16,023,022	14,818,769
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,750,000	6,516,173	12/06/2016	12/06/2046	Interest Rate Swap			77341D-AE-7	Rockford Tower CLO 2017--SERIES 17-3A CLASS B	1	6,750,000	6,516,173
57629*DC2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,168,000	3,168,000	12/06/2016	12/06/2046	Interest Rate Swap			40638T-AE-2	Halsey Point CLO Ltd-SERIES 20-2A CLASS B	1	3,168,000	3,168,000
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	10,736,990	107,822,256	09/15/2017	09/15/2047	Interest Rate Swap		96,127,000	03073E-AM-7	AmerisourceBergen Corp-SENIOR UNSECURED	2	10,736,990	11,695,256
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,532,411	35,608,422	09/15/2017	09/15/2047	Interest Rate Swap			055450-AH-3	BHP Billiton Finance USA-DEBENTURE	1	28,532,411	35,608,422
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,515,541	13,710,413	09/15/2017	09/15/2047	Interest Rate Swap			12572Q-AG-0	CME GROUP INC-SR UNSECURED	1	12,515,541	13,710,413
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,647,071	21,396,689	09/15/2017	09/15/2047	Interest Rate Swap			29364N-AS-7	ENTERGY MISSISSIPPI INC-SECURED NOTE	1	19,647,071	21,396,689
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,649,716	32,294,187	09/15/2017	09/15/2047	Interest Rate Swap			313747-AF-4	FEDERAL REALTY INVESTMEN-NOTE REID	1	25,649,716	32,294,187
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		440,735	462,053	09/15/2017	09/15/2047	Interest Rate Swap			375558-AW-3	GILEAD SCIENCES INC-SENIOR UNSECURED NOTE	1	440,735	462,053
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,513,383	30,882,364	09/15/2017	09/15/2047	Interest Rate Swap			75972Y-AA-9	RENAISSANCERE FINANCE-SR UNSECURED	1	28,513,383	30,882,364
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,364,969	5,692,459	09/15/2017	09/15/2047	Interest Rate Swap			884315-AG-7	THOMAS & BETTS CORP-NOTE	1	5,364,969	5,692,459
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,126,263	19,648,360	09/15/2017	09/15/2047	Interest Rate Swap			958587-BJ-5	WEST MASS ELECTRIC CO-SENIOR UNSECURED NOTE	1	19,126,263	19,648,360
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	2,977,459	09/15/2017	09/15/2047	Interest Rate Swap			22615E-AE-0	Crestline Denali CLO Ltd-SERIES 2018-1A CLASS C	1	3,200,000	2,977,459

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,683,392	09/15/2017	09/15/2047	Interest Rate Swap			67104L-AG-2	OHA Loan Funding 2013-2 -OHALF 2013-2A CR	1	8,000,000	7,683,392
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,808,186	09/15/2017	09/15/2047	Interest Rate Swap			39862E-AB-0	GRIPPEN PARK CLO LTD-SERIES 17-1A CLASS B	1	7,000,000	6,808,186
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,684,438	6,992,013	09/15/2017	09/15/2047	Interest Rate Swap			05348E-AR-0	AVALONBAY COMMUNITIES IN-SENIOR UNSECURED NOTE REID	1	6,684,438	6,992,013
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		999,652	1,011,632	09/15/2017	09/15/2047	Interest Rate Swap			907818-DG-0	UNION PACIFIC CORP-SENIOR UNSECURED NOTE	2	999,652	1,011,632
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,288,360	12,001,044	09/15/2017	09/15/2047	Interest Rate Swap			00206R-GL-0	AT&T Inc-SENIOR UNSECURED	2	10,288,360	12,001,044
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,063,970	22,779,765	09/15/2017	09/15/2047	Interest Rate Swap			00928Q-AQ-4	AIRCASTLE LTD-SENIOR UNSECURED	2	24,063,970	22,779,765
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,352,456	24,663,764	09/15/2017	09/15/2047	Interest Rate Swap			29365T-AF-1	Entergy Texas Inc-SECURED	2	23,352,456	24,663,764
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,356,887	17,193,499	09/15/2017	09/15/2047	Interest Rate Swap			90933J-AA-9	UNITED AIRLINES 2016-2 C-FIRST LIEN	2	23,356,887	17,193,499
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	1,489,045	98,314,780	09/15/2017	09/15/2047	Interest Rate Swap		96,598,822	031162-CJ-7	AMGEN INC-SENIOR UNSECURED	2	1,489,045	1,715,958
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,000	1,043	09/15/2017	09/15/2047	Interest Rate Swap			44107T-AT-3	HOST HOTELS & RESORTS LP-SENIOR UNSECURED NOTE	2	1,000	1,043
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		33,288,772	36,468,434	09/15/2017	09/15/2047	Interest Rate Swap			445658-CD-7	JB HUNT TRANSPRT SVCS-SENIOR UNSECURED NOTE	2	33,288,772	36,468,434
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		34,777,749	39,361,277	09/15/2017	09/15/2047	Interest Rate Swap			456866-AM-4	INGERSOLL-RAND CO-DEBENTURE	2	34,777,749	39,361,277
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		28,916,838	30,346,825	09/15/2017	09/15/2047	Interest Rate Swap			664397-AK-2	EVERSOURCE ENERGY-UNSECURED NOTE	2	28,916,838	30,346,825
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		19,332,874	20,096,103	09/15/2017	09/15/2047	Interest Rate Swap			760759-AP-5	Republic Services Inc-SENIOR UNSECURED NOTE	2	19,332,874	20,096,103
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		37,915,523	41,626,935	09/15/2017	09/15/2047	Interest Rate Swap			94106L-BA-6	Waste Management Inc-SR UNSECURED	2	37,915,523	41,626,935
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		27,291,744	27,965,847	09/15/2017	09/15/2047	Interest Rate Swap			A05830-41-6	SPARC EM SPC PANAMA METR-SECURED	2	27,291,744	27,965,847
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		22,907,634	26,298,449	09/15/2017	09/15/2047	Interest Rate Swap			25389J-AQ-9	DIGITAL REALTY TRUST LP-SENIOR UNSECURED	2	22,907,634	26,298,449
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,826,144	2,014,956	09/15/2017	09/15/2047	Interest Rate Swap			465077-AK-1	ISRAEL ELECTRIC CORP LTD-SECURED NOTE	2	1,826,144	2,014,956
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,154,945	16,008,643	09/15/2017	09/15/2047	Interest Rate Swap			919794-AB-3	VALLEY NATIONAL BANCORP-SUBORDINATED NOTE	2	15,154,945	16,008,643
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,671,136	18,452,072	09/15/2017	09/15/2047	Interest Rate Swap			042735-AK-6	Arrow Electronics Inc-DEBENTURE	2	15,671,136	18,452,072
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		20,000,000	21,654,620	09/15/2017	09/15/2047	Interest Rate Swap			586054-AD-0	Memorial Sloan-Kettering-UNSECURED	1	20,000,000	21,654,620
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	6,757,150	103,972,760	09/15/2017	09/15/2047	Interest Rate Swap		96,850,460	00287Y-AL-3	AbbVie Inc-SENIOR UNSECURED NOTE	2	6,757,150	7,122,300
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		4,650,129	4,834,296	09/15/2017	09/15/2047	Interest Rate Swap			04352E-AA-3	Ascension Health-SENIOR UNSECURED	1	4,650,129	4,834,296
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		6,779,127	7,482,308	09/15/2017	09/15/2047	Interest Rate Swap			195869-AP-7	COLONIAL PIPELINE CO-SR UNSECURED	1	6,779,127	7,482,308
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		53,741,382	59,430,614	09/15/2017	09/15/2047	Interest Rate Swap			254709-AM-0	DISCOVER FINANCIAL SVS-SENIOR UNSECURED	2	53,741,382	59,430,614
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		11,504,372	12,111,076	09/15/2017	09/15/2047	Interest Rate Swap			444859-BA-9	Humana Inc-SENIOR UNSECURED NOTE	2	11,504,372	12,111,076
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		9,014,898	9,152,844	09/15/2017	09/15/2047	Interest Rate Swap			61945C-AA-1	MOSAIC CO/THE-SENIOR UNSECURED NOTE	2	9,014,898	9,152,844
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		24,552,225	26,223,151	09/15/2017	09/15/2047	Interest Rate Swap			718549-AB-4	PHILLIPS 66 PARTNERS LP-SENIOR UNSECURED	2	24,552,225	26,223,151
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		26,513,653	27,803,631	09/15/2017	09/15/2047	Interest Rate Swap			756109-AN-4	REALTY INCOME CORP-SENIOR UNSECURED NOTE REID	1	26,513,653	27,803,631
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,339,572	5,597,500	09/15/2017	09/15/2047	Interest Rate Swap			09247X-AJ-0	BlackRock Inc-SENIOR UNSECURED NOTE	1	5,339,572	5,597,500
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		19,435,956	20,203,254	09/15/2017	09/15/2047	Interest Rate Swap			760759-AP-5	Republic Services Inc-SENIOR UNSECURED NOTE	2	19,435,956	20,203,254

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		8,800,000	8,410,477	09/15/2017	09/15/2047	Interest Rate Swap			05683L-AC-0	Bain Capital Credit CLO -BCC 2018-1A A2	1	8,800,000	8,410,477
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		14,838,948	16,419,026	09/15/2017	09/15/2047	Interest Rate Swap			224044-CG-0	COX COMMUNICATIONS INC-SENIOR UNSECURED	2	14,838,948	16,419,026
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		22,470,196	24,393,265	09/15/2017	09/15/2047	Interest Rate Swap			709599-AZ-7	Penske Truck Leasing Co -SENIOR UNSECURED	2	22,470,196	24,393,265
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		21,739,575	25,532,810	09/15/2017	09/15/2047	Interest Rate Swap			98389B-AV-2	Xcel Energy Inc-SENIOR UNSECURED	2	21,739,575	25,532,810
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		17,391,096	18,979,196	09/15/2017	09/15/2047	Interest Rate Swap			00185A-AF-1	Aon PLC-SENIOR UNSECURED NOTE	2	17,391,096	18,979,196
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	21,169,788	115,083,788	09/15/2017	09/15/2047	Interest Rate Swap		96,284,274	00774M-AB-1	AERCAP IRELAND CAPITAL D-SENIOR UNSECURED	2	21,169,788	18,799,514
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		21,889,365	23,760,918	09/15/2017	09/15/2047	Interest Rate Swap			378272-AL-2	GLENCORE FUNDING LLC-SR UNSECURED	2	21,889,365	23,760,918
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		22,889,674	23,180,090	09/15/2017	09/15/2047	Interest Rate Swap			45167R-AF-1	IDEX Corp-SENIOR UNSECURED NOTE	2	22,889,674	23,180,090
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		67,627,443	69,100,339	09/15/2017	09/15/2047	Interest Rate Swap			191216-CY-4	Coca-Cola Co/The-SENIOR UNSECURED	1	67,627,443	69,100,339
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		23,132,458	25,168,431	09/15/2017	09/15/2047	Interest Rate Swap			09778P-AA-3	Bon Secours Mercy Health-SECURED	1	23,132,458	25,168,431
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		21,573,533	24,305,054	09/15/2017	09/15/2047	Interest Rate Swap			67103H-AF-4	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED	2	21,573,533	24,305,054
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,049,671	1,101,311	09/15/2017	09/15/2047	Interest Rate Swap			72925P-AD-7	PLUM CREEK TIMBERLANDS-SENIOR UNSECURED NOTE	2	1,049,671	1,101,311
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		19,179,745	20,783,593	09/15/2017	09/15/2047	Interest Rate Swap			92343V-BR-4	Verizon Communications I-SENIOR UNSECURED NOTE	2	19,179,745	20,783,593
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,658,339	1,821,217	09/15/2017	09/15/2047	Interest Rate Swap			806851-AG-6	SCHLUMBERGER HLDGS CORP-SR UNSECURED	2	1,658,339	1,821,217
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,965,265	10,338,435	09/15/2017	09/15/2047	Interest Rate Swap			98310W-AL-2	WYNDHAM WORLDWIDE CORP-SENIOR UNSECURED NOTE	3	10,965,265	10,338,435
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		19,256,449	21,208,800	09/15/2017	09/15/2047	Interest Rate Swap			75625Q-AD-1	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	19,256,449	21,208,800
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		23,131,156	25,522,776	09/15/2017	09/15/2047	Interest Rate Swap			465077-AK-1	ISRAEL ELECTRIC CORP LTD-SECURED NOTE	2	23,131,156	25,522,776
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		13,085,882	11,764,208	09/15/2017	09/15/2047	Interest Rate Swap			72403Z-NK-6	PIONEERS GATE LLC 2019-5 KABB NOTE	1	13,085,882	11,764,208
715638S#0	Sovereign Bond of Peru	2	5,000,000	10,672,916	13,496,860	03/20/2020	06/20/2025	5 Yr Credit Default Swap	(129,166)	21,860	912810-RP-5	US TREAS N/B-NOTE	1	10,802,082	13,475,000
91087BM*8	Sovereign Bond of Mexico	2	20,000,000	21,775,180	25,324,505	03/20/2020	06/20/2025	5 Yr Credit Default Swap	(1,535,048)	(523,151)	912833-LL-2	US TREASURY-STRIP COUPON RECEIPT	1	23,310,228	25,847,656
105756M*8	Sovereign Bond of Brazil	3	5,000,000	19,439,299	26,884,218	03/20/2020	06/20/2025	5 Yr Credit Default Swap	(549,223)	(350,158)	912810-RV-2	US TREASURY N/B-UNSECURED	1	19,988,522	27,234,376
195325U#0	Sovereign Bond of Columbia	1Z	30,000,000	31,805,667	46,833,379	03/20/2020	06/20/2025	5 Yr Credit Default Swap	(3,174,246)	(826,779)	912810-RV-2	US TREASURY N/B-UNSECURED	1	34,979,913	47,660,158
455780S#4	Sovereign Bond of India	2	40,000,000	28,312,224	41,569,082	03/20/2020	06/20/2025	5 Yr Credit Default Swap	(2,669,985)	(644,201)	912810-RV-2	US TREASURY N/B-UNSECURED	1	30,982,209	42,213,283
455780S#4	Sovereign Bond of India	2		14,878,845	19,947,657	03/20/2020	06/20/2025	5 Yr Credit Default Swap			912810-RU-4	US TREASURY N/B-UNSECURED	1	14,878,845	19,947,657
560904G@7	Sovereign Bond of Malaysia	1Z	10,000,000	14,669,393	20,073,902	03/20/2020	06/20/2025	5 Yr Credit Default Swap	(209,452)	126,245	912810-RU-4	US TREASURY N/B-UNSECURED	1	14,878,845	19,947,657
57629*DZ1	Evergreen Basket of Floating Rate Corporate Bonds	1	130,000,000	33,283,780	(42,370,960)	11/07/2018	11/07/2048	Interest Rate Swap		(82,924,061)	873050-CM-1	TTX CO-SENIOR UNSECURED	1	33,283,780	40,553,101
57629*DZ1	Evergreen Basket of Floating Rate Corporate Bonds	1		44,112,611	54,288,788	11/07/2018	11/07/2048	Interest Rate Swap			341081-FR-3	Florida Power & Light Co-SECURED	1	44,112,611	54,288,788
57629*DZ1	Evergreen Basket of Floating Rate Corporate Bonds	1		29,593,443	37,932,327	11/07/2018	11/07/2048	Interest Rate Swap			45866F-AH-7	Intercontinental Exchang-SENIOR UNSECURED	1	29,593,443	37,932,327
57629*DZ1	Evergreen Basket of Floating Rate Corporate Bonds	1		26,370,653	32,630,005	11/07/2018	11/07/2048	Interest Rate Swap			010392-FS-2	Alabama Power Co-SENIOR UNSECURED	1	26,370,653	32,630,005
57629*DZ1	Evergreen Basket of Floating Rate Corporate Bonds	1		27,143,171	31,200,820	11/07/2018	11/07/2048	Interest Rate Swap			976843-BJ-0	WISCONSIN PUBLIC SERVICE-SECURED	1	27,143,171	31,200,820
57629*DZ1	Evergreen Basket of Floating Rate Corporate Bonds	1		10,799,641	12,878,069	11/07/2018	11/07/2048	Interest Rate Swap			235851-AR-3	DANAHER CORP-SR UNSECURED	2	10,799,641	12,878,069
57629*DZ1	Evergreen Basket of Floating Rate Corporate Bonds	1		29,162,418	43,106,882	11/07/2018	11/07/2048	Interest Rate Swap			91324P-BK-7	UnitedHealth Group Inc-BOND	1	29,162,418	43,106,882
57629*DY4	Evergreen Basket of Floating Rate Corporate Bonds	1	170,000,000	44,682,145	(53,783,759)	11/07/2018	11/07/2048	Interest Rate Swap		(108,661,072)	45174X-AA-0	IHC Health Services Inc-SECURED	1	44,682,145	54,877,313
57629*DY4	Evergreen Basket of Floating Rate Corporate Bonds	1		41,500,000	46,040,142	11/07/2018	11/07/2048	Interest Rate Swap			91412N-AK-6	UNIVERSITY OF CHICAGO-UNSECURED BOND	1	41,500,000	46,040,142
57629*DY4	Evergreen Basket of Floating Rate Corporate Bonds	1		40,935,758	49,822,511	11/07/2018	11/07/2048	Interest Rate Swap			906548-CN-0	Union Electric Co-SECURED	1	40,935,758	49,822,511

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*DY4	Evergreen Basket of Floating Rate Corporate Bonds	1		41,560,137	57,221,628	11/07/2018	11/07/2048	Interest Rate Swap			575718-AB-7	MASS INSTITUTE OF TECH-UNSECURED BOND	1	41,560,137	57,221,628
57629*DY4	Evergreen Basket of Floating Rate Corporate Bonds	1		33,937,943	41,034,685	11/07/2018	11/07/2048	Interest Rate Swap			39138Q-AC-9	GREAT-WEST LIFECO FINANC-SENIOR UNSECURED	1	33,937,943	41,034,685
57629*DY4	Evergreen Basket of Floating Rate Corporate Bonds	1		31,288,490	41,345,335	11/07/2018	11/07/2048	Interest Rate Swap			717081-CY-7	Pfizer Inc-SENIOR UNSECURED NOTE	1	31,288,490	41,345,335
57629*DY4	Evergreen Basket of Floating Rate Corporate Bonds	1		24,337,353	29,871,391	11/07/2018	11/07/2048	Interest Rate Swap			12189L-AZ-4	BURLINGTN NORTH SANTA FE-SENIOR UNSECURED	1	24,337,353	29,871,391
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1	200,000,000	55,279,091	(58,413,008)	11/07/2018	11/07/2048	Interest Rate Swap		(127,679,909)	882508-BD-5	Texas Instruments Inc-SENIOR UNSECURED	1	55,279,091	69,266,901
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		50,438,229	61,751,920	11/07/2018	11/07/2048	Interest Rate Swap			745332-CG-9	PUGET SOUND ENERGY INC-SECURED	1	50,438,229	61,751,920
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		48,654,681	55,945,463	11/07/2018	11/07/2048	Interest Rate Swap			81373P-AA-1	Securian Financial Group-SENIOR UNSECURED	1	48,654,681	55,945,463
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		53,990,806	66,794,096	11/07/2018	11/07/2048	Interest Rate Swap			92826C-AF-9	VISA INC-SR UNSECURED	1	53,990,806	66,794,096
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		30,083,203	38,833,332	11/07/2018	11/07/2048	Interest Rate Swap			049560-AP-0	Atmos Energy Corp-SENIOR UNSECURED	1	30,083,203	38,833,332
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		41,922,706	52,261,441	11/07/2018	11/07/2048	Interest Rate Swap			670346-AH-8	NUCOR CORP-SENIOR UNSECURED NOTE	2	41,922,706	52,261,441
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1	300,000,000	57,245,602	(113,565,396)	11/08/2018	11/08/2048	Interest Rate Swap		(190,427,306)	12572Q-AH-8	CME Group Inc-SENIOR UNSECURED	1	57,245,602	76,861,910
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		59,155,654	71,271,347	11/08/2018	11/08/2048	Interest Rate Swap			00440E-AW-7	ACE INA HOLDINGS-SR UNSECURED	1	59,155,654	71,271,347
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		54,102,309	64,089,685	11/08/2018	11/08/2048	Interest Rate Swap			30231G-AW-2	EXXON MOBIL CORPORATION-SR UNSECURED	1	54,102,309	64,089,685
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		60,069,353	74,981,490	11/08/2018	11/08/2048	Interest Rate Swap			037833-BX-7	APPLE INC-SENIOR UNSECURED	1	60,069,353	74,981,490
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		58,250,189	68,365,371	11/08/2018	11/08/2048	Interest Rate Swap			91324P-CR-1	UNITEDHEALTH GROUP INC-SR UNSECURED	1	58,250,189	68,365,371
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		80,488,187	94,363,094	11/08/2018	11/08/2048	Interest Rate Swap			023135-AQ-9	AMAZON.COM INC-SR UNSECURED	1	80,488,187	94,363,094
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		11,194,554	13,992,042	11/08/2018	11/08/2048	Interest Rate Swap			438516-BS-4	Honeywell International -SENIOR UNSECURED	1	11,194,554	13,992,042
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		20,820,133	23,767,832	11/08/2018	11/08/2048	Interest Rate Swap			20825C-AQ-7	ConocoPhillips-NOTE	1	20,820,133	23,767,832
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		33,163,405	34,424,519	11/08/2018	11/08/2048	Interest Rate Swap			26875P-AQ-4	EOG RESOURCES INC-SENIOR UNSECURED	1	33,163,405	34,424,519
12607@AD2	Evergreen Basket of Floating Rate Corporate Bonds	2	320,000,000	101,940,855	(71,886,931)	11/08/2018	11/08/2048	Interest Rate Swap		(203,456,639)	82620K-AT-0	SIEMENS FINANCIERINGSMAT-SENIOR UNSECURED	1	101,940,855	131,569,708
12607@AD2	Evergreen Basket of Floating Rate Corporate Bonds	2		81,467,926	95,189,179	11/08/2018	11/08/2048	Interest Rate Swap			585055-BU-9	MEDTRONIC INC-SR UNSECURED	1	81,467,926	95,189,179
12607@AD2	Evergreen Basket of Floating Rate Corporate Bonds	2		67,977,350	86,987,267	11/08/2018	11/08/2048	Interest Rate Swap			141781-BF-0	CARGILL INC-SR UNSECURED	1	67,977,350	86,987,267
12607@AD2	Evergreen Basket of Floating Rate Corporate Bonds	2		45,952,817	61,291,899	11/08/2018	11/08/2048	Interest Rate Swap			023135-BM-7	Amazon.com Inc-SENIOR UNSECURED	1	45,952,817	61,291,899
12607@AD2	Evergreen Basket of Floating Rate Corporate Bonds	2		48,400,756	57,300,668	11/08/2018	11/08/2048	Interest Rate Swap			899043-AA-1	TUFTS UNIVERSITY-UNSECURED BOND	1	48,400,756	57,300,668
12607@AD2	Evergreen Basket of Floating Rate Corporate Bonds	2		18,885,521	24,280,840	11/08/2018	11/08/2048	Interest Rate Swap			40728T-AA-1	HAMILTON COLLEGE-UNSECURED	1	18,885,521	24,280,840
12607@AD2	Evergreen Basket of Floating Rate Corporate Bonds	2		34,457,890	41,888,231	11/08/2018	11/08/2048	Interest Rate Swap			438516-BB-1	HONEYWELL INTERNATIONAL -SENIORUNSECURED NOTE	1	34,457,890	41,888,231
12607@AD2	Evergreen Basket of Floating Rate Corporate Bonds	2		32,695,582	38,455,230	11/08/2018	11/08/2048	Interest Rate Swap			11271L-AB-8	BROOKFIELD FINANCE INC-SENIOR UNSECURED	1	32,695,582	38,455,230
12607@AD2	Evergreen Basket of Floating Rate Corporate Bonds	2		34,156,353	39,461,856	11/08/2018	11/08/2048	Interest Rate Swap			26442C-AT-1	DUKE ENERGY CAROLINAS LL-SECURED	1	34,156,353	39,461,856
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1	160,000,000	40,360,416	(55,617,832)	11/08/2018	11/08/2048	Interest Rate Swap		(101,811,864)	575634-AT-7	MASSACHUSETTS ELECTRIC-SENIOR UNSECURED	1	40,360,416	46,194,032
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		36,210,272	38,662,720	11/08/2018	11/08/2048	Interest Rate Swap			45138L-BD-4	IDAHO POWER CORP-SECURED NOTE	1	36,210,272	38,662,720
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		29,320,972	34,378,215	11/08/2018	11/08/2048	Interest Rate Swap			29246Q-AB-1	Empresa de Transporte de-SENIOR UNSECURED	1	29,320,972	34,378,215

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		28,341,067	36,329,614	11/08/2018	11/08/2048	Interest Rate Swap			771196-BH-4	ROCHE HOLDING INC-SENIOR UNSECURED NOTE	1	28,341,067	36,329,614
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		30,007,070	36,356,159	11/08/2018	11/08/2048	Interest Rate Swap			437076-BH-4	Home Depot Inc/The-SENIOR UNSECURED	1	30,007,070	36,356,159
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		28,275,000	36,827,820	11/08/2018	11/08/2048	Interest Rate Swap			578454-AD-2	MAYO CLINIC-UNSECURED	1	28,275,000	36,827,820
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		17,630,399	19,899,381	11/08/2018	11/08/2048	Interest Rate Swap			571676-AH-8	Mars Inc-SENIOR UNSECURED	1	17,630,399	19,899,381
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		42,630,747	55,740,547	11/08/2018	11/08/2048	Interest Rate Swap			641423-BP-2	NEVADA POWER CO-SECURED NOTE	1	42,630,747	55,740,547
57629*DR9	Evergreen Basket of Floating Rate Corporate Bonds	1	320,000,000	60,059,219	(138,083,543)	11/08/2018	11/08/2048	Interest Rate Swap		(203,456,639)	009279-AC-4	AIRBUS SE-SENIOR UNSECURED	1	60,059,219	65,373,096
57629*DR9	Evergreen Basket of Floating Rate Corporate Bonds	1		68,707,736	78,523,140	11/08/2018	11/08/2048	Interest Rate Swap			701094-AL-8	Parker-Hannifin Corp-SENIOR UNSECURED	2	68,707,736	78,523,140
57629*DR9	Evergreen Basket of Floating Rate Corporate Bonds	1		61,801,111	73,798,490	11/08/2018	11/08/2048	Interest Rate Swap			23338V-AE-6	DTE Electric Co-SECURED	1	61,801,111	73,798,490
57629*DR9	Evergreen Basket of Floating Rate Corporate Bonds	1		63,939,980	74,244,258	11/08/2018	11/08/2048	Interest Rate Swap			66989H-AH-1	NOVARTIS CAPITAL CORP-SR UNSECURED	1	63,939,980	74,244,258
57629*DR9	Evergreen Basket of Floating Rate Corporate Bonds	1		42,237,091	58,672,934	11/08/2018	11/08/2048	Interest Rate Swap			594918-CB-8	MICROSOFT CORP-SENIOR UNSECURED	1	42,237,091	58,672,934
57629*DR9	Evergreen Basket of Floating Rate Corporate Bonds	1		23,532,854	28,936,715	11/08/2018	11/08/2048	Interest Rate Swap			69351U-AV-5	PPL Electric Utilities C-SECURED	1	23,532,854	28,936,715
57629*DR9	Evergreen Basket of Floating Rate Corporate Bonds	1		23,638,788	30,040,834	11/08/2018	11/08/2048	Interest Rate Swap			084664-CQ-2	Berkshire Hathaway Finan-SENIOR UNSECURED	1	23,638,788	30,040,834
57629*DR9	Evergreen Basket of Floating Rate Corporate Bonds	1		21,493,370	26,120,198	11/08/2018	11/08/2048	Interest Rate Swap			110122-AX-6	Bristol-Myers Squibb Co-SR UNSECURED	1	21,493,370	26,120,198
57629*DR9	Evergreen Basket of Floating Rate Corporate Bonds	1		14,705,798	18,842,047	11/08/2018	11/08/2048	Interest Rate Swap			594918-BT-0	MICROSOFT CORP-SENIOR UNSECURED	1	14,705,798	18,842,047
57629*DR9	Evergreen Basket of Floating Rate Corporate Bonds	1		30,465,645	44,546,245	11/08/2018	11/08/2048	Interest Rate Swap			693506-BC-0	PPG INDUSTRIES INC-SENIOR UNSECURED BOND	2	30,465,645	44,546,245
57629*DR9	Evergreen Basket of Floating Rate Corporate Bonds	1		31,570,651	36,764,432	11/08/2018	11/08/2048	Interest Rate Swap			30251B-AC-2	FMR LLC-SR UNSECURED	1	31,570,651	36,764,432
57629*DR9	Evergreen Basket of Floating Rate Corporate Bonds	1		31,262,699	36,203,306	11/08/2018	11/08/2048	Interest Rate Swap			115637-AT-7	Brown-Forman Corp-SENIOR UNSECURED	1	31,262,699	36,203,306
57629*DS7	Evergreen Basket of Floating Rate Corporate Bonds	1	140,000,000	38,192,664	(36,631,114)	12/03/2018	12/03/2048	Interest Rate Swap		(83,720,414)	039483-BM-3	ARCHER-DANIELS-MIDLAND C-SENIOR UNSECURED	1	38,192,664	47,089,300
57629*DS7	Evergreen Basket of Floating Rate Corporate Bonds	1		28,227,940	33,789,300	12/03/2018	12/03/2048	Interest Rate Swap			00401M-AB-2	ABU DHABI CRUDE OIL PIPE-SECURED	1	28,227,940	33,789,300
57629*DS7	Evergreen Basket of Floating Rate Corporate Bonds	1		31,354,475	37,175,281	12/03/2018	12/03/2048	Interest Rate Swap			207597-EH-4	Connecticut Light & Powe-SECURED	1	31,354,475	37,175,281
57629*DS7	Evergreen Basket of Floating Rate Corporate Bonds	1		28,848,863	33,926,209	12/03/2018	12/03/2048	Interest Rate Swap			29736R-AG-5	ESTEE LAUDER CO INC-SENIOR UNSECURED	1	28,848,863	33,926,209
57629*DS7	Evergreen Basket of Floating Rate Corporate Bonds	1		26,243,929	34,810,749	12/03/2018	12/03/2048	Interest Rate Swap			04351L-AA-8	ASCENSION HEALTH-UNSECURED BOND	1	26,243,929	34,810,749
57629*DS7	Evergreen Basket of Floating Rate Corporate Bonds	1		10,097,792	12,553,876	12/03/2018	12/03/2048	Interest Rate Swap			00115A-AJ-8	AEP Transmission Co LLC-SENIOR UNSECURED	1	10,097,792	12,553,876
57629*DS7	Evergreen Basket of Floating Rate Corporate Bonds	1		15,967,924	21,324,823	12/03/2018	12/03/2048	Interest Rate Swap			91481C-AA-8	UNIVERSITY OF PENNSYLVAN-SENIOR UNSECURED NOTE	1	15,967,924	21,324,823
57629*DS7	Evergreen Basket of Floating Rate Corporate Bonds	1		37,075,964	50,553,510	12/03/2018	12/03/2048	Interest Rate Swap			582839-AF-3	MEAD JOHNSON NUTRITION C-SENIOR UNSECURED NOTE	1	37,075,964	50,553,510
57629*DT5	Evergreen Basket of Floating Rate Corporate Bonds	1	160,000,000	38,160,039	(50,366,011)	12/03/2018	12/03/2048	Interest Rate Swap		(95,387,455)	02361D-AR-1	Ameren Illinois Co-SECURED	1	38,160,039	45,021,444
57629*DT5	Evergreen Basket of Floating Rate Corporate Bonds	1		38,323,660	45,682,412	12/03/2018	12/03/2048	Interest Rate Swap			468223-AT-9	Jackson Laboratory/The-UNSECURED	1	38,323,660	45,682,412
57629*DT5	Evergreen Basket of Floating Rate Corporate Bonds	1		38,025,289	48,032,215	12/03/2018	12/03/2048	Interest Rate Swap			743315-AS-2	PROGRESSIVE CORP-SENIOR UNSECURED	1	38,025,289	48,032,215
57629*DT5	Evergreen Basket of Floating Rate Corporate Bonds	1		37,532,137	45,499,311	12/03/2018	12/03/2048	Interest Rate Swap			17858P-AB-7	City of Hope-SENIOR UNSECURED	1	37,532,137	45,499,311
57629*DT5	Evergreen Basket of Floating Rate Corporate Bonds	1		36,529,707	34,218,097	12/03/2018	12/03/2048	Interest Rate Swap			44107H-AE-2	NY Society for Relief of-SECURED	1	36,529,707	34,218,097
57629*DT5	Evergreen Basket of Floating Rate Corporate Bonds	1		12,170,132	15,083,792	12/03/2018	12/03/2048	Interest Rate Swap			458140-AV-2	INTEL CORP-SENIOR UNSECURED	1	12,170,132	15,083,792

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*DT5	Evergreen Basket of Floating Rate Corporate Bonds	1		10,328,790	12,916,919	12/03/2018	12/03/2048	Interest Rate Swap			87612E-BG-0	Target Corp-SENIOR UNSECURED	1	10,328,790	12,916,919
57629*DT5	Evergreen Basket of Floating Rate Corporate Bonds	1		33,100,316	36,942,803	12/03/2018	12/03/2048	Interest Rate Swap			110122-AQ-1	Bristol-Myers Squibb Co-NOTE	1	33,100,316	36,942,803
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1	160,000,000	38,733,440	(46,287,198)	12/10/2018	12/10/2048	Interest Rate Swap		(88,417,660)	828807-CZ-8	SIMON PROPERTY GROUP LP-SENIOR UNSECURED	1	38,733,440	42,130,462
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		34,857,643	43,738,873	12/10/2018	12/10/2048	Interest Rate Swap			12189L-BB-6	BURLINGTN NORTH SANTA FE-SENIOR UNSECURED	1	34,857,643	43,738,873
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		33,987,235	39,095,193	12/10/2018	12/10/2048	Interest Rate Swap			391382-AB-4	GREAT-WEST LIFECO FINANC-SENIOR UNSECURED	1	33,987,235	39,095,193
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		14,691,622	18,706,334	12/10/2018	12/10/2048	Interest Rate Swap			038222-AM-7	APPLIED MATERIALS INC-SENIOR UNSECURED	1	14,691,622	18,706,334
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		47,162,937	56,565,859	12/10/2018	12/10/2048	Interest Rate Swap			210518-DB-9	Consumers Energy Co-SECURED	1	47,162,937	56,565,859
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		32,627,142	39,539,082	12/10/2018	12/10/2048	Interest Rate Swap			455434-BR-0	INDIANAPOLIS PWR & LIGHT-SECURED BOND	1	32,627,142	39,539,082
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		47,249,388	66,418,303	12/10/2018	12/10/2048	Interest Rate Swap			002824-BH-2	ABBOTT LABORATORIES-SENIOR UNSECURED	1	47,249,388	66,418,303
57629*EK3	Evergreen Basket of Floating Rate Corporate Bonds	1	200,000,000	106,140,375	56,436,085	01/07/2019	01/07/2049	Interest Rate Swap		(97,018,829)	931142-CS-0	WAL-MART STORES INC-SENIOR NOTE	1	106,140,375	153,454,914
57629*EK3	Evergreen Basket of Floating Rate Corporate Bonds	1		72,223,372	88,397,903	01/07/2019	01/07/2049	Interest Rate Swap			755111-BU-4	Raytheon Co-SENIOR UNSECURED NOTE	1	72,223,372	88,397,903
57629*EK3	Evergreen Basket of Floating Rate Corporate Bonds	1		44,171,998	60,359,051	01/07/2019	01/07/2049	Interest Rate Swap			87305Q-CB-5	TTX CO-UNSECURED NOTE	1	44,171,998	60,359,051
57629*EK3	Evergreen Basket of Floating Rate Corporate Bonds	1		25,794,990	30,305,649	01/07/2019	01/07/2049	Interest Rate Swap			438516-AT-3	HONEYWELL INTERNATIONAL -SENIOR NOTE	1	25,794,990	30,305,649
57629*EL1	Evergreen Basket of Floating Rate Corporate Bonds	1	250,000,000	75,575,706	(25,655,487)	01/07/2019	01/07/2049	Interest Rate Swap		(120,650,345)	458140-AK-6	INTEL CORP-SENIOR UNSECURED NOTE	1	75,575,706	94,994,858
57629*EL1	Evergreen Basket of Floating Rate Corporate Bonds	1		94,703,103	124,798,899	01/07/2019	01/07/2049	Interest Rate Swap			437076-AS-1	Home Depot Inc/The-SENIOR UNSECURED NOTE	1	94,703,103	124,798,899
57629*EL1	Evergreen Basket of Floating Rate Corporate Bonds	1		49,670,423	61,344,292	01/07/2019	01/07/2049	Interest Rate Swap			341081-FG-7	FLORIDA POWER & LIGHT CO-SECURED BOND	1	49,670,423	61,344,292
57629*EL1	Evergreen Basket of Floating Rate Corporate Bonds	1		60,148,509	77,575,312	01/07/2019	01/07/2049	Interest Rate Swap			038222-AG-0	APPLIED MATERIALS INC-SENIOR UNSECURED NOTE	1	60,148,509	77,575,312
57629*EL1	Evergreen Basket of Floating Rate Corporate Bonds	1		42,096,582	57,079,510	01/07/2019	01/07/2049	Interest Rate Swap			20030N-AM-3	Comcast Corp-NOTE	1	42,096,582	57,079,510
57629*EM9	Evergreen Basket of Floating Rate Corporate Bonds	1	175,000,000	93,878,976	19,702,657	01/31/2019	01/31/2049	Interest Rate Swap		(91,684,427)	055451-AV-0	BHP Billiton Finance USA-SR UNSECURED	1	93,878,976	111,387,084
57629*EM9	Evergreen Basket of Floating Rate Corporate Bonds	1		65,863,831	83,320,934	01/31/2019	01/31/2049	Interest Rate Swap			478165-AG-8	JOHNSON (S.C.) & SON INC-SENIOR UNSECURED NOTE	1	65,863,831	83,320,934
57629*EM9	Evergreen Basket of Floating Rate Corporate Bonds	1		54,535,725	77,805,799	01/31/2019	01/31/2049	Interest Rate Swap			78409V-AB-0	S&P GLOBAL INC-SENIOR UNSECURED NOTE	1	54,535,725	77,805,799
57629*EM9	Evergreen Basket of Floating Rate Corporate Bonds	1		27,990,708	33,497,374	01/31/2019	01/31/2049	Interest Rate Swap			141781-BJ-2	Cargill Inc-SENIOR UNSECURED	1	27,990,708	33,497,374
57629*EN7	Evergreen Basket of Floating Rate Corporate Bonds	1	150,000,000	47,201,052	(20,155,269)	02/04/2019	02/04/2049	Interest Rate Swap		(76,204,915)	057224-AZ-0	BAKER HUGHES INC-SENIOR NOTE	1	47,201,052	56,049,646
57629*EN7	Evergreen Basket of Floating Rate Corporate Bonds	1		53,299,206	61,651,358	02/04/2019	02/04/2049	Interest Rate Swap			891160-MJ-9	Toronto-Dominion Bank/Th-SUBORDINATED	1	53,299,206	61,651,358
57629*EN7	Evergreen Basket of Floating Rate Corporate Bonds	1		71,494,097	86,422,460	02/04/2019	02/04/2049	Interest Rate Swap			278865-AM-2	Ecolab Inc-SENIOR UNSECURED NOTE	2	71,494,097	86,422,460
57629*EN7	Evergreen Basket of Floating Rate Corporate Bonds	1		18,819,651	23,570,521	02/04/2019	02/04/2049	Interest Rate Swap			532457-BR-8	ELI LILLY & CO-SENIOR UNSECURED	1	18,819,651	23,570,521
57629*EN7	Evergreen Basket of Floating Rate Corporate Bonds	1		48,096,818	60,716,628	02/04/2019	02/04/2049	Interest Rate Swap			17275R-AF-9	Cisco Systems Inc-BOND	1	48,096,818	60,716,628
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1	165,000,000	63,326,827	(4,109,286)	02/04/2019	02/04/2049	Interest Rate Swap		(84,780,122)	68389X-AM-7	ORACLE CORP-SENIOR UNSECURED NOTE	1	63,326,827	80,670,836
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1		68,233,871	82,410,531	02/04/2019	02/04/2049	Interest Rate Swap			149123-CB-5	Caterpillar Inc-SENIOR UNSECURED BOND	1	68,233,871	82,410,531
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1		74,391,310	93,840,342	02/04/2019	02/04/2049	Interest Rate Swap			377372-AE-7	GLAXOSMITHKLINE CAP INC-SR UNSECURED	1	74,391,310	93,840,342
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1		23,714,694	29,421,406	02/04/2019	02/04/2049	Interest Rate Swap			983024-AN-0	Wyeth LLC-NOTE	1	23,714,694	29,421,406

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	266,735,060	62,584,879	157,049,635	07/30/2019	07/30/2020	TRS Bond Index		69,854,755	539830-AW-9	Lockheed Martin Corp-SENIOR UNSECURED NOTE	1	62,584,879	87,194,880
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		17,436,974	18,914,333	07/30/2019	07/30/2020	TRS Bond Index			133131-AV-4	CAMDEN PROPERTY TRUST-SENIOR UNSECURED NOTE REID	1	17,436,974	18,914,333
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,200,852	13,583,445	07/30/2019	07/30/2020	TRS Bond Index			023770-AA-8	AMER AIRLN 15-1 A PTT-SECURED	1	16,200,852	13,583,445
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		14,539,997	15,077,438	07/30/2019	07/30/2020	TRS Bond Index			89153V-AB-5	Total Capital Internatio-SENIOR UNSECURED NOTE	1	14,539,997	15,077,438
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,488,181	1,584,095	07/30/2019	07/30/2020	TRS Bond Index			485134-BN-9	KANSAS CITY POWER & LT-SENIOR UNSECURED NOTE	1	1,488,181	1,584,095
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,855,392	19,017,009	07/30/2019	07/30/2020	TRS Bond Index			52107Q-AJ-4	Lazard Group LLC-SENIOR UNSECURED	2	16,855,392	19,017,009
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,820,000	17,003,049	07/30/2019	07/30/2020	TRS Bond Index			78403D-AL-4	SBA TOWER TRUST-FIRST LIEN	1	16,820,000	17,003,049
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,923,286	19,910,971	07/30/2019	07/30/2020	TRS Bond Index			767201-AD-8	RIO TINTO FIN USA LTD-SENIOR UNSECURED NOTE	1	15,923,286	19,910,971
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,531,874	14,826,194	07/30/2019	07/30/2020	TRS Bond Index			02376U-AA-3	AMER AIRLS INC 2016-1 CL AA CTF	2	15,531,874	14,826,194
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		18,835,207	20,384,278	07/30/2019	07/30/2020	TRS Bond Index			12189L-AW-1	BURLINGTN NORTH SANTA FE-SENIOR UNSECURED	1	18,835,207	20,384,278
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,985,374	9,437,409	07/30/2019	07/30/2020	TRS Bond Index			278265-AD-5	Eaton Vance Corp-SENIOR UNSECURED NOTE	1	8,985,374	9,437,409
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,718,626	16,707,498	07/30/2019	07/30/2020	TRS Bond Index			03076C-AH-9	Ameriprise Financial Inc-SENIOR UNSECURED	1	15,718,626	16,707,498
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,357,795	15,630,476	07/30/2019	07/30/2020	TRS Bond Index			92928Q-AE-8	WEA Finance LLC-SENIOR UNSECURED	1	15,357,795	15,630,476
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,745,382	12,825,176	07/30/2019	07/30/2020	TRS Bond Index			373298-CF-3	GEORGIA-PACIFIC LLC-SENIOR UNSECURED NOTE	1	11,745,382	12,825,176
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		14,883,756	16,366,402	07/30/2019	07/30/2020	TRS Bond Index			45866F-AA-2	INTERCONTINENTALEXCHANGE-SENIOR UNSECURED NOTE	1	14,883,756	16,366,402
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,954,221	6,972,340	07/30/2019	07/30/2020	TRS Bond Index			828807-CX-3	Simon Property Group LP-SENIOR UNSECURED	1	6,954,221	6,972,340
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	315,468,750	22,305,733	45,814,786	06/08/2020	06/08/2021	TRS Bond Index		23,696,923	143658-BA-9	CARNIVAL CORP-SENIOR UNSECURED NOTE	3	22,305,733	22,117,863
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		17,159,151	19,375,672	06/08/2020	06/08/2021	TRS Bond Index			571748-AZ-5	Marsh & McLennan Cos Inc-SR UNSECURED	2	17,159,151	19,375,672
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		20,004,059	23,667,318	06/08/2020	06/08/2021	TRS Bond Index			524671-AA-2	LEGRAND FRANCE SA-SENIOR UNSECURED NOTE	1	20,004,059	23,667,318
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		20,103,705	22,642,104	06/08/2020	06/08/2021	TRS Bond Index			69353R-EQ-7	PNC Bank NA-SENIOR UNSECURED	1	20,103,705	22,642,104
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		17,190,256	18,341,879	06/08/2020	06/08/2021	TRS Bond Index			10373Q-AL-4	BP Capital Markets Ameri-SENIOR UNSECURED	1	17,190,256	18,341,879
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,579,160	4,162,961	06/08/2020	06/08/2021	TRS Bond Index			00440E-AV-9	ACE INA HOLDINGS-SR UNSECURED	1	3,579,160	4,162,961
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		19,376,289	20,952,394	06/08/2020	06/08/2021	TRS Bond Index			52107Q-AG-0	LAZARD GROUP LLC-SENIOR UNSECURED	2	19,376,289	20,952,394
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,873,341	13,236,076	06/08/2020	06/08/2021	TRS Bond Index			808513-AX-3	Charles Schwab Corp/The-SENIOR UNSECURED	1	11,873,341	13,236,076
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		18,765,634	21,134,695	06/08/2020	06/08/2021	TRS Bond Index			780082-AD-5	Royal Bank of Canada-SUBORDINATED	1	18,765,634	21,134,695
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		18,574,564	19,736,250	06/08/2020	06/08/2021	TRS Bond Index			00830Y-AB-7	Africa Finance Corp-SENIOR UNSECURED	1	18,574,564	19,736,250
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		18,155,161	18,539,280	06/08/2020	06/08/2021	TRS Bond Index			65557F-AA-4	Nordea Bank AB-UNSECURED NOTE	1	18,155,161	18,539,280
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		18,413,860	21,595,014	06/08/2020	06/08/2021	TRS Bond Index			74340X-BH-3	Prologis LP-SENIOR UNSECURED	1	18,413,860	21,595,014
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,447,329	13,384,375	06/08/2020	06/08/2021	TRS Bond Index			845743-BP-7	SOUTHWESTERN PUBLIC SERV-SECURED	1	12,447,329	13,384,375
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,017,720	8,033,128	06/08/2020	06/08/2021	TRS Bond Index			693476-BL-6	PNC FUNDING CORP-SENIOR NOTE	1	8,017,720	8,033,128
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		17,502,063	19,339,889	06/08/2020	06/08/2021	TRS Bond Index			084670-BS-6	BERKSHIRE HATHAWAY INC-SENIOR UNSECURED	1	17,502,063	19,339,889

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		29,901,804	36,397,809	06/08/2020	06/08/2021	TRS Bond Index			911312-AJ-5	UNITED PARCEL SERVICE IN-SENIOR UNSECURED NOTE	1	29,901,804	36,397,809
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		25,000,000	24,997,525	06/08/2020	06/08/2021	TRS Bond Index			65558T-ZC-2	Nordea Bank Abp/New York-SENIOR UNSECURED	1	25,000,000	24,997,525
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		22,500,000	23,139,383	06/08/2020	06/08/2021	TRS Bond Index			06654D-AB-3	Banner Health-UNSECURED	1	22,500,000	23,139,383
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	88,874,374	175,632,261	07/31/2019	07/31/2049	Interest Rate Swap		86,757,887	90139P-AB-5	Twin Brook Capital Funding I WSPV, LLC	1	88,874,374	88,874,374
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		86,844,589	86,844,589	07/31/2019	07/31/2049	Interest Rate Swap			90139Q-AB-3	Twin Brook Capital Funding II WSPV, LLC	1	86,844,589	86,844,589
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,290,286	18,153,109	07/31/2019	07/31/2049	Interest Rate Swap			72403Z-NL-4	PIONEERS GATE LLC 2019-6 AXIS Note	1	18,290,286	18,153,109
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,076,325	07/31/2019	07/31/2049	Interest Rate Swap			69701H-AA-7	Palmer Square CLO Ltd	1	25,000,000	25,076,325
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,281,239	20,991,525	07/31/2019	07/31/2049	Interest Rate Swap			05682V-AA-3	BAIN CAPITAL CREDIT CLO -SERIES 18-2A CLASS A1	1	21,281,239	20,991,525
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,920,042	12,146,557	07/31/2019	07/31/2049	Interest Rate Swap			78110F-AA-7	RR 9 ltd-RRAM 2020-9A A1L	1	11,920,042	12,146,557
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	99,133,333	186,052,366	07/31/2019	07/31/2049	Interest Rate Swap		87,325,479	72403Z-NH-3	PIONEERS GATE LLC 2019-2 MPCF Note	1	99,133,333	98,726,887
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		68,000,000	67,039,024	07/31/2019	07/31/2049	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	68,000,000	67,039,024
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		85,390,625	84,126,844	07/31/2019	07/31/2049	Interest Rate Swap			72403Z-NI-1	PIONEERS GATE LLC 2019-3 BWCONA Note	1	85,390,625	84,126,844
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	275,000,000	28,138,956	127,169,687	08/01/2019	08/01/2049	Interest Rate Swap		95,532,636	22822R-BH-2	Crown Castle Towers LLC-SECURED	1	28,138,956	31,637,051
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		27,226,434	31,724,000	08/01/2019	08/01/2049	Interest Rate Swap			448814-EJ-8	HYDRO-QUEBEC-NOTE	1	27,226,434	31,724,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		20,211,728	23,233,337	08/01/2019	08/01/2049	Interest Rate Swap			75625Q-AE-9	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	20,211,728	23,233,337
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		24,960,544	33,024,200	08/01/2019	08/01/2049	Interest Rate Swap			244199-AW-5	Deere & Co-BOND	1	24,960,544	33,024,200
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,299,265	16,186,283	08/01/2019	08/01/2049	Interest Rate Swap			854502-AD-3	STANLEY BLACK & DECKER-SENIOR UNSECURED NOTE	2	15,299,265	16,186,283
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,281,689	16,294,088	08/01/2019	08/01/2049	Interest Rate Swap			808513-AD-7	CHARLES SCHWAB CORP-SENIOR NOTE	1	16,281,689	16,294,088
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		24,922,536	28,306,986	08/01/2019	08/01/2049	Interest Rate Swap			11271L-AC-6	Brookfield Finance Inc-SENIOR UNSECURED	1	24,922,536	28,306,986
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,198,841	10,723,089	08/01/2019	08/01/2049	Interest Rate Swap			80687P-AA-4	Schneider Electric SE-SENIOR UNSECURED NOTE	1	10,198,841	10,723,089
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		23,166,520	24,552,793	08/01/2019	08/01/2049	Interest Rate Swap			00830Y-AC-5	Africa Finance Corp-SENIOR UNSECURED	1	23,166,520	24,552,793
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		23,069,832	24,370,146	08/01/2019	08/01/2049	Interest Rate Swap			46625H-JD-3	JPMorgan Chase & Co-SENIOR UNSECURED NOTE	1	23,069,832	24,370,146
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		23,090,197	26,134,263	08/01/2019	08/01/2049	Interest Rate Swap			11271L-AA-0	BROOKFIELD FINANCE INC-SENIOR UNSECURED	1	23,090,197	26,134,263
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,000,000	15,147,300	08/01/2019	08/01/2049	Interest Rate Swap			16876B-AB-8	Children's Hospital Corp-SENIOR UNSECURED	1	15,000,000	15,147,300
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,567,213	13,099,840	08/01/2019	08/01/2049	Interest Rate Swap			437076-AZ-5	Home Depot Inc/The-SENIOR UNSECURED	1	12,567,213	13,099,840
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,792,780	10,111,340	08/01/2019	08/01/2049	Interest Rate Swap			02665W-BF-7	American Honda Finance C-SENIOR UNSECURED	1	9,792,780	10,111,340
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,997,452	5,116,455	08/01/2019	08/01/2049	Interest Rate Swap			751277-AN-4	NESTLE PURINA PETCARE CO-DEBENTURE	1	4,997,452	5,116,455
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	5,668,083	92,488,757	08/01/2019	08/01/2049	Interest Rate Swap		86,714,328	00038A-AB-9	ABB TREASURY CENTER USA-SENIOR UNSECURED NOTE	1	5,668,083	5,774,429
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,365,738	17,064,237	08/01/2019	08/01/2049	Interest Rate Swap			207597-EJ-0	Connecticut Light & Powe-SECURED	1	15,365,738	17,064,237
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,450,660	11,931,041	08/01/2019	08/01/2049	Interest Rate Swap			38141G-GS-7	Goldman Sachs Group Inc/-SENIOR UNSECURED NOTE	2	11,450,660	11,931,041
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,647,352	9,557,968	08/01/2019	08/01/2049	Interest Rate Swap			771196-BK-7	ROCHE HOLDING INC-SR UNSECURED	1	8,647,352	9,557,968

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,750,000	11,756,451	08/01/2019	08/01/2049	Interest Rate Swap			78403D-AK-6	SBA TOWER TRUST-FIRST LIEN	1	11,750,000	11,756,451
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,158,187	9,394,727	08/01/2019	08/01/2049	Interest Rate Swap			313747-AS-6	FEDERAL REALTY INVESTMEN-SENIOR UNSECURED NOTE REID	1	9,158,187	9,394,727
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,149,484	4,219,382	08/01/2019	08/01/2049	Interest Rate Swap			02265Q-AA-6	Amal Ltd Ex Im Bk Gtd Sr Nt	1	4,149,484	4,219,382
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,300,000	11,921,048	08/01/2019	08/01/2049	Interest Rate Swap			007589-AE-4	Advocate Health & Hospit-UNSECURED	1	11,300,000	11,921,048
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,961,201	5,050,170	08/01/2019	08/01/2049	Interest Rate Swap			17252M-AK-6	CINTAS CORPORATION NO. 2-SENIOR UNSECURED NOTE	1	4,961,201	5,050,170
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,015,479	6,922,396	08/01/2019	08/01/2049	Interest Rate Swap			78409V-AD-6	S&P GLOBAL INC-SR UNSECURED	1	6,015,479	6,922,396
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,407,447	13,376,491	08/01/2019	08/01/2049	Interest Rate Swap			78409V-AM-6	S&P Global Inc-SENIOR UNSECURED	1	11,407,447	13,376,491
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,091,611	11,825,330	08/01/2019	08/01/2049	Interest Rate Swap			67080L-AA-3	Nuveen LLC-SENIOR UNSECURED	1	11,091,611	11,825,330
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,483,559	4,600,090	08/01/2019	08/01/2049	Interest Rate Swap			02377A-AA-6	AMER AIRLN 14-1 A PTT-SECURED NOTE	1	5,483,559	4,600,090
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,972,688	12,017,060	08/01/2019	08/01/2049	Interest Rate Swap			12572Q-AJ-4	CME Group Inc-SENIOR UNSECURED	1	10,972,688	12,017,060
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,652,777	2,810,084	08/01/2019	08/01/2049	Interest Rate Swap			133131-AT-9	CAMDEN PROPERTY TRUST-SENIOR UNSECURED NOTE REID	1	2,652,777	2,810,084
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,469,781	10,571,730	08/01/2019	08/01/2049	Interest Rate Swap			828807-DE-4	Simon Property Group LP-SENIOR UNSECURED	1	10,469,781	10,571,730
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,104,921	10,255,100	08/01/2019	08/01/2049	Interest Rate Swap			250847-EG-1	DTE Electric Co-SECURED BOND	1	10,104,921	10,255,100
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,166,067	13,465,520	08/01/2019	08/01/2049	Interest Rate Swap			039483-AN-2	Archer-Daniels-Midland C-NOTE	1	10,166,067	13,465,520
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,072,773	11,334,533	08/01/2019	08/01/2049	Interest Rate Swap			369550-BG-2	General Dynamics Corp-SENIOR UNSECURED	1	10,072,773	11,334,533
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	8,288,000	08/01/2019	08/01/2049	Interest Rate Swap			05580M-80-1	B. Riley Financial Inc-SENIOR UNSECURED	2	10,000,000	8,288,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,015,680	11,171,450	08/01/2019	08/01/2049	Interest Rate Swap			448814-DX-8	HYDRO-QUEBEC-DEBENTURE	1	10,015,680	11,171,450
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,922,787	10,301,121	08/01/2019	08/01/2049	Interest Rate Swap			278865-AL-4	Ecolab Inc-SENIOR UNSECURED NOTE	2	9,922,787	10,301,121
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,277,136	4,642,711	08/01/2019	08/01/2049	Interest Rate Swap			46625H-KC-3	JPMorgan Chase & Co-SR UNSECURED	1	4,277,136	4,642,711
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,632,100	10,678,502	08/01/2019	08/01/2049	Interest Rate Swap			33829T-AA-4	FIVE CORNERS FUNDING TRS-UNSECURED NOTE	1	9,632,100	10,678,502
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,447,009	3,785,178	08/01/2019	08/01/2049	Interest Rate Swap			009363-AQ-5	AIRGAS INC-SENIOR UNSECURED NOTE	1	3,447,009	3,785,178
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,757,353	6,306,207	08/01/2019	08/01/2049	Interest Rate Swap			29364W-AM-0	ENTERGY LOUISIANA LLC 1ST MTD BD	1	5,757,353	6,306,207
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,967,252	9,235,299	08/01/2019	08/01/2049	Interest Rate Swap			89788J-AB-5	Truist Bank-SENIOR UNSECURED	1	8,967,252	9,235,299
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,004,129	7,175,145	08/01/2019	08/01/2049	Interest Rate Swap			06406R-AM-9	Bank of New York Mellon -SENIOR UNSECURED	1	7,004,129	7,175,145
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,801,942	6,908,865	08/01/2019	08/01/2049	Interest Rate Swap			110122-BY-3	Bristol-Myers Squibb Co-SENIOR UNSECURED	1	6,801,942	6,908,865
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,822,873	6,851,136	08/01/2019	08/01/2049	Interest Rate Swap			233851-CH-5	Daimler Finance North Am-SENIOR UNSECURED	2	6,822,873	6,851,136
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	150,000,000	15,084,466	66,951,912	08/01/2019	08/01/2049	Interest Rate Swap		51,968,512	72403*-AK-8	PIONEERS GATE LLC 2017 2 GSCF 2011-2A-1	1	15,084,466	14,983,400
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		66,909,427	63,122,353	08/01/2019	08/01/2049	Interest Rate Swap			72403*-BA-9	PIONEERS GATE LLC 2019-1 ONDK Note	1	66,909,427	63,122,353
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,769,061	13,749,784	08/01/2019	08/01/2049	Interest Rate Swap			72403Z-MY-7	PIONEERS GATE LLC 2017-4 Alkali Term Loan	1	13,769,061	13,749,784
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		20,000,000	20,010,240	08/01/2019	08/01/2049	Interest Rate Swap			55954Y-AA-3	Magnetite CLO Ltd-MAGNE 2020-26A A	1	20,000,000	20,010,240
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		20,000,000	19,997,460	08/01/2019	08/01/2049	Interest Rate Swap			670881-AA-9	OCP CLO Ltd-SERIES 20-19A CLASS A1	1	20,000,000	19,997,460

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,811,437	15,833,744	08/01/2019	08/01/2049	Interest Rate Swap			12550T-AN-5	CIFC Funding 2015-IV Ltd-CIFC 2015-4A A1R	1	15,811,437	15,833,744
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	8,173,182	95,400,141	08/01/2019	08/01/2049	Interest Rate Swap		86,714,328	74340X-AW-1	PROLOGIS LP-SENIOR UNSECURED NOTE REID	1	8,173,182	8,685,813
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,529,654	3,988,110	08/01/2019	08/01/2049	Interest Rate Swap			45866F-AD-6	INTERCONTINENTALEXCHANGE-SENIOR UNSECURED	1	3,529,654	3,988,110
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,400,000	9,417,129	08/01/2019	08/01/2049	Interest Rate Swap			78403D-AJ-9	SBA TOWER TRUST-SR UNSECURED	1	9,400,000	9,417,129
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,417,453	10,943,175	08/01/2019	08/01/2049	Interest Rate Swap			64952W-CX-9	New York Life Global Fun-SECURED	1	9,417,453	10,943,175
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,666,159	11,246,258	08/01/2019	08/01/2049	Interest Rate Swap			927804-FZ-2	Virginia Electric & Powe-SENIOR UNSECURED	1	9,666,159	11,246,258
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,221,407	10,167,073	08/01/2019	08/01/2049	Interest Rate Swap			907818-DV-7	UNION PACIFIC CORP-SENIOR UNSECURED NOTE	2	9,221,407	10,167,073
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,188,888	10,238,481	08/01/2019	08/01/2049	Interest Rate Swap			559222-AR-5	Magna International Inc-SR UNSECURED	1	9,188,888	10,238,481
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,995,136	9,675,423	08/01/2019	08/01/2049	Interest Rate Swap			857477-AL-7	State Street Corp-SUBORDINATED NOTE	1	8,995,136	9,675,423
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,988,048	7,181,181	08/01/2019	08/01/2049	Interest Rate Swap			254687-CK-0	Walt Disney Co/The-SENIOR UNSECURED	1	6,988,048	7,181,181
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,912,429	9,836,861	08/01/2019	08/01/2049	Interest Rate Swap			05348E-AU-3	AVALONBAY COMMUNITIES IN-SR UNSECURED	1	8,912,429	9,836,861
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,498,053	11,608,653	08/01/2019	08/01/2049	Interest Rate Swap			863871-AM-1	STUDENT LOAN MKTG ASSOC-ZERO CPN BND	3	9,498,053	11,608,653
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,450,686	7,407,111	08/01/2019	08/01/2049	Interest Rate Swap			91159H-HR-4	US Bancorp-SENIOR UNSECURED	1	6,450,686	7,407,111
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,700,000	9,113,328	08/01/2019	08/01/2049	Interest Rate Swap			680033-AC-1	Old National Bancorp/IN-SENIOR UNSECURED NOTE	1	8,700,000	9,113,328
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,708,540	6,640,651	08/01/2019	08/01/2049	Interest Rate Swap			22160K-AM-7	Costco Wholesale Corp-SENIOR UNSECURED	1	5,708,540	6,640,651
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,315,010	12,814,160	08/01/2019	08/01/2049	Interest Rate Swap			594918-BE-3	MICROSOFT CORP-SR UNSECURED	1	11,315,010	12,814,160
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,862,371	12,283,624	08/01/2019	08/01/2049	Interest Rate Swap			594918-CA-0	Microsoft Corp-SENIOR UNSECURED	1	11,862,371	12,283,624
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,492,107	4,675,717	08/01/2019	08/01/2049	Interest Rate Swap			70109H-AK-1	Parker-Hannifin Corp-NOTE	2	4,492,107	4,675,717
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,427,210	9,391,317	08/01/2019	08/01/2049	Interest Rate Swap			0010EP-AN-8	AEP TEXAS CENTRAL CO-SR UNSECURED	1	8,427,210	9,391,317
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,273,920	8,434,386	08/01/2019	08/01/2049	Interest Rate Swap			24422E-RE-1	John Deere Capital Corp-SENIOR UNSECURED NOTE	1	8,273,920	8,434,386
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,102,985	9,040,080	08/01/2019	08/01/2049	Interest Rate Swap			448814-CS-0	HYDRO-QUEBEC-DEBENTURE	1	8,102,985	9,040,080
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,148,940	8,506,228	08/01/2019	08/01/2049	Interest Rate Swap			46625H-JC-5	JPMorgan Chase & Co-NOTE	1	8,148,940	8,506,228
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,866,531	9,190,798	08/01/2019	08/01/2049	Interest Rate Swap			69353R-FG-8	PNC Bank NA-SENIOR UNSECURED	1	7,866,531	9,190,798
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,000,152	6,598,764	08/01/2019	08/01/2049	Interest Rate Swap			92826C-AD-4	VISA INC-SR UNSECURED	1	6,000,152	6,598,764
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,829,585	9,182,209	08/01/2019	08/01/2049	Interest Rate Swap			45866F-AF-1	Intercontinental Exchang-SENIOR UNSECURED	1	7,829,585	9,182,209
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,075,739	11,179,315	08/01/2019	08/01/2049	Interest Rate Swap			26875P-AG-6	EOG Resources Inc-SENIOR UNSECURED NOTE	1	11,075,739	11,179,315
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,425,651	8,190,308	08/01/2019	08/01/2049	Interest Rate Swap			94974B-GH-7	Wells Fargo & Co-SR UNSECURED	1	7,425,651	8,190,308
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,847,200	4,311,446	08/01/2019	08/01/2049	Interest Rate Swap			74460D-AC-3	Public Storage-SENIOR UNSECURED	1	3,847,200	4,311,446
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,273,019	7,608,973	08/01/2019	08/01/2049	Interest Rate Swap			377373-AD-7	GLAXOSMITHKLINE CAP LTD-SR UNSECURED	1	7,273,019	7,608,973
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,081,359	7,432,536	08/01/2019	08/01/2049	Interest Rate Swap			478111-AB-3	JOHNS HOPKINS HEALTH SYS-SENIOR UNSECURED NOTE	1	7,081,359	7,432,536
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,801,949	6,172,888	08/01/2019	08/01/2049	Interest Rate Swap			037833-CR-9	Apple Inc-SENIOR UNSECURED	1	5,801,949	6,172,888

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,965,455	6,108,925	08/01/2019	08/01/2049	Interest Rate Swap			09681L-AJ-9	BOC Aviation Ltd-SENIOR UNSECURED	1	5,965,455	6,108,925
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,894,374	6,933,350	08/01/2019	08/01/2049	Interest Rate Swap			133131-AW-2	Camden Property Trust-SENIOR UNSECURED	1	5,894,374	6,933,350
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,898,635	6,516,266	08/01/2019	08/01/2049	Interest Rate Swap			571748-AX-0	Marsh & McLennan Cos Inc-SENIOR UNSECURED NOTE	2	5,898,635	6,516,266
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	150,000,000	24,510,591	39,160,152	08/30/2019	08/30/2034	Interest Rate Swap		13,884,168	443510-AF-9	Hubbell Inc-SENIOR UNSECURED NOTE	2	24,510,591	25,275,984
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		25,856,016	26,385,896	08/30/2019	08/30/2034	Interest Rate Swap			489170-AC-4	Kennametal Inc-SENIOR UNSECURED NOTE	2	25,856,016	26,385,896
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		25,375,000	24,106,250	08/30/2019	08/30/2034	Interest Rate Swap			03666H-AA-9	Antares Holdings LP-SENIOR UNSECURED	2	25,375,000	24,106,250
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		13,614,593	14,179,529	08/30/2019	08/30/2034	Interest Rate Swap			445658-CE-5	JB HUNT TRANSPRT SVCS-SR UNSECURED	2	13,614,593	14,179,529
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		16,570,306	18,738,025	08/30/2019	08/30/2034	Interest Rate Swap			708696-BY-4	Pennsylvania Electric Co-SENIOR UNSECURED	2	16,570,306	18,738,025
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		24,378,541	27,128,349	08/30/2019	08/30/2034	Interest Rate Swap			806851-AK-7	Schlumberger Holdings Co-SENIOR UNSECURED	2	24,378,541	27,128,349
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		24,045,352	26,283,123	08/30/2019	08/30/2034	Interest Rate Swap			10510K-AC-1	BRAMBLES USA INC-SR UNSECURED	2	24,045,352	26,283,123
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	200,000,000	20,890,529	47,424,100	08/30/2019	08/30/2039	Interest Rate Swap		22,936,054	883556-BX-9	Thermo Fisher Scientific-SENIOR UNSECURED	2	20,890,529	24,488,046
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		18,181,445	18,797,324	08/30/2019	08/30/2039	Interest Rate Swap			693304-AY-3	PECO Energy Co-SECURED	1	18,181,445	18,797,324
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		20,910,117	24,305,627	08/30/2019	08/30/2039	Interest Rate Swap			579780-AN-7	MCCORMICK & CO INC/MD-SENIOR UNSECURED	2	20,910,117	24,305,627
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		30,235,972	21,438,912	08/30/2019	08/30/2039	Interest Rate Swap			90932K-AA-7	United Airlines 2019-2 C-FIRST LIEN	2	30,235,972	21,438,912
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		29,774,307	31,470,134	08/30/2019	08/30/2039	Interest Rate Swap			25389J-AL-0	DIGITAL REALTY TRUST LP-SR UNSECURED	2	29,774,307	31,470,134
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		29,746,848	33,744,864	08/30/2019	08/30/2039	Interest Rate Swap			22822V-AE-1	CROWN CASTLE INTL CORP-SENIOR UNSECURED	2	29,746,848	33,744,864
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		29,440,564	31,614,721	08/30/2019	08/30/2039	Interest Rate Swap			378272-AF-5	GLENCORE FUNDING LLC-SENIOR UNSECURED NOTE	2	29,440,564	31,614,721
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		29,344,788	25,382,360	08/30/2019	08/30/2039	Interest Rate Swap			05369A-AA-9	Aviation Capital Group L-SENIOR UNSECURED	2	29,344,788	25,382,360
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	200,000,000	46,129,932	85,566,999	08/30/2019	08/30/2049	Interest Rate Swap		32,420,296	984851-AF-2	Yara International ASA-SENIOR UNSECURED	2	46,129,932	53,146,703
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		36,149,371	42,804,943	08/30/2019	08/30/2049	Interest Rate Swap			28176E-AD-0	Edwards Lifesciences Cor-SENIOR UNSECURED	2	36,149,371	42,804,943
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		37,033,902	40,442,472	08/30/2019	08/30/2049	Interest Rate Swap			361448-BC-6	GATX Corp-SENIOR UNSECURED	2	37,033,902	40,442,472
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		35,658,503	38,258,474	08/30/2019	08/30/2049	Interest Rate Swap			120568-AX-8	BUNGE LTD FINANCE CORP-SENIOR UNSECURED	2	35,658,503	38,258,474
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		34,138,328	27,810,031	08/30/2019	08/30/2049	Interest Rate Swap			00908P-AC-1	Air Canada 2017-1 Class -SECURED	2	34,138,328	27,810,031
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		22,615,495	26,177,766	08/30/2019	08/30/2049	Interest Rate Swap			171340-AN-2	CHURCH & DWIGHT CO INC-SENIOR UNSECURED	2	22,615,495	26,177,766
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	306,000,000	100,000,000	166,925,673	09/03/2019	09/03/2049	Interest Rate Swap		52,876,973	30290Y-AC-5	FS Global Credit Opportu-FS GLOBAL CREDIT	1	100,000,000	114,048,700
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		36,361,027	42,654,649	09/03/2019	09/03/2049	Interest Rate Swap			801060-AD-6	Sanofi-SENIOR UNSECURED	1	36,361,027	42,654,649
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,383,757	8,276,996	09/03/2019	09/03/2049	Interest Rate Swap			00108W-AH-3	AEP Texas Inc-SENIOR UNSECURED	1	7,383,757	8,276,996
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		27,800,000	32,241,439	09/03/2019	09/03/2049	Interest Rate Swap			892331-AD-1	Toyota Motor Corp-SENIOR UNSECURED	1	27,800,000	32,241,439
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		30,537,938	35,585,989	09/03/2019	09/03/2049	Interest Rate Swap			79466L-AF-1	salesforce.com Inc-SENIOR UNSECURED	1	30,537,938	35,585,989
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		30,032,193	34,808,311	09/03/2019	09/03/2049	Interest Rate Swap			369550-BC-1	General Dynamics Corp-SENIOR UNSECURED	1	30,032,193	34,808,311
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		28,932,097	32,054,008	09/03/2019	09/03/2049	Interest Rate Swap			892330-AC-5	Toyota Industries Corp-SENIOR UNSECURED	1	28,932,097	32,054,008

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		28,268,043	29,290,632	09/03/2019	09/03/2049	Interest Rate Swap			22303Q-AN-0	COVIDIEN INTL FINANCE SA-SENIOR UNSECURED NOTE	1	28,268,043	29,290,632
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,050,453	7,442,071	09/03/2019	09/03/2049	Interest Rate Swap			313747-AU-1	Federal Realty Investmen-SENIOR UNSECURED	1	7,050,453	7,442,071
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,963,844	7,171,216	09/03/2019	09/03/2049	Interest Rate Swap			219868-BS-4	CORP ANDINA DE FOMENTO-SENIOR UNSECURED NOTE	1	6,963,844	7,171,216
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,513,161	5,818,615	09/03/2019	09/03/2049	Interest Rate Swap			879240-AQ-2	COMCAST CABLE HOLDINGS-SENIOR UNSECURED NOTE	1	5,513,161	5,818,615
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,446,017	5,487,766	09/03/2019	09/03/2049	Interest Rate Swap			91324P-BP-6	UnitedHealth Group Inc-SENIOR UNSECURED NOTE	1	5,446,017	5,487,766
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,414,720	5,973,419	09/03/2019	09/03/2049	Interest Rate Swap			023765-AA-8	AMER AIRLINE 16-2 AA PTT-FIRST LIEN	2	6,414,720	5,973,419
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	255,000,000	14,205,275	59,935,247	09/03/2019	09/03/2049	Interest Rate Swap		45,551,885	857477-AG-8	State Street Corp-SENIOR UNSECURED NOTE	1	14,205,275	14,383,362
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,987,777	11,625,684	09/03/2019	09/03/2049	Interest Rate Swap			06406R-AF-4	Bank of New York Mellon -SENIOR UNSECURED	1	9,987,777	11,625,684
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,109,285	8,153,800	09/03/2019	09/03/2049	Interest Rate Swap			982526-AQ-8	WM WRIGLEY JR CO-SENIOR UNSECURED NOTE	1	8,109,285	8,153,800
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,321,281	14,858,666	09/03/2019	09/03/2049	Interest Rate Swap			90932P-AA-6	UNITED AIR 2014-1 A PTT-SECURED NOTE	1	16,321,281	14,858,666
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,813,133	15,872,174	09/03/2019	09/03/2049	Interest Rate Swap			606822-AV-6	Mitsubishi UFJ Financial-SENIOR UNSECURED	1	13,813,133	15,872,174
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,549,753	14,171,099	09/03/2019	09/03/2049	Interest Rate Swap			808513-AG-0	CHARLES SCHWAB CORP-SENIOR UNSECURED NOTE	1	13,549,753	14,171,099
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,086,448	13,133,710	09/03/2019	09/03/2049	Interest Rate Swap			010392-FC-7	ALABAMA POWER CO-SENIOR UNSECURED NOTE	1	13,086,448	13,133,710
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,478,580	6,513,323	09/03/2019	09/03/2049	Interest Rate Swap			45138L-AX-1	IDAHO POWER CORP-SECURED MORTGAGE NOTE	1	6,478,580	6,513,323
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,840,679	10,516,000	09/03/2019	09/03/2049	Interest Rate Swap			143658-AF-9	CARNIVAL CORP-SENIOR UNSECURED NOTE	3	12,840,679	10,516,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,771,399	8,681,975	09/03/2019	09/03/2049	Interest Rate Swap			857477-AN-3	State Street Corp-SR UNSECURED	1	7,771,399	8,681,975
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,500,000	9,709,465	09/03/2019	09/03/2049	Interest Rate Swap			631005-BH-7	Narragansett Electric Co-SENIOR UNSECURED	1	8,500,000	9,709,465
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,585,993	14,211,702	09/03/2019	09/03/2049	Interest Rate Swap			532457-AZ-1	Eli Lilly & Co-SENIOR UNSECURED	1	12,585,993	14,211,702
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,327,497	4,359,022	09/03/2019	09/03/2049	Interest Rate Swap			064159-HM-1	BANK NOVA SCOTIA B C SR NT	1	4,327,497	4,359,022
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,328,551	3,460,377	09/03/2019	09/03/2049	Interest Rate Swap			06366R-JJ-5	BANK OF MONTREAL-SR UNSECURED	1	3,328,551	3,460,377
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,485,406	14,300,682	09/03/2019	09/03/2049	Interest Rate Swap			09062X-AF-0	BIOGEN INC-SR UNSECURED	2	12,485,406	14,300,682
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,407,501	13,753,509	09/03/2019	09/03/2049	Interest Rate Swap			46625H-JY-7	JPMorgan Chase & Co-SUBORDINATED NOTE	1	12,407,501	13,753,509
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,855,156	7,235,842	09/03/2019	09/03/2049	Interest Rate Swap			806854-AH-8	Schlumberger Investment -SR UNSECURED	1	6,855,156	7,235,842
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,954,552	9,253,474	09/03/2019	09/03/2049	Interest Rate Swap			452308-AX-7	Illinois Tool Works Inc-SENIOR UNSECURED	1	7,954,552	9,253,474
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,693,966	12,962,278	09/03/2019	09/03/2049	Interest Rate Swap			10112R-AS-3	BOSTON PROPERTIES LP-SENIOR UNSECURED NOTE REID	2	12,693,966	12,962,278
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,191,627	10,750,761	09/03/2019	09/03/2049	Interest Rate Swap			10112R-AU-8	BOSTON PROPERTIES LP-SENIOR UNSECURED NOTE REID	2	10,191,627	10,750,761
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,597,686	6,911,269	09/03/2019	09/03/2049	Interest Rate Swap			17252M-AL-4	CINTAS CORPORATION NO. 2-UNSECURED NOTE	1	6,597,686	6,911,269
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		17,167,417	19,591,737	09/03/2019	09/03/2049	Interest Rate Swap			254687-CP-9	Walt Disney Co/The-SENIOR UNSECURED	1	17,167,417	19,591,737
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,976,883	8,552,353	09/03/2019	09/03/2049	Interest Rate Swap			313747-AY-3	Federal Realty Investmen-SENIOR UNSECURED	1	7,976,883	8,552,353
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,044,672	9,196,985	09/03/2019	09/03/2049	Interest Rate Swap			477143-AJ-0	JetBlue 2019-1 Class A P-FIRST LIEN	1	11,044,672	9,196,985
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,492,768	7,437,742	09/03/2019	09/03/2049	Interest Rate Swap			670346-AP-0	Nucor Corp-SENIOR UNSECURED	2	6,492,768	7,437,742

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*EG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	89,000,000	75,000,000	89,727,535	09/03/2019	09/03/2049	Interest Rate Swap		15,882,535	72403Z-NM-2	PIONEERS GATE LLC 2019-7 CSWC Lev II Note	1	75,000,000	73,845,000
57629*EG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		47,233,474	46,879,223	09/03/2019	09/03/2049	Interest Rate Swap			72403Z-NN-0	Pioneers Gate 2019-8 OPTN	1	47,233,474	46,879,223
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	12,000,000	46,010,178	01/08/2020	01/08/2050	Interest Rate Swap		34,514,514	14312L-AN-7	Carlyle Global Market St-SERIES 2016-2A CLASS A2R	1	12,000,000	11,495,664
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,860,469	14,691,491	01/08/2020	01/08/2050	Interest Rate Swap			09626U-AU-2	BlueMountain CLO 2013-1 -SERIES 2013-1A CLASS A1R2	1	14,860,469	14,691,491
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,818,560	01/08/2020	01/08/2050	Interest Rate Swap			50188Q-AJ-0	LCM XVIII LP-LCM 19A AR	1	15,000,000	14,818,560
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	13,808,970	01/08/2020	01/08/2050	Interest Rate Swap			22616T-AC-0	Crestline Denali CLO XVI-DEN17 2018-1A B	1	15,000,000	13,808,970
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,280,443	01/08/2020	01/08/2050	Interest Rate Swap			64130H-AN-1	Neuberger Berman Loan Ad-NEUB 2017-24A BR FLOATING	1	11,600,000	11,280,443
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,700,000	11,341,301	01/08/2020	01/08/2050	Interest Rate Swap			05683V-AJ-3	BCC 2019-1A B	1	11,700,000	11,341,301
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,074,555	01/08/2020	01/08/2050	Interest Rate Swap			88434H-AG-8	THL Credit Wind River 20-WINDR 2018-2A B	1	11,600,000	11,074,555
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,700,000	11,464,865	01/08/2020	01/08/2050	Interest Rate Swap			06759J-AG-3	Barings CLO Ltd 2019-I-SERIES 19-1A CLASS B	1	11,700,000	11,464,865
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,750,000	11,011,583	01/08/2020	01/08/2050	Interest Rate Swap			50200F-AE-9	LCM 26 Ltd-SERIES 26A CLASS B	1	11,750,000	11,011,583
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,863,283	13,283,684	01/08/2020	01/08/2050	Interest Rate Swap			92917N-AJ-7	Voya CLO 2019-1 Ltd-VOYA 2019-1A AR	1	11,863,283	13,283,684
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	110,000,000	121,687,540	01/08/2020	01/08/2032	Interest Rate Swap		31,375,549	06761U-AF-6	Barings Middle Market CI-BMM 2019-II COM1	2	110,000,000	90,311,991
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		55,000,000	55,000,000	01/08/2020	01/08/2032	Interest Rate Swap			03329F-AA-2	Anchorage Credit Funding-ANCHF 2020-15A A FLOATING COU	1	55,000,000	55,000,000
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,670,000	32,670,000	01/08/2020	01/08/2032	Interest Rate Swap			40638T-AA-0	Halsey Point CLO Ltd-SERIES 20-2A CLASS A1	1	32,670,000	32,670,000
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,000,000	01/08/2020	01/08/2032	Interest Rate Swap			83614X-AA-9	Sound Point CLO Ltd-SERIES 20-1A CLASS A1A	1	30,000,000	30,000,000
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,272,998	24,251,525	01/08/2020	01/08/2032	Interest Rate Swap			05875H-AA-1	Ballyrock CLO 2018-1 Ltd	1	24,272,998	24,251,525
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	200,000,000	200,000,000	230,293,279	01/08/2020	01/08/2035	Interest Rate Swap		30,293,279	12499#-MM-8	CCOF Onshore Co-Borrower Revolving Loan	1	200,000,000	200,000,000
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	40,923,844	70,107,112	01/08/2020	01/08/2040	Interest Rate Swap		29,020,908	033291-AA-3	Anchorage Capital Clo 13-ANCHC 2019-13A A	1	40,923,844	41,086,204
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,600,000	22,661,971	01/08/2020	01/08/2040	Interest Rate Swap			542798-AC-7	Long Point Park CLO Ltd-LNGPT 2017-1A A1B	1	23,600,000	22,661,971
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,892,369	34,280,832	01/08/2020	01/08/2040	Interest Rate Swap			282523-AH-2	1828 CLO Ltd-GUGG4 2016-1A A1S1	1	34,892,369	34,280,832
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,492,300	01/08/2020	01/08/2040	Interest Rate Swap			14312J-AQ-5	CGMS 2015-5A A1R	1	25,000,000	24,492,300
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	23,774,760	01/08/2020	01/08/2040	Interest Rate Swap			48252R-AA-2	KKR 24 A1	1	24,000,000	23,774,760
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	11,975,970	01/08/2020	01/08/2040	Interest Rate Swap			124166-AE-9	Buttermilk Park CLO Ltd-BMILK 2018-1A B1	1	12,400,000	11,975,970
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	400,000,000	90,000,000	187,161,717	02/11/2020	02/11/2050	Interest Rate Swap		91,072,947	A3158#-AC-3	Hofer Financial Services Senior Note Ser	1	90,000,000	96,088,770
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		87,700,000	96,070,176	02/11/2020	02/11/2050	Interest Rate Swap			87278*-AD-4	TPF Equity REIT Operatin Gtd Senior Note	1	87,700,000	96,070,176
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		68,050,000	74,134,895	02/11/2020	02/11/2050	Interest Rate Swap			Q0458*-AB-5	AquaSure Finance Pty Ltd Gtd Senior Secu	1	68,050,000	74,134,895
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		67,400,000	73,222,349	02/11/2020	02/11/2050	Interest Rate Swap			G5147*-AD-8	Johnson Matthey PLC Senior Note Ser	1	67,400,000	73,222,349
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		67,300,000	73,771,433	02/11/2020	02/11/2050	Interest Rate Swap			786584-A#-9	Safran Senior Note Ser	1	67,300,000	73,771,433
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		64,200,000	72,224,807	02/11/2020	02/11/2050	Interest Rate Swap			Q0832*-AD-8	Australia Pacific Airpor Gtd Senior Note	2	64,200,000	72,224,807
57629*EH0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	25,000,000	19,100,000	23,958,598	02/20/2020	02/20/2050	Interest Rate Swap		5,190,155	07090A-AA-1	BATLN 2019-14A A1	1	19,100,000	18,768,443

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*EH0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,643,319	8,078,714	02/20/2020	02/20/2050	Interest Rate Swap			48253W-AA-0	KKR CLO 28 LTD-KKR 28A A	1	7,643,319	8,078,714
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	185,000,000	11,400,000	49,596,763	02/20/2020	02/20/2050	Interest Rate Swap		38,457,390	05683H-AE-5	BAIN CAPITAL CREDIT CLO -SERIES 17-2A CLASS BR	1	11,400,000	11,139,373
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,333,523	02/20/2020	02/20/2050	Interest Rate Swap			06759J-AE-8	Barings CLO Ltd 2019-I-SERIES 19-1A CLASS A2	1	10,500,000	10,333,523
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	12,109,890	02/20/2020	02/20/2050	Interest Rate Swap			38136F-AW-3	GoldentTree Loan Management U	1	12,400,000	12,109,890
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,500,000	11,199,413	02/20/2020	02/20/2050	Interest Rate Swap			282523-AM-1	1828 CLO Ltd-GUGG4 2016-1A A1JR	1	11,500,000	11,199,413
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,100,000	9,075,330	02/20/2020	02/20/2050	Interest Rate Swap			413717-AC-3	Harriman Park CLO LTD-HRPK 2020-1A B1	1	9,100,000	9,075,330
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,635,768	02/20/2020	02/20/2050	Interest Rate Swap			14317R-AC-3	CARLYLE US CLO 2018-3 LT-CGMS 2018-3A A1B	1	8,000,000	7,635,768
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,454,963	02/20/2020	02/20/2050	Interest Rate Swap			67113G-AG-2	Oak Hill Credit Partners-OAKC 2020-5A B	1	7,700,000	7,454,963
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	8,906,180	02/20/2020	02/20/2050	Interest Rate Swap			64129J-BG-4	Neuberger Berman CLO XIV-NEUB 2013-14A BR2	1	9,200,000	8,906,180
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,755,232	02/20/2020	02/20/2050	Interest Rate Swap			27831B-AE-3	Eaton Vance CLO 2018-1 L-EATON 2018-1A B	1	8,000,000	7,755,232
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,800,000	7,621,013	02/20/2020	02/20/2050	Interest Rate Swap			67592F-AE-9	OCTAGON INVESTMENT PARTNERS 41, LTD.	1	7,800,000	7,621,013
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,800,000	7,569,931	02/20/2020	02/20/2050	Interest Rate Swap			06761H-AE-8	Babson CLO Ltd/Cayman Is-SERIES 19-2A CLASS A2	1	7,800,000	7,569,931
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,300,000	5,961,501	02/20/2020	02/20/2050	Interest Rate Swap			14316B-AE-5	Carlyle Global Market St-SERIES 19-1A CLASS A2	1	6,300,000	5,961,501
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,300,000	6,215,479	02/20/2020	02/20/2050	Interest Rate Swap			290015-AC-0	Elmwood CLO I Ltd-EAM 2019-1A B	1	6,300,000	6,215,479
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,913,770	9,731,379	02/20/2020	02/20/2050	Interest Rate Swap			03328T-BC-8	Anchorage Capital CLO 7 -ANCHC 2015-7A BR2 FLOATING	1	9,913,770	9,731,379
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,879,848	02/20/2020	02/20/2050	Interest Rate Swap			74979V-AE-3	RR Ltd-RRAM 2018-5A A2	1	8,000,000	7,879,848
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,300,000	6,114,282	02/20/2020	02/20/2050	Interest Rate Swap			67592B-AE-8	Octagon Investment Partn-OCT40 2019-1A B	1	6,300,000	6,114,282
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,300,000	6,141,416	02/20/2020	02/20/2050	Interest Rate Swap			77342M-AE-6	Rockford Tower CLO 2019--ROCKT 2019-1A B1	1	6,300,000	6,141,416
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,300,000	6,105,557	02/20/2020	02/20/2050	Interest Rate Swap			67707E-AG-9	OAKC 2019-2A B1	1	6,300,000	6,105,557
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,300,000	6,121,899	02/20/2020	02/20/2050	Interest Rate Swap			12553D-AC-1	CIFC Funding 2019-I Ltd-CIFC 2019-1A B	1	6,300,000	6,121,899
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,631,940	02/20/2020	02/20/2050	Interest Rate Swap			55820C-AG-0	Madison Park Funding XXI-MDPK 2018-29A B	1	10,000,000	9,631,940
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,800,000	7,450,271	02/20/2020	02/20/2050	Interest Rate Swap			88433C-AE-5	WINDR 2019-1A B	1	7,800,000	7,450,271
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,811,658	02/20/2020	02/20/2050	Interest Rate Swap			50188Q-AL-5	LCM XVIII LP-LCM 19A BR	1	7,000,000	6,811,658
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,929,118	02/20/2020	02/20/2050	Interest Rate Swap			36248M-AL-1	GT Loan Financing I Ltd -SERIES 2013-1A CLASS BR	1	7,000,000	6,929,118
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	215,000,000	247,520,000	291,863,404	02/20/2020	02/20/2050	Interest Rate Swap		44,343,404	50079@-MS-5	KREF Lending VII LLC - Term Loan Series 2019-7	1	247,520,000	247,520,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	54,500,000	104,751,923	02/25/2020	02/25/2050	Interest Rate Swap		43,700,369	G5791#-AA-9	Manchester United Football Club, Ltd Senior Secu	1	54,500,000	61,051,554
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		51,700,000	55,579,878	02/25/2020	02/25/2050	Interest Rate Swap			G4445*-AB-4	High Speed Rail Finance Gtd Senior Secu	1	51,700,000	55,579,878
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		48,550,000	52,557,074	02/25/2020	02/25/2050	Interest Rate Swap			15678#-AJ-4	Cerner Corporation Senior Note Ser	1	48,550,000	52,557,074
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		47,000,000	49,501,387	02/25/2020	02/25/2050	Interest Rate Swap			Q9396#-AK-7	Victoria Power Networks Gtd Senior Note	1	47,000,000	49,501,387
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,601,070	9,714,209	02/25/2020	02/25/2050	Interest Rate Swap			89148B-B*-1	Tortoise MLP Fund, Inc. Senior Note Ser	1	9,601,070	9,714,209
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		45,041,000	50,530,417	02/25/2020	02/25/2050	Interest Rate Swap			46247@-AA-2	Iowa Interstate Railroad Senior Secured	1	45,041,000	50,530,417

STATEMENT AS OF JUNE 30, 2020 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	45,000,000	95,913,010	02/25/2020	02/25/2050	Interest Rate Swap		44,515,270	Q3920#-AL-3	Fonterra Co-operative Gr Senior Unsecured Notes	1	45,000,000	51,397,740
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		45,000,000	50,224,140	02/25/2020	02/25/2050	Interest Rate Swap			838515-G*-9	South Jersey Gas Co. First Mortgage	1	45,000,000	50,224,140
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		44,200,000	45,716,281	02/25/2020	02/25/2050	Interest Rate Swap			23325P-A*-5	DNP Select Income Fund I Senior Secured	1	44,200,000	45,716,281
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		43,650,000	55,299,792	02/25/2020	02/25/2050	Interest Rate Swap			Q3535#-AD-8	Envestra Victoria Pty Lt Senior Secured	1	43,650,000	55,299,792
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		43,000,000	47,622,586	02/25/2020	02/25/2050	Interest Rate Swap			74986@-AV-3	RREEF AMERICA REIT II INC SR UNSECD NT SER D	1	43,000,000	47,622,586
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		42,400,000	46,227,278	02/25/2020	02/25/2050	Interest Rate Swap			Q3920#-AG-4	Fonterra Co-operative Gr Senior Note	1	42,400,000	46,227,278
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	42,100,000	83,060,590	02/26/2020	02/26/2050	Interest Rate Swap		36,511,504	Q6235#-AN-2	Mirvac Group Finance Ltd Senior Note	1	42,100,000	46,549,086
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		41,400,000	44,159,269	02/26/2020	02/26/2050	Interest Rate Swap			74979U-AA-3	RS 2018 Private, LLC Senior Secured	1	41,400,000	44,159,269
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		41,450,000	44,665,235	02/26/2020	02/26/2050	Interest Rate Swap			05565E-G@-8	BMW U.S. Capital LLC Gtd Senior Note	1	41,450,000	44,665,235
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		40,850,000	45,488,967	02/26/2020	02/26/2050	Interest Rate Swap			Q3189*-AC-3	DEXUS Funds Management L Senior Note Ser	1	40,850,000	45,488,967
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		40,000,000	43,795,040	02/26/2020	02/26/2050	Interest Rate Swap			D0003*-AC-7	ADM Germany GmbH Senior Note Ser	1	40,000,000	43,795,040
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		39,600,000	41,247,954	02/26/2020	02/26/2050	Interest Rate Swap			00003#-AB-9	A&E Television Networks, Senior Note Ser	1	39,600,000	41,247,954
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		37,000,000	40,889,329	02/26/2020	02/26/2050	Interest Rate Swap			74264*-AC-0	PRISA LHC Senior Note Ser	1	37,000,000	40,889,329
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		36,450,000	37,976,417	02/26/2020	02/26/2050	Interest Rate Swap			48661E-B*-8	KAYNE ANDERSON MID/ENERGY-SR UNSECD SER D	1	36,450,000	37,976,417
Need to File with the NAIC	Credit Default Indicies (CDIG034/CDX.NA.IG.34)	1Z	600,000,000	485,255,429	639,594,815	03/20/2020	06/20/2025	5 Yr Credit Default Swap Index	7,997,286	7,012,800	912803-BJ-1	US TREASURY-STRIP PRINCIPAL RECEIPT	1	477,258,143	632,582,015
Need to File with the NAIC	Credit Default Indicies (CDIG034/CDX.NA.IG.34)	1Z		124,951,723	173,559,384	03/20/2020	06/20/2025	5 Yr Credit Default Swap Index			912803-BM-4	US TREASURY-STRIP PRINCIPAL RECEIPT	1	124,951,723	173,559,384
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	20,000,000	22,554,117	06/15/2020	06/15/2050	Interest Rate Swap		2,531,177	67576X-AA-8	Octagon Credit Investors-SERIES 20-1A CLASS A1	1	20,000,000	20,022,940
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		19,250,000	19,250,000	06/15/2020	06/15/2050	Interest Rate Swap			12555Q-AA-4	CIFC Funding Ltd	1	19,250,000	19,250,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		19,000,000	19,000,000	06/15/2020	06/15/2050	Interest Rate Swap			29003B-AA-9	Elmwood CLO V Ltd-ELMW5 2020-2A A1	1	19,000,000	19,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,986,534	15,858,896	06/15/2020	06/15/2050	Interest Rate Swap			29001L-AA-9	ELMWOOD CLO II LTD NT CL A	1	15,986,534	15,858,896
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,300,000	12,344,993	06/15/2020	06/15/2050	Interest Rate Swap			67576X-AE-0	Octagon Credit Investors-SERIES 20-1A CLASS B	1	12,300,000	12,344,993
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,073,082	12,260,146	06/15/2020	06/15/2050	Interest Rate Swap			86315R-AC-3	Stratus CLO 2020-1, Ltd.-STRAS 2020-1A B	1	12,073,082	12,260,146
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,750,000	11,778,976	06/15/2020	06/15/2050	Interest Rate Swap			04018B-AC-1	Ares LV CLO Ltd-SERIES 2020-55A CLASS B	1	11,750,000	11,778,976
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,050,000	10,078,220	06/15/2020	06/15/2050	Interest Rate Swap			38138L-AA-6	GoldentTree Loan Managem-SERIES 20-7A CLASS A	1	10,050,000	10,078,220
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	8,933,421	06/15/2020	06/15/2050	Interest Rate Swap			39809G-AC-9	GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2	1	9,200,000	8,933,421
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,650,000	8,151,423	06/15/2020	06/15/2050	Interest Rate Swap			67400F-AE-1	OAKTREE CLO 2018-1 LTD SR SECD NT CL A-2	1	8,650,000	8,151,423
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,859,009	8,111,158	06/15/2020	06/15/2050	Interest Rate Swap			124166-AA-7	Buttermilk Park CLO Ltd-BMILK 2018-1A A1	1	7,859,009	8,111,158
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,160,103	8,228,167	06/15/2020	06/15/2050	Interest Rate Swap			69701H-AC-3	Palmer Square CLO Ltd	1	8,160,103	8,228,167
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,500,000	7,207,140	06/15/2020	06/15/2050	Interest Rate Swap			22616T-AA-4	Crestline Denali CLO XVI-DEN17 2018-1A A	1	7,500,000	7,207,140
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,044,289	7,128,396	06/15/2020	06/15/2050	Interest Rate Swap			87250C-AA-5	TICP CLO Ltd	1	7,044,289	7,128,396
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,200,000	6,999,818	06/15/2020	06/15/2050	Interest Rate Swap			06759M-AE-1	Babson CLO Ltd 2016-I-BABSN 2016-1A A2R	1	7,200,000	6,999,818

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,900,000	6,603,742	06/15/2020	06/15/2050	Interest Rate Swap			67110U-AN-9	OHA Loan Funding 2016-1 -OHALF 2016-1A B1R	1	6,900,000	6,603,742
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,900,000	6,718,068	06/15/2020	06/15/2050	Interest Rate Swap			92338B-AE-5	VERDE CLO-VERDE 2019-1A B	1	6,900,000	6,718,068
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,700,000	6,470,800	06/15/2020	06/15/2050	Interest Rate Swap			87249C-AC-5	TICP CLO X LTD-SERIES 18-10A CLASS B	1	6,700,000	6,470,800
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,650,000	6,399,514	06/15/2020	06/15/2050	Interest Rate Swap			48275P-AE-1	KREF 2018-FL1 Ltd-KREF 2018-FL1 B	1	6,650,000	6,399,514
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,600,000	6,534,040	06/15/2020	06/15/2050	Interest Rate Swap			38137W-AE-5	Goldentree Loan Manageme-SERIES 19-6A CLASS B1	1	6,600,000	6,534,040
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,871,972	6,068,864	06/15/2020	06/15/2050	Interest Rate Swap			87250R-AA-2	TICP CLO XV Ltd-TICP 2020-15A A	1	5,871,972	6,068,864
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,950,000	5,949,286	06/15/2020	06/15/2050	Interest Rate Swap			55954Y-AC-9	Magnetite CLO Ltd-MAGNE 2020-26A B FLOATING	1	5,950,000	5,949,286
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,800,000	5,583,074	06/15/2020	06/15/2050	Interest Rate Swap			29002G-AC-5	Elmwood CLO IV Ltd-ELMW4 2020-1A B	1	5,800,000	5,583,074
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,750,000	5,522,444	06/15/2020	06/15/2050	Interest Rate Swap			77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	1	5,750,000	5,522,444
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,650,000	5,235,137	06/15/2020	06/15/2050	Interest Rate Swap			50200F-AG-4	LCM 26 Ltd-SERIES 26A CLASS C	1	5,650,000	5,235,137
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,447,552	5,510,021	06/15/2020	06/15/2050	Interest Rate Swap			13876L-AA-5	CANYC 2020-1A-A FLOATING COUP	1	5,447,552	5,510,021
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,400,000	5,150,844	06/15/2020	06/15/2050	Interest Rate Swap			13887T-AC-1	Canyon Capital CLO Ltd-SERIES 19-1A CLASS B	1	5,400,000	5,150,844
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,250,000	5,182,070	06/15/2020	06/15/2050	Interest Rate Swap			12555X-AG-6	CIFC Funding Ltd-CIFC 2019-6A C	1	5,250,000	5,182,070
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,850,000	4,805,574	06/15/2020	06/15/2050	Interest Rate Swap			64133K-AC-5	Neuberger Berman CLO Ltd-SERIES 2020-36A CLASS B	1	4,850,000	4,805,574
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	300,000,000	55,665,107	62,449,614	06/29/2020	06/29/2050	Interest Rate Swap		525,928	149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED	1	55,665,107	61,923,686
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,540,484	53,052,663	06/29/2020	06/29/2050	Interest Rate Swap			91324P-EA-6	UnitedHealth Group Inc-SENIOR UNSECURED	1	50,540,484	53,052,663
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		46,543,893	48,771,665	06/29/2020	06/29/2050	Interest Rate Swap			143499-AB-7	Carnegie Institution of -UNSECURED	1	46,543,893	48,771,665
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		40,632,331	43,720,195	06/29/2020	06/29/2050	Interest Rate Swap			355611-AA-2	Fred Hutchinson Cancer R-UNSECURED	1	40,632,331	43,720,195
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		36,188,942	37,470,330	06/29/2020	06/29/2050	Interest Rate Swap			29157T-AD-8	Emory University-UNSECURED	1	36,188,942	37,470,330
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		33,860,000	37,422,681	06/29/2020	06/29/2050	Interest Rate Swap			30231G-BM-3	Exxon Mobil Corp-SENIOR UNSECURED	1	33,860,000	37,422,681
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		25,904,279	27,352,084	06/29/2020	06/29/2050	Interest Rate Swap			26442T-AH-0	Duke University-SECURED	1	25,904,279	27,352,084
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		25,633,176	27,598,151	06/29/2020	06/29/2050	Interest Rate Swap			06654D-AC-1	Banner Health-UNSECURED	1	25,633,176	27,598,151
9999999999 - Totals				21,049,658,569	25,964,112,660	XXX	XXX	XXX	(269,834)	3,440,444,541	XXX	XXX	XXX	21,049,928,403	22,523,668,119

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	117	16,572,610,060	126	17,772,610,060	129	18,971,203,810			372	16,572,610,060
2. Add: Opened or Acquired Transactions	20	2,760,000,000	4	1,465,468,750					24	4,225,468,750
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	11	1,560,000,000	1	266,875,000					12	1,826,875,000
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	126	17,772,610,060	129	18,971,203,810	129	18,971,203,810			384	18,971,203,810

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	7,059,778,641	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		7,059,778,641
4.	Part D, Section 1, Column 5	28,282,218,764	
5.	Part D, Section 1, Column 6	(21,237,411,335)	
6.	Total (Line 3 minus Line 4 minus Line 5)		14,971,212
		Fair Value Check	
7.	Part A, Section 1, Column 16	10,500,493,112	
8.	Part B, Section 1, Column 13	(14,971,212)	
9.	Total (Line 7 plus Line 8)		10,485,521,900
10.	Part D, Section 1, Column 8	33,473,292,061	
11.	Part D, Section 1, Column 9	(22,987,770,161)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	4,966,821,995	
14.	Part B, Section 1, Column 20	282,686,700	
15.	Part D, Section 1, Column 11	5,249,508,695	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,428,048,838	3,695,132,944
2.	Cost of cash equivalents acquired	165,455,946,407	96,638,059,768
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)	42,376,272	52,476,788
5.	Total gain (loss) on disposals	(11,243,632)	72,598
6.	Deduct consideration received on disposals	162,256,285,461	97,957,693,260
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,658,842,424	2,428,048,838
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	5,658,842,424	2,428,048,838

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
36180S-RP-1	GOVERNMENT NATIONAL MORT-GNMA II POOL #A		06/01/2020	PAYUP		6,484	6,484		1
36182M-DB-8	GOVERNMENT NATIONAL MORT-GNMA II POOL #A		06/01/2020	PAYUP		8,173	8,173		1
83162C-E5-8	United States Small Busi-SBAP 2020-25A 1		04/07/2020	DTCYID		40,906	40,000	240	1
912803-FG-3	SP 0 02/15/49		06/24/2020	IN-KIND TRANSFER		389,759,679	600,000,000		1
912803-FM-0	SP 0 02/15/50		06/19/2020	DTCYID		315,415	500,000		1
912810-QA-9	US TREASURY N/B-NOTE		04/03/2020	WELLS FARGO		288,406	200,000	1,000	1
912810-SJ-8	United States Treasury N-UNSECURED		06/30/2020	VARIOUS		2,702,157	2,220,000	13,221	1
912828-YB-0	United States Treasury N-UNSECURED		05/01/2020	VARIOUS		12,346,039	11,300,000	39,371	1
912828-YV-6	United States Treasury N-UNSECURED		04/27/2020	JP MORGAN SECURITIES		630,938	600,000	3,689	1
912828-ZL-7	United States Treasury N-UNSECURED		05/29/2020	HSBC SECURITIES INC		401,219	400,000	139	1
912833-4S-6	S 0 08/15/31		06/24/2020	IN-KIND TRANSFER		8,313,328	9,192,600		1
912833-4T-4	UNITED STATES TREAS SEC STRIPPED INT PMT		06/24/2020	IN-KIND TRANSFER		8,251,462	9,192,600		1
912833-4U-1	S 0 08/15/32		06/24/2020	IN-KIND TRANSFER		8,181,782	9,192,600		1
912833-4V-9	US TREASURY-STRIP COUPON RECEIPT		06/24/2020	IN-KIND TRANSFER		8,100,611	9,192,600		1
912833-4W-7	S 0 08/15/33		06/24/2020	IN-KIND TRANSFER		8,032,402	9,192,600		1
912833-4X-5	US TREAS SEC STRIPPED INT PMT 00838		06/24/2020	IN-KIND TRANSFER		7,967,226	9,192,600		1
912833-4Y-3	S 0 08/15/34		06/24/2020	IN-KIND TRANSFER		7,899,937	9,192,600		1
912833-4Z-0	S 0 02/15/35		06/24/2020	IN-KIND TRANSFER		7,830,073	9,192,600		1
912833-5A-4	US TREAS SEC STRIPPED INT PMT 00841		06/24/2020	IN-KIND TRANSFER		7,758,279	9,192,600		1
912833-5B-2	S 0 02/15/36		06/24/2020	IN-KIND TRANSFER		7,686,117	9,192,600		1
912833-7E-4	S 0 08/15/36		06/24/2020	IN-KIND TRANSFER		7,615,334	9,192,600		1
912833-7F-1	S 0 02/15/37		06/24/2020	IN-KIND TRANSFER		7,543,999	9,192,600		1
912833-LC-2	S 0 02/15/21		06/24/2020	IN-KIND TRANSFER		9,183,132	9,192,600		1
912833-LE-8	US TREAS SEC STRIPPED INT PMT GENERIC TI		06/24/2020	IN-KIND TRANSFER		9,175,410	9,192,600		1
912833-LG-3	S 0 02/15/22		06/24/2020	IN-KIND TRANSFER		9,162,632	9,192,600		1
912833-LJ-7	S 0 08/15/22		06/24/2020	IN-KIND TRANSFER		9,152,244	9,192,600		1
912833-LL-2	US TREASURY-STRIP COUPON RECEIPT		06/24/2020	IN-KIND TRANSFER		9,138,364	9,192,600		1
912833-LM-0	S 0 08/15/23		06/24/2020	IN-KIND TRANSFER		9,115,934	9,192,600		1
912833-LQ-1	S 0 02/15/24		06/24/2020	IN-KIND TRANSFER		9,088,264	9,192,600		1
912833-LS-7	S 0 08/15/24		06/24/2020	IN-KIND TRANSFER		9,056,641	9,192,600		1
912833-LU-2	S 0 02/15/25		06/24/2020	IN-KIND TRANSFER		9,021,434	9,192,600		1
912833-LW-8	UNITED STATES TREAS SEC STRIPPED INT PMT		06/24/2020	IN-KIND TRANSFER		8,987,329	9,192,600		1
912833-LY-4	S 0 02/15/26		06/24/2020	IN-KIND TRANSFER		8,935,575	9,192,600		1
912833-PA-2	UNITED STATES TREAS SEC STRIPPED INT PMT		06/24/2020	IN-KIND TRANSFER		8,896,139	9,192,600		1
912833-PC-8	S 0 02/15/27		06/24/2020	IN-KIND TRANSFER		8,841,351	9,192,600		1
912833-PE-4	US TREAS SEC STRIPPED INT PMT GENERIC TI		06/24/2020	IN-KIND TRANSFER		8,799,800	9,192,600		1
912833-RY-8	S 0 02/15/28		06/24/2020	IN-KIND TRANSFER		8,736,187	9,192,600		1
912833-RZ-5	US TREASURY SEC STRIPPED INT PMT GENERIC		06/24/2020	IN-KIND TRANSFER		8,686,639	9,192,600		1
912833-XN-5	UNITED STATES TREAS SEC STRIPPED INT PMT		06/24/2020	IN-KIND TRANSFER		8,635,437	9,192,600		1
912833-XP-0	US TREASURY SEC STRIPPED INT PMT 00518		06/24/2020	IN-KIND TRANSFER		8,564,653	9,192,600		1
912833-XX-3	S 0 02/15/30		06/24/2020	IN-KIND TRANSFER		8,497,915	9,192,600		1
912833-XY-1	S 0 08/15/30		06/24/2020	IN-KIND TRANSFER		8,430,625	9,192,600		1
912833-XZ-8	US TREAS SEC STRIPPED INT PMT 00528		06/24/2020	IN-KIND TRANSFER		8,381,261	9,192,600		1
912833-Z5-2	S 0 08/15/37		06/24/2020	IN-KIND TRANSFER		7,463,288	9,192,600		1
912833-Z6-0	S 0 02/15/38		06/24/2020	IN-KIND TRANSFER		7,398,940	9,192,600		1
912834-AT-5	S 0 08/15/38		06/24/2020	IN-KIND TRANSFER		7,309,036	9,192,600		1
912834-AU-2	S 0 02/15/39		06/24/2020	IN-KIND TRANSFER		7,219,408	9,192,600		1
912834-EP-9	S 0 08/15/39		06/24/2020	IN-KIND TRANSFER		7,145,040	9,192,600		1
912834-FB-9	S 0 02/15/40		06/24/2020	IN-KIND TRANSFER		7,055,045	9,192,600		1
912834-JB-5	S 0 08/15/40		06/24/2020	IN-KIND TRANSFER		6,956,776	9,192,600		1
912834-JP-4	S 0 02/15/41		06/24/2020	IN-KIND TRANSFER		6,886,177	9,192,600		1
912834-KP-2	S 0 08/15/41		06/24/2020	IN-KIND TRANSFER		6,778,899	9,192,600		1
912834-LB-2	S 0 02/15/42		06/24/2020	IN-KIND TRANSFER		6,701,681	9,192,600		1
912834-LR-7	S 0 08/15/42		06/24/2020	IN-KIND TRANSFER		6,616,190	9,192,600		1
912834-MD-7	S 0 02/15/43		06/24/2020	IN-KIND TRANSFER		6,515,807	9,192,600		1
912834-MT-2	S 0 08/15/43		06/24/2020	IN-KIND TRANSFER		6,458,353	9,192,600		1
912834-NF-1	S 0 02/15/44		06/24/2020	IN-KIND TRANSFER		6,362,750	9,192,600		1
912834-NV-6	S 0 08/15/44		06/24/2020	IN-KIND TRANSFER		6,314,581	9,192,600		1
912834-PH-5	S 0 02/15/45		06/24/2020	IN-KIND TRANSFER		6,243,798	9,192,600		1
912834-PM-4	S 0 08/15/45		06/24/2020	IN-KIND TRANSFER		6,178,990	9,192,600		1
912834-PZ-5	S 0 02/15/46		06/24/2020	IN-KIND TRANSFER		6,136,612	9,192,600		1

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
912834-QP-6	S 0 08/15/46		06/24/2020	IN-KIND TRANSFER		6,085,961	9,192,600		1
912834-RB-6	S 0 02/15/47		06/24/2020	IN-KIND TRANSFER		6,015,729	9,192,600		1
912834-RR-1	S 0 08/15/47		06/24/2020	IN-KIND TRANSFER		5,991,185	9,192,600		1
912834-TF-5	S 0 02/15/48		06/24/2020	IN-KIND TRANSFER		5,959,655	9,192,600		1
912834-TV-0	S 0 08/15/48		06/24/2020	IN-KIND TRANSFER		5,899,811	9,192,600		1
912834-UH-9	S 0 02/15/49		06/24/2020	IN-KIND TRANSFER		5,859,363	9,192,600		1
912833-LA-6	United States Treasury Strip Coupon		06/29/2020	IN-KIND TRANSFER		9,190,578	9,192,600		1
0599999. Subtotal - Bonds - U.S. Governments						854,910,585	1,148,445,457	57,660	XXX
29135L-AJ-9	Abu Dhabi Government Int-SENIOR UNSECURE	D	04/08/2020	JP MORGAN SECURITIES		20,284,696	21,100,000		1FE
445545-AF-3	HUNGARY-SR UNSECURED	D	04/15/2020	VARIOUS		24,929,500	15,500,000	47,317	2FE
46513J-B5-9	Israel Government Intern-UNSECURED	D	05/13/2020	VARIOUS		80,009,036	75,000,000	71,127	1FE
715638-AP-7	REPUBLIC OF PERU-SENIOR UNSECURED BOND	D	04/02/2020	SANTANDER INVESTMENT		7,683,330	5,000,000	164,063	2FE
715638-DF-6	Peruvian Government Inte-SENIOR UNSECURE	D	04/16/2020	HSBC SECURITIES INC		9,450,189	9,450,000		2FE
718286-BG-1	REPUBLIC OF PHILIPPINES-SR UNSECURED	D	04/08/2020	BARCLAYS CAPITAL INC		12,532,500	9,000,000	266,688	2FE
74727P-BD-2	Qatar Government Interna-SENIOR UNSECURE	D	04/07/2020	DEUTSCHE BANK SECURI		12,975,300	13,000,000		1FE
760942-BA-9	REPUBLICA ORIENT URUGUAY-UNSECURED BOND	D	04/08/2020	SANTANDER INVESTMENT		9,920,000	9,000,000	141,667	2FE
78307A-DH-3	Russian Foreign Bond - E-SENIOR UNSECURE	D	04/30/2020	VARIOUS		22,308,750	17,000,000	109,177	2FE
903724-BV-3	Ukraine Government Inter-SENIOR UNSECURE	D	04/07/2020	VARIOUS		2,138,400	2,160,000	92,430	4FE
X5S5VD-AQ-2	MFB Magyar Fejlesztesi B-SENIOR UNSECURE	B	06/17/2020	JP MORGAN SECURITIES		25,686,645	25,831,290		2FE
X93622-FQ-0	Hungary Government Inter-SENIOR UNSECURE	B	06/02/2020	ING BANK NV		6,525,527	6,704,398		2FE
1099999. Subtotal - Bonds - All Other Governments						234,443,873	208,745,688	892,469	XXX
08451P-AY-7	Berks County Industrial -REVENUE BONDS		04/09/2020	BARCLAYS CAPITAL INC		5,031,050	5,000,000	113,194	2FE
3140HW-JB-9	Fannie Mae Pool-POOL #BL4757		06/19/2020	DTCYID		668,228	597,299	1,075	1
45506D-GW-9	Indiana Finance Authorit-REVENUE BONDS		04/01/2020	DTCYID		2,487,500	2,500,000	33,542	2FE
47770V-BQ-2	JobsOhio Beverage System-REVENUE BONDS		05/12/2020	CITIGROUP GLOBAL MAR		13,385,836	13,315,000	103,734	1FE
592098-V9-5	Metropolitan Government -REVENUE BONDS		04/02/2020	JP MORGAN SECURITIES		46,282,834	42,165,000		1FE
68304F-AP-1	City of Ontario CA-REVENUE BONDS		05/13/2020	SOUTHWEST SEC.		3,000,000	3,000,000		1FE
686865-AP-1	Oro Grande Elementary Sc-CERTIFICATE PAR		06/17/2020	DTCYID		2,533,218	2,305,000		2FE
83703E-MQ-5	South Carolina Jobs-Econ-REVENUE BONDS		04/09/2020	JP MORGAN SECURITIES		23,620,712	22,700,000		1FE
928105-BZ-7	Virginia Small Business -REVENUE BONDS		04/09/2020	JP MORGAN SECURITIES		23,640,234	22,700,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						120,649,612	114,282,299	251,545	XXX
00115A-AL-3	AEP Transmission Co LLC-SENIOR UNSECURED		04/08/2020	BAIRD		10,022,500	10,000,000	24,500	1FE
00116*-AA-9	AFC-Dell Holding Corp. Senior Sub Note		05/06/2020	VARIOUS		(210,197)	(210,197)		5
00206R-CG-5	AT&T Inc-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,009,482	870,000	14,848	2FE
00206R-CQ-3	AT&T Inc-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,185,512	1,014,000	21,139	2FE
00206R-DR-0	AT&T INC-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		3,736,785	3,097,000	23,486	2FE
00206R-DT-6	AT&T INC-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,459,132	1,090,000	8,974	2FE
00206R-JX-1	AT&T Inc-SENIOR UNSECURED		05/21/2020	BOFAMLSEC		84,874	85,000		2FE
00206R-KB-7	AT&T Inc-SENIOR UNSECURED		05/21/2020	MIZUHO SECURITIES		25,988,814	26,100,000		2FE
00287Y-AM-1	AbbVie Inc-SENIOR UNSECURED BOND		04/23/2020	IN-KIND TRANSFER		1,032,927	880,000	17,962	2FE
00287Y-BD-0	AbbVie Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,042,666	820,000	17,656	2FE
00287Y-BR-9	AbbVie Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		279,301	249,000	4,258	2FE
00287Y-CK-3	AbbVie Inc-SENIOR UNSECURED		05/15/2020	EXCHANGE OFFER		10,443,568	10,644,000		2FE
00287Y-CM-9	AbbVie Inc-SENIOR UNSECURED		05/15/2020	EXCHANGE OFFER		936,645	915,000		2FE
00287Y-CN-7	AbbVie Inc-SENIOR UNSECURED		05/15/2020	EXCHANGE OFFER		27,556,521	28,201,000		2FE
00287Y-DC-0	AbbVie Inc-SENIOR UNSECURED		05/14/2020	EXCHANGE OFFER		5,264,479	5,275,000		2FE
00440E-AW-7	ACE INA HOLDINGS-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		481,149	360,000	7,395	1FE
007589-AB-0	Advocate Health & Hospit-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		767,475	620,000	5,003	1FE
007589-AD-6	Advocate Health & Hospit-UNSECURED		04/28/2020	JP MORGAN SECURITIES		10,250,000	10,250,000		1FE
007589-AE-4	Advocate Health & Hospit-UNSECURED		04/28/2020	JP MORGAN SECURITIES		11,300,000	11,300,000		1FE
009158-BA-3	Air Products and Chemica-SENIOR UNSECURE		05/07/2020	VARIOUS		36,591,255	36,300,000	6,930	1Z
009158-BC-9	Air Products and Chemica-SENIOR UNSECURE		04/27/2020	BOFAMLSEC		6,101,690	6,110,000		1FE
010392-FR-4	Alabama Power Co-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		664,733	580,000	8,465	1FE
010392-FS-2	Alabama Power Co-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,234,524	1,000,000	11,706	1FE
01166W-AA-5	Alaska Air Group Inc-2ND LIEN		06/24/2020	BANK OF AMERICA MERR		30,000,000	30,000,000		2FE
015271-AP-4	Alexandria Real Estate E-SENIOR UNSECURE		04/08/2020	WELLS FARGO		3,082,510	3,030,000	56,930	2FE
023135-BF-2	Amazon.com Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		401,032	327,000	2,147	1FE
023135-BJ-4	Amazon.com Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		845,454	638,000	4,378	1FE
023135-BU-9	Amazon.com Inc-SENIOR UNSECURED		06/01/2020	GOLDMAN		17,885,696	18,100,000		1FE
02343U-AG-0	Amcor Finance USA Inc-SENIOR UNSECURED		04/23/2020	EXCHANGE OFFER		8,954,067	8,955,000		2FE

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023771-S5-8	American Airlines Inc-FIRST LIEN		06/24/2020	CITIGROUP GLOBAL MAR		4,702,500	4,750,000		4FE
025537-AP-6	American Electric Power -SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		533,131	540,000	2,340	2FE
02660T-BF-9	AMERICAN HOME MORTGAGE I-SERIES 2004-2 C		04/27/2020	PAYUP			14,158		1FM
026874-DF-1	American International G-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		772,186	660,000	9,064	2FE
03028P-K@-4	American Transmission Co Senior Unsecure		04/30/2020	MITSUBISHI UFJ SEC I		22,600,000	22,600,000		1Z
03040W-AW-5	American Water Capital C-SENIOR UNSECURE		04/08/2020	RBC CAPITAL MARKETS		9,959,100	10,000,000		2FE
03040W-AX-3	American Water Capital C-SENIOR UNSECURE		04/08/2020	RBC CAPITAL MARKETS		7,983,520	8,000,000		2FE
031162-BZ-2	AMGEN INC-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,707,554	1,395,000	29,326	2FE
031162-CS-7	Amgen Inc-SENIOR UNSECURED		05/04/2020	BOFAMLSEC		47,336,688	45,300,000	318,516	2FE
03522A-AH-3	Anheuser-Busch Cos LLC /-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		2,389,423	2,130,000	22,803	2FE
03522A-AJ-9	Anheuser-Busch Cos LLC /-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		4,017,750	3,463,000	38,651	2FE
035240-AN-0	Anheuser-Busch InBev Wor-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		268,431	240,000	245	2FE
035240-AT-7	Anheuser-Busch InBev Wor-SENIOR UNSECURE		04/23/2020	VARIOUS		17,918,198	17,870,000	1,175	2FE
035240-AU-4	Anheuser-Busch InBev Wor-SENIOR UNSECURE		04/01/2020	BOFAMLSEC		13,688,492	13,700,000		2FE
036752-AD-5	Anthem Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,395,059	1,175,000	20,277	2FE
036752-AK-9	Anthem Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		241,261	216,000	844	2FE
036752-AM-5	Anthem Inc-SENIOR UNSECURED		04/30/2020	BOFAMLSEC		29,924,400	30,000,000		2FE
037389-BE-2	Aon Corp-SENIOR UNSECURED		05/12/2020	CITIGROUP GLOBAL MAR		20,492,825	20,500,000		2FE
037833-BX-7	APPLE INC-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		995,801	730,000	5,658	1FE
037833-CD-0	APPLE INC-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		931,918	750,000	6,336	1FE
037833-DW-7	Apple Inc-SENIOR UNSECURED		05/04/2020	JP MORGAN SECURITIES		17,042,926	17,290,000		1FE
038222-AM-7	APPLIED MATERIALS INC-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		276,419	209,000	556	1FE
04352E-AA-3	Ascension Health-SENIOR UNSECURED		04/23/2020	MORGAN		4,652,516	4,510,000	52,339	1FE
05348E-BH-1	AvalonBay Communities In-SENIOR UNSECURE		05/08/2020	CITIGROUP GLOBAL MAR		12,444,375	12,500,000		1FE
05351W-AC-7	Avangrid Inc-SENIOR UNSECURED		04/07/2020	VARIOUS		24,305,422	24,270,000		2FE
054561-AM-7	AXA Equitable Holdings I-SENIOR UNSECURE		04/23/2020	VARIOUS		833,643	795,000	331	2FE
05523U-AL-4	BAE SYSTEMS HOLDINGS INC-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		1,006,908	850,000	1,794	2FE
059165-EM-8	Baltimore Gas and Electr-SENIOR UNSECURE		06/02/2020	SMBC NIKKO SECURITIE		17,825,040	18,000,000		1FE
06051G-EN-5	Bank of America Corp-SENIOR UNSECURED NO		04/23/2020	IN-KIND TRANSFER		1,303,740	920,000	11,411	1FE
06051G-GM-5	BANK OF AMERICA CORP-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		2,572,028	2,208,000	46,593	1FE
06654D-AB-3	Banner Health-UNSECURED		05/07/2020	MORGAN		22,500,000	22,500,000		1FE
06654D-AC-1	Banner Health-UNSECURED		05/12/2020	MORGAN		25,633,139	25,700,000		1FE
07385@-AA-6	BearCom Acquisition Corp Senior Sub Note		04/07/2020	PIK BOND		11,450	12,688		5
07386H-LU-3	BEAR STEARNS ALT-A TRUST-SERIES 2004-8 C		04/27/2020	PAYUP			704		1FM
073879-QF-8	BEAR STEARNS ASSET BACKE-SERIES 2005-AC1		05/25/2020	PAYUP		174,238	225,018		6FM
07389P-AY-6	BEAR STEARNS ASSET BACKE-SERIES 2006-AQ1		05/26/2020	PAYUP		9	9		1FM
081437-AR-6	Bemis Co Inc-SENIOR UNSECURED		04/23/2020	EXCHANGE OFFER		1,381,722	1,350,000		2FE
081437-AT-2	Bemis Co Inc-SENIOR UNSECURED		06/12/2020	JP MORGAN SECURITIES		4,635,000	4,635,000		2FE
08162L-AG-5	Benchmark 2020-IG1 Mortg-BMARK 2020-IG1		04/09/2020	JP MORGAN SECURITIES		4,900,301	4,700,000	4,467	1FE
084423-AU-6	WR Berkley Corp-SENIOR UNSECURED		05/06/2020	VARIOUS		218,544	220,000		2FE
084659-AP-6	Berkshire Hathaway Energ-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		1,223,382	1,020,000	10,551	1FE
084659-AR-2	Berkshire Hathaway Energ-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		1,018,598	760,000	9,207	1FE
084670-BK-3	Berkshire Hathaway Inc-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,266,632	975,000	8,775	1FE
09062X-AG-8	Biogen Inc-SENIOR UNSECURED		04/27/2020	GOLDMAN		34,710,900	35,000,000		2FE
09247X-AQ-4	BlackRock Inc-SENIOR UNSECURED		04/08/2020	RBC CAPITAL MARKETS		4,235,232	4,215,000	21,356	1FE
09256B-AG-2	BLACKSTONE HOLDINGS FINA-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		878,167	777,000	13,813	1FE
09256B-AH-0	BLACKSTONE HOLDINGS FINA-SENIOR UNSECURE		04/08/2020	AMHERST SECURITIES		4,803,435	4,500,000	48,950	1FE
09778P-AA-3	Bon Secours Mercy Health-SECURED		04/21/2020	VARIOUS		23,137,897	22,830,000	3,618	1FE
10922N-AC-7	Brighthouse Financial In-SENIOR UNSECURE		06/09/2020	WELLS FARGO		228,013	225,000	3,908	2FE
110122-BW-7	Bristol-Myers Squibb Co-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		728,502	519,000	4,133	1FE
11111#-CC-1	Sun Country 2019-1 B PASS Tranche		06/12/2020	DIRECT		19,810,153	19,810,153		2PL
11271R-AB-5	Brookfield Finance LLC-SENIOR UNSECURED		04/06/2020	WELLS FARGO		4,340,117	5,300,000	23,872	1FE
12189L-AA-9	BURLINGTN NORTH SANTA FE-DEBENTURE		04/23/2020	IN-KIND TRANSFER		701,946	510,000	14,011	1FE
12189L-AS-0	BURLINGTN NORTH SANTA FE-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		397,837	301,000	901	1FE
12189L-AW-1	BURLINGTN NORTH SANTA FE-SENIOR UNSECURE		06/25/2020	VARIOUS		20,485,414	16,481,000	166,506	1FE
12189L-BF-7	Burlington Northern Sant-SENIOR UNSECURE		04/06/2020	WELLS FARGO		17,057,412	17,200,000		1FE
12572Q-AE-5	CME Group Inc-SENIOR UNSECURED		04/02/2020	WELLS FARGO		61,619	60,000	105	1FE
125896-BS-8	CMS Energy Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		2,528,430	2,349,000	15,308	2FE
12592B-AK-0	CNH Industrial Capital L-SENIOR UNSECURE		06/23/2020	WELLS FARGO		49,685	50,000		2FE
12621E-AL-7	CNO Financial Group Inc-SENIOR UNSECURED		06/23/2020	SUSQUEHANNA BANCSHAR		268,735	250,000	911	2FE
126408-HR-7	CSX Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		194,302	181,000	640	2FE

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1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
12656*-AR-3	CSLB Holdings, Inc. Senior Unsecured Not		05/27/2020	CITIGROUP GLOBAL MAR		19,900,000	19,900,000		1Z
126650-BY-5	CVS PASS-THROUGH TRUST-SENIOR SECURED NO		04/23/2020	IN-KIND TRANSFER		233,271	191,119	409	2FE
126650-CN-8	CVS HEALTH CORP-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		319,191	250,000	3,310	2FE
126650-CY-4	CVS Health Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		895,459	750,000	2,788	2FE
126650-CZ-1	CVS Health Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		2,321,182	1,830,000	7,188	2FE
12684#-AB-0	Cross-Sound Cable Compan Senior Secured		04/06/2020	DIRECT		14,700,000	14,700,000		2Z
133131-AZ-5	Camden Property Trust-SENIOR UNSECURED		04/16/2020	BOFAMLSEC		10,922,240	10,930,000		1FE
14149Y-BM-9	CARDINAL HEALTH INC-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		705,120	667,000	10,359	2FE
141781-BM-5	Cargill Inc-SENIOR UNSECURED		04/20/2020	BOFAMLSEC		10,987,240	11,000,000		1FE
14310F-AA-0	Carlyle Holdings II Fina-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		630,078	550,000	1,977	2FE
14314C-AA-3	CARLYLE FINANCE LLC-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		591,302	510,000	3,042	2FE
143499-AB-7	Carnegie Institution of -UNSECURED		06/17/2020	VARIOUS		46,543,935	46,500,000	1,343	1FE
144141-DD-7	Duke Energy Progress LLC-SECURED		04/23/2020	IN-KIND TRANSFER		85,782	70,000	303	1FE
149123-CB-5	Caterpillar Inc-SENIOR UNSECURED BOND		04/23/2020	IN-KIND TRANSFER		1,951,123	1,610,000	11,565	1FE
149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED		04/23/2020	VARIOUS		55,667,124	55,614,000	3,415	1FE
15135B-AV-3	Centene Corp-SENIOR UNSECURED		05/11/2020	EXCHANGE OFFER		524,275	525,000	1,427	3FE
15189X-AU-2	CenterPoint Energy Houst-SECURED		06/02/2020	MITSUBISHI UFJ SEC I		9,081,709	9,100,000		1FE
166764-CA-6	Chevron Corp-SENIOR UNSECURED		05/07/2020	JP MORGAN SECURITIES		220,000	220,000		1FE
16876B-AB-8	Children's Hospital Corp-SENIOR UNSECURE		06/29/2020	GOLDMAN		15,000,000	15,000,000		1Z
171232-AS-0	CHUBB CORP-SR NOTE		04/23/2020	IN-KIND TRANSFER		297,109	190,000	5,420	1FE
171340-AL-6	Church & Dwight Co Inc-SENIOR UNSECURED		05/27/2020	BOFAMLSEC		16,122,404	14,255,000	174,373	2FE
17275R-AD-4	Cisco Systems Inc-NOTE		04/23/2020	IN-KIND TRANSFER		1,219,556	808,000	9,005	1FE
172967-JU-6	CITIGROUP INC-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		922,187	760,000	8,148	2FE
172967-KU-4	Citigroup Inc-SUBORDINATED		04/23/2020	IN-KIND TRANSFER		1,284,283	1,200,000	12,100	2FE
172967-LJ-8	CITIGROUP INC-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		839,841	712,000	15,156	2FE
172967-MD-0	Citigroup Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		408,547	330,000	3,836	2FE
181396-AE-2	Clark Equipment Co-FIRST LIEN		05/21/2020	JP MORGAN SECURITIES		4,348,000	4,348,000		3FE
185899-AH-4	Cleveland-Cliffs Inc-SENIOR UNSECURED		04/28/2020	EXCHANGE OFFER		10,555,900	11,000,000		5FE
191216-CQ-1	Coca-Cola Co/The-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		456,517	340,000	1,111	1FE
191216-CY-4	Coca-Cola Co/The-SENIOR UNSECURED		05/27/2020	VARIOUS		67,627,520	68,300,000	48,881	1FE
20030N-AX-9	Comcast Corp-BOND		04/23/2020	IN-KIND TRANSFER		131,405	90,000	2,528	1FE
20030N-BU-4	COMCAST CORP-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,013,531	910,000	8,423	1FE
20030N-CG-4	Comcast Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		2,129,119	1,739,000	33,641	1FE
20030N-CL-3	Comcast Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		933,567	750,000	767	1FE
20030N-CM-1	Comcast Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,610,054	1,208,000	1,262	1FE
202795-HK-9	COMMONWEALTH EDISON CO-BOND		04/23/2020	IN-KIND TRANSFER		1,070,068	770,000	4,795	1FE
202795-JF-8	COMMONWEALTH EDISON CO-SECURED		04/23/2020	IN-KIND TRANSFER		1,765,372	1,514,000	8,091	1FE
203372-AV-9	CommScope Inc-SENIOR UNSECURED		06/29/2020	VARIOUS		6,044,435	6,052,000		4FE
20605P-AL-5	Concho Resources Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		415,339	430,000	3,939	2FE
207597-EG-6	CONNECTICUT LIGHT & PWR-SECURED		06/03/2020	BARCLAYS CAPITAL INC		7,157,868	5,795,000	34,609	1FE
20825C-AQ-7	ConocoPhillips-NOTE		04/23/2020	IN-KIND TRANSFER		2,635,787	1,870,000	27,686	1FE
210518-DJ-2	Consumers Energy Co-SECURED		04/29/2020	MIZUHO SECURITIES		11,897,880	12,000,000		1FE
210795-PZ-7	CONTL AIRLINES 2012-1 A-FIRST LIEN		06/16/2020	DTCYID		4,318,107	4,605,980	35,575	2FE
219350-BL-8	Corning Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,510,142	1,162,000	29,834	2FE
22160K-AQ-8	Costco Wholesale Corp-SENIOR UNSECURED		04/16/2020	CREDIT SUISSE SECURI		449,078	450,000		1FE
224044-CK-1	Cox Communications Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		921,309	803,000	6,977	2FE
24736@-AA-7	Delta Air Lines Inc. Junior Subordinated		04/14/2020	GOLDSACHSCM		29,700,000	29,700,000		2Z
24737*-AA-8	DELTA AIR LINES PASS THROUGH TRUST 2019-		04/15/2020	DIRECT		28,179,000	28,179,000		2Z
24737A-AA-5	DELTA AIRLINES 2015B-3RD LIEN		06/25/2020	GUGGENHEIM		513,796	577,298	10,155	2FE
24906P-AA-7	DENTSPLY SIRONA Inc-SENIOR UNSECURED		05/20/2020	JP MORGAN SECURITIES		8,851,196	8,870,000		2FE
254687-FM-3	Walt Disney Co/The-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		495,640	500,000	1,986	1FE
254687-FS-0	Walt Disney Co/The-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,567,020	1,189,000	4,657	1FE
254687-GA-8	Walt Disney Co/The-SENIOR UNSECURED		05/11/2020	MORGAN		14,978,550	15,000,000		1FE
25470X-AZ-8	DISH Network Corp-SENIOR UNSECURED		06/24/2020	JP MORGAN SECURITIES		6,100,000	6,100,000		4FE
257469-AJ-5	Dominion Resources Inc/V-SENIOR NOTE		04/23/2020	IN-KIND TRANSFER		287,211	250,000	2,990	2FE
25746U-BD-0	DOMINION RES INC VA SR NT 2008 SER B		06/04/2020	DTCYID		107,042	75,000	2,523	2FE
25746U-BM-0	DOMINION RESOURCES INC-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		747,695	620,000	6,920	2FE
260543-CR-2	Dow Chemical Co/The-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		744,730	610,000	13,448	2FE
260543-CV-3	Dow Chemical Co/The-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		260,516	228,000	4,803	2FE
26442C-AH-7	DUKE ENERGY CAROLINAS-BOND		04/23/2020	IN-KIND TRANSFER		1,687,208	1,220,000	12,214	1FE
26442T-AH-0	Duke University-SECURED		05/18/2020	VARIOUS		25,904,302	25,900,000	71	1FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
26443C-AA-1	DUKE UNIVERSITY HEALTH-SENIOR UNSECURED		04/20/2020	JP MORGAN SECURITIES		1,674,820	1,400,000	21,495	1FE
26443T-AC-0	Duke Energy Indiana LLC-SECURED		04/23/2020	IN-KIND TRANSFER		352,622	347,000	1,087	1FE
26444H-AA-9	Duke Energy Florida LLC-SECURED		04/23/2020	IN-KIND TRANSFER		1,579,969	1,400,000	2,909	1FE
26835@-AA-2	EC Group Holdings LLC Senior Sub Note		04/01/2020	PIK BOND		5,717	5,791		5
26875P-AN-1	EOG RESOURCES INC-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		582,463	566,000	1,349	1FE
26875P-AT-8	EOG Resources Inc-SENIOR UNSECURED		04/08/2020	JP MORGAN SECURITIES		14,912	15,000		1FE
26875P-AU-5	EOG Resources Inc-SENIOR UNSECURED		04/08/2020	CITIGROUP GLOBAL MAR		29,988	30,000		1FE
27409L-AE-3	East Ohio Gas Co/The-SENIOR UNSECURED		06/02/2020	JP MORGAN SECURITIES		8,541,610	8,665,000		1FE
28501*-BC-8	Electric Transmission Te Senior Notes Se		04/14/2020	DIRECT		20,100,000	20,100,000		2Z
291011-BM-5	Emerson Electric Co-SENIOR UNSECURED		04/27/2020	JP MORGAN SECURITIES		16,979,260	17,000,000		1FE
29157T-AD-8	Emory University-UNSECURED		05/19/2020	VARIOUS		36,188,900	36,200,000	280	1FE
29273R-AT-6	Energy Transfer Partners-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		293,659	340,000	3,988	2FE
29273R-BJ-7	ENERGY TRANSFER PARTNERS-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		183,463	190,000	4,138	2FE
29279F-AA-7	Energy Transfer Operatin-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		251,491	265,000	368	2FE
29364G-AK-9	Entergy Corp-SENIOR UNSECURED		05/13/2020	GOLDMAN		16,826,400	17,100,000		2FE
29364W-AM-0	ENTERGY LOUISIANA LLC 1ST MTD BD		04/08/2020	DTCYID		62,821	57,000	619	1FE
29366W-AB-2	Entergy Mississippi LLC-SECURED		05/19/2020	U. S. BANCORP		39,827,128	40,400,000		1FE
29379V-AV-5	ENTERPRISE PRODUCTS OPER-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		174,961	160,000	1,723	2FE
29379V-AY-9	ENTERPRISE PRODUCTS OPER-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		332,797	330,000	2,774	2FE
29379V-BJ-1	ENTERPRISE PRODUCTS OPER-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		1,075,870	1,000,000	21,506	2FE
29379V-BU-6	Enterprise Products Oper-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		379,807	350,000	3,827	2FE
29449W-AA-5	Equitable Financial Life-SECURED		06/29/2020	JP MORGAN SECURITIES		194,643	195,000		1Z
29736R-AM-2	Estee Lauder Cos Inc/The-SENIOR UNSECURE		04/08/2020	CITIGROUP GLOBAL MAR		9,136,218	9,100,000	112,170	1FE
29736R-AP-5	Estee Lauder Cos Inc/The-SENIOR UNSECURE		05/04/2020	BOFAMLSEC		229,752	225,000	2,449	1FE
29736R-AQ-3	Estee Lauder Cos Inc/The-SENIOR UNSECURE		04/07/2020	VARIOUS		16,063,596	16,035,000		1FE
30231G-AW-2	EXXON MOBIL CORPORATION-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		448,298	390,000	2,318	1FE
30231G-BG-6	Exxon Mobil Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		603,537	508,000	2,076	1FE
30231G-BM-3	Exxon Mobil Corp-SENIOR UNSECURED		04/13/2020	JP MORGAN SECURITIES		33,860,000	33,860,000		1FE
30295#-AA-5	Fidelity Real Estate LLC Tr Ctf - FMR LL		04/07/2020	A.I.G.		38,877,000	38,877,000		1Z
3137FB-U6-1	Freddie Mac Multifamily -FHMS K069 A1 FI		04/16/2020	DTCYID		(174,578)	(174,578)		1FE
3137FL-YK-4	Freddie Mac Multifamily -FHMS K-1511 A3		06/10/2020	DTCYID		578,288	480,000	661	1
31428X-AT-3	FEDEX CORP-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		800,326	810,000	7,149	2FE
31428X-BG-0	FEDEX CORP-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,241,311	1,160,000	3,225	2FE
31428X-BS-4	FedEx Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		362,754	321,000	265	2FE
31428X-CA-2	FedEx Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		460,601	388,000	905	2FE
320209-AB-5	First Financial Bancorp-SUBORDINATED		04/24/2020	STIFEL NICOLAUS		45,000,000	45,000,000		2FE
33616C-AC-4	FIRST REPUBLIC BANK-SUBORDINATED		04/23/2020	VARIOUS		5,180,598	4,220,000	37,483	2FE
33767B-AC-3	FirstEnergy Transmission-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		672,258	570,000	1,585	2FE
341081-FC-6	FLORIDA POWER & LIGHT CO-SECURED		04/23/2020	IN-KIND TRANSFER		102,677	70,000	575	1FE
341081-FF-9	FLORIDA POWER & LIGHT CO-SECURED		04/23/2020	IN-KIND TRANSFER		77,322	60,000	564	1FE
341081-FL-6	FLORIDA POWER & LIGHT CO-SECURED BOND		04/23/2020	IN-KIND TRANSFER		1,215,695	948,000	2,346	1FE
341081-FX-0	Florida Power & Light Co-SECURED		04/23/2020	IN-KIND TRANSFER		230,296	202,000	389	1FE
35137L-AF-2	Fox Corp-SENIOR UNSECURED		04/03/2020	EXCHANGE OFFER		4,980,960	4,800,000	23,462	2FE
35137L-AK-1	Fox Corp-SENIOR UNSECURED		04/03/2020	EXCHANGE OFFER		12,256,200	10,000,000	78,993	2FE
355611-AA-2	Fred Hutchinson Cancer R-UNSECURED		05/07/2020	JP MORGAN SECURITIES		40,632,648	40,600,000	921	1Z
369550-BJ-6	General Dynamics Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		280,633	213,000	704	1FE
37310P-AD-3	Georgetown University/Th-SENIOR UNSECURE		04/02/2020	CITIGROUP GLOBAL MAR		5,691,685	5,900,000	18,811	1FE
375558-AX-1	GILEAD SCIENCES INC-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		851,844	634,000	1,860	1FE
38141E-C3-1	Goldman Sachs Group Inc/-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,817,395	1,500,000	21,000	2FE
38141G-GM-0	Goldman Sachs Group Inc/-SENIOR NOTE		04/23/2020	IN-KIND TRANSFER		180,684	130,000	1,851	2FE
38141G-XH-2	Goldman Sachs Group Inc/-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		657,442	609,000	2,186	1FE
38148L-AF-3	Goldman Sachs Group Inc/-SUBORDINATED		04/23/2020	IN-KIND TRANSFER		831,737	680,000	14,689	2FE
384802-AD-6	WW Grainger Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		987,451	830,000	15,300	1FE
404119-BY-4	HCA Inc-FIRST LIEN		04/23/2020	IN-KIND TRANSFER		444,637	389,000	7,088	2FE
41683*-AA-6	Hartland Controls LLC-Senior Sub Note		04/07/2020	PIK BOND		15,044	15,044		5
427866-BG-2	Hershey Co/The-SENIOR UNSECURED		06/29/2020	VARIOUS		36,271,119	35,910,000	20,935	1FE
42824C-AY-5	HP ENTERPRISE CO-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		804,310	665,000	938	2FE
437076-AS-1	Home Depot Inc/The-SENIOR UNSECURED NOTE		04/23/2020	IN-KIND TRANSFER		219,085	150,000	3,109	1FE
437076-AV-4	Home Depot Inc/The-SENIOR UNSECURED NOTE		04/23/2020	IN-KIND TRANSFER		388,976	260,000	945	1FE
437076-BH-4	Home Depot Inc/The-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		262,720	212,000	551	1FE
437076-CC-4	Home Depot Inc/The-SENIOR UNSECURED		04/08/2020	BARCLAYS CAPITAL INC		9,138,393	8,700,000	10,367	1FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
438516-CA-2	Honeywell International -SENIOR UNSECURE		05/14/2020	BOFAMLSEC		17,869,500	18,000,000		1FE
451102-BQ-9	Icahn Enterprises LP / I-SENIOR UNSECURE		06/29/2020	JP MORGAN SECURITIES		4,106,708	4,117,000	11,665	3FE
45167R-AG-9	IDEX Corp-SENIOR UNSECURED		04/27/2020	BOFAMLSEC		11,978,400	12,000,000		2FE
45174X-AA-0	IHC Health Services Inc-SECURED		06/25/2020	JP MORGAN SECURITIES		12,945,300	10,000,000	53,932	1FE
45660L-Y9-4	INDYMAC INDA MORTGAGE LO-SERIES 2005-AR2		04/28/2020	PAYUP		54,235	54,235		1FM
457187-AD-4	Ingredion Inc-SENIOR UNSECURED		06/17/2020	VARIOUS		39,029,748	36,560,000	61,943	2FE
458140-AV-2	INTEL CORP-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		161,370	130,000	2,280	1FE
458140-BM-1	Intel Corp-SENIOR UNSECURED		04/08/2020	BNP PARIBAS		11,093,614	8,300,000	19,713	1FE
458140-BN-9	Intel Corp-SENIOR UNSECURED		06/25/2020	VARIOUS		20,594,408	14,300,000	139,893	1FE
45866F-AH-7	Intercontinental Exchang-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		646,602	500,000	1,889	1FE
459200-KL-4	International Business M-SENIOR UNSECURE		04/30/2020	GOLDMAN		15,867,360	16,000,000		1FE
461070-AS-3	Interstate Power and Lig-SENIOR UNSECURE		05/27/2020	MITSUBISHI UFJ SEC I		13,519,185	13,500,000		2FE
46284V-AJ-0	Iron Mountain Inc-SENIOR UNSECURED		06/17/2020	JP MORGAN SECURITIES		2,253,000	2,253,000		3FE
463556-A#-7	Iroquois Gas Transmissio Senior Note Ser		04/23/2020	DIRECT		18,400,000	18,400,000		2Z
465685-AQ-8	ITC Holdings Corp-SENIOR UNSECURED		05/12/2020	VARIOUS		30,829,456	30,859,000		2FE
46590X-AB-2	JBS USA LUX SA / JBS USA-SENIOR UNSECURE		06/29/2020	VARIOUS		5,139,898	5,000,000	122,322	3FE
46625H-HF-0	JPMorgan Chase & Co-NOTE		04/23/2020	IN-KIND TRANSFER		2,576,396	1,770,000	49,717	1FE
46625H-JB-7	JPMorgan Chase & Co-SENIOR UNSECURED NOT		04/23/2020	IN-KIND TRANSFER		610,126	440,000	6,708	1FE
46625H-JU-5	JPMorgan Chase & Co-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		12,809	10,000	110	1FE
46647P-AJ-5	JPMorgan Chase & Co-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,055,620	940,000	9,021	1FE
46647P-BP-0	JPMorgan Chase & Co-SUBORDINATED		05/06/2020	JP MORGAN SECURITIES		185,000	185,000		1FE
468223-AS-1	Jackson Laboratory/The-UNSECURED		06/18/2020	CITIGROUP GLOBAL MAR		2,312,140	2,000,000	40,223	1FE
478045-AA-5	JOHN SEVIER COMB CYCLE-SECURED		04/23/2020	IN-KIND TRANSFER		87,452	70,417	887	1FE
478115-AF-5	Johns Hopkins University-SENIOR UNSECURE		06/02/2020	VARIOUS		(2,026,016)	(2,026,016)	10,212	1FE
485170-BC-7	Kansas City Southern-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		659,601	624,000	11,284	2FE
49271V-AJ-9	Keurig Dr Pepper Inc-SENIOR UNSECURED		04/07/2020	BOFAMLSEC		11,251,010	11,280,000		2FE
49271V-AK-6	Keurig Dr Pepper Inc-SENIOR UNSECURED		04/07/2020	GOLDMAN		9,586,787	9,640,000		2FE
494550-BH-8	KINDER MORGAN ENER PART-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,308,622	1,130,000	10,405	2FE
49456B-AJ-0	Kinder Morgan Inc/DE-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		980,415	900,000	8,585	2FE
501044-DG-3	KROGER CO-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		738,584	625,000	6,335	2FE
501044-DK-4	Kroger Co/The-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		863,505	710,000	8,987	2FE
512807-AT-5	Lam Research Corp-SENIOR UNSECURED		04/06/2020	JP MORGAN SECURITIES		23,089,628	17,460,000	54,381	1FE
512807-AV-0	Lam Research Corp-SENIOR UNSECURED		04/30/2020	JP MORGAN SECURITIES		443,532	445,000		1FE
512807-AX-6	Lam Research Corp-SENIOR UNSECURED		04/30/2020	BOFAMLSEC		8,973,090	9,000,000		1FE
525226-AL-0	LEHMAN XS TRUST-SERIES 2006-12N CLASS A4		05/26/2020	PAYUP			922		1FM
525229-AG-5	LEHMAN XS TRUST-SERIES 2006-10N CLASS 1A		06/25/2020	PAYUP		126	206		1FM
53079E-BJ-2	Liberty Mutual Group Inc-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		1,015,756	979,000	860	2FE
534187-AW-9	Lincoln National Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		389,811	327,000	801	2FE
539830-BL-2	LOCKHEED MARTIN CORP-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		2,337,059	1,670,000	34,448	1FE
539830-BQ-1	Lockheed Martin Corp-SENIOR UNSECURED		05/15/2020	MORGAN		6,344,512	6,400,000		1FE
548661-DN-4	Lowe's Cos Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		739,862	680,000	559	2FE
548661-DQ-7	LOWE'S COS INC-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		790,196	700,000	13,388	2FE
548661-DW-4	Lowe's Cos Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		281,677	214,000	823	2FE
552953-CG-4	MGM Resorts Internationa-SENIOR UNSECURE		05/06/2020	JP MORGAN SECURITIES		1,983,535	2,077,000	1,558	3FE
55336V-AT-7	MPLX LP-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		573,575	572,000	5,942	2FE
55336V-BK-5	MPLX LP-SENIOR UNSECURED		05/22/2020	EXCHANGE OFFER		590,340	600,000		2FE
55336V-BP-4	MPLX LP-SENIOR UNSECURED		05/22/2020	EXCHANGE OFFER		4,673,890	4,410,000		2FE
56081#-BZ-2	Major League Baseball Tr Term Note Serie		05/11/2020	BAMLINTLTD		23,500,000	23,500,000		1Z
56081#-CA-6	Major League Baseball Tr Series 44 Term		06/10/2020	BAMLINTLTD		22,000,000	22,000,000		1Z
56585A-AF-9	MARATHON PETROLEUM CORP-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		479,322	442,000	4,150	2FE
570535-AS-3	Markel Corp-SENIOR UNSECURED		06/25/2020	WELLS FARGO		5,710,250	5,000,000	34,639	2FE
570535-AT-1	Markel Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		893,588	770,000	16,363	2FE
570535-AV-6	Markel Corp-SENIOR UNSECURED		06/25/2020	WELLS FARGO		5,616,100	5,000,000	58,792	2FE
571676-AH-8	Mars Inc-SENIOR UNSECURED		06/29/2020	RBC CAPITAL MARKETS		17,813,272	13,708,000	143,934	1FE
571748-BH-4	Marsh & McLennan Cos Inc-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		694,197	550,000	2,758	1FE
571748-BJ-0	Marsh & McLennan Cos Inc-SENIOR UNSECURE		04/23/2020	VARIOUS		11,096,967	8,650,000	27,794	1FE
571903-BD-4	Marriott International I-SENIOR UNSECURE		04/14/2020	BOFAMLSEC		86,997	87,000		2FE
575634-AS-9	MASSACHUSETTS ELECTRIC-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		175,669	130,000	3,366	1FE
575718-AB-7	MASS INSTITUTE OF TECH-UNSECURED BOND		04/23/2020	IN-KIND TRANSFER		400,766	270,000	3,930	1FE
579780-AQ-0	McCormick & Co Inc/MD-SENIOR UNSECURED		04/13/2020	VARIOUS		14,326,332	14,345,000		2FE
58013M-FA-7	MCDONALD'S CORP-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		601,485	485,000	8,801	2FE

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58013M-FC-3	MCDONALD'S CORP-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		555,434	456,000	2,931	2FE
58013M-FK-5	McDonald's Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		458,384	410,000	2,147	2FE
585055-BU-9	MEDTRONIC INC-SR UNSECURED		04/02/2020	VARIOUS		7,939,028	5,849,000	15,780	1FE
586054-AD-0	Memorial Sloan-Kettering-UNSECURED		06/09/2020	GOLDMAN		20,000,000	20,000,000		1FE
589331-AM-9	MERCK SHARP & DOHME CORP-NOTE		04/07/2020	SUSQUEHANNA BANCSHAR		6,545,087	4,711,000	108,353	1FE
58933Y-BA-2	Merck & Co Inc-SENIOR UNSECURED		06/16/2020	DEUTSCHE BANK SECURI		24,751,250	25,000,000		1FE
58933Y-BB-0	Merck & Co Inc-SENIOR UNSECURED		06/16/2020	DEUTSCHE BANK SECURI		19,529,000	20,000,000		1FE
59022C-AJ-2	Bank of America Corp-SUBORDINATED NOTE		04/23/2020	IN-KIND TRANSFER		457,148	343,000	4,890	2FE
59156R-BN-7	METLIFE INC-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		2,345,595	1,990,000	11,642	1FE
59217G-EG-0	Metropolitan Life Global-SECURED		04/03/2020	BOFAMLSEC		164,660	165,000		1FE
594918-AM-6	Microsoft Corp-SENIOR UNSECURED NOTE		04/23/2020	IN-KIND TRANSFER		3,083,873	2,100,000	23,188	1FE
594918-BE-3	MICROSOFT CORP-SR UNSECURED		06/25/2020	JP MORGAN SECURITIES		12,886,200	10,000,000	152,222	1FE
594918-CA-0	Microsoft Corp-SENIOR UNSECURED		04/23/2020	VARIOUS		11,892,889	9,040,000	66,311	1FE
59562V-AM-9	BERKSHIRE HATHAWAY ENERG-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,248,580	880,000	3,294	1FE
60053*-AA-8	Miller Environmental Ser Senior Sub Note		04/08/2020	PIK BOND		63,412	63,472		5
60053*-AB-6	Miller Environmental Ser Senior Sub Note		04/08/2020	PIK BOND		41,945	41,591		5
603158-AA-4	Minerals Technologies In-SENIOR UNSECURE		06/24/2020	JP MORGAN SECURITIES		7,624,000	7,624,000		3FE
615369-AE-5	MOODY'S CORPORATION-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		630,317	470,000	6,717	2FE
615369-AQ-8	Moody's Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		901,320	690,000	11,773	2FE
615369-AT-2	Moody's Corp-SENIOR UNSECURED		05/12/2020	JP MORGAN SECURITIES		8,875,890	9,000,000		2FE
61747Y-DY-8	MORGAN STANLEY-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		732,686	610,000	6,266	2FE
617482-V9-2	Morgan Stanley-SENIOR UNSECURED BOND		04/23/2020	IN-KIND TRANSFER		30,468	20,000	315	2FE
631005-BJ-3	Narragansett Electric Co-SENIOR UNSECURE		04/08/2020	VARIOUS		29,156,600	29,000,000	3,395	1FE
637071-AM-3	National Oilwell Varco I-SENIOR UNSECURE		06/16/2020	MIZUHO SECURITIES		73,723	75,000	128	2FE
63941K-AB-1	Navient Private Educatio-NAVSL 2020-CA A		04/09/2020	JP MORGAN SECURITIES		13,371,345	13,400,000		1FE
63941K-AD-7	Navient Private Educatio-NAVSL 2020-CA B		04/09/2020	JP MORGAN SECURITIES		15,782,087	15,900,000		1FE
64035B-AB-6	Nelnet Student Loan Trus-NSLT 2020-3A B		04/09/2020	RBC CAPITAL MARKETS		7,263,281	7,500,000		1FE
65106F-AG-7	NEWCASTLE MORTGAGE SECUR-SERIES 2007-1 C		05/26/2020	PAYUP			20,076		6FM
651229-AS-5	NEWELL RUBBERMAID INC-SR UNSECURED		06/05/2020	BAIRD		6,288,000	6,400,000	26,347	3FE
65364U-AE-6	NIAGARA MOHAWK POWER-SENIOR UNSECURED NO		04/23/2020	IN-KIND TRANSFER		257,579	220,000	3,650	1FE
65364U-AN-6	Niagara Mohawk Power Cor-SENIOR UNSECURE		06/23/2020	BOFAMLSEC		14,000,000	14,000,000		1FE
65364U-AP-1	Niagara Mohawk Power Cor-SENIOR UNSECURE		06/23/2020	BOFAMLSEC		30,000,000	30,000,000		1FE
65473P-AJ-4	NiSource Inc-SENIOR UNSECURED		04/07/2020	JP MORGAN SECURITIES		9,963,100	10,000,000		2FE
65473Q-AZ-6	NISOURCE FINANCE CORP-SENIOR UNSECURED N		04/06/2020	SEAPORT GROUP		6,795,090	5,480,000	59,154	2FE
655044-AG-0	NOBLE ENERGY INC NT		04/23/2020	IN-KIND TRANSFER		835,904	1,167,000	26,890	2FE
655844-BQ-0	NORFOLK SOUTHERN CORP-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		373,239	300,000	4,747	2FE
655844-BV-9	Norfolk Southern Corp-SENIOR UNSECURED		04/23/2020	VARIOUS		1,141,534	975,000	7,332	2FE
655844-CB-2	Norfolk Southern Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		598,062	460,000	5,344	2FE
655844-CF-3	Norfolk Southern Corp-SENIOR UNSECURED		04/30/2020	GOLDMAN		29,929,500	30,000,000		2FE
665772-CB-3	NORTHERN STATES PWR-MINN-NOTE		04/23/2020	IN-KIND TRANSFER		1,494,225	1,037,000	25,565	1FE
665772-CC-1	Northern States Power Co-SECURED		04/23/2020	IN-KIND TRANSFER		1,398,302	929,000	17,919	1FE
665772-CE-7	Northern States Power Co-SECURED		04/23/2020	IN-KIND TRANSFER		239,146	170,000	4,345	1FE
665772-CJ-6	NORTHERN STATES PWR-MINN-SECURED		04/23/2020	IN-KIND TRANSFER		292,337	260,000	1,670	1FE
666807-BJ-0	NORTHROP GRUMMAN CORP-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,392,220	1,220,000	1,044	2FE
669884-AF-5	NOVASTAR HOME EQUITY LOA-SERIES 2006-1 C		06/25/2020	PAYUP			1,766		1FM
67021C-AJ-6	NSTAR ELECTRIC CO-SENIOR UNSECURED BOND		04/24/2020	VARIOUS		20,743,765	17,423,000	87,146	1FE
670346-AH-8	NUCOR CORP-SENIOR UNSECURED NOTE		06/30/2020	FIRST TENNESSEE		2,094,480	1,500,000	8,267	2FE
670346-AN-5	NUCOR CORP-SENIOR UNSECURED		04/06/2020	MORGAN		3,082,367	2,601,000	25,172	2FE
670346-AS-4	Nucor Corp-SENIOR UNSECURED		05/27/2020	VARIOUS		11,653,956	11,600,000	2,100	2FE
68233D-AP-2	ONCOR ELECTRIC DELIVERY-SENIOR SECURED N		04/23/2020	IN-KIND TRANSFER		1,154,157	740,000	14,605	1FE
68233J-AH-7	ONCOR ELECTRIC DELIVERY-FIRST LIEN		04/23/2020	IN-KIND TRANSFER		226,813	169,000	567	1FE
68233J-AS-3	ONCOR ELECTRIC DELIVERY-SENIOR SECURED B		04/23/2020	IN-KIND TRANSFER		489,445	340,000	7,108	1FE
68233J-BB-9	ONCOR ELECTRIC DELIVERY -FIRST LIEN		04/23/2020	IN-KIND TRANSFER		280,297	230,000	527	1FE
68389X-BG-9	ORACLE CORP-SR UNSECURED		06/25/2020	VARIOUS		9,593,882	7,635,000	40,826	1FE
68389X-BJ-3	ORACLE CORP-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,530,993	1,300,000	14,156	1FE
68389X-BP-9	Oracle Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,102,016	980,000	16,344	1FE
693304-AY-3	PECO Energy Co-SECURED		06/01/2020	U. S. BANCORP		18,181,618	18,200,000		1FE
69349L-AS-7	PNC Bank NA-SUBORDINATED		06/02/2020	DTCYID		496,597	465,000	1,465	1FE
69351U-AR-4	PPL ELECTRIC UTILITIES-SECURED		04/23/2020	IN-KIND TRANSFER		1,032,233	780,000	10,086	1FE
69351U-AS-2	PPL Electric Utilities C-SECURED		04/07/2020	JEFFERIESLLC		17,567,940	15,600,000	203,775	1FE
69352P-AQ-6	PPL Capital Funding Inc-SENIOR UNSECURED		04/01/2020	JP MORGAN SECURITIES		32,773,853	32,785,000		2FE

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694308-JG-3	Pacific Gas and Electric-SECURED		06/16/2020	JP MORGAN SECURITIES		139,854	140,000		2FE
701094-AP-9	Parker-Hannifin Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		580,466	515,000	7,382	2FE
70450Y-AJ-2	PayPal Holdings Inc-SENIOR UNSECURED		05/12/2020	BOFAMLSEC		30,342,709	30,390,000		2FE
713448-DV-7	PepsiCo Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		715,828	580,000	11,020	1FE
717081-EU-3	Pfizer Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,380,459	1,127,000	4,639	1FE
718546-AK-0	Phillips 66-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,087,674	1,010,000	20,612	2FE
718546-AL-8	PHILLIPS 66-SENIOR UNSECURED NOTE		04/23/2020	IN-KIND TRANSFER		256,987	233,000	4,985	2FE
718546-AU-8	Phillips 66-SENIOR UNSECURED		04/07/2020	MIZUHO SECURITIES		8,749,926	8,760,000		1FE
718546-AV-6	Phillips 66-SENIOR UNSECURED		04/07/2020	MIZUHO SECURITIES		2,783,496	2,785,000		1FE
718549-AC-2	PHILLIPS 66 PARTNERS LP-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,078,327	1,120,000	9,901	2FE
72650R-BN-1	Plains All American Pipe-SENIOR UNSECURE		06/08/2020	JP MORGAN SECURITIES		104,784	105,000		3FE
74101X-AE-0	Presidio Holdings Inc-SECURED		06/09/2020	CITIGROUP GLOBAL MAR		1,718,693	1,723,000	32,432	4FE
744320-BA-9	Prudential Financial Inc-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		461,033	410,000	6,095	1FE
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC-SR UNSECURED MT		04/23/2020	IN-KIND TRANSFER		1,710,245	1,273,000	26,001	1FE
74456Q-BZ-8	Public Service Electric -SECURED		04/23/2020	IN-KIND TRANSFER		1,150,533	942,000	17,328	1FE
74456Q-CD-6	Public Service Electric -SECURED		05/06/2020	SCOTIA CAPITAL MARKE		16,930,640	17,000,000		1FE
74460D-AD-1	Public Storage-SENIOR UNSECURED		05/01/2020	WELLS FARGO		8,422,986	7,800,000	2,934	1FE
747525-AV-5	QUALCOMM INC-SENIOR UNSECURED		04/23/2020	VARIOUS		22,030,788	18,230,000	300,794	1FE
747525-BJ-1	QUALCOMM Inc-SENIOR UNSECURED		05/06/2020	GOLDMAN		24,800,500	25,000,000		1FE
74834L-BC-3	Quest Diagnostics Inc-SENIOR UNSECURED		05/11/2020	GOLDMAN		10,684,378	10,700,000		2FE
754730-AF-6	RAYMOND JAMES FINANCIAL-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		756,123	643,000	8,664	2FE
75513E-AC-5	Raytheon Technologies Co-SENIOR UNSECURE		05/14/2020	DEUTSCHE BANK SECURI		18,139,394	18,200,000		2FE
756109-AT-1	REALTY INCOME CORP-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		581,469	520,000	2,552	1FE
756109-AX-2	Realty Income Corp-SENIOR UNSECURED		05/06/2020	CITIGROUP GLOBAL MAR		10,675,748	10,785,000		2FE
75884R-BA-0	Regency Centers LP-SENIOR UNSECURED		05/11/2020	WELLS FARGO		29,941,500	30,000,000		2FE
77046#-AA-8	ROBERTS-GORDON LLC SR SUB NT		04/01/2020	PIK BOND		21,512	21,299		5GI
78409V-AQ-7	S&P Global Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		755,399	703,000	9,329	1FE
800363-AB-9	Sandy Spring Bancorp Inc-SUBORDINATED		05/28/2020	STIFEL NICOLAUS		4,535,500	4,700,000	8,878	2FE
80386W-AA-3	SASOL Financing USA LLC-SENIOR UNSECURED		04/16/2020	VARIOUS		9,556,150	17,300,000	32,639	3FE
824348-BM-7	Sherwin-Williams Co/The-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		518,424	494,000	1,630	2FE
828807-CE-5	Simon Property Group LP-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		444,114	340,000	5,228	1FE
828807-CZ-8	SIMON PROPERTY GROUP LP-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		322,541	320,000	5,402	1FE
832432-AC-2	Smithsonian Institution-UNSECURED		06/12/2020	JP MORGAN SECURITIES		6,473,210	6,450,000		1FE
832432-AU-2	Smithsonian Institution-UNSECURED		06/12/2020	JP MORGAN SECURITIES		6,426,159	6,400,000		1FE
833034-AL-5	Snap-on Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		433,736	370,000	2,191	1FE
833034-AM-3	Snap-on Inc-SENIOR UNSECURED		06/18/2020	VARIOUS		22,899,782	22,770,000	48,226	1FE
838515-J@-4	South Jersey Gas Co. Senior Secured Note		04/16/2020	WELLS FARGO		19,700,000	19,700,000		1Z
842329-AA-2	Southern Baptist Hospita-SECURED		05/28/2020	WELLS FARGO		2,332,086	1,960,000	35,963	1FE
842587-DE-4	Southern Co/The-SENIOR UNSECURED		04/01/2020	CITIGROUP GLOBAL MAR		30,093,670	30,170,000		2FE
84474Y-AB-2	Southwest Airlines Co 20-2ND LIEN		06/03/2020	DTCYID		342,794	350,684	8,033	2FE
84858D-AA-6	SPIRIT AIR 2015-1 PTT A-SECURED		06/17/2020	DTCYID		6,864,179	8,220,784	70,207	2FE
84861T-AC-2	Spirit Realty LP-SENIOR UNSECURED		04/14/2020	WELLS FARGO		61,176	61,000	234	2FE
84861T-AD-0	Spirit Realty LP-SENIOR UNSECURED		04/16/2020	WELLS FARGO		42,811	45,000	475	2FE
84861T-AE-8	Spirit Realty LP-SENIOR UNSECURED		04/16/2020	WELLS FARGO		126,459	135,000	1,140	2FE
853496-AG-2	Standard Industries Inc/-SENIOR UNSECURE		06/16/2020	BOFAMLSEC		5,300,000	5,300,000		3FE
85434V-AB-4	Stanford Health Care-UNSECURED		04/02/2020	VARIOUS		10,895,210	10,250,000	3,264	1FE
855244-BA-6	Starbucks Corp-SENIOR UNSECURED		05/04/2020	CITIGROUP GLOBAL MAR		74,497,500	75,000,000		2FE
857477-BF-9	State Street Corp-SUBORDINATED		04/23/2020	IN-KIND TRANSFER		794,549	772,000	11,180	1FE
862121-AB-6	STORE Capital Corp-SENIOR UNSECURED		05/28/2020	SUNTRUST CAPITAL MAR		53,554	58,000	566	2FE
86359A-CD-3	STRUCTURED ASSET SECURIT-SERIES 2002-21A		05/01/2020	PAYUP			776		1FM
86359B-U8-2	STRUCTURED ASSET SECURIT-SERIES 2004-23X		06/25/2020	PAYUP			840		1FM
863667-AZ-4	Stryker Corp-SENIOR UNSECURED		05/27/2020	VARIOUS		48,416,810	48,385,000		1FE
86668#-AA-6	Sun Country, Inc. Series B Equipment Not		06/12/2020	GOLDMAN		3,633,981	3,633,981		2PL
86668@-AA-8	Sun Country Pass Through Series A Equipm		06/12/2020	GOLDMAN		7,868,955	7,868,955		1PL
86765B-AP-4	SUNOCO LOGISTICS PARTNER-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		1,384,266	1,529,000	4,952	2FE
872540-AS-8	TJX Cos Inc/The-SENIOR UNSECURED		04/08/2020	CITIGROUP GLOBAL MAR		5,436,956	5,290,000	6,613	1FE
872540-AT-6	TJX Cos Inc/The-SENIOR UNSECURED		04/08/2020	VARIOUS		3,111,930	3,000,000	3,875	1FE
87264A-BH-7	T-Mobile USA Inc-SECURED		06/18/2020	DEUTSCHE BANK SECURI		94,798	95,000		2FE
87612E-BF-2	TARGET CORP-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		187,803	155,000	125	1FE
882484-AA-6	Texas Health Resources-SECURED		06/22/2020	VARIOUS		2,667,298	2,065,000	7,504	1FE
882484-AB-4	Texas Health Resources-SECURED		06/22/2020	MORGAN		891,750	820,000	2,995	1FE

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882884-C#-4	Texas-New Mexico Power C Senior Secured		04/24/2020	MITSUBISHI UFJ SEC I		5,100,000	5,100,000		1Z
882884-C@-6	Texas-New Mexico Power C Senior Secured		04/24/2020	MITSUBISHI UFJ SEC I		3,600,000	3,600,000		1Z
893574-AM-5	Transcontinental Gas Pip-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		636,296	574,000	2,787	2FE
89681@-AA-5	Tristar Global Energy So Senior Sub Note		04/08/2020	PIK BOND		8,083	8,189		5Z
89789K-AC-9	TRUMAN CAPITAL MORTGAGE -SERIES 2006-1 C		04/27/2020	PAYUP		16,645	24,060		1FM
90265E-AS-9	UDR Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		372,024	370,000	6,117	2FE
90327Q-D5-5	USAA Capital Corp-SENIOR UNSECURED		04/14/2020	BOFAMLSEC		3,669,402	3,680,000		1FE
907818-EW-4	Union Pacific Corp-SENIOR UNSECURED		05/04/2020	GOLDMAN		215,348	175,000	1,225	2FE
907818-FE-3	Union Pacific Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		987,811	859,000	6,409	2FE
907818-FK-9	Union Pacific Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		408,060	378,000	2,832	2FE
90932P-AA-6	UNITED AIR 2014-1 A PTT-SECURED NOTE		05/29/2020	DTCYID		3,511,734	4,013,410	22,743	1FE
913017-BJ-7	United Technologies Corp-BOND		04/23/2020	IN-KIND TRANSFER		121,837	90,000	2,322	2FE
913017-BT-5	United Technologies Corp-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		2,562,247	1,978,000	35,110	2FE
91324P-BU-5	UnitedHealth Group Inc-SR UNSECURED		04/08/2020	AMHERST SECURITIES		1,854,015	1,500,000	28,521	1FE
91324P-DQ-2	UnitedHealth Group Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		817,684	625,000	9,889	1FE
91324P-DU-3	UnitedHealth Group Inc-SENIOR UNSECURED		04/20/2020	CITIGROUP GLOBAL MAR		5,724,528	4,800,000	33,053	1FE
91324P-DV-1	UnitedHealth Group Inc-SENIOR UNSECURED		06/25/2020	GOLDMAN		10,850,569	8,830,000	127,360	1FE
91324P-EA-6	UnitedHealth Group Inc-SENIOR UNSECURED		05/27/2020	VARIOUS		50,541,944	50,020,000	17,092	1FE
91533B-AD-2	Upjohn Inc-SENIOR UNSECURED		06/17/2020	GOLDMAN		114,640	115,000		2FE
91533B-AE-0	Upjohn Inc-SENIOR UNSECURED		06/17/2020	GOLDMAN		24,948,000	25,000,000		2FE
91533B-AF-7	Upjohn Inc-SENIOR UNSECURED		06/17/2020	GOLDMAN		19,948,000	20,000,000		2FE
91913Y-AP-5	Valero Energy Corp-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		548,546	370,000	4,101	2FE
91913Y-AY-6	Valero Energy Corp-SENIOR UNSECURED		04/14/2020	JP MORGAN SECURITIES		69,948	70,000		2FE
92277G-AB-3	VENTAS REALTY LP-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		702,336	645,000	2,349	2FE
92340L-AF-6	VEREIT Operating Partner-SENIOR UNSECURE		06/18/2020	WELLS FARGO		49,572	50,000		2FE
92343V-CK-8	Verizon Communications I-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,603,571	1,177,000	9,856	2FE
92343V-CM-4	Verizon Communications I-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,000,237	700,000	6,042	2FE
92343V-CX-0	Verizon Communications I-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		2,030,572	1,523,000	7,270	2FE
92343V-DS-0	VERIZON COMMUNICATIONS-SENIOR UNSECURED		05/06/2020	DTCYID		473,928	350,000	1,121	2FE
92343V-FD-1	Verizon Communications I-SENIOR UNSECURE		04/23/2020	IN-KIND TRANSFER		362,558	288,000	1,056	2FE
92345Y-AG-1	Verisk Analytics Inc-SENIOR UNSECURED		05/08/2020	BOFAMLSEC		4,948,500	5,000,000		2FE
92346L-AA-1	Veritas US Inc / Veritas-SENIOR UNSECURE		06/29/2020	VARIOUS		2,706,920	3,000,000	125,420	5FE
927804-FA-7	Virginia Electric & Powe-SENIOR UNSECURE		04/08/2020	SUSQUEHANNA BANCSHAR		5,629,388	4,300,000	63,067	2FE
927804-FP-4	VIRGINIA ELEC & POWER CO-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,021,932	800,000	7,027	2FE
927804-FR-0	VIRGINIA ELEC & POWER CO-SR UNSECURED		04/23/2020	VARIOUS		12,118,106	10,433,000	70,125	1FE
92936U-AE-9	WP Carey Inc-SENIOR UNSECURED		04/23/2020	WELLS FARGO		67,255	67,000	154	2FE
92940P-AG-9	WRKCo Inc-SENIOR UNSECURED		06/01/2020	WELLS FARGO		119,717	120,000		2FE
931142-EC-3	Walmart Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,945,691	1,500,000	19,238	1FE
931142-EP-4	Walmart Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		371,136	335,000	796	1FE
94106L-BG-3	Waste Management Inc-SENIOR UNSECURED		04/06/2020	BARCLAYS CAPITAL INC		100,229	95,000	1,029	2FE
949746-NL-1	WELLS FARGO & CO NEW - CAP EFFICIENT NT-		04/01/2020	EXCHANGE OFFER		49,940	40,000		2FE
94974B-GK-0	WELLS FARGO & COMPANY-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		1,187,787	1,010,000	18,820	1FE
94974B-GL-8	Wells Fargo & Co-SR UNSECURED		04/23/2020	IN-KIND TRANSFER		283,248	260,000	2,826	2FE
94974B-GU-8	WELLS FARGO & CO-SUBORDINATED		04/23/2020	IN-KIND TRANSFER		23,924	20,000	359	2FE
95040Q-AF-1	Welltower Inc-SENIOR UNSECURED		04/23/2020	IN-KIND TRANSFER		610,201	550,000	3,933	2FE
96337@-AA-8	Whistler Pipeline, LLC Senior Secured No		06/17/2020	DIRECT		30,000,000	30,000,000		2Z
98419M-AL-4	Xylem Inc/NY-SENIOR UNSECURED		06/25/2020	VARIOUS		21,175,970	21,250,000	1,734	2FE
C6781#-AA-3	Nustef Baking Ltd		06/02/2020	PIK BOND		10,736	11,206		5
064159-HM-1	BANK NOVA SCOTIA B C SR NT	A	05/01/2020	WELLS FARGO		2,434,152	2,400,000	7,023	1FE
0778FP-AA-7	Bell Canada Inc-SENIOR UNSECURED	A	04/23/2020	IN-KIND TRANSFER		673,963	530,000	1,446	2FE
11271L-AE-2	Brookfield Finance Inc-SENIOR UNSECURED	A	04/07/2020	DEUTSCHE BANK SECURI		424,588	425,000		2FE
124900-AD-3	CCL Industries Inc-SENIOR UNSECURED	A	06/09/2020	BOFAMLSEC		36,765,811	36,800,000	7,354	2FE
136375-BN-1	CANADIAN NATL RAILWAY-SR UNSECURED	A	04/23/2020	IN-KIND TRANSFER		589,267	381,000	9,318	1FE
136375-CZ-3	Canadian National Railwa-SENIOR UNSECURE	A	04/29/2020	CITIGROUP GLOBAL MAR		14,323,421	14,635,000		1FE
136385-AY-7	CANADIAN NATURAL RESOURC-SENIOR UNSECURE	A	04/23/2020	IN-KIND TRANSFER		323,157	370,000	7,224	2FE
13645R-AV-6	CANADIAN PACIFIC RR CO-SENIOR UNSECURED	A	04/23/2020	IN-KIND TRANSFER		1,855,593	1,440,000	7,296	2FE
13645R-AX-2	CANADIAN PACIFIC RR CO-SR UNSECURED	A	04/23/2020	IN-KIND TRANSFER		496,864	330,000	2,134	2FE
559222-AV-6	Magna International Inc-SENIOR UNSECURED	A	06/08/2020	CITIGROUP GLOBAL MAR		17,130,846	17,205,000		1FE
58518N-2A-9	MEGlobal Canada Inc-SENIOR UNSECURED	A	05/12/2020	JP MORGAN SECURITIES		12,000,000	12,000,000		2FE
67077M-AQ-1	Nutrien Ltd-SENIOR UNSECURED	A	06/25/2020	KEY CAPITAL MARKETS		1,290,890	1,000,000	27,903	2FE
775109-BB-6	ROGERS COMMUNICATIONS IN-SENIOR UNSECURE	A	04/23/2020	IN-KIND TRANSFER		1,662,384	1,260,000	6,650	2FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
891160-MJ-9	Toronto-Dominion Bank/Th-SUBORDINATED	A	05/14/2020	CREDIT SUISSE SECURI		223,774	210,000	1,332	1FE
89352H-AY-5	TransCanada PipeLines Lt-SENIOR UNSECURE	A	04/23/2020	IN-KIND TRANSFER		869,089	780,000	16,689	2FE
941053-AH-3	Waste Connections Inc-SENIOR UNSECURED	A	04/06/2020	DEUTSCHE BANK SECURI		50,736	47,000	705	2FE
94106B-AA-9	Waste Connections Inc-SENIOR UNSECURED	A	04/08/2020	U. S. BANCORP		2,031,978	2,120,000	12,249	2FE
98417E-AN-0	GLENCORE FINANCE CANADA-SR UNSECURED	A	04/23/2020	IN-KIND TRANSFER		518,202	490,000	12,903	2FE
98417E-AR-1	Glencore Finance Canada -SENIOR UNSECURE	A	04/23/2020	IN-KIND TRANSFER		409,950	405,000	11,114	2FE
00652M-AD-4	ADANI PORTS AND SPECIAL-SENIOR UNSECURED	D	04/01/2020	VARIOUS		1,159,550	1,500,000	10,000	2FE
00652X-AB-4	Adani Transmission Ltd-SECURED	D	04/27/2020	JEFFERIES INTL LTD		4,274,500	4,800,000	89,297	2FE
00654C-AA-0	Adani Renewable Energy R-FIRST LIEN	D	05/15/2020	BARCLAYS BANK PLC		9,681,238	10,697,500	45,353	2FE
00972B-AC-3	Akbank T.A.S.-SUBORDINATED	D	05/14/2020	CREDIT SUISSE INTERN		6,864,300	7,890,000	31,283	5FE
01750F-AC-0	Allegro CLO Ltd-ALLEG 2019-1A B	D	06/03/2020	JP MORGAN SECURITIES		1,568,800	1,600,000	6,410	1FE
020564-AB-6	ALPEK SA DE CV-SENIOR UNSECURED NOTE	D	04/15/2020	JEFFERIES INTL LTD		1,447,500	1,500,000	15,453	2FE
02364W-BJ-3	America Movil SAB de CV-SENIOR UNSECURED	D	05/04/2020	JP MORGAN SECURITIES		19,970,600	20,000,000		1FE
03328T-BC-8	Anchorage Capital CLO 7 -ANCHC 2015-7A B	D	06/12/2020	WELLS FARGO		2,213,438	2,250,000	17,648	1FE
03329F-AA-2	Anchorage Credit Funding-ANCHF 2020-15A	D	06/30/2020	CITIGROUP GLOBAL MAR		55,000,000	55,000,000		1Z
03939A-AA-5	Arch Capital Group Ltd-SENIOR UNSECURED	D	06/23/2020	WELLS FARGO		20,000	20,000		2FE
04018B-AC-1	Ares LV CLO Ltd-SERIES 2020-55A CLASS B	D	05/15/2020	JP MORGAN SECURITIES		11,750,000	11,750,000		1FE
046353-AD-0	AstraZeneca PLC-NOTE	D	04/23/2020	IN-KIND TRANSFER		722,007	469,000	3,193	2FE
05523R-AD-9	BAE Systems PLC-SENIOR UNSECURED	D	04/07/2020	DEUTSCHE BANK SECURI		19,859,200	20,000,000		2FE
055451-AV-0	BHP Billiton Finance USA-SR UNSECURED	D	05/14/2020	VARIOUS		14,656,626	10,905,000	70,009	1FE
056752-AR-9	Baidu Inc-SENIOR UNSECURED	D	04/01/2020	GOLDMAN SACHS INTERN		4,777,872	4,800,000		1FE
05682V-AA-3	BAIN CAPITAL CREDIT CLO -SERIES 18-2A CL	D	06/25/2020	RBC CAPITAL MARKETS		20,990,665	21,500,000	92,610	1FE
05683E-AA-0	Bain Capital Credit CLO-BCC 2020-2A A	D	05/29/2020	CREDIT SUISSE SECURI		14,900,000	14,900,000		1Z
05683E-AC-6	Bain Capital Credit CLO-BCC 2020-2A B1	D	05/29/2020	CREDIT SUISSE SECURI		3,600,000	3,600,000		1Z
05875H-AA-1	Ballyrock CLO 2018-1 Ltd	D	06/22/2020	BOFAMLSEC		24,270,000	25,000,000	96,383	1FE
05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A	D	04/01/2020	BARCLAYS CAPITAL INC		2,792,000	3,200,000	22,186	1FE
05875P-AE-5	Ballyrock Ltd	D	06/12/2020	CITIGROUP GLOBAL MAR		8,700,000	8,700,000		1Z
05968L-AM-4	Bancolombia SA-SENIOR UNSECURED	D	04/02/2020	VARIOUS		3,612,500	4,000,000	22,083	2FE
05969B-AD-5	Banco Santander Mexico S-SENIOR UNSECURE	D	04/14/2020	MORGAN STANLEY & CO		12,196,000	12,196,000		2FE
05971U-2C-0	Banco de Credito del Per-SUBORDINATED	D	06/26/2020	CITIGMUK		8,214,261	8,276,000		2FE
064227-AC-5	Bank of NT Butterfield &-SUBORDINATED	D	06/04/2020	STIFEL NICOLAUS		14,710,000	14,710,000		1FE
067316-AG-4	Bacardi Ltd-SENIOR UNSECURED	D	04/17/2020	CREDIT SUISSE SECURI		113,674	100,000	2,232	2FE
09076A-AA-5	BIOCEANICO SOVEREIGN	D	04/20/2020	JEFFERIES INTL LTD		169,600	265,000		3FE
10554N-AA-6	Braskem Idesa SAPI-SECURED	D	04/07/2020	MARKAXEEULTD		2,204,925	3,300,000	86,730	3FE
12550A-AT-3	CIFC Funding 2014-V Ltd-CIFC 2014-5A A1R	D	06/25/2020	WELLS FARGO		15,192,015	15,500,000	73,387	1FE
12550T-AN-5	CIFC Funding 2015-IV Ltd-CIFC 2015-4A A1	D	06/04/2020	CREDIT SUISSE SECURI		15,808,000	16,000,000	50,783	1FE
12555Q-AA-4	CIFC Funding Ltd	D	06/12/2020	BARCLAYS CAPITAL INC		19,250,000	19,250,000		1Z
12564H-AB-1	CK Hutchison Internation-SENIOR UNSECURE	D	05/05/2020	HSBC BANK PLC IN LON		14,508,294	14,634,000		1FE
13876L-AA-5	CANYC 2020-1A-A FLOATING COUP	D	04/17/2020	BOFAMLSEC		5,445,000	5,500,000		1Z
13876L-AC-1	CANYC 2020-1A-B FLOATING COUP	D	04/17/2020	BOFAMLSEC		5,197,500	5,250,000		1Z
151191-BL-6	Celulosa Arauco y Consti-SENIOR UNSECURE	D	05/14/2020	VARIOUS		10,441,480	11,200,000	172,411	2FE
151290-BW-2	Cemex SAB de CV-SECURED	D	06/02/2020	VARIOUS		8,561,000	8,561,000		3FE
22530E-AA-0	Credicorp Ltd-SENIOR UNSECURED	D	06/10/2020	GOLDMAN SACHS INTERN		20,608,899	20,721,000		2FE
24668P-AE-7	DELHAIZE GROUP SA-SENIOR UNSECURED NOTE	D	06/12/2020	BOFAMLSEC		11,013,982	8,205,000	97,434	2FE
25381X-AA-1	Digicel International Fi-FIRST LIEN	D	05/22/2020	VARIOUS		578,154	581,200	989	5FE
25381X-AB-9	DIGICEL INTL FINANCE LTD	D	05/22/2020	VARIOUS		292,838	294,381	3,933	5FE
25381X-AC-7	Digicel International Fi-SUBORDINATED	D	05/22/2020	VARIOUS		230,802	232,018	1,908	5FE
26746*-AA-2	Dyal Cap Partners III Is Senior Secured	C	06/23/2020	DIRECT		20,071,246	20,071,246		1Z
26746@-AA-0	Dyal Cap Partners III Is Senior Secured	C	06/23/2020	DIRECT		34,928,754	34,928,754		1Z
268317-AL-8	ELECTRICITE DE FRANCE SA-SR UNSECURED	D	04/23/2020	IN-KIND TRANSFER		924,445	730,000	11,072	1FE
268317-AT-1	Electricite de France SA-SENIOR UNSECURE	D	04/23/2020	IN-KIND TRANSFER		464,208	377,000	1,676	1FE
282523-AH-2	1828 CLO Ltd-GUGG4 2016-1A A1S1	D	06/09/2020	CREDIT SUISSE SECURI		9,983,947	10,260,994	39,786	1FE
283837-AB-8	El Puerto de Liverpool S-SENIOR UNSECURE	D	05/27/2020	VARIOUS		14,954,731	16,500,000	67,085	2FE
29001L-AA-9	ELMWOOD CLO II LTD NT CL A	D	06/11/2020	BOFAMLSEC		15,924,800	16,000,000	64,344	1FE
29003B-AA-9	Elmwood CLO V Ltd-ELMW5 2020-2A A1	D	06/26/2020	RBC CAPITAL MARKETS		19,000,000	19,000,000		1Z
29081Y-AD-8	EMBRAER OVERSEAS LTD-SENIOR UNSECURED NO	D	04/27/2020	JP MORGAN SECURITIES		3,735,750	4,395,000	29,902	3FE
29082H-AA-0	EMBRAER NETHERLANDS FINA-SENIOR UNSECURE	D	04/29/2020	VARIOUS		4,870,203	5,525,000	104,903	3FE
29082H-AB-8	EMBRAER NETHERLANDS FINA-SENIOR UNSECURE	D	04/27/2020	GOLDMAN SACHS INTERN		1,620,000	2,000,000	26,400	3FE
29246Q-AE-5	Empresa de Transporte de-SENIOR UNSECURE	D	05/04/2020	MORGAN STANLEY & CO		13,221,034	13,393,000		1FE
38138L-AA-6	GoldentTree Loan Managem-SERIES 20-7A CL	D	04/24/2020	MORGAN		10,050,000	10,050,000		1FE
38138L-AC-2	GoldentTree Loan Managem-SERIES 20-7A CL	D	04/24/2020	MORGAN		7,363,000	7,400,000		1FE

STATEMENT AS OF JUNE 30, 2020 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
40053X-AA-7	Grupo Energia Bogota SA -SENIOR UNSECURE	D	05/12/2020	HSBC BANK PLC IN LON		11,586,042	11,700,000		2FE
40435W-AB-6	HTA Group Ltd/Mauritius-SENIOR UNSECURED	D	06/09/2020	MERRILL LYNCH INTERN		12,398,055	12,468,000		4FE
40638T-AA-0	Halsey Point CLO Ltd-SERIES 20-2A CLASS	D	06/03/2020	CITIGROUP GLOBAL MAR		32,670,000	33,000,000		1FE
40638T-AE-2	Halsey Point CLO Ltd-SERIES 20-2A CLASS	D	06/03/2020	CITIGROUP GLOBAL MAR		3,168,000	3,200,000		1FE
456472-AC-3	Industrias Penoles SAB d-SENIOR UNSECURE	D	04/01/2020	MERRILL LYNCH INTERN		6,611,850	7,500,000	24,719	2FE
456829-AB-6	Infraestructura Energeti-SENIOR UNSECURE	D	04/27/2020	JEFFERIES INTL LTD		10,654,063	12,875,000	183,066	2FE
479142-E#-4	Johnson Matthey PLC Series B Senior Note	D	04/16/2020	HSBC SECURITIES INC		6,000,000	6,000,000		1Z
479142-E@-6	Johnson Matthey PLC Series A Senior Note	D	04/16/2020	HSBC SECURITIES INC		8,900,000	8,900,000		1Z
494386-AD-7	Kimberly-Clark de Mexico-SENIOR UNSECURE	D	06/24/2020	DTCYID		400,000	400,000		2FE
55300R-AE-1	MGM China Holdings Ltd-SENIOR UNSECURED	D	06/11/2020	VARIOUS		16,457,000	16,457,000		3FE
55954Y-AA-3	Magnetite CLO Ltd-MAGNE 2020-26A A	D	05/18/2020	GOLDMAN		20,000,000	20,000,000		1FE
55954Y-AC-9	Magnetite CLO Ltd-MAGNE 2020-26A B FLOAT	D	05/18/2020	GOLDMAN		5,950,000	5,950,000		1FE
62954H-AB-4	NXP BV / NXP Funding LLC-SENIOR UNSECURE	C	04/23/2020	IN-KIND TRANSFER		822,437	776,000	11,586	2FE
636012-A@-5	National Express Group P Senior Note Ser	B	06/10/2020	IFN		127,440,000	127,439,998		2Z
65120F-AE-4	Newcrest Finance Pty Ltd-SENIOR UNSECURE	D	05/07/2020	BOFAMLSEC		228,795	230,000		2FE
65290D-AA-1	Nexa Resources SA-SENIOR UNSECURED	D	06/15/2020	DTCYID		2,084,334	2,100,000		3FE
65558T-ZC-2	Nordea Bank Abp/New York-SENIOR UNSECURE	D	06/04/2020	JP MORGAN SECURITIES		25,000,000	25,000,000		1Z
670881-AA-9	OCP CLO Ltd-SERIES 20-19A CLASS A1	D	06/03/2020	NATIXIS CAP MKT		20,000,000	20,000,000		1FE
670881-AC-5	OCP CLO Ltd-SERIES 20-19A CLASS B	D	06/03/2020	NATIXIS CAP MKT		6,900,000	6,900,000		1FE
67576X-AA-8	Octagon Credit Investors-SERIES 20-1A CL	D	05/20/2020	WELLS FARGO		20,000,000	20,000,000		1FE
67576X-AE-0	Octagon Credit Investors-SERIES 20-1A CL	D	05/20/2020	WELLS FARGO		12,300,000	12,300,000		1FE
69371M-AF-4	PTTEP Treasury Center Co-SENIOR UNSECURE	D	06/04/2020	HSBC BANK PLC IN LON		12,000,000	12,000,000		2FE
69701H-AA-7	Palmer Square CLO Ltd	D	05/01/2020	BARCLAYS CAPITAL INC		25,000,000	25,000,000		1FE
69701H-AC-3	Palmer Square CLO Ltd	D	05/01/2020	BARCLAYS CAPITAL INC		8,159,000	8,200,000		1FE
697660-AB-4	Pampa Energia SA-SENIOR UNSECURED	D	04/16/2020	VARIOUS		978,112	1,088,000	8,772	5FE
71568P-AN-9	Perusahaan Perseroan Per-SENIOR UNSECURE	D	06/22/2020	DTCYID		2,181,212	2,200,000		2FE
71647N-BG-3	Petrobras Global Finance-SENIOR UNSECURE	D	05/27/2020	JP MORGAN SECURITIES		21,681,329	22,099,000		3FE
716743-AR-0	Petronas Capital Ltd-SENIOR UNSECURED	D	04/14/2020	MERRILL LYNCH INTERN		19,370,000	19,370,000		1FE
74445P-AF-9	Indonesia Asahan Alumini-SENIOR UNSECURE	D	05/11/2020	CITIGMUK		12,292,034	12,576,000		2FE
767201-AL-0	RIO TINTO FIN USA LTD-SR UNSECURED	D	04/23/2020	IN-KIND TRANSFER		762,250	550,000	13,585	1FE
78110F-AA-7	RR 9 ltd-RRAM 2020-9A A1L	D	04/09/2020	NATIXIS CAP MKT		11,929,500	12,050,000		1FE
781467-AC-9	Rumo Luxembourg Sarl-SENIOR UNSECURED	D	06/30/2020	DTCYID		2,200,000	2,200,000		3FE
78319M-AA-1	Rutas 2 and 7 Finance Ltd	D	04/20/2020	JEFFERIES INTL LTD		130,075	215,000		3FE
78434T-AA-6	SCFF 2020-1A A1-FLOATING COUP MATURITY	D	04/17/2020	NATIXIS CAP MKT		19,000,000	19,000,000		1FE
80007R-AG-0	Sands China Ltd-SENIOR UNSECURED	D	06/02/2020	VARIOUS		18,481,052	18,559,000		2FE
806854-AJ-4	Schlumberger Investment -SENIOR UNSECURE	D	06/17/2020	CITIGROUP GLOBAL MAR		34,663,584	34,800,000		1FE
82620K-AF-0	SIEMENS FINANCIERINGSMAT-SR UNSECURED	D	04/23/2020	IN-KIND TRANSFER		1,199,680	920,000	16,417	1FE
83614X-AA-9	Sound Point CLO Ltd-SERIES 20-1A CLASS A	D	06/05/2020	CITIGROUP GLOBAL MAR		30,000,000	30,000,000		1FE
85572R-AB-5	Start Ltd/Bermuda-STARR 2018-1 B	D	04/15/2020	PAYUP		170,503	170,503		2FE
86315R-AC-3	Stratus CLO 2020-1, Ltd.-STRAS 2020-1A B	D	04/02/2020	CITIGROUP GLOBAL MAR		12,078,000	12,200,000		1FE
87250C-AA-5	TICP CLO Ltd	D	04/01/2020	MITSUBISHI UFJ SEC I				(4,689)	1FE
874060-AZ-9	Takeda Pharmaceutical Co-SENIOR UNSECURE	D	06/29/2020	BOFAMLSEC		30,000,000	30,000,000		2FE
874060-BD-7	Takeda Pharmaceutical Co-SENIOR UNSECURE	D	06/29/2020	BOFAMLSEC		15,550,000	15,550,000		2FE
88032W-AW-6	Tencent Holdings Ltd-SENIOR UNSECURED	D	05/27/2020	GOLDMAN SACHS INTERN		17,430,488	17,442,000		1FE
88322Y-AE-1	Thaioil Treasury Center -SENIOR UNSECURE	D	05/19/2020	VARIOUS		9,049,806	10,305,000	33,215	2FE
88322Y-AL-5	Thaioil Treasury Center -SENIOR UNSECURE	D	06/11/2020	CITIGMUK		8,000,000	8,000,000		2FE
88323A-AE-2	Thaioil Treasury Center -SENIOR UNSECURE	D	05/15/2020	GOLDMAN SACHS INTERN		1,526,875	1,750,000	5,444	2FE
899415-AC-7	TULLOW OIL PLC-GTD SENIOR NOTE 144A	D	04/09/2020	JP MORGAN SECURITIES		7,473,625	17,585,000	546,478	5FE
918374-AA-7	VTR Finance BV-SENIOR UNSECURED	D	06/24/2020	JP MORGAN SECURITIES		3,930,000	3,930,000		4FE
92241T-AK-8	Vedanta Resources Ltd-SENIOR UNSECURED	D	04/15/2020	VARIOUS		5,476,500	11,915,000	156,736	4FE
92857W-BL-3	Vodafone Group PLC-SENIOR UNSECURED	D	04/23/2020	IN-KIND TRANSFER		714,217	590,000	11,718	2FE
92857W-BM-1	Vodafone Group PLC-SENIOR UNSECURED	D	04/23/2020	IN-KIND TRANSFER		559,603	436,000	9,092	2FE
98313R-AG-1	Wynn Macau Ltd-SENIOR UNSECURED	D	06/12/2020	DTCYID		1,300,000	1,300,000		4FE
98420E-AB-1	XLIT LTD-SENIOR UNSECURED	D	04/23/2020	IN-KIND TRANSFER		956,054	824,000	15,381	1FE
98422H-AA-4	Xiaomi Best Time Interna-SENIOR UNSECURE	D	04/22/2020	JP MORGAN SECURITIES		9,282,030	9,400,000		2FE
984851-AG-0	Yara International ASA-SENIOR UNSECURED	D	05/28/2020	JP MORGAN SECURITIES		5,570,000	5,570,000		2FE
AU5737-92-2	DP World Ltd-SENIOR UNSECURED	B	05/11/2020	MERRILL LYNCH INTERN		7,448,219	8,184,859	219,549	2FE
BJ8134-18-8	Hongkong Electric Financ-SENIOR UNSECURE	D	06/02/2020	HSBC BANK PLC IN LON		51,398,139	51,724,000		1FE
E2R15T-AB-7	Bothwell Spain SA-SECURED	B	04/09/2020	DIRECT		22,780	22,778		2Z
F7754#-AC-7	Safran Group Senior Unsecured Notes	B	06/29/2020	DIRECT		56,150,000	56,149,997		1Z
G0066R-AB-0	ABQ Finance Ltd-SENIOR UNSECURED	D	04/01/2020	MERRILL LYNCH INTERN		1,417,500	1,500,000	5,979	1FE

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
G0066R-AC-8	ABQ Finance Ltd-SENIOR UNSECURED	D	04/21/2020	MIZUHO INTL PLC		195,250	200,000	503	1FE
G01088-AJ-5	ADCB FINANCE CAYMAN LTD-SUBORDINATED	D	04/02/2020	SMBC NIKKO SECURITIE		3,309,356	3,400,000	12,750	1FE
G0446*-AA-3	Angel Trains Rolling Sto Senior Secured	B	04/13/2020	DIRECT		21,176	21,176		2
G0488*-AA-2	Atlantica Yield Plc Senior Secured Notes	B	04/01/2020	DIRECT		30,828,510	30,828,508		2Z
G1591#-BJ-0	Britvic PLC Senior Notes Series O	B	05/14/2020	DIRECT		17,639,860	17,639,853		2Z
G294A@-AK-5	Dyson Finance Limited Guaranteed Series	B	04/08/2020	BARCLAYS CAPITAL INC		49,467,840	49,467,839		1Z
G40365-AB-7	Gold Fields Orogen Holdi-SENIOR UNSECURE	D	06/22/2020	CITIGROUP GLOBAL MAR		2,531,800	2,200,000	14,530	3FE
G4480Z-BQ-8	Henderson Land MTN Ltd-SENIOR UNSECURED	D	05/20/2020	MIZUHO INTL PLC		7,121,928	7,143,000		1Z
G4587T-AG-7	Hongkong Land Finance Ca-SENIOR UNSECURE	D	05/19/2020	HSBC BANK PLC IN LON		24,009,103	24,138,000		1FE
G52132-BW-9	Kaisa Group Holdings Ltd-SECURED	D	04/02/2020	VARIOUS		7,026,250	8,000,000	430,532	4FE
G6260#-AA-9	MORhomes plc Senior Secured Notes	B	04/15/2020	DIRECT		1,725,226	1,725,227		2PL
G67106-AB-3	Odebrecht Drilling Norbe-FIRST LIEN	D	06/18/2020	VARIOUS		415,263	485,688	1,605	4FE
G6954#-AD-4	Peabody Trust Senior Secured Notes	B	06/22/2020	DIRECT		49,472,000	49,472,010		1
G7100R-8Q-3	Piraeus Bank SA-SUBORDINATED	B	06/03/2020	CREDIT SUISSE INTERN		1,112,930	1,340,880	123,235	5FE
G7302V-KS-2	QNB Finance Ltd-SENIOR UNSECURED	D	05/05/2020	STANDARD CHARTERED B		20,279,569	20,308,000		1FE
G7612#-AA-2	Rock Rail Southwestern p Senior Secured	B	06/30/2020	DIRECT		13,157,492	13,157,486		2PL
G8228*-AP-7	Smith & Nephew plc Senior Notes Series C	D	06/17/2020	MIZUHO SECURITIES		47,000,000	47,000,000		1Z
G8T79U-CG-7	Sun Hung Kai Properties -SENIOR UNSECURE	D	05/06/2020	HSBC BANK PLC IN LON		18,403,441	18,519,000		1FE
K3752#-AG-3	Copenhagen Airports A/S Senior Note	D	06/12/2020	SEAPORTCAP		10,100,000	10,100,000	123,753	2
M4031B-AA-4	Emirates Semb Corp Water-SECURED	D	04/02/2020	JEFFERIES INTL LTD		3,609,000	3,600,000	28,925	1FE
M4R29Z-JH-2	Emirates NBD Bank PJSC-SENIOR UNSECURED	D	04/01/2020	JP MORGAN SECURITIES		(400)			1FE
P1507S-AH-0	Banco Santander Mexico S-SENIOR UNSECURE	D	06/23/2020	MERRILL LYNCH INTERN		2,965,950	2,700,000	27,413	2FE
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXICO USD SR S	D	04/01/2020	BARINGS		(3,718,997)	(3,718,997)		2PL
Q7160#-AN-9	Orica Finance Ltd. Senior Unsecured Note	D	06/24/2020	JP MORGAN SECURITIES		22,655,000	22,655,000		2Z
Q7160#-AP-4	Orica Finance Ltd. Senior Unsecured Note	D	06/24/2020	JP MORGAN SECURITIES		7,300,000	7,300,000		2Z
Q744BJ-AD-3	Triton Bond Trust 2020 i-TRTN 2020-2 AB	B	06/05/2020	NATIONAL AUSTRALIA B		3,415,300	3,415,301		1FE
Q744BJ-AJ-0	Triton Bond Trust 2020 i-TRTN 2020-2 B	B	06/05/2020	NATIONAL AUSTRALIA B		2,788,000	2,788,000		1FE
S34323-AA-3	Growthpoint Properties I-SENIOR UNSECURE	D	06/22/2020	CITIGROUP GLOBAL MAR		1,200,000	1,200,000	16,442	3FE
V96177-AD-8	UPL Corp Ltd-SENIOR UNSECURED	D	06/09/2020	MITSUBISHI UFJ SEC I		32,406,416	32,548,000		2FE
X2R077-AA-6	Eustream AS-SENIOR UNSECURED	B	06/18/2020	UNICREDIT		12,301,472	12,354,095		2FE
X52212-AA-9	MDN Senior Holding, S.A. Senior Secured	B	04/22/2020	GOLDSACHSCM		32,532,000	32,531,998	11,296	3Z
X926JT-AA-4	Ignitis Grupe UAB-SENIOR UNSECURED	B	05/14/2020	BNP PARIBAS		13,679,572	13,862,413		2FE
Y00130-RW-9	Adani Ports & Special Ec-SENIOR UNSECURE	D	04/16/2020	GOLDMAN SACHS INTERN		978,112	1,088,000	8,772	2FE
Y0R15U-GV-6	Adani Transmission Ltd-SECURED	D	04/23/2020	NOMURA INTL PLC		177,900	200,000	3,683	2FE
Y0R1LY-AB-0	Adani Renewable Energy R-FIRST LIEN	D	04/22/2020	VARIOUS		6,937,232	7,726,513	6,872	2FE
Y1R396-QU-0	China Construction Bank -SUBORDINATED	D	06/17/2020	CITIGMUK		33,934,720	34,000,000		2FE
Y39152-2Z-8	India Infoline Finance L-SECURED	D	04/16/2020	VARIOUS		2,436,280	3,909,000	27,769	4FE
Y41157-AE-1	International Container -SENIOR UNSECURE	D	06/10/2020	CITIGMUK		29,384,065	29,500,000		2Z
Y7072Q-AA-1	PLDT Inc-SENIOR UNSECURED	D	06/16/2020	UBSAGLN		22,312,800	22,500,000		2FE
Y708HT-AD-1	PSA Treasury Pte Ltd-SENIOR UNSECURED	D	04/23/2020	HSBC BANK PLC IN LON		11,978,640	12,000,000		1FE
Y7123S-AZ-1	Bank Mandiri Persero Tbk-SENIOR UNSECURE	D	05/05/2020	STANDARD CHARTERED B		19,334,874	19,480,000		2FE
Y8T6JP-AA-4	Southern Gas Corridor CJ-SENIOR UNSECURE	D	06/18/2020	GOLDMAN SACHS INTERN		2,440,250	2,100,000	33,840	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,102,986,298	5,046,804,258	9,215,914	XXX
05565Q-DU-9	BP Capital Markets PLC-SUBORDINATED	D	06/17/2020	BOFAMLSEC		230,000	230,000		2FE
05962G-AH-2	BANCO MERCANTIL DE NORTE-JR SUBORDINATED	D	04/09/2020	BSANT		4,169,417	6,118,000	9,347	3FE
G66816-AB-8	NWD Finance BVI Ltd-SENIOR UNSECURED	D	06/16/2020	HSBC BANK PLC IN LON		9,000,000	9,000,000		2Z
P14008-AC-3	Banco Mercantil del Nort-SUBORDINATED	D	05/11/2020	SUMRIDGE PARTNERS LL		1,434,375	1,500,000	9,344	3FE
Y1R019-AA-9	CHINA LIFE INSURANCE-SUBORDINATED	D	04/09/2020	AUSTRALIA & NEW ZEAL		579,000	600,000	6,800	1FE
Y6069M-CR-8	Minor International PCL-SENIOR UNSECURED	D	06/22/2020	HSBC BANK PLC IN LON		17,000,000	17,000,000		2FE
4899999. Subtotal - Bonds - Hybrid Securities						32,412,792	34,448,000	25,491	XXX
05618@-AA-9	Barings Capital Finance LLC - Investment		06/12/2020	DIRECT		60,050,000	60,050,000		3
47231@-AE-0	JEFFERIES FINANCE LLC-REVOLVING CR FACIL		05/29/2020	DIRECT		78,300,000	78,300,000		3Z
57628#-AH-1	MASSMUTUAL ASSET FINANCE LLC Senior Secu		06/30/2020	VARIOUS		598,662,260	595,756,224		3
72403*-BC-5	PIONEERS GATE LLC 2019-3 BWCONA Note		06/08/2020	DIRECT		6,796,875	6,796,875		1
72403*-BD-3	PIONEERS GATE LLC 2019-4 FCRT Note		04/15/2020	DIRECT		33,710,424	33,710,424		1
72403*-BF-8	PIONEERS GATE LLC 2019-6 AXIS Note		04/17/2020	DIRECT		2,001,574	2,001,574		1
72403*-BH-4	Pioneers Gate 2019-8 OPTN		06/24/2020	DIRECT		1,507,474	1,507,474		1Z
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						781,028,607	778,122,571		XXX
02034D-AF-4	Almonde Inc USD 2L TLB (Apr		06/15/2020	BARINGS		1,118,754	1,260,000		5FE
04014*-AA-4	ARES CRE LENDER LLC Term Loan		06/09/2020	BARINGS		42,758,819	42,758,819		1PL

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1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
04350#-AB-0	Ascentium Equipment Receivables 2019-1 T		04/01/2020	BARINGS		(3,378,091)	(3,378,091)		2PL
05603H-AD-4	BVI Medical Inc Repriced EUR TL		06/15/2020	BARINGS		768,969	812,520		4FE
05618@-MM-0	Barings Capital Finance LLC - Investment		06/04/2020	DIRECT		20,250,000	20,250,000		4Z
073670-ZZ-7	Beacon Pointe AdvisorsLLC - Term Loan		04/01/2020	BARINGS		6,095,226	6,235,525		4Z
09186#-AA-1	Black Bear Transmission Holdco LLC - Ter		04/01/2020	BARINGS		22,795,000	23,500,000		3Z
09578#-AA-7	Blue Ocean Inc Fd Registered Note		06/24/2020	BARINGS		4,818,464	4,818,464		2PL
09858@-AF-9	Boomerang Tube LLC Term A Ln		06/30/2020	PIK NOTE BUY UP		1,220	1,220		6*
11702@-AA-4	Brunswick Asset Financing LLC - Term A L		06/02/2020	BARINGS		10,658,537	10,658,537		1PL
12644H-AV-1	CTI Foods Holding Co LLC - First Out Te		05/05/2020	PIK NOTE BUY UP		3,160	3,160		5GI
12644H-AW-9	CTI Foods Holding Co LLC - Second Out T		05/05/2020	PIK NOTE BUY UP		4,019	4,019		5GI
12723@-AA-7	CDL 2018-1 SPV LLC - Revolving Credit Fa		05/28/2020	BARINGS		10,200,000	10,200,000		2PL
12725#-AA-3	CCLF SPV LLC-Revolving Credit Facility		05/01/2020	BARINGS		28,000,000	28,000,000		2Z
140082-MM-7	Capital Dynamics US, Inc. and Capital Dy		06/05/2020	BARINGS		20,000,000	20,000,000		1Z
14308@-AA-6	Carlyle Aviation Runway PDP Fund LP - Re		06/03/2020	BARINGS		58,787,425	58,787,425		1Z
14441J-AB-2	Carr Management Inc. - Revolver		04/02/2020	BARINGS		131,200	131,200		5GI
21036Z-MN-3	Constellation Borrower, LLC-Term Loan		04/09/2020	BARINGS		3,370,292	3,439,073		4Z
21775#-AC-9	CORA Health Services, In Mezzanine Term		04/01/2020	PIK NOTE BUY UP		31,648	31,648		5
21775#-AD-7	CORA Health Delayed Draw Term Loan		06/12/2020	BARINGS		2,420,114	2,420,114		5
21870@-AE-1	CorePower Yoga, LLC-1st Lien Term Loan		04/01/2020	BARINGS		(2,838,889)	(2,838,889)		5
22102@-AA-7	Corvias Infrastructure Investments, LLC		06/30/2020	BARINGS		2,064,128	2,064,128		1PL
24702#-ZZ-3	Dell Conduit Funding-B L.L.C. - Revolver		05/22/2020	BARINGS		2,147,314	2,147,314		2Z
33971@-AA-2	FLNG LIQUEFACTION 3, LLC CONSTRUCTION LO		04/23/2020	BARINGS		11,615,172	11,615,172		2
36740U-AN-2	Gates Global LLC Repriced EUR TL		06/15/2020	BARINGS		960,576	1,002,794		4FE
43455J-AT-5	Hoffmaster Group Inc. Repriced 1st Li		05/26/2020	BARINGS		215,139	305,837		5FE
47234#-AA-3	Jefferies Direct Lending Offshore Fund C		04/30/2020	BARINGS		25,000,000	25,000,000		2Z
48252#-AA-8	KKR Eagle Asset Term Loan A		05/19/2020	BARINGS		3,038,000	3,038,000		1PL
48275@-AH-8	KREF Lending VII LLC - Term Loan Series		04/28/2020	BARINGS		54,996,073	54,996,073		1Z
50546@-AB-0	Lighthouse Autism Center Delayed Draw Te		06/19/2020	BARINGS		2,931,358	2,931,358		4
52606@-AA-5	Lendmark Funding Trust 2018 - A - Class		06/19/2020	BARINGS		3,213,836	3,213,836		1FE
52606@-AB-3	Lendmark Funding Trust 2018 - A - Class		06/19/2020	BARINGS		1,606,918	1,606,918		2FE
64755#-AB-5	New Mountain Learning, L DDTL		06/30/2020	BARINGS		4,157	4,157		5
647551-TT-7	New Mountain Learning - Super Priority D		06/30/2020	VARIOUS		730	730		6*
69324@-AC-6	PCRED LENDING III LLC, PCRED LENDING III		06/09/2020	BARINGS		201,600,000	201,600,000		1Z
69324@-AB-8	PCRED LENDING III LLC, PCRED LENDING III		06/05/2020	BARINGS		38,556,599	38,556,599		1Z
70344@-AD-8	Patriot Growth Insurance Services LLC -		06/12/2020	BARINGS		8,271,801	8,271,801		4Z
72152#-ZX-2	Pilot Air Freight, LLC DDTL B		06/26/2020	BARINGS		2,999,274	2,999,274		4Z
D1R45G-TT-3	Project Potter Buyer LLC - Term Loan		04/23/2020	BARINGS		31,363,907	32,333,925		4Z
75025K-AB-4	RCN CABLE TL B		04/07/2020	BARINGS		562,171	576,585		4FE
76761*-AA-7	Rock-it Cargo 2018 Term Loan		06/30/2020	PIK NOTE BUY UP		11,590	11,590		6*
78348F-AJ-2	RxSense Holdings LLC-1st Lien Term Loan		04/01/2020	BARINGS		4,078,378	4,161,610		4Z
83401*-AA-9	SoFi Funding IX LLC Class B Warehou		06/11/2020	BARINGS		89,992,468	89,992,468		1PL
83405@-AA-3	SoFi Funding PL XII LLC - Revolver Class		06/29/2020	BARINGS		98,237,117	98,237,117		1PL
83405@-AB-1	SoFi Funding PL XII LLC - Revolver Class		06/29/2020	BARINGS		22,829,763	22,829,763		2PL
86386#-AA-7	Student Loan Acquisition Trust 2019-I -		04/17/2020	BARINGS		5,282,578	5,282,578		1PL
87300*-AC-8	THG ACQUISITION LLC Delayed Draw Term Ln		06/03/2020	BARINGS		12,783	12,783		4Z
87301*-AA-1	TCG BDC II SPV 2 LLC-Revolving Credit Fa		05/21/2020	BARINGS		120,000,000	120,000,000		1Z
901399-MR-3	Twinbrook Capital Funding VIII DSPV, LLC		06/09/2020	BARINGS		122,600,000	122,600,000		1Z
90375*-AA-6	US Oral Surgery Management (USOSM) - Ter		06/30/2020	PIK NOTE BUY UP		35,531	35,531		4
90375*-AB-4	US Oral Surgery Management (USOSM) - Del		06/30/2020	BARINGS		9,318	9,318		4
91834#-AA-5	Van Pool Transportation DDTL		05/20/2020	BARINGS		2,848,253	2,848,253		3PL
98162U-AC-5	Worldwide Facilities, LLC - 1st Lien Ter		06/10/2020	BARINGS		765,108	772,837		4
98162U-AD-3	Worldwide Facilities, LLC - 1st Lien Del		06/05/2020	BARINGS		772,837	772,837		4Z
G7553#-AA-3	Rock-it Cargo 2018 Term Loan		04/01/2020	PIK NOTE BUY UP		82,374	82,374		5GI
G7737*-AB-4	SSCP Spring Midco 1 GBP PIK Ln Nt		05/29/2020	PIK NOTE BUY UP		367,432	367,432		5GI
015621-GV-1	CENTRALIS BIDCO S A R L EURO FAC B LN		05/06/2020	BARINGS		2,636,349	2,719,288		4Z
C2968#-AB-5	Deluxe Toronto LTD. Term Loan	A	06/26/2020	PIK NOTE BUY UP		4,416	4,416		6*
001357-KG-6	CEP IV Investment 16 S.a EUR TLB (Sep'17	B	06/15/2020	BARINGS		776,972	1,015,650		5Z
001531-AM-4	Alpha AB Bidco B.V. EUR TLB (Sep'18	B	06/15/2020	BARINGS		959,586	1,015,650		4Z
004663-RX-0	LSF10 XL Bidco S.C.A. EUR TLB3 (Sep'1	B	06/15/2020	BARINGS		4,656,089	5,144,850		4Z
024671-QB-8	Mascot Bidco Oy EUR TLB (Mar'19	B	06/15/2020	BARINGS		4,067,435	4,671,990		4Z
049874-JD-3	AS Adventure B.V. EUR TLB (Mar-15	B	06/15/2020	BARINGS		3,922,825	7,332,384		5Z

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
055261-XU-0	Flint Group GmbH EUR Incremental	B	06/15/2020	BARINGS		28,393	33,514		5Z
055262-SJ-9	ColourOZ MidCo Sarl EUR Term Loan A	B	06/15/2020	BARINGS		3,747,134	4,422,962		5Z
055264-EW-1	ColourOZ MidCo Sarl EUR Term Loan I	B	06/15/2020	BARINGS		4,277,101	5,048,514		5Z
055265-FS-6	ColourOZ MidCo Sarl EUR 1st Lien Te	B	06/15/2020	BARINGS		54,072	63,825		5Z
055268-BM-7	ColourOZ MidCo Sarl EUR 1st Lien Te	B	06/15/2020	BARINGS		3,215,122	3,794,998		5Z
055270-1V-4	Flint Group US LLC EUR Incremental	B	06/15/2020	BARINGS		656,615	775,041		5Z
065086-YJ-3	Casper Bidco SAS EUR 2L TL1A (Ju	B	06/15/2020	BARINGS		1,270,898	1,980,518		5Z
065088-WK-8	Casper Bidco SAS EUR TLB3A (Feb'	B	06/15/2020	BARINGS		1,697,964	2,031,300		4Z
069338-DE-8	Rodenstock GmbH EUR TLB (Jun'19	B	06/15/2020	BARINGS		2,118,047	2,335,995		4Z
073481-BC-6	BCA Marketplace PLC - GBP Term Loan B1	B	06/15/2020	BARINGS		3,255,775	3,505,355		4Z
08274B-9J-8	ALISON BIDCO S.A.R.L. USD 1ST LIEN TE	C	06/15/2020	BARINGS		329,983	445,923		4FE
098951-JH-0	HSE24 Finance & Service EUR TLB	B	06/15/2020	BARINGS		865,169	896,548		4Z
138694-RO-4	EG Finco Limited EUR TLB1 (Jan'1	B	06/15/2020	BARINGS		4,746,471	4,985,266		4Z
179122-NR-3	Verisure Holding AB EUR TLB1-E (May	B	06/15/2020	BARINGS		4,238,023	4,367,295		4Z
202362-CE-7	Financiere Mendel SAS EUR TLB (Mar'19	B	06/15/2020	BARINGS		2,704,686	2,742,255		4Z
212632-UV-3	Contabo - EUR Capex Term Loan	B	06/02/2020	BARINGS		282,377	282,377		4Z
233279-TE-8	Terreal Holding SAS PIK Facility (J	B	06/15/2020	BARINGS		533,216	533,216		4Z
257691-DC-6	Alloy Finco Limited - 2020 GBP Term Loan		06/15/2020	BARINGS		2,088,299	2,442,455		5Z
257694-HC-6	Alloy Finco Limited GBP Holdco PIK	B	06/15/2020	BARINGS		1,213,240	2,514,487		5Z
259412-MZ-4	Douglas GmbH EUR B2	B	06/15/2020	BARINGS		616,421	764,981		5Z
259412-NE-0	Douglas GmbH EUR B7	B	06/15/2020	BARINGS		445,568	552,951		5Z
259412-PR-9	Douglas GmbH EUR B1	B	06/15/2020	BARINGS		1,604,962	1,991,762		5Z
259412-QJ-6	Douglas GmbH EUR B6	B	06/15/2020	BARINGS		804,893	998,874		5Z
259412-TV-6	Douglas GmbH EUR B3	B	06/15/2020	BARINGS		1,056,850	1,311,554		5Z
259412-UK-8	Douglas GmbH EUR B4	B	06/15/2020	BARINGS		1,869,198	2,319,681		5Z
259412-WA-8	Douglas GmbH EUR B5	B	06/15/2020	BARINGS		415,377	515,485		5Z
281484-YY-5	Education Horizons Group Pty Ltd - AUD D	B	06/26/2020	BARINGS		1,462,172	1,462,172		4Z
378905-DW-0	Springer Nature Deutschl EUR TLB15 (Oct'	B	06/15/2020	BARINGS		3,970,262	4,054,184		4Z
39843P-AH-6	Grifols S.A. EUR TLB (Nov'19	B	06/15/2020	BARINGS		2,407,151	2,431,466		3FE
402604-DU-3	Sunshine Luxembourg VII EUR TLB (Jul'19	B	06/15/2020	BARINGS		671,426	710,955		4Z
492548-KE-1	2020 GBP Acquisition Add on Term loan 2	B	05/28/2020	BARINGS		2,440,264	2,509,270		4Z
571726-SB-5	Xfera Moviles SAU Repriced EUR TL	B	06/15/2020	BARINGS		2,712,639	2,742,255		3Z
583953-WA-8	Mediq B.V. New EUR TLB1 fa	B	06/15/2020	BARINGS		2,925,783	2,950,270		4Z
682182-QH-6	PSC UK Pty Ltd. - 2020 GBP Acquisition F	B	06/08/2020	BARINGS		1,001,806	1,001,806		4Z
74338Q-ZZ-6	Inspiring Learning Capex / Acquisi	B	04/24/2020	BARINGS		79,942	79,942		6Z
793175-CQ-1	Richmond Cayman LP New Term Loan B	B	06/15/2020	BARINGS		4,179,543	4,739,248		4Z
843183-FP-4	OEP Trafo Bidco GmbH EUR TLB (Jun'17	B	06/15/2020	BARINGS		1,053,708	2,293,662		5Z
852952-RL-6	Nidda Healthcare Holding GBP TLF (Jan'20	B	06/15/2020	BARINGS		1,515,784	1,583,064		4Z
885242-DV-6	AD Education Committed capex	B	06/15/2020	BARINGS		2,347,280	2,347,280		4Z
898554-TI-1	Tackle S.a.r.l EUR Incremental	B	06/15/2020	BARINGS		4,377,884	4,454,048		4Z
909751-GV-5	AI Avocado B.V. EUR TLB (Jul'19	B	06/15/2020	BARINGS		4,129,952	4,390,763		4Z
919241-VA-4	Vacalians Holding SAS EUR TLB (Oct'18	B	06/15/2020	BARINGS		1,224,874	1,828,170		4Z
923457-ME-2	Veritas Bermuda Ltd. Repriced EUR TL		06/15/2020	BARINGS		7,435,807	7,782,926		4Z
929678-WY-2	Vue International BidCo EUR TLB1 (Jun'1	B	06/15/2020	BARINGS		1,900,707	2,238,232		4Z
982405-YJ-5	Sanoptis - 2019 EUR Acqusition Facility	B	04/21/2020	BARINGS		544,226	544,226		4Z
982406-BR-0	Sanoptis - 2020 CHF Acquisition Term Loa	B	04/21/2020	BARINGS		1,160,415	1,160,415		4Z
983451-WY-7	Awaze Limited EUR TLB1 (Apr'1	B	06/15/2020	BARINGS		3,968,698	4,519,643		4Z
D6000*-AB-9	Mertus 522 GmbH EUR Acq Fac	B	04/01/2020	BARINGS		1,863,063	1,863,063		4Z
E2373#-AA-4	Boluda Towage, S.L. EUR TLB (Sep'19	B	06/15/2020	BARINGS		2,889,128	2,945,385		3Z
E363A5-KX-1	Deoleo, S.A. Perfected TLB	B	06/15/2020	BARINGS		1,862,388	4,281,352		6Z
E363A6-DE-9	Deoleo S.A. - EUR Senior Term Loan	B	06/24/2020	BARINGS		1,316,775	1,316,775		6*
E363A7-LF-5	Deoleo S.A. - EUR Junior Term Loan	B	06/24/2020	BARINGS		573,130	573,130		6Z
E363A9-PN-0	Deoleo S.A. - EUR Mandatory Convertible	B	06/24/2020	BARINGS		349,389	1,977,299		6*
F6512#-AA-6	NEOXCO Floating Rate Bond A	B	05/29/2020	PIK NOTE BUY UP		34,654	34,654		5GI
F6512#-AB-4	NEOXCO Euro Bond B	B	05/29/2020	PIK NOTE BUY UP		73,328	73,328		5GI
F9062P-AD-6	Technicolor S.A. New EUR TL B (M	B	06/15/2020	BARINGS		834,925	1,828,170		5Z
G0128@-AA-6	AGILITY TRAINS EAST LIMI GBP TERM LOAN	B	06/30/2020	VARIOUS		1,244,863	1,244,862		2
G0391#-AA-4	Anord Mardix Term Loan - USD	D	05/29/2020	PIK NOTE BUY UP		53,388	53,388		5
G0391#-AB-2	Anord Mardix Term Loan - GBP	B	05/29/2020	PIK NOTE BUY UP		66,953	66,953		5
G1039@-AA-2	Bernard Bidco Ltd Facility B	B	04/09/2020	BARINGS		442,163	442,163		4Z
G4035@-AA-0	Inspiring Learning Unitranche	B	04/29/2020	PIK NOTE BUY UP		156,564	156,564		5

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G4701#-AA-1	IFM USIDF (INTERMEDIATE) B, L.P. - Revol	D	04/01/2020	BARINGS		14,000,000	14,000,000		2PL
G4939*-AA-9	Iris Bidco Limited GBP TLB (Jul'18	B	06/15/2020	BARINGS		651,318	678,456		4Z
G5000#-AA-6	Jade Bidco EUR Fac B1 Loan	B	06/03/2020	PIK NOTE BUY UP		46,474	46,474		5GI
G5000#-AB-4	Jade Bidco USD Fac B2 Ln	D	06/03/2020	PIK NOTE BUY UP		259,250	259,250		5GI
G5503*-AA-2	LISTRAC BIDCO LIMITED GBP TERM LOAN B	B	04/01/2020	VARIOUS		228,861	228,861		6*
G5503*-AB-0	Listrac Bidco Limited - GBP Acquisition	B	04/01/2020	VARIOUS		12,133	12,133		6*
G91990-QQ-0	Tunstall Group Holdings Term Loan B EUR	B	06/15/2020	BARINGS		1,120,885	1,383,809		6*
G91990-WW-0	Tunstall Group Holdings Term Loan B GBP	B	06/15/2020	BARINGS		2,426,335	2,958,944		6*
G9706#-AA-5	WINGS Aviation 62696 USD Tranche A-1 Ln	D	06/26/2020	PIK NOTE BUY UP		110,677	110,677		1Z
L0166M-AB-4	ALISON BIDCO SARL USD 1ST LIEN TE	C	06/15/2020	BARINGS		329,983	445,923		4FE
L0166M-AE-8	Alison Bidco S.a.r.l.- EUR 1st Lien Term	B	06/15/2020	BARINGS		2,317,544	2,991,151		4FE
B0R0HP-TT-2	Alpha Trains Finance S.A. - 2020 EUR Fix	B	04/03/2020	BARINGS		14,743,269	14,743,268		3Z
L05270-ZZ-6	BEIP S.a.r.l - EUR Term Loan	B	04/17/2020	BARINGS		25,528,839	25,786,711		2Z
L5582B-AU-1	ION Trading Technologies Repriced EUR TL	B	06/15/2020	BARINGS		3,080,647	3,242,786		4Z
L9177*-AA-3	Triton InvestCo SARL-Term Loan	B	04/01/2020	BARINGS		142,623,000	142,622,990		1Z
M7S8A8-YY-5	NextPharma GmbH Capex Facility	B	05/29/2020	PIK NOTE BUY UP		363	363		5GI
N5077#-AB-4	BOLT BIDCO B V EURO ACCORDION FACILITY	B	04/14/2020	BARINGS		4,961,753	4,961,754		4Z
N7900H-AC-7	MediArena Acquisition B. GBP 1st Lien Te	B	06/15/2020	BARINGS		3,165,633	3,205,704		5FE
N7900H-AD-5	MediArena Acquisition B. EUR 1st Lien Te	B	06/15/2020	BARINGS		5,686,751	5,758,736		5FE
N7900H-AG-8	MediArena Acquisition B. USD 2nd Lien Te	D	06/15/2020	BARINGS		5,762,250	5,850,000		5FE
834090-YY-2	Solace Midco B.V. DSRF	B	04/01/2020	BARINGS		2,047,920	2,047,920		2Z
Q0146#-AA-1	AESTHETICS AUSTRALIA GROUP FAC B LN	B	04/06/2020	VARIOUS		247,346	247,346		5GI
Q5425#-AA-2	KWINANA WTE FIN CO Tranche A Fac	B	06/09/2020	VARIOUS		1,407,164	1,407,164		3
281484-ZZ-1	METIS BIDCO PTY LTD AUD FAC A LN	B	04/03/2020	BARINGS		4,954,677	5,107,916		4Z
Q7188*-AA-9	PSC UK Pty Ltd. - GBP Acquisition Facili	B	06/08/2020	BARINGS		1,356,295	1,356,294		5GI
R9747*-AC-4	VICTORY PRTNRS VIII Capex Fac	B	04/06/2020	BARINGS		3,882,798	3,882,797		5GI
T0467Q-YY-7	A.S. Roma S.p.A. - 2020 EUR Term Loan	B	06/22/2020	BARINGS		16,638,128	16,891,492		3Z
Y372AK-WX-4	HTL Bio (Newco AH) Capex / Acquisi	B	04/07/2020	BARINGS		2,683,744	2,683,744		4Z
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						1,469,773,147	1,496,530,842		XXX
8399997. Total - Bonds - Part 3						8,596,204,914	8,827,379,115	10,443,079	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						8,596,204,914	8,827,379,115	10,443,079	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
00287Y-10-9	AbbVie Inc-COMMON STOCK		05/11/2020	EXCHANGE OFFER	259.800	53,527			
013872-10-6	ALCOA CORP-Common Stock		06/03/2020	JONES TRADING INST	21,000.000	224,734			
02156B-10-3	Alteryx Inc-COMMON STOCK		04/03/2020	COWEN ALGO	128.000	11,020			
03966V-10-7	Arconic Corp-COMMON STOCK		05/28/2020	PIPERJAFFRAY	20,100.000	242,106			
06761A-10-3	BARINGS PARTICIPATION IN-COMMON STOCK		04/02/2020	REINVEST	1,529.050	24,041			
10922N-10-3	BRIGHTHOUSE FINANCIAL IN-COMMON STOCK		06/08/2020	VARIOUS	5,400.000	194,395			
117043-10-9	BRUNSWICK CORP/DE-COMMON STOCK		06/03/2020	JONES TRADING INST	1,800.000	109,336			
14448C-10-4	Carrier Global Corp-COMMON STOCK		06/03/2020	VARIOUS	33,300.000	575,956			
22052L-10-4	CORTEVA INC-COMMON STOCK		06/08/2020	PIPERJAFFRAY	2,400.000	72,520			
231021-10-6	CUMMINS INC-COMMON STOCK		04/07/2020	PIPERJAFFRAY	80.000	11,582			
23355L-10-6	DXC TECHNOLOGY CO-COMMON STOCK		04/07/2020	PIPERJAFFRAY	600.000	8,712			
260557-10-3	Dow Inc-COMMON STOCK		06/08/2020	PIPERJAFFRAY	5,500.000	249,126			
29273V-10-0	ENERGY TRANSFER EQUITY L P LTD PARTNERSH		05/18/2020	VARIOUS	264,207.000	2,014,478			
293792-10-7	ENTERPRISE PRODS PARTNERS L P COMMON UNI		04/21/2020	GUGGENHEIM	29,315.000	455,212			
294600-10-1	Equitrans Midstream Corp-COMMON STOCK		06/26/2020	VARIOUS	603,069.000	2,976,751			
34959J-10-8	FORTIVE CORP-COMMON STOCK		06/03/2020	JONES TRADING INST	1,600.000	106,538			
35905A-10-9	frontdoor Inc-COMMON STOCK		06/03/2020	JONES TRADING INST	2,300.000	106,223			
43283X-10-5	HILTON GRAND VACATIONS I-COMMON STOCK		06/08/2020	PIPERJAFFRAY	1,900.000	48,967			
449253-10-3	IAA Inc-COMMON STOCK		06/03/2020	JONES TRADING INST	2,400.000	108,770			
45688C-10-7	INGEVITY CORP-COMMON STOCK		06/03/2020	JONES TRADING INST	1,800.000	105,527			
49456B-10-1	Kinder Morgan Inc/DE-KINDER MORGAN INC		04/30/2020	JONES TRADING INST	29,900.000	459,524			
513272-10-4	LAMB WESTON HOLDINGS INC-COMMON STOCK		06/08/2020	PIPERJAFFRAY	2,900.000	212,642			
55336V-10-0	MPLX LP COMMON UNIT		06/05/2020	DTCYID	173,110.000	2,932,771			
559080-10-6	MAGELLAN MIDSTREAM PARTNERS LP COMMON UN		05/20/2020	DTCYID	4,655.000	204,479			
682680-10-3	ONEOK INC COMMON STK		06/15/2020	DTCYID	31,988.000	1,107,829			

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68902V-10-7	Otis Worldwide Corp-COMMON STOCK		06/03/2020	VARIOUS	9,400.000	474,095			
700517-10-5	PARK HOTELS & RESORTS IN-COMMON STOCK RE		06/03/2020	JONES TRADING INST	9,700.000	108,137			
707569-10-9	Penn National Gaming Inc-COMMON STOCK		06/04/2020	JONES TRADING INST	5,200.000	183,652			
726503-10-5	PLAINS ALL AMERICAN PIPELINE L.P. LTD PA		06/10/2020	VARIOUS	181,983.000	1,664,639			
72651A-20-7	PLANS GB HLDGS LP SHS CL A INT		06/05/2020	DTCYID	132,036.000	1,233,107			
822634-10-1	SHELL MIDSTREAM PARTNERS L P LTD PARTNER		06/08/2020	DTCYID	15,751.000	251,955			
848637-10-4	SPLUNK INC-COMMON STOCK		04/03/2020	VARIOUS	152.000	16,462			
87612G-10-1	TARGA RES CORP COMMON STK		06/16/2020	VARIOUS	102,996.000	2,110,367			
90138F-10-2	TWILIO INC-COMMON STOCK		04/03/2020	VARIOUS	131.000	10,956			
90353T-10-0	Uber Technologies Inc-COMMON STOCK		06/29/2020	CREDIT SUISSE- ELECT	732.000	21,436			
907818-10-8	UNION PACIFIC CORP-COMMON STOCK		04/07/2020	PIPERJAFFRAY	40.000	5,996			
958669-10-3	Western Midstream Partne-COMMON STOCK		06/12/2020	DTCYID	100,935.000	1,010,662			
96145D-10-5	Westrock Co-COMMON STOCK		04/07/2020	PIPERJAFFRAY	200.000	6,004			
969457-10-0	WILLIAMS COS INC COMMON STK		04/30/2020	VARIOUS	41,281.000	732,204			
98311A-10-5	Wyndham Hotels & Resorts-COMMON STOCK		06/04/2020	JONES TRADING INST	3,400.000	170,026			
29250N-10-5	ENBRIDGE INC-COMMON STOCK		05/15/2020	VARIOUS	59,207.000	1,813,863			
706327-10-3	Pembina Pipeline Corp-COMMON STOCK		05/13/2020	DTCYID	13,020.000	296,738			
87807B-10-7	TC Energy Corp-COMMON STOCK		04/30/2020	JONES TRADING INST	12,400.000	591,727			
D0712D-16-3	BAYER AG-COMMON STOCK	B	04/07/2020	VARIOUS	156.000	9,843			
G2709G-10-7	Delphi Technologies PLC-COMMON STOCK	D	06/03/2020	JONES TRADING INST	7,600.000	107,020			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						23,435,655	XXX		XXX
073294-PX-2	Tunstall Group Holdings Limited - Common		06/01/2020	BLOCKCROSS	3,067.200	38			
073295-YH-4	Tunstall Group Holdings Limited - Common		06/01/2020	BLOCKCROSS	2,024.100	25			
233277-PA-4	Terreal Holding SAS - Common Stock	B	06/01/2020	BLOCKCROSS	76,939,347.600	1,162,903			
233277-PS-5	Terreal Holding SAS - Common Stock	B	06/01/2020	BLOCKCROSS	1,192.500	13			
233277-TE-4	Terreal Holding SAS - Common Stock	B	06/01/2020	BLOCKCROSS	119,285.100	1,328			
257695-JK-3	Alloy Finco Limited - Common Stock	B	06/01/2020	BLOCKCROSS	2,453,205.600	30,579			
54319#-MM-8	Longtail Insurance Holdings LTD - Common	D	06/02/2020	DIRECT	205,125.000	2,133,300			
921MEV-20-3	Biffa Group Holdings Lim EVP Preference	B	06/01/2020	BLOCKCROSS	44,339.400	37,915			
923PRN-90-1	ATU Auto-Teile-Unger Handels GmbH & Co K	B	06/01/2020	BLOCKCROSS	2,061,047.300	22,939			
57543#-13-4	MassMutual Holding LLC		06/30/2020	CAPINCR		20,667,425			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						24,056,465	XXX		XXX
57633@-10-3	MassMutual MCAM Insurance Company Inc -		04/20/2020	VARIOUS	1,000.000	15,000,000			
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						15,000,000	XXX		XXX
00888Y-21-9	Invesco Global Infrastru-MUTUAL FUND		04/17/2020	MERGER	924.620	10,690			
00888Y-23-5	Invesco Global Infrastru-MUTUAL FUND		04/17/2020	MERGER	924.550	10,680			
00888Y-24-3	Invesco Global Infrastru-MUTUAL FUND		04/17/2020	MERGER	921.610	10,650			
00888Y-25-0	Invesco Global Infrastru-MUTUAL FUND		04/17/2020	MERGER	917.700	10,610			
00888Y-26-8	Invesco Global Infrastru-MUTUAL FUND		04/17/2020	MERGER	918,945.560	10,617,360			
00888Y-80-5	Invesco Multi-Asset Inco-MUTUAL FUND		04/17/2020	MERGER	3,512,611.450	38,059,729			
00888Y-83-9	Invesco Multi-Asset Inco-OPEN END FUND		04/17/2020	MERGER	825.790	8,970			
00888Y-86-2	Invesco Multi-Asset Inco-OPEN-END FUND		04/17/2020	MERGER	826.920	8,970			
00888Y-87-0	Invesco Multi-Asset Income Fu		04/17/2020	EXCHANGE OFFER	825.000	8,970			
00888Y-88-8	Invesco Multi-Asset Income Fu		04/17/2020	EXCHANGE OFFER	825.600	8,960			
57629S-88-5	MassMutual Select Fundam-MUTUAL FUNDS		04/30/2020	DIRECT	14,992.500	100,000			
57630E-77-6	MASSMUTUAL SELECT FUNDAM-CLASS R4		04/30/2020	DIRECT	17,006.800	100,000			
9499999. Subtotal - Common Stocks - Mutual Funds						48,955,589	XXX		XXX
9799997. Total - Common Stocks - Part 3						111,447,709	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						111,447,709	XXX		XXX
9899999. Total - Preferred and Common Stocks						111,447,709	XXX		XXX
9999999 - Totals						8,707,652,623	XXX	10,443,079	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
26818L-AA-8	DY9 Leasing - Ex Im Bk Gtd Secd Nt		06/30/2020	SINKING PAYMENT		7,256	7,256	7,256	7,256						7,256				44	06/30/2027	1
31342*-AA-0	FHA Project Loan Pool #1984-A		05/01/2020	CORPORATE ACTION		3,547	3,547	3,547	3,547						3,547				110	01/01/2024	1
31342*-QC-9	FHA Project Loan Usgi #91		05/01/2020	PAYDOWN		1,652	1,652	1,574	1,651		1		1		1,652				52	01/25/2023	1
31342*-QE-5	FHA Project Loan MI/usgi #129		05/01/2020	PAYDOWN		5,947	5,947	5,543	5,924		23		23		5,947				166	09/01/2023	1
31342*-SS-2	FHA Project Loan Reilly #128		04/01/2020	PAYDOWN		3,885	3,885	3,721	3,885						3,885				95	07/01/2020	1
31342*-ST-0	FHA Project Loan Reilly #130		05/01/2020	PAYDOWN		6,240	6,240	6,163	6,240						6,240				174	08/01/2021	1
36176W-XE-6	GOVERNMENT NATIONAL MORT-POOL # 778577		06/01/2020	PAYDOWN		5,691	5,691	5,990	5,852		(160)		(160)		5,691				81	01/01/2037	1
36200A-BR-9	GOVERNMENT NATIONAL MORT-POOL #595048		06/01/2020	PAYDOWN		110	110	114	113		(3)		(3)		110				3	10/01/2032	1
36200A-BU-2	GOVERNMENT NATIONAL MORT-POOL #595051		06/01/2020	PAYDOWN		586	586	587	587		(1)		(1)		586				13	10/01/2032	1
36200A-CF-4	GOVERNMENT NATIONAL MORT-POOL # 595070		06/01/2020	PAYDOWN		510	510	528	524		(14)		(14)		510				13	10/01/2032	1
36200A-CN-7	GOVERNMENT NATIONAL MORT-POOL #595077		06/01/2020	PAYDOWN		56	56	58	57		(1)		(1)		56				1	10/01/2032	1
36200A-F7-9	GOVERNMENT NATIONAL MORT-POOL #595190		06/01/2020	PAYDOWN		728	728	730	730		(2)		(2)		728				17	11/01/2032	1
36200A-JE-0	GOVERNMENT NATIONAL MORT-POOL #595261		06/01/2020	PAYDOWN		171	171	177	175		(4)		(4)		171				4	12/01/2032	1
36200A-P3-7	GOVERNMENT NATIONAL MORT-POOL # 595442		06/01/2020	PAYDOWN		15	15	15	15						15					11/01/2032	1
36200A-RS-0	GOVERNMENT NATIONAL MORT-POOL #595497		06/01/2020	PAYDOWN		105	105	107	107		(3)		(3)		105				2	12/01/2032	1
36200B-2M-8	GOVERNMENT NATIONAL MORT-POOL #596680		06/01/2020	PAYDOWN		6	6	6	6						6					10/01/2032	1
36200B-2X-4	GOVERNMENT NATIONAL MORT-POOL #596690		06/01/2020	PAYDOWN		144	144	144	144						144				3	11/01/2032	1
36200B-3S-4	GOVERNMENT NATIONAL MORT-POOL #596709		06/01/2020	PAYDOWN		2,156	2,156	2,232	2,212		(55)		(55)		2,156				54	11/01/2032	1
36200B-5G-8	GOVERNMENT NATIONAL MORT-POOL #596747		06/01/2020	PAYDOWN		52	52	53	53		(1)		(1)		52				1	12/01/2032	1
36200B-5M-5	GOVERNMENT NATIONAL MORT-POOL #596752		06/01/2020	PAYDOWN		31	31	32	32		(1)		(1)		31				1	11/01/2032	1
36200B-5Y-9	GOVERNMENT NATIONAL MORT-POOL #596763		06/01/2020	PAYDOWN		69	69	71	70		(1)		(1)		69				2	12/01/2032	1
36200B-6T-9	GOVERNMENT NATIONAL MORT-POOL # 596782		06/01/2020	PAYDOWN		5	5	5	5						5					12/01/2032	1
36200B-ZX-8	GOVERNMENT NATIONAL MORT-POOL #596658		06/01/2020	PAYDOWN		18	18	19	18						18					10/01/2032	1
36200C-AT-2	GOVERNMENT NATIONAL MORT-POOL # 596818		06/01/2020	PAYDOWN		1,075	1,075	1,113	1,114		(39)		(39)		1,075				27	12/01/2032	1
36200C-BF-1	GOVERNMENT NATIONAL MORT-POOL #596838		06/01/2020	PAYDOWN		2,629	2,629	2,637	2,635		(6)		(6)		2,629				61	01/01/2033	1
36200C-CU-7	GOVERNMENT NATIONAL MORT-POOL #596883		06/01/2020	PAYDOWN		9	9	9	9						9					01/01/2033	1
36200C-T7-0	GOVERNMENT NATIONAL MORT-POOL #597374		06/01/2020	PAYDOWN		897	897	899	898		(1)		(1)		897				21	01/01/2033	1
36200D-2U-6	GOVERNMENT NATIONAL MORT-POOL #598487		06/01/2020	PAYDOWN		122	122	126	125		(3)		(3)		122				4	12/01/2032	1
36200D-6X-6	GOVERNMENT NATIONAL MORT-POOL #598586		06/01/2020	PAYDOWN		190	190	191	191						190				4	01/01/2033	1
36200D-AE-3	GOVERNMENT NATIONAL MORT-POOL #597705		06/01/2020	PAYDOWN		314	314	325	320		(6)		(6)		314				8	10/01/2032	1
36200D-LN-1	GOVERNMENT NATIONAL MORT-POOL #598033		06/01/2020	PAYDOWN		13	13	14	14						13					12/01/2032	1
36200D-ZJ-5	GOVERNMENT NATIONAL MORT-POOL #598445		06/01/2020	PAYDOWN		159	159	159	159						159				4	12/01/2032	1
36200E-ZC-8	GOVERNMENT NATIONAL MORT-POOL # 599339		06/01/2020	PAYDOWN		33	33	33	33						33				1	11/01/2032	1
36200F-HS-0	GOVERNMENT NATIONAL MORT-POOL #599741		06/01/2020	PAYDOWN		34	34	35	34		(1)		(1)		34				1	10/01/2032	1
36200F-KC-1	GOVERNMENT NATIONAL MORT-POOL # 599791		06/01/2020	PAYDOWN		6	6	6	6						6					11/01/2032	1
36200F-KJ-6	GOVERNMENT NATIONAL MORT-POOL #599797		06/01/2020	PAYDOWN		8,941	8,941	9,251	9,158		(217)		(217)		8,941				265	11/01/2032	1
36200F-VP-0	GOVERNMENT NATIONAL MORT-POOL #600122		06/01/2020	PAYDOWN		57	57	59	63		(6)		(6)		57				1	01/01/2033	1
36200H-AU-8	GOVERNMENT NATIONAL MORT-POOL # 601319		06/01/2020	PAYDOWN		9,174	9,174	9,492	9,349		(175)		(175)		9,174				229	02/01/2033	1
36200J-PV-6	GOVERNMENT NATIONAL MORT-POOL #602636		06/01/2020	PAYDOWN		66	66	66	66						66				2	01/01/2033	1
36200J-RY-8	GOVERNMENT NATIONAL MORT-POOL #602703		06/01/2020	PAYDOWN		691	691	708	700		(10)		(10)		691				16	01/01/2034	1
36200J-TG-5	GOVERNMENT NATIONAL MORT-POOL #602751		06/01/2020	PAYDOWN		16,216	16,216	16,267	16,257		(41)		(41)		16,216				336	01/01/2033	1
36200K-C6-2	GOVERNMENT NATIONAL MORT-POOL #603193		06/01/2020	PAYDOWN		160	160	164	163		(3)		(3)		160				4	01/01/2034	1
36200K-HD-2	GOVERNMENT NATIONAL MORT-POOL #603328		06/01/2020	PAYDOWN		629	629	630	630		(1)		(1)		629				13	12/01/2032	1
36200K-JQ-1	GOVERNMENT NATIONAL MORT-POOL #603371		06/01/2020	PAYDOWN		14	14	14	14						14					01/01/2033	1
36200K-KB-2	GOVERNMENT NATIONAL MORT-POOL #603390		06/01/2020	PAYDOWN		532	532	534	533		(1)		(1)		532				12	01/01/2033	1
36200K-KC-0	GOVERNMENT NATIONAL MORT-POOL #603391		06/01/2020	PAYDOWN		30	30	30	30						30				1	01/01/2033	1
36200K-KD-8	GOVERNMENT NATIONAL MORT-POOL #603392		06/01/2020	PAYDOWN		168	168	173	171		(4)		(4)		168				4	01/01/2033	1
36200K-KU-0	GOVERNMENT NATIONAL MORT-POOL # 603407		06/01/2020	PAYDOWN		500	500	517	512		(12)		(12)		500				11	01/01/2033	1
36200K-LP-0	GOVERNMENT NATIONAL MORT-POOL #603434		06/01/2020	PAYDOWN		330	330	331	331						330				8	11/01/2032	1
36200K-RH-2	GOVERNMENT NATIONAL MORT-POOL #603588		06/01/2020	PAYDOWN		631	631	647	643		(12)		(12)		631				13	04/01/2033	1
36200K-T6-4	GOVERNMENT NATIONAL MORT-POOL #603673		06/01/2020	PAYDOWN		612	612	628	624		(12)		(12)		612				12	05/01/2033	1
36200K-UP-0	GOVERNMENT NATIONAL MORT-POOL #603690		06/01/2020	PAYDOWN		885	885	907	902		(17)		(17)		885				20	05/01/2033	1
36200K-W5-2	GOVERNMENT NATIONAL MORT-POOL #603768		06/01/2020	PAYDOWN		1,726	1,726	1,771	1,758		(32)		(32)		1,726				40	06/01/2033	1
36200K-XP-7	GOVERNMENT NATIONAL MORT-POOL #603786		06/01/2020	PAYDOWN		452	452	472	465		(13)		(13)		452				10	06/01/2033	1
36200K-YY-7	GOVERNMENT NATIONAL MORT-POOL #603827		06/01/2020	PAYDOWN		56	56	56	56						56				1	12/01/2032	1
36200K-YZ-4	GOVERNMENT NATIONAL MORT-POOL #603828		06/01/2020	PAYDOWN		64	64	66	66		(2)		(2)		64				2	12/01/2032	1
36200K-Z9-1	GOVERNMENT NATIONAL MORT-POOL #603868		06/01/2020	PAYDOWN		4,704	4,704	4,719	4,714		(10)		(10)		4,704				108	01/01/2033	1
36200M-FW-8	GOVERNMENT NATIONAL MORT-POOL #604181		06/01/2020	PAYDOWN		1,061	1,061	1,087	1,080		(19)		(19)		1,061				20	04/01/2033	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36200M-QH-9	GOVERNMENT NATIONAL MORT-POOL #604456		06/01/2020	PAYDOWN		4,001	4,001	4,099	4,081		(81)		(81)		4,001				75	07/01/2033	1
36200N-AA-9	GOVERNMENT NATIONAL MORT-POOL #604901		06/01/2020	PAYDOWN		3,413	3,413	3,497	3,478		(65)		(65)		3,413				78	01/01/2034	1
36200N-CL-3	GOVERNMENT NATIONAL MORT-POOL #604975		06/01/2020	PAYDOWN		1,000	1,000	1,024	1,017		(17)		(17)		1,000				23	02/01/2034	1
36200Q-2R-4	GOVERNMENT NATIONAL MORT-POOL #569684		06/01/2020	PAYDOWN		365	365	377	374		(10)		(10)		365				8	02/01/2032	1
36200Q-3M-4	GOVERNMENT NATIONAL MORT-POOL #569704		06/01/2020	PAYDOWN		991	991	1,025	1,016		(26)		(26)		991				23	02/01/2032	1
36200Q-3S-1	GOVERNMENT NATIONAL MORT-POOL #569709		06/01/2020	PAYDOWN		6	6	6	6						6					02/01/2032	1
36200Q-3T-9	GOVERNMENT NATIONAL MORT-POOL #569710		06/01/2020	PAYDOWN		62	62	63	62						62				1	02/01/2032	1
36200Q-ML-5	GOVERNMENT NATIONAL MORT-POOL #569263		06/01/2020	PAYDOWN		68,827	68,827	68,924	68,871		(45)		(45)		68,827				3,361	04/01/2032	1
36200Q-QN-7	GOVERNMENT NATIONAL MORT-POOL #569361		06/01/2020	PAYDOWN		1,479	1,479	1,481	1,480		(1)		(1)		1,479				56	04/01/2032	1
36200R-2G-6	GOVERNMENT NATIONAL MORT-POOL #570575		06/01/2020	PAYDOWN		250	250	256	255		(5)		(5)		250				6	01/01/2034	1
36200R-3V-2	GOVERNMENT NATIONAL MORT-POOL #570612		06/01/2020	PAYDOWN		52	52	53	52		(1)		(1)		52				1	09/01/2031	1
36200R-AA-0	GOVERNMENT NATIONAL MORT-POOL #569801		06/01/2020	PAYDOWN		404	404	399	400		4		4		404				10	05/01/2032	1
36200R-BF-8	GOVERNMENT NATIONAL MORT-POOL #569838		06/01/2020	PAYDOWN		70	70	73	72		(2)		(2)		70				2	06/01/2032	1
36200R-LN-0	GOVERNMENT NATIONAL MORT-POOL #570133		06/01/2020	PAYDOWN		285	285	294	291		(6)		(6)		285				7	12/01/2031	1
36200R-LW-0	GOVERNMENT NATIONAL MORT-POOL #570141		06/01/2020	PAYDOWN		48	48	49	48		(1)		(1)		48				1	12/01/2031	1
36200R-LX-8	GOVERNMENT NATIONAL MORT-POOL #570142		06/01/2020	PAYDOWN		66	66	68	68		(2)		(2)		66				2	12/01/2031	1
36200R-RB-0	GOVERNMENT NATIONAL MORT-POOL #570282		06/01/2020	PAYDOWN		155	155	160	158		(3)		(3)		155				4	01/01/2032	1
36200R-VJ-8	GOVERNMENT NATIONAL MORT-POOL #570417		06/01/2020	PAYDOWN		36	36	37	37		(1)		(1)		36				1	10/01/2031	1
36200R-YB-2	GOVERNMENT NATIONAL MORT-POOL #570506		06/01/2020	PAYDOWN		1,789	1,789	1,832	1,817		(28)		(28)		1,789				48	12/01/2031	1
36200S-UY-4	GOVERNMENT NATIONAL MORT-POOL #571299		06/01/2020	PAYDOWN		1,508	1,508	1,544	1,540		(31)		(31)		1,508				41	11/01/2031	1
36200S-VJ-6	GOVERNMENT NATIONAL MORT-POOL #571317		06/01/2020	PAYDOWN		1,833	1,833	1,877	1,859		(26)		(26)		1,833				49	11/01/2031	1
36200S-WT-3	GOVERNMENT NATIONAL MORT-POOL #571358		06/01/2020	PAYDOWN		326	326	334	332		(6)		(6)		326				9	12/01/2031	1
36200S-XG-0	GOVERNMENT NATIONAL MORT-POOL # 571379		06/01/2020	PAYDOWN		444	444	459	452		(9)		(9)		444				11	12/01/2031	1
36200T-3K-2	GOVERNMENT NATIONAL MORT-POOL #572402		06/01/2020	PAYDOWN		295	295	302	300		(5)		(5)		295				8	11/01/2031	1
36200T-6Y-9	GOVERNMENT NATIONAL MORT-POOL #572487		06/01/2020	PAYDOWN		186	186	191	189		(3)		(3)		186				4	01/01/2032	1
36200T-K9-8	GOVERNMENT NATIONAL MORT-POOL #571920		06/01/2020	PAYDOWN		61	61	63	62		(1)		(1)		61				2	11/01/2031	1
36200U-6C-4	GOVERNMENT NATIONAL MORT-POOL #573367		06/01/2020	PAYDOWN		46	46	47	47		(1)		(1)		46				1	11/01/2031	1
36200U-L8-6	GOVERNMENT NATIONAL MORT-POOL # 572851		06/01/2020	PAYDOWN		82	82	85	84		(2)		(2)		82				2	01/01/2032	1
36200U-PE-9	GOVERNMENT NATIONAL MORT-POOL #572921		06/01/2020	PAYDOWN		72	72	73	73		(1)		(1)		72				2	11/01/2031	1
36200V-5K-5	GOVERNMENT NATIONAL MORT-POOL #574250		06/01/2020	PAYDOWN		439	439	454	451		(12)		(12)		439				11	01/01/2032	1
36200V-XK-4	GOVERNMENT NATIONAL MORT-POOL #574082		06/01/2020	PAYDOWN		1,064	1,064	1,089	1,082		(18)		(18)		1,064				29	12/01/2031	1
36200W-BU-4	GOVERNMENT NATIONAL MORT-POOL #574351		06/01/2020	PAYDOWN		33	33	35	34		(1)		(1)		33				1	01/01/2032	1
36200W-S5-1	GOVERNMENT NATIONAL MORT-POOL #574840		06/01/2020	PAYDOWN		88	88	90	89		(2)		(2)		88				2	11/01/2031	1
36200W-T7-6	GOVERNMENT NATIONAL MORT-POOL #574874		06/01/2020	PAYDOWN		183	183	188	186		(3)		(3)		183				5	12/01/2031	1
36200W-WU-1	GOVERNMENT NATIONAL MORT-POOL # 574959		06/01/2020	PAYDOWN		61	61	64	63		(1)		(1)		61				2	01/01/2032	1
36200W-ZF-1	GOVERNMENT NATIONAL MORT-POOL #575042		06/01/2020	PAYDOWN		223	223	228	226		(3)		(3)		223				6	11/01/2031	1
36200X-2K-4	GOVERNMENT NATIONAL MORT-POOL #575978		06/01/2020	PAYDOWN		26	26	26	26						26				1	02/01/2032	1
36200X-F5-3	GOVERNMENT NATIONAL MORT-POOL #575388		06/01/2020	PAYDOWN		50	50	52	51		(1)		(1)		50				1	11/01/2031	1
36200X-FA-2	GOVERNMENT NATIONAL MORT-POOL #575361		06/01/2020	PAYDOWN		1,256	1,256	1,294	1,278		(22)		(22)		1,256				37	11/01/2031	1
36200X-H7-7	GOVERNMENT NATIONAL MORT-POOL #575454		06/01/2020	PAYDOWN		69	69	72	71		(1)		(1)		69				2	12/01/2031	1
36200X-YK-9	GOVERNMENT NATIONAL MORT-POOL #575914		06/01/2020	PAYDOWN		883	883	913	904		(21)		(21)		883				26	01/01/2032	1
36200Y-P8-4	GOVERNMENT NATIONAL MORT-POOL #576547		06/01/2020	PAYDOWN		341	341	349	347		(6)		(6)		341				9	12/01/2031	1
36201A-2A-5	GOVERNMENT NATIONAL MORT-POOL #577769		06/01/2020	PAYDOWN		160	160	166	164		(4)		(4)		160				4	11/01/2032	1
36201A-2D-9	GOVERNMENT NATIONAL MORT-POOL #577772		06/01/2020	PAYDOWN		714	714	725	722		(7)		(7)		714				19	12/01/2031	1
36201A-3D-8	GOVERNMENT NATIONAL MORT-POOL #577796		06/01/2020	PAYDOWN		797	797	825	816		(19)		(19)		797				24	01/01/2032	1
36201A-3V-8	GOVERNMENT NATIONAL MORT-POOL #577812		06/01/2020	PAYDOWN		893	893	920	916		(23)		(23)		893				28	01/01/2032	1
36201A-NW-4	GOVERNMENT NATIONAL MORT-POOL #577405		06/01/2020	PAYDOWN		24	24	25	25						24				1	12/01/2031	1
36201A-RA-8	GOVERNMENT NATIONAL MORT-POOL #577481		06/01/2020	PAYDOWN		712	712	737	730		(18)		(18)		712				18	12/01/2031	1
36201A-TP-3	GOVERNMENT NATIONAL MORT-POOL #577558		06/01/2020	PAYDOWN		102	102	106	105		(2)		(2)		102				3	02/01/2032	1
36201A-XT-0	GOVERNMENT NATIONAL MORT-POOL #577690		06/01/2020	PAYDOWN		38	38	39	39		(1)		(1)		38				1	09/01/2032	1
36201A-Y5-1	GOVERNMENT NATIONAL MORT-POOL #577732		06/01/2020	PAYDOWN		18	18	19	18						18					10/01/2032	1
36201A-Z3-5	GOVERNMENT NATIONAL MORT-POOL #577762		06/01/2020	PAYDOWN		29	29	30	29		(1)		(1)		29				1	10/01/2032	1
36201B-MD-5	GOVERNMENT NATIONAL MORT-POOL #578256		06/01/2020	PAYDOWN		28	28	28	28						28				1	12/01/2032	1
36201B-MH-6	GOVERNMENT NATIONAL MORT-POOL #578260		06/01/2020	PAYDOWN		15	15	15	15						15					01/01/2033	1
36201B-P6-7	GOVERNMENT NATIONAL MORT-POOL # 578345		06/01/2020	PAYDOWN		21	21	21	21						21				1	08/01/2032	1
36201B-RQ-1	GOVERNMENT NATIONAL MORT-POOL #578395		06/01/2020	PAYDOWN		7	7	7	7						7					10/01/2032	1
36201C-4Q-4	GOVERNMENT NATIONAL MORT-POOL #579631		06/01/2020	PAYDOWN		9	9	10	10						9					02/01/2032	1
36201C-4S-0	GOVERNMENT NATIONAL MORT-POOL #579633		06/01/2020	PAYDOWN		20	20	20	20						20				1	02/01/2032	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36201C-J5-4	GOVERNMENT NATIONAL MORT-POOL #579084		06/01/2020	PAYDOWN		312	312	313	312						312				7	12/01/2031	1
36201C-J9-6	GOVERNMENT NATIONAL MORT-POOL #579088		06/01/2020	PAYDOWN		7	7	7	7						7					12/01/2031	1
36201C-JW-5	GOVERNMENT NATIONAL MORT-POOL # 579077		06/01/2020	PAYDOWN		40	40	41	41		(1)		(1)		40				1	12/01/2031	1
36201C-JX-3	GOVERNMENT NATIONAL MORT-POOL #579078		06/01/2020	PAYDOWN		14	14	14	14						14					12/01/2031	1
36201C-JY-1	GOVERNMENT NATIONAL MORT-POOL #579079		06/01/2020	PAYDOWN		1,596	1,596	1,645	1,624		(28)		(28)		1,596				47	12/01/2031	1
36201C-KC-7	GOVERNMENT NATIONAL MORT-POOL #579091		06/01/2020	PAYDOWN		73	73	75	74		(1)		(1)		73				2	12/01/2031	1
36201C-KG-8	GOVERNMENT NATIONAL MORT-POOL #579095		06/01/2020	PAYDOWN		15	15	15	15						15					12/01/2031	1
36201C-LV-4	GOVERNMENT NATIONAL MORT-POOL #579140		06/01/2020	PAYDOWN		2	2	2	2						2					01/01/2032	1
36201C-NE-0	GOVERNMENT NATIONAL MORT-POOL #579189		06/01/2020	PAYDOWN		117	117	121	121		(3)		(3)		117				3	02/01/2032	1
36201C-ZB-3	GOVERNMENT NATIONAL MORT-POOL #579538		06/01/2020	PAYDOWN		86	86	89	89		(3)		(3)		86				2	03/01/2032	1
36201D-FH-0	GOVERNMENT NATIONAL MORT-POOL # 579868		06/01/2020	PAYDOWN		41	41	42	42		(1)		(1)		41				1	12/01/2031	1
36201E-4A-5	GOVERNMENT NATIONAL MORT-POOL #581417		06/01/2020	PAYDOWN		4	4	4	4						4					07/01/2032	1
36201E-NH-9	GOVERNMENT NATIONAL MORT-POOL #580992		06/01/2020	PAYDOWN		107	107	111	110		(3)		(3)		107				3	02/01/2032	1
36201E-P8-7	GOVERNMENT NATIONAL MORT-POOL #581047		06/01/2020	PAYDOWN		13	13	13	13						13					02/01/2032	1
36201F-4L-8	GOVERNMENT NATIONAL MORT-POOL #582327		06/01/2020	PAYDOWN		24	24	25	25		(1)		(1)		24				1	09/01/2032	1
36201F-5N-3	GOVERNMENT NATIONAL MORT-POOL # 58353		06/01/2020	PAYDOWN		310	310	321	317		(7)		(7)		310				8	09/01/2032	1
36201F-6X-0	GOVERNMENT NATIONAL MORT-POOL #582386		06/01/2020	PAYDOWN		148	148	153	151		(4)		(4)		148				4	10/01/2032	1
36201F-TX-5	GOVERNMENT NATIONAL MORT-POOL #582066		06/01/2020	PAYDOWN		2,965	2,965	2,969	2,968		(3)		(3)		2,965				78	03/01/2032	1
36201F-V6-1	GOVERNMENT NATIONAL MORT-POOL #582137		04/01/2020	PAYDOWN		233	233	241	241		(9)		(9)		233				5	05/01/2032	1
36201F-X7-7	GOVERNMENT NATIONAL MORT-POOL #582202		06/01/2020	PAYDOWN		9	9	9	9						9					01/01/2032	1
36201F-XS-1	GOVERNMENT NATIONAL MORT-POOL #582189		06/01/2020	PAYDOWN		17	17	18	17						17					01/01/2032	1
36201G-AH-8	GOVERNMENT NATIONAL MORT-POOL #582408		06/01/2020	PAYDOWN		113	113	117	116		(3)		(3)		113				3	10/01/2032	1
36201G-AQ-8	GOVERNMENT NATIONAL MORT-POOL #582415		06/01/2020	PAYDOWN		253	253	261	258		(5)		(5)		253				6	11/01/2032	1
36201H-2W-2	GOVERNMENT NATIONAL MORT-POOL # 584089		06/01/2020	PAYDOWN		10	10	10	10						10					10/01/2032	1
36201H-4C-4	GOVERNMENT NATIONAL MORT-POOL #584119		06/01/2020	PAYDOWN		13	13	13	13						13					11/01/2032	1
36201H-5G-4	GOVERNMENT NATIONAL MORT-POOL #584147		06/01/2020	PAYDOWN		26	26	27	27		(1)		(1)		26				1	12/01/2032	1
36201H-C7-6	GOVERNMENT NATIONAL MORT-POOL #583394		06/01/2020	PAYDOWN		59	59	59	59						59				1	01/01/2033	1
36201H-L7-6	GOVERNMENT NATIONAL MORT-POOL #583650		06/01/2020	PAYDOWN		28	28	28	28						28				1	11/01/2032	1
36201J-5J-4	GOVERNMENT NATIONAL MORT-POOL # 585049		06/01/2020	PAYDOWN		5	5	5	5						5					12/01/2032	1
36201J-5U-9	GOVERNMENT NATIONAL MORT-POOL #585059		06/01/2020	PAYDOWN		4	4	4	4						4					12/01/2032	1
36201J-6J-3	GOVERNMENT NATIONAL MORT-POOL #585073		06/01/2020	PAYDOWN		75	75	77	76		(2)		(2)		75				2	01/01/2033	1
36201J-7J-2	GOVERNMENT NATIONAL MORT-POOL #585097		06/01/2020	PAYDOWN		825	825	854	841		(16)		(16)		825				21	01/01/2033	1
36201J-7M-5	GOVERNMENT NATIONAL MORT-POOL #585100		06/01/2020	PAYDOWN		102	102	106	104		(2)		(2)		102				3	01/01/2033	1
36201J-EW-5	GOVERNMENT NATIONAL MORT-POOL #584349		06/01/2020	PAYDOWN		181	181	215	205		(24)		(24)		181				5	04/01/2032	1
36201K-AR-7	GOVERNMENT NATIONAL MORT-POOL #585116		06/01/2020	PAYDOWN		506	506	524	518		(11)		(11)		506				13	01/01/2033	1
36201K-AY-2	GOVERNMENT NATIONAL MORT-POOL #585123		06/01/2020	PAYDOWN		1,440	1,440	1,490	1,471		(30)		(30)		1,440				36	12/01/2032	1
36201L-7G-3	GOVERNMENT NATIONAL MORT-POOL #586895		06/01/2020	PAYDOWN		162	162	168	166		(3)		(3)		162				4	08/01/2032	1
36201L-SY-1	GOVERNMENT NATIONAL MORT-POOL #586535		06/01/2020	PAYDOWN		311	311	322	318		(6)		(6)		311				8	03/01/2032	1
36201M-6N-7	GOVERNMENT NATIONAL MORT-POOL #587777		06/01/2020	PAYDOWN		5	5	5	5						5					12/01/2032	1
36201M-GU-0	GOVERNMENT NATIONAL MORT-POOL #587111		06/01/2020	PAYDOWN		340	340	336	337		3		3		340				9	06/01/2032	1
36201M-LG-5	GOVERNMENT NATIONAL MORT-POOL #587227		06/01/2020	PAYDOWN		32	32	33	32		(1)		(1)		32				1	08/01/2032	1
36201M-M5-8	GOVERNMENT NATIONAL MORT-POOL #587280		06/01/2020	PAYDOWN		3	3	3	3						3					09/01/2032	1
36201M-NT-5	GOVERNMENT NATIONAL MORT-POOL #587302		06/01/2020	PAYDOWN		16	16	16	16						16					09/01/2032	1
36201M-QX-3	GOVERNMENT NATIONAL MORT-POOL #587370		06/01/2020	PAYDOWN		17	17	18	17						17					10/01/2032	1
36201M-SM-5	GOVERNMENT NATIONAL MORT-POOL #587424		06/01/2020	PAYDOWN		36	36	37	37		(1)		(1)		36				1	11/01/2032	1
36201M-SX-1	GOVERNMENT NATIONAL MORT-POOL #587434		06/01/2020	PAYDOWN		86	86	86	86						86				2	12/01/2032	1
36201M-T4-4	GOVERNMENT NATIONAL MORT-POOL #587471		06/01/2020	PAYDOWN		17	17	17	17						17					04/01/2032	1
36201M-YX-4	GOVERNMENT NATIONAL MORT-POOL #587626		06/01/2020	PAYDOWN		2,565	2,565	3,050	2,895		(331)		(331)		2,565				75	03/01/2032	1
36201N-LA-6	GOVERNMENT NATIONAL MORT-POOL #588121		06/01/2020	PAYDOWN		2	2	2	2						2					11/01/2032	1
36201N-LV-0	GOVERNMENT NATIONAL MORT-POOL #588140		06/01/2020	PAYDOWN		272	272	273	273		(1)		(1)		272				6	12/01/2032	1
36201P-3U-7	GOVERNMENT NATIONAL MORT-POOL # 589511		06/01/2020	PAYDOWN		6	6	7	7						6					10/01/2032	1
36201P-YR-0	GOVERNMENT NATIONAL MORT-POOL #589420		06/01/2020	PAYDOWN		122	122	127	125		(2)		(2)		122				3	06/01/2032	1
36201Q-4J-9	GOVERNMENT NATIONAL MORT-POOL #590425		06/01/2020	PAYDOWN		32	32	33	33		(1)		(1)		32				1	09/01/2032	1
36201Q-6N-8	GOVERNMENT NATIONAL MORT-POOL #590477		06/01/2020	PAYDOWN		426	426	441	435		(9)		(9)		426				11	09/01/2032	1
36201Q-7B-3	GOVERNMENT NATIONAL MORT-POOL #590490		06/01/2020	PAYDOWN		32	32	33	33		(1)		(1)		32				1	09/01/2032	1
36201Q-RZ-8	GOVERNMENT NATIONAL MORT-POOL #590104		06/01/2020	PAYDOWN		241	241	247	245		(3)		(3)		241				6	02/01/2034	1
36201Q-VR-1	GOVERNMENT NATIONAL MORT-POOL # 590224		06/01/2020	PAYDOWN		10	10	10	10						10					08/01/2032	1
36201R-3M-1	GOVERNMENT NATIONAL MORT-POOL #591304		06/01/2020	PAYDOWN		219	219	227	224		(6)		(6)		219				5	09/01/2032	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36201S-5Z-8	GOVERNMENT NATIONAL MORT-POOL #592264		06/01/2020	PAYDOWN		261	261	261	261						261				6	01/01/2033	1
36201S-6P-9	GOVERNMENT NATIONAL MORT-POOL #592278		06/01/2020	PAYDOWN		129	129	132	131		(2)		(2)		129				3	02/01/2033	1
36201S-J7-5	GOVERNMENT NATIONAL MORT-POOL #591686		06/01/2020	PAYDOWN		68	68	71	70		(1)		(1)		68				2	10/01/2032	1
36201S-LJ-6	GOVERNMENT NATIONAL MORT-POOL #591729		06/01/2020	PAYDOWN		308	308	318	315		(8)		(8)		308				8	11/01/2032	1
36201S-M9-7	GOVERNMENT NATIONAL MORT-POOL #591784		06/01/2020	PAYDOWN		17	17	18	17						17					11/01/2032	1
36201S-ME-6	GOVERNMENT NATIONAL MORT-POOL #591757		06/01/2020	PAYDOWN		304	304	315	310		(6)		(6)		304				8	11/01/2032	1
36201S-MG-1	GOVERNMENT NATIONAL MORT-POOL #591759		06/01/2020	PAYDOWN		665	665	666	666		(1)		(1)		665				15	11/01/2032	1
36201S-NW-5	GOVERNMENT NATIONAL MORT-POOL #591805		06/01/2020	PAYDOWN		1,029	1,029	1,032	1,031		(2)		(2)		1,029				24	12/01/2032	1
36201S-PS-2	GOVERNMENT NATIONAL MORT-POOL #591833		06/01/2020	PAYDOWN		288	288	298	298		(10)		(10)		288				7	12/01/2032	1
36201S-YW-3	GOVERNMENT NATIONAL MORT-POOL # 592125		06/01/2020	PAYDOWN		258	258	267	263		(5)		(5)		258				6	11/01/2032	1
36201T-6Z-5	GOVERNMENT NATIONAL MORT-POOL #593188		06/01/2020	PAYDOWN		662	662	787	756		(94)		(94)		662				19	07/01/2032	1
36201T-JZ-1	GOVERNMENT NATIONAL MORT-POOL # 592580		06/01/2020	PAYDOWN		342	342	354	349		(7)		(7)		342				9	11/01/2032	1
36201U-A2-0	GOVERNMENT NATIONAL MORT-POOL #593225		06/01/2020	PAYDOWN		36	36	37	37		(1)		(1)		36				1	09/01/2032	1
36201U-A7-9	GOVERNMENT NATIONAL MORT-POOL #593230		06/01/2020	PAYDOWN		158	158	164	161		(3)		(3)		158				4	10/01/2032	1
36201U-WF-7	GOVERNMENT NATIONAL MORT-POOL # 593846		06/01/2020	PAYDOWN		429	429	444	438		(8)		(8)		429				11	11/01/2032	1
36201V-LR-1	GOVERNMENT NATIONAL MORT-POOL #594436		06/01/2020	PAYDOWN		7	7	7	7						7					10/01/2032	1
36201V-QM-7	GOVERNMENT NATIONAL MORT-POOL #594560		06/01/2020	PAYDOWN		784	784	803	800		(16)		(16)		784				18	01/01/2034	1
36201X-7J-1	GOVERNMENT NATIONAL MORT-POOL #606697		06/01/2020	PAYDOWN		820	820	841	837		(17)		(17)		820				19	01/01/2034	1
36201Y-MD-5	GOVERNMENT NATIONAL MORT-POOL #607056		06/01/2020	PAYDOWN		30	30	31	31		(1)		(1)		30				1	02/01/2034	1
36201Y-RX-6	GOVERNMENT NATIONAL MORT-POOL #607202		06/01/2020	PAYDOWN		451	451	462	459		(8)		(8)		451				10	01/01/2034	1
36202C-CG-6	GOVERNMENT NATIONAL MORT-POOL #1871		06/01/2020	PAYDOWN		279	279	288	282		(3)		(3)		279				10	09/01/2024	1
36202C-TA-1	GOVERNMENT NATIONAL MORT-POOL #2345		06/01/2020	PAYDOWN		2,017	2,017	2,076	2,044		(27)		(27)		2,017				71	12/01/2026	1
36202D-4Q-1	GOVERNMENT NATIONAL MORT-POOL #3531		06/01/2020	PAYDOWN		23,410	23,410	26,361	25,851		(2,441)		(2,441)		23,410				619	03/01/2034	1
36202D-RD-5	GOVERNMENT NATIONAL MORT-POOL #3184		06/01/2020	PAYDOWN		911	911	854	843		68		68		911				46	01/01/2032	1
36202D-RT-0	GOVERNMENT NATIONAL MORT-POOL #3198		06/01/2020	PAYDOWN		148	148	139	135		13		13		148				3	02/01/2032	1
36202E-3E-7	GOVERNMENT NATIONAL MORT-POOL #4397		06/01/2020	PAYDOWN		63,632	63,632	69,807	69,101		(5,469)		(5,469)		63,632				1,224	03/01/2039	1
36202E-AL-3	GOVERNMENT NATIONAL MORT-POOL #3611		06/01/2020	PAYDOWN		23,387	23,387	26,263	25,651		(2,264)		(2,264)		23,387				583	09/01/2034	1
36202E-GN-3	GOVERNMENT NATIONAL MORT-POOL #3805		06/01/2020	PAYDOWN		38,894	38,894	37,813	38,058		837		837		38,894				813	01/01/2036	1
36202F-CN-4	GOVERNMENT NATIONAL MORT-POOL #4577		06/01/2020	PAYDOWN		12,414	12,414	13,687	13,561		(1,147)		(1,147)		12,414				236	11/01/2039	1
36202F-DB-9	GOVERNMENT NATIONAL MORT-POOL #4598		06/01/2020	PAYDOWN		11,024	11,024	12,154	12,046		(1,022)		(1,022)		11,024				210	12/01/2039	1
36202F-E6-9	GOVERNMENT NATIONAL MORT-POOL #4657		06/01/2020	PAYDOWN		58,767	58,767	64,981	64,477		(5,710)		(5,710)		58,767				1,117	03/01/2040	1
36202F-EH-5	GOVERNMENT NATIONAL MORT-POOL #4636		06/01/2020	PAYDOWN		75,900	75,900	83,925	83,169		(7,269)		(7,269)		75,900				1,443	02/01/2040	1
36202F-GD-2	GOVERNMENT NATIONAL MORT-POOL #4696		06/01/2020	PAYDOWN		72,926	72,926	80,404	79,883		(6,957)		(6,957)		72,926				1,407	05/01/2040	1
36202F-GW-0	GOVERNMENT NATIONAL MORT-POOL #4713		06/01/2020	PAYDOWN		281,553	281,553	311,323	300,230		(18,677)		(18,677)		281,553				5,381	06/01/2040	1
36202F-GY-6	GOVERNMENT NATIONAL MORT-POOL #4715		06/01/2020	PAYDOWN		73,498	73,498	81,173	80,373		(6,875)		(6,875)		73,498				1,555	06/01/2040	1
36202F-HY-5	GOVERNMENT NATIONAL MORT-POOL #4747		06/01/2020	PAYDOWN		42,824	42,824	47,455	47,058		(4,234)		(4,234)		42,824				920	07/01/2040	1
36202F-JR-8	GOVERNMENT NATIONAL MORT-POOL #4772		06/01/2020	PAYDOWN		48,588	48,588	53,768	53,217		(4,629)		(4,629)		48,588				1,032	08/01/2040	1
36202F-KM-7	GOVERNMENT NATIONAL MORT-POOL #4800		06/01/2020	PAYDOWN		59,630	59,630	65,412	64,685		(5,054)		(5,054)		59,630				999	09/01/2040	1
36202F-KN-5	GOVERNMENT NATIONAL MORT-POOL #4801		06/01/2020	PAYDOWN		659,158	659,158	728,859	701,927		(42,769)		(42,769)		659,158				12,669	09/01/2040	1
36202F-LN-4	GOVERNMENT NATIONAL MORT-POOL #4833		06/01/2020	PAYDOWN		464,536	464,536	510,159	492,604		(28,068)		(28,068)		464,536				7,818	10/01/2040	1
36202F-LP-9	GOVERNMENT NATIONAL MORT-POOL #4834		06/01/2020	PAYDOWN		86,421	86,421	95,559	94,563		(8,141)		(8,141)		86,421				1,666	10/01/2040	1
36202K-7A-7	GOVERNMENT NATIONAL MORT-POOL #8989 ARMS		06/01/2020	PAYDOWN		76	76	77	75		1		1		76				1	10/01/2026	1
36202K-LC-7	GOVERNMENT NATIONAL MORT-POOL #8423 ARMS		06/01/2020	PAYDOWN		6,465	6,465	6,440	6,381		84		84		6,465				101	05/01/2024	1
36202K-M5-1	GOVERNMENT NATIONAL MORT-POOL #8480 ARMS		06/01/2020	PAYDOWN		2,710	2,710	2,671	2,675		34		34		2,710				36	08/01/2024	1
36202K-QL-2	GOVERNMENT NATIONAL MORT-POOL #8559 ARMS		06/01/2020	PAYDOWN		6,740	6,740	6,656	6,649		91		91		6,740				98	12/01/2024	1
36202K-SG-1	GOVERNMENT NATIONAL MORT-POOL #8619 ARMS		06/01/2020	PAYDOWN		629	629	637	620		9		9		629				10	04/01/2025	1
36202K-VJ-1	GOVERNMENT NATIONAL MORT-POOL #8717 ARMS		06/01/2020	PAYDOWN		2,448	2,448	2,457	2,417		32		32		2,448				62	10/01/2025	1
36202K-WF-8	GOVERNMENT NATIONAL MORT-POOL #8746 ARMS		06/01/2020	PAYDOWN		3,357	3,357	3,353	3,309		48		48		3,357				47	11/01/2025	1
36202S-A5-7	GOVERNMENT NATIONAL MORT-POOL #607628		06/01/2020	PAYDOWN		110	110	114	114		(4)		(4)		110				3	01/01/2033	1
36202S-AX-6	GOVERNMENT NATIONAL MORT-POOL #607622		06/01/2020	PAYDOWN		81	81	81	81						81				2	01/01/2033	1
36202S-BE-7	GOVERNMENT NATIONAL MORT-POOL #607637		06/01/2020	PAYDOWN		179	179	179	179						179				4	01/01/2033	1
36202S-CH-9	GOVERNMENT NATIONAL MORT-POOL #607672		06/01/2020	PAYDOWN		247	247	255	256		(9)		(9)		247				6	10/01/2032	1
36202U-D6-7	GOVERNMENT NATIONAL MORT-POOL #609525		06/01/2020	PAYDOWN		3,652	3,652	3,748	3,714		(62)		(62)		3,652				84	12/01/2033	1
36202V-H5-3	GOVERNMENT NATIONAL MORT-POOL #610552		06/01/2020	PAYDOWN		74	74	76	75		(1)		(1)		74				2	11/01/2033	1
36202V-H9-5	GOVERNMENT NATIONAL MORT-POOL #610556		06/01/2020	PAYDOWN		938	938	961	951		(13)		(13)		938				22	11/01/2033	1
36202V-HG-9	GOVERNMENT NATIONAL MORT-POOL #610531		06/01/2020	PAYDOWN		88	88	90	89		(1)		(1)		88				2	11/01/2033	1
36202V-HH-7	GOVERNMENT NATIONAL MORT-POOL #610532		06/01/2020	PAYDOWN		490	490	502	498		(8)		(8)		490				11	11/01/2033	1
36202V-K6-7	GOVERNMENT NATIONAL MORT-POOL #610617		06/01/2020	PAYDOWN		985	985	1,009	999		(14)		(14)		985				23	01/01/2034	1

STATEMENT AS OF JUNE 30, 2020 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36202V-KT-7	GOVERNMENT NATIONAL MORT-POOL #610606		06/01/2020	PAYDOWN		1,982	1,982	2,031	2,018		(36)		(36)		1,982				45	01/01/2034	1
36202V-KX-8	GOVERNMENT NATIONAL MORT-POOL #610610		06/01/2020	PAYDOWN		27,144	27,144	27,814	27,583		(439)		(439)		27,144				737	01/01/2034	1
36202W-JN-0	GOVERNMENT NATIONAL MORT-POOL #611469		06/01/2020	PAYDOWN		27	27	27	27		(1)		(1)		27				1	04/01/2033	1
36202X-5X-1	GOVERNMENT NATIONAL MORT-POOL #612962		06/01/2020	PAYDOWN		205	205	210	209		(4)		(4)		205				5	07/01/2033	1
36202X-MC-8	GOVERNMENT NATIONAL MORT-POOL # 612455		06/01/2020	PAYDOWN		481	481	501	492		(12)		(12)		481				11	06/01/2033	1
36203A-DX-1	GOVERNMENT NATIONAL MORT-POOL #343118		06/01/2020	PAYDOWN		104	104	105	104						104				3	03/01/2024	1
36203A-EN-2	GOVERNMENT NATIONAL MORT-POOL #343141		06/01/2020	PAYDOWN		32	32	38	34		(2)		(2)		32				1	01/01/2023	1
36203A-MB-9	GOVERNMENT NATIONAL MORT-POOL #343354		05/01/2020	PAYDOWN		711	711	724	714		(3)		(3)		711				22	03/01/2023	1
36203A-TL-0	GOVERNMENT NATIONAL MORT-POOL #343555		06/01/2020	PAYDOWN		345	345	350	346		(1)		(1)		345				11	04/01/2023	1
36203A-VJ-2	GOVERNMENT NATIONAL MORT-POOL #343617		06/01/2020	PAYDOWN		288	288	291	289		(1)		(1)		288				8	06/01/2023	1
36203B-KQ-6	GOVERNMENT NATIONAL MORT-POOL #344203		06/01/2020	PAYDOWN		397	397	403	399		(2)		(2)		397				12	01/01/2023	1
36203B-MA-9	GOVERNMENT NATIONAL MORT-POOL #344253		06/01/2020	PAYDOWN		13	13	14	13						13					03/01/2023	1
36203B-VU-5	GOVERNMENT NATIONAL MORT-POOL #344527		06/01/2020	PAYDOWN		244	244	281	257		(13)		(13)		244				7	10/01/2023	1
36203B-WT-7	GOVERNMENT NATIONAL MORT-POOL #344558		06/01/2020	PAYDOWN		254	254	256	255		(1)		(1)		254				7	12/01/2023	1
36203C-2A-9	GOVERNMENT NATIONAL MORT-POOL #345569		06/01/2020	PAYDOWN		328	328	374	348		(19)		(19)		328				9	02/01/2024	1
36203C-EF-5	GOVERNMENT NATIONAL MORT-POOL #344934		06/01/2020	PAYDOWN		54	54	54	54						54				2	07/01/2023	1
36203C-KB-7	GOVERNMENT NATIONAL MORT-POOL #345090		06/01/2020	PAYDOWN		17	17	17	17						17					11/01/2023	1
36203C-KM-3	GOVERNMENT NATIONAL MORT-POOL #345100		06/01/2020	PAYDOWN		128	128	130	129						128				3	11/01/2023	1
36203C-MG-4	GOVERNMENT NATIONAL MORT-POOL #345159		06/01/2020	PAYDOWN		56	56	56	56						56				2	01/01/2024	1
36203C-RF-1	GOVERNMENT NATIONAL MORT-POOL #345286		06/01/2020	PAYDOWN		25	25	25	25						25				1	06/01/2023	1
36203C-T4-4	GOVERNMENT NATIONAL MORT-POOL #345371		06/01/2020	PAYDOWN		64	64	72	69		(4)		(4)		64				2	01/01/2023	1
36203C-VJ-8	GOVERNMENT NATIONAL MORT-POOL #345417		05/01/2020	PAYDOWN		21	21	24	24		(2)		(2)		21					11/01/2023	1
36203C-ZK-1	GOVERNMENT NATIONAL MORT-POOL #345546		06/01/2020	PAYDOWN		114	114	116	115		(1)		(1)		114				4	02/01/2024	1
36203D-5N-6	GOVERNMENT NATIONAL MORT-POOL #346553		06/01/2020	PAYDOWN		16	16	18	17		(1)		(1)		16					05/01/2023	1
36203D-6Y-1	GOVERNMENT NATIONAL MORT-POOL #346587		06/01/2020	PAYDOWN		4,985	4,985	5,015	4,994		(9)		(9)		4,985				312	06/01/2023	1
36203D-HB-9	GOVERNMENT NATIONAL MORT-POOL #345926		06/01/2020	PAYDOWN		34	34	34	34						34				1	01/01/2024	1
36203D-J4-3	GOVERNMENT NATIONAL MORT-POOL #345983		06/01/2020	PAYDOWN		628	628	626	627		1		1		628				17	12/01/2023	1
36203D-JE-1	GOVERNMENT NATIONAL MORT-POOL #345961		06/01/2020	PAYDOWN		156	156	157	156						156				4	11/01/2023	1
36203D-XQ-8	GOVERNMENT NATIONAL MORT-POOL #346387		06/01/2020	PAYDOWN		56	56	57	56						56				2	01/01/2023	1
36203E-FE-3	GOVERNMENT NATIONAL MORT-POOL #346765		06/01/2020	PAYDOWN		25	25	26	25						25				1	09/01/2023	1
36203E-G7-7	GOVERNMENT NATIONAL MORT-POOL #346822		06/01/2020	PAYDOWN		16	16	17	16						16				1	10/01/2023	1
36203E-LM-8	GOVERNMENT NATIONAL MORT-POOL #346932		06/01/2020	PAYDOWN		898	898	895	896		1		1		898				24	12/01/2023	1
36203E-LV-8	GOVERNMENT NATIONAL MORT-POOL #346940		06/01/2020	PAYDOWN		122	122	123	122						122				3	12/01/2023	1
36203E-N9-5	GOVERNMENT NATIONAL MORT-POOL #347016		06/01/2020	PAYDOWN		9	9	9	9						9					01/01/2024	1
36203F-2R-5	GOVERNMENT NATIONAL MORT-POOL #348284		06/01/2020	PAYDOWN		12	12	12	12						12					10/01/2023	1
36203F-FU-4	GOVERNMENT NATIONAL MORT-POOL #347679		06/01/2020	PAYDOWN		58	58	59	58		(1)		(1)		58				2	06/01/2024	1
36203F-GC-3	GOVERNMENT NATIONAL MORT-POOL #347695		06/01/2020	PAYDOWN		30	30	30	30						30				1	10/01/2023	1
36203F-GQ-2	GOVERNMENT NATIONAL MORT-POOL #347707		06/01/2020	PAYDOWN		601	601	607	603		(2)		(2)		601				16	01/01/2024	1
36203F-GV-1	GOVERNMENT NATIONAL MORT-POOL #347712		06/01/2020	PAYDOWN		11	11	11	11						11					01/01/2024	1
36203F-GW-9	GOVERNMENT NATIONAL MORT-POOL #347713		06/01/2020	PAYDOWN		308	308	310	309		(1)		(1)		308				8	01/01/2024	1
36203F-UD-5	GOVERNMENT NATIONAL MORT-POOL #348080		06/01/2020	PAYDOWN		6	6	6	6						6					05/01/2023	1
36203F-VJ-1	GOVERNMENT NATIONAL MORT-POOL #348117		06/01/2020	PAYDOWN		271	271	276	272		(1)		(1)		271				8	06/01/2023	1
36203F-XX-8	GOVERNMENT NATIONAL MORT-POOL #348194		06/01/2020	PAYDOWN		6	6	6	6						6					08/01/2023	1
36203G-QX-4	GOVERNMENT NATIONAL MORT-POOL #348870		06/01/2020	PAYDOWN		231	231	233	232		(1)		(1)		231				7	07/01/2023	1
36203H-Q4-6	GOVERNMENT NATIONAL MORT-POOL #349775		06/01/2020	PAYDOWN		276	276	292	282		(5)		(5)		276				9	05/01/2023	1
36203J-4J-3	GOVERNMENT NATIONAL MORT-POOL #351025		06/01/2020	PAYDOWN		311	311	290	304		6		6		311				8	04/01/2023	1
36203K-HM-9	GOVERNMENT NATIONAL MORT-POOL #351336		06/01/2020	PAYDOWN		31	31	31	31						31				1	12/01/2023	1
36203K-JV-7	GOVERNMENT NATIONAL MORT-POOL #351376		06/01/2020	PAYDOWN		6,073	6,073	6,053	6,063		9		9		6,073				184	12/01/2023	1
36203K-KS-2	GOVERNMENT NATIONAL MORT-POOL #351405		06/01/2020	PAYDOWN		7,618	7,618	6,859	7,276		342		342		7,618				172	01/01/2024	1
36203K-KV-5	GOVERNMENT NATIONAL MORT-POOL #351408		06/01/2020	PAYDOWN		1,056	1,056	1,066	1,059		(3)		(3)		1,056				31	01/01/2024	1
36203K-KX-1	GOVERNMENT NATIONAL MORT-POOL #351410		06/01/2020	PAYDOWN		449	449	454	451		(2)		(2)		449				12	01/01/2024	1
36203K-LD-4	GOVERNMENT NATIONAL MORT-POOL #351424		06/01/2020	PAYDOWN		120	120	121	120						120				3	02/01/2024	1
36203K-PE-8	GOVERNMENT NATIONAL MORT-POOL #351521		06/01/2020	PAYDOWN		354	354	355	355						354				11	06/01/2023	1
36203L-3Z-3	GOVERNMENT NATIONAL MORT-POOL #352816		06/01/2020	PAYDOWN		310	310	298	305		5		5		310				8	02/01/2024	1
36203L-4C-3	GOVERNMENT NATIONAL MORT-POOL #352819		06/01/2020	PAYDOWN		8	8	8	8						8					03/01/2024	1
36203L-4H-2	GOVERNMENT NATIONAL MORT-POOL #352824		06/01/2020	PAYDOWN		36	36	37	37						36				1	04/01/2024	1
36203L-4U-3	GOVERNMENT NATIONAL MORT-POOL #352835		06/01/2020	PAYDOWN		2	2	2	2						2					02/01/2024	1
36203L-A3-6	GOVERNMENT NATIONAL MORT-POOL #352026		06/01/2020	PAYDOWN		113	113	114	113		(1)		(1)		113				3	11/01/2023	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36203L-A4-4	GOVERNMENT NATIONAL MORT-POOL #352027		06/01/2020	PAYDOWN		10	10	10	10						10					11/01/2023	1
36203L-A5-1	GOVERNMENT NATIONAL MORT-POOL #352028		06/01/2020	PAYDOWN		351	351	350	351		1		1		351				10	11/01/2023	1
36203L-BV-3	GOVERNMENT NATIONAL MORT-POOL #352052		06/01/2020	PAYDOWN		307	307	312	309		(2)		(2)		307				10	10/01/2023	1
36203L-E7-3	GOVERNMENT NATIONAL MORT-POOL #352158		06/01/2020	PAYDOWN		16	16	17	16						16				1	05/01/2023	1
36203L-FE-7	GOVERNMENT NATIONAL MORT-POOL #352165		06/01/2020	PAYDOWN		7	7	8	8		(1)		(1)		7					06/01/2023	1
36203M-BR-0	GOVERNMENT NATIONAL MORT-POOL #352948		06/01/2020	PAYDOWN		344	344	398	366		(22)		(22)		344				9	04/01/2024	1
36203M-J7-6	GOVERNMENT NATIONAL MORT-POOL #353186		06/01/2020	PAYDOWN		36	36	36	36						36				1	08/01/2023	1
36203M-JQ-4	GOVERNMENT NATIONAL MORT-POOL #353171		06/01/2020	PAYDOWN		107	107	111	108		(1)		(1)		107				3	05/01/2023	1
36203M-T7-5	GOVERNMENT NATIONAL MORT-POOL #353474		06/01/2020	PAYDOWN		24	24	24	24						24				1	10/01/2027	1
36203N-5N-4	GOVERNMENT NATIONAL MORT-POOL #354653		06/01/2020	PAYDOWN		136	136	138	136		(1)		(1)		136				4	09/01/2023	1
36203N-KY-3	GOVERNMENT NATIONAL MORT-POOL #354111		06/01/2020	PAYDOWN		11	11	11	11						11					05/01/2023	1
36203P-4K-6	GOVERNMENT NATIONAL MORT-POOL #355526		06/01/2020	PAYDOWN		33	33	33	33						33				1	11/01/2023	1
36203P-BA-0	GOVERNMENT NATIONAL MORT-POOL #354733		06/01/2020	PAYDOWN		110	110	111	111						110				3	01/01/2024	1
36203P-C3-5	GOVERNMENT NATIONAL MORT-POOL #354790		06/01/2020	PAYDOWN		29	29	28	29						29				1	04/01/2024	1
36203P-CQ-4	GOVERNMENT NATIONAL MORT-POOL #354779		06/01/2020	PAYDOWN		106	106	107	106						106				3	03/01/2024	1
36203P-MQ-3	GOVERNMENT NATIONAL MORT-POOL #355067		06/01/2020	PAYDOWN		421	421	424	422		(1)		(1)		421				11	01/01/2024	1
36203Q-6N-6	GOVERNMENT NATIONAL MORT-POOL #356477		06/01/2020	PAYDOWN		168	168	169	168		(1)		(1)		168				5	11/01/2023	1
36203Q-CT-6	GOVERNMENT NATIONAL MORT-POOL #355682		06/01/2020	PAYDOWN		336	336	343	339		(2)		(2)		336				11	05/01/2023	1
36203Q-FM-8	GOVERNMENT NATIONAL MORT-POOL #355772		06/01/2020	PAYDOWN		96	96	97	97						96				3	08/01/2023	1
36203Q-JH-5	GOVERNMENT NATIONAL MORT-POOL #355864		06/01/2020	PAYDOWN		122	122	123	122		(1)		(1)		122				3	04/01/2024	1
36203Q-JR-3	GOVERNMENT NATIONAL MORT-POOL #355872		06/01/2020	PAYDOWN		281	281	271	276		5		5		281				8	05/01/2024	1
36203Q-PW-5	GOVERNMENT NATIONAL MORT-POOL #356037		06/01/2020	PAYDOWN		456	456	462	458		(2)		(2)		456				14	06/01/2023	1
36203Q-S6-9	GOVERNMENT NATIONAL MORT-POOL #356141		06/01/2020	PAYDOWN		837	837	845	840		(2)		(2)		837				23	11/01/2023	1
36203R-3R-8	GOVERNMENT NATIONAL MORT-POOL #357308		06/01/2020	PAYDOWN		9	9	9	9						9					08/01/2023	1
36203R-3S-6	GOVERNMENT NATIONAL MORT-POOL #357309		06/01/2020	PAYDOWN		70	70	70	70						70				2	08/01/2023	1
36203R-4F-3	GOVERNMENT NATIONAL MORT-POOL #357322		06/01/2020	PAYDOWN		28	28	29	28						28				1	09/01/2023	1
36203R-G4-5	GOVERNMENT NATIONAL MORT-POOL #356719		06/01/2020	PAYDOWN		323	323	326	324		(1)		(1)		323				9	09/01/2023	1
36203R-GH-6	GOVERNMENT NATIONAL MORT-POOL #356700		06/01/2020	PAYDOWN		10	10	10	10						10					07/01/2023	1
36203R-Y8-6	GOVERNMENT NATIONAL MORT-POOL #357235		06/01/2020	PAYDOWN		57	57	58	58						57				2	10/01/2023	1
36203S-4L-8	GOVERNMENT NATIONAL MORT-POOL #358227		06/01/2020	PAYDOWN		6	6	6	6						6					08/01/2023	1
36203S-6T-9	GOVERNMENT NATIONAL MORT-POOL #358282		06/01/2020	PAYDOWN		770	770	775	772		(2)		(2)		770				29	05/01/2023	1
36203S-LF-2	GOVERNMENT NATIONAL MORT-POOL #357726		06/01/2020	PAYDOWN		404	404	410	406		(2)		(2)		404				13	01/01/2024	1
36203S-XL-6	GOVERNMENT NATIONAL MORT-POOL #358083		06/01/2020	PAYDOWN		112	112	113	112						112				3	10/01/2023	1
36203T-3F-0	GOVERNMENT NATIONAL MORT-POOL #359098		06/01/2020	PAYDOWN		86	86	87	86						86				3	07/01/2023	1
36203T-5A-9	GOVERNMENT NATIONAL MORT-POOL #359141		06/01/2020	PAYDOWN		54	54	54	54						54				1	01/01/2024	1
36203T-DR-3	GOVERNMENT NATIONAL MORT-POOL #358412		06/01/2020	PAYDOWN		34	34	34	34						34				1	09/01/2023	1
36203T-EF-8	GOVERNMENT NATIONAL MORT-POOL #358434		06/01/2020	PAYDOWN		132	132	133	132						132				4	10/01/2023	1
36203T-TD-7	GOVERNMENT NATIONAL MORT-POOL #358848		06/01/2020	PAYDOWN		159	159	181	169		(9)		(9)		159				4	10/01/2023	1
36203T-XF-7	GOVERNMENT NATIONAL MORT-POOL #358978		06/01/2020	PAYDOWN		708	708	714	710		(2)		(2)		708				19	12/01/2023	1
36203U-2N-1	GOVERNMENT NATIONAL MORT-POOL #359981		06/01/2020	PAYDOWN		355	355	342	350		5		5		355				10	01/01/2024	1
36203U-RR-5	GOVERNMENT NATIONAL MORT-POOL #359696		06/01/2020	PAYDOWN		42	42	40	41		1		1		42				1	01/01/2024	1
36203U-YP-1	GOVERNMENT NATIONAL MORT-POOL #359918		06/01/2020	PAYDOWN		540	540	545	542		(2)		(2)		540				15	11/01/2023	1
36203U-Z5-4	GOVERNMENT NATIONAL MORT-POOL #359964		06/01/2020	PAYDOWN		104	104	105	104						104				3	12/01/2023	1
36203V-BV-1	GOVERNMENT NATIONAL MORT-POOL #360152		06/01/2020	PAYDOWN		46	46	47	46						46				1	07/01/2023	1
36203V-EM-8	GOVERNMENT NATIONAL MORT-POOL #360240		06/01/2020	PAYDOWN		690	690	664	679		11		11		690				19	04/01/2024	1
36203V-J6-8	GOVERNMENT NATIONAL MORT-POOL #360385		06/01/2020	PAYDOWN		410	410	418	412		(2)		(2)		410				13	08/01/2023	1
36203V-TF-7	GOVERNMENT NATIONAL MORT-POOL #360650		06/01/2020	PAYDOWN		1,435	1,435	1,448	1,438		(4)		(4)		1,435				46	01/01/2024	1
36203V-W2-2	GOVERNMENT NATIONAL MORT-POOL #360765		06/01/2020	PAYDOWN		129	129	130	129						129				3	12/01/2028	1
36203V-Y2-0	GOVERNMENT NATIONAL MORT-POOL #360829		06/01/2020	PAYDOWN		119	119	120	120						119				3	03/01/2024	1
36203W-PY-8	GOVERNMENT NATIONAL MORT-POOL #361439		06/01/2020	PAYDOWN		7	7	7	7						7					06/01/2024	1
36203X-4G-8	GOVERNMENT NATIONAL MORT-POOL #362723		06/01/2020	PAYDOWN		45	45	46	45						45				1	12/01/2023	1
36203X-C6-1	GOVERNMENT NATIONAL MORT-POOL #361993		06/01/2020	PAYDOWN		100	100	100	100						100				3	12/01/2023	1
36203X-D4-5	GOVERNMENT NATIONAL MORT-POOL #362023		06/01/2020	PAYDOWN		257	257	259	258						257				8	09/01/2023	1
36203X-E5-1	GOVERNMENT NATIONAL MORT-POOL #362056		06/01/2020	PAYDOWN		282	282	321	304		(22)		(22)		282				9	06/01/2023	1
36203X-H7-4	GOVERNMENT NATIONAL MORT-POOL #362154		06/01/2020	PAYDOWN		319	319	322	320		(1)		(1)		319				9	12/01/2023	1
36203X-J8-0	GOVERNMENT NATIONAL MORT-POOL #362187		06/01/2020	PAYDOWN		329	329	332	330		(1)		(1)		329				9	01/01/2024	1
36203X-LD-6	GOVERNMENT NATIONAL MORT-POOL #362224		06/01/2020	PAYDOWN		202	202	204	203		(1)		(1)		202				5	03/01/2024	1
36203Y-2W-3	GOVERNMENT NATIONAL MORT-POOL #363589		06/01/2020	PAYDOWN		56	56	56	56						56				2	02/01/2024	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation and Admini-strative Symbol
36203Y-6R-0	GOVERNMENT NATIONAL MORT-POOL #363680		06/01/2020	PAYDOWN		1,687	1,687	1,703	1,692		(4)		(4)		1,687				40	11/01/2023	1
36203Y-HZ-0	GOVERNMENT NATIONAL MORT-POOL #363048		06/01/2020	PAYDOWN		15	15	15	15						15					10/01/2023	1
36203Y-TW-4	GOVERNMENT NATIONAL MORT-POOL #363365		06/01/2020	PAYDOWN		125	125	127	126		(1)		(1)		125				4	11/01/2023	1
36204A-6U-4	GOVERNMENT NATIONAL MORT-POOL #364583		06/01/2020	PAYDOWN		33	33	33	33						33				1	08/01/2023	1
36204A-PN-9	GOVERNMENT NATIONAL MORT-POOL #364129		06/01/2020	PAYDOWN		356	356	360	357		(1)		(1)		356				10	08/01/2023	1
36204A-SY-2	GOVERNMENT NATIONAL MORT-POOL #364235		06/01/2020	PAYDOWN		159	159	160	159						159				4	04/01/2024	1
36204A-T2-1	GOVERNMENT NATIONAL MORT-POOL #364269		06/01/2020	PAYDOWN		267	267	269	268		(1)		(1)		267				7	01/01/2024	1
36204A-WC-5	GOVERNMENT NATIONAL MORT-POOL #364343		06/01/2020	PAYDOWN		31	31	32	31						31				1	09/01/2023	1
36204B-BA-0	GOVERNMENT NATIONAL MORT-POOL #364633		06/01/2020	PAYDOWN		83	83	84	83						83				3	09/01/2023	1
36204C-5D-9	GOVERNMENT NATIONAL MORT-POOL #366344		06/01/2020	PAYDOWN		1,126	1,126	1,284	1,222		(96)		(96)		1,126				36	10/01/2023	1
36204C-5Y-3	GOVERNMENT NATIONAL MORT-POOL #366363		06/01/2020	PAYDOWN		39	39	39	39						39				1	11/01/2023	1
36204C-7J-4	GOVERNMENT NATIONAL MORT-POOL #366397		06/01/2020	PAYDOWN		3,250	3,250	3,127	3,197		52		52		3,250				88	01/01/2024	1
36204C-LR-0	GOVERNMENT NATIONAL MORT-POOL #365836		06/01/2020	PAYDOWN		573	573	581	575		(2)		(2)		573				18	09/01/2023	1
36204C-N6-4	GOVERNMENT NATIONAL MORT-POOL #365913		06/01/2020	PAYDOWN		3,077	3,077	3,104	3,087		(9)		(9)		3,077				83	01/01/2024	1
36204C-QB-0	GOVERNMENT NATIONAL MORT-POOL #365950		06/01/2020	PAYDOWN		115	115	116	115						115				3	11/01/2023	1
36204C-TP-6	GOVERNMENT NATIONAL MORT-POOL #366058		06/01/2020	PAYDOWN		18	18	18	18						18				1	12/01/2023	1
36204C-W6-4	GOVERNMENT NATIONAL MORT-POOL #366169		06/01/2020	PAYDOWN		11	11	11	11						11					01/01/2024	1
36204C-Y5-4	GOVERNMENT NATIONAL MORT-POOL #366232		06/01/2020	PAYDOWN		367	367	370	368		(1)		(1)		367				10	01/01/2024	1
36204D-D4-8	GOVERNMENT NATIONAL MORT-POOL #366523		06/01/2020	PAYDOWN		286	286	289	287		(1)		(1)		286				8	10/01/2023	1
36204D-EW-5	GOVERNMENT NATIONAL MORT-POOL #366549		06/01/2020	PAYDOWN		541	541	546	543		(1)		(1)		541				15	01/01/2024	1
36204D-FU-8	GOVERNMENT NATIONAL MORT-POOL #366579		06/01/2020	PAYDOWN		107	107	108	107						107				3	01/01/2024	1
36204D-JX-8	GOVERNMENT NATIONAL MORT-POOL #366678		06/01/2020	PAYDOWN		116	116	117	116						116				3	01/01/2024	1
36204D-KG-3	GOVERNMENT NATIONAL MORT-POOL #366695		06/01/2020	PAYDOWN		65	65	74	69		(4)		(4)		65				2	01/01/2024	1
36204D-LC-1	GOVERNMENT NATIONAL MORT-POOL #366723		06/01/2020	PAYDOWN		21	21	20	21						21				1	02/01/2024	1
36204D-MP-1	GOVERNMENT NATIONAL MORT-POOL #366766		06/01/2020	PAYDOWN		235	235	267	255		(20)		(20)		235				6	04/01/2024	1
36204D-SU-4	GOVERNMENT NATIONAL MORT-POOL #366931		06/01/2020	PAYDOWN		44	44	45	45						44				1	10/01/2024	1
36204E-2U-0	GOVERNMENT NATIONAL MORT-POOL #368087		06/01/2020	PAYDOWN		465	465	469	466		(1)		(1)		465				12	12/01/2023	1
36204F-2G-8	GOVERNMENT NATIONAL MORT-POOL #368975		06/01/2020	PAYDOWN		1,222	1,222	1,100	1,172		49		49		1,222				33	02/01/2024	1
36204F-E3-4	GOVERNMENT NATIONAL MORT-POOL #368354		06/01/2020	PAYDOWN		914	914	922	916		(2)		(2)		914				25	01/01/2024	1
36204F-LB-8	GOVERNMENT NATIONAL MORT-POOL #368522		06/01/2020	PAYDOWN		1,095	1,095	1,054	1,077		18		18		1,095				30	03/01/2024	1
36204F-NS-9	GOVERNMENT NATIONAL MORT-POOL #368601		06/01/2020	PAYDOWN		6	6	6	6						6					03/01/2024	1
36204F-UE-2	GOVERNMENT NATIONAL MORT-POOL #368781		06/01/2020	PAYDOWN		12	12	12	12						12					10/01/2023	1
36204F-UV-4	GOVERNMENT NATIONAL MORT-POOL #368796		06/01/2020	PAYDOWN		214	214	216	215		(1)		(1)		214				5	01/01/2024	1
36204F-WN-0	GOVERNMENT NATIONAL MORT-POOL #368853		06/01/2020	PAYDOWN		19	19	19	19						19				1	11/01/2023	1
36204F-XY-5	GOVERNMENT NATIONAL MORT-POOL #368895		06/01/2020	PAYDOWN		199	199	201	199		(1)		(1)		199				5	01/01/2024	1
36204G-5Y-4	GOVERNMENT NATIONAL MORT-POOL #369963		06/01/2020	PAYDOWN		83	83	84	83						83				3	09/01/2023	1
36204G-FZ-0	GOVERNMENT NATIONAL MORT-POOL #369284		06/01/2020	PAYDOWN		5	5	5	5						5					02/01/2024	1
36204G-XR-8	GOVERNMENT NATIONAL MORT-POOL #369788		06/01/2020	PAYDOWN		221	221	223	222		(1)		(1)		221				6	11/01/2023	1
36204G-Y3-0	GOVERNMENT NATIONAL MORT-POOL #369830		06/01/2020	PAYDOWN		138	138	139	138						138				4	12/01/2023	1
36204H-5N-6	GOVERNMENT NATIONAL MORT-POOL #370853		06/01/2020	PAYDOWN		389	389	392	390		(1)		(1)		389				11	10/01/2023	1
36204H-BU-3	GOVERNMENT NATIONAL MORT-POOL #370051		06/01/2020	PAYDOWN		234	234	236	234		(1)		(1)		234				6	11/01/2023	1
36204H-DY-3	GOVERNMENT NATIONAL MORT-POOL #370119		06/01/2020	PAYDOWN		2,952	2,952	2,993	2,962		(10)		(10)		2,952				75	11/01/2023	1
36204H-E9-7	GOVERNMENT NATIONAL MORT-POOL #370160		06/01/2020	PAYDOWN		8	8	9	8						8					12/01/2023	1
36204H-KC-3	GOVERNMENT NATIONAL MORT-POOL #370291		06/01/2020	PAYDOWN		330	330	333	331		(1)		(1)		330				9	12/01/2023	1
36204H-KQ-2	GOVERNMENT NATIONAL MORT-POOL #370303		06/01/2020	PAYDOWN		136	136	137	136						136				4	01/01/2024	1
36204H-LJ-7	GOVERNMENT NATIONAL MORT-POOL #370329		06/01/2020	PAYDOWN		61	61	70	65		(3)		(3)		61				2	11/01/2023	1
36204H-ZP-8	GOVERNMENT NATIONAL MORT-POOL #370750		06/01/2020	PAYDOWN		93	93	107	98		(5)		(5)		93				3	09/01/2023	1
36204J-6J-0	GOVERNMENT NATIONAL MORT-POOL #371773		06/01/2020	PAYDOWN		928	928	937	932		(4)		(4)		928				28	05/01/2024	1
36204J-C5-3	GOVERNMENT NATIONAL MORT-POOL #370992		06/01/2020	PAYDOWN		404	404	408	405		(1)		(1)		404				10	12/01/2023	1
36204J-DC-7	GOVERNMENT NATIONAL MORT-POOL #370999		06/01/2020	PAYDOWN		54	54	52	53		1		1		54				1	01/01/2024	1
36204J-EW-2	GOVERNMENT NATIONAL MORT-POOL #371049		06/01/2020	PAYDOWN		534	534	541	537		(3)		(3)		534				19	03/01/2024	1
36204J-JF-4	GOVERNMENT NATIONAL MORT-POOL #371162		06/01/2020	PAYDOWN		75	75	75	75						75				2	10/01/2023	1
36204J-JX-5	GOVERNMENT NATIONAL MORT-POOL #371178		06/01/2020	PAYDOWN		216	216	215	216						216				6	11/01/2023	1
36204J-MD-5	GOVERNMENT NATIONAL MORT-POOL #371256		06/01/2020	PAYDOWN		165	165	166	165						165				4	01/01/2024	1
36204K-D4-2	GOVERNMENT NATIONAL MORT-POOL #371923		06/01/2020	PAYDOWN		204	204	197	201		3		3		204				5	03/01/2024	1
36204K-HJ-5	GOVERNMENT NATIONAL MORT-POOL #372033		06/01/2020	PAYDOWN		337	337	341	339		(1)		(1)		337				9	01/01/2024	1
36204K-XC-2	GOVERNMENT NATIONAL MORT-POOL #372475		06/01/2020	PAYDOWN		8	8	8	8						8					01/01/2028	1
36204L-YF-2	GOVERNMENT NATIONAL MORT-POOL #373410		06/01/2020	PAYDOWN		1,531	1,531	1,759	1,613		(82)		(82)		1,531				42	11/01/2023	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36204N-FV-4	GOVERNMENT NATIONAL MORT-POOL #374680		06/01/2020	PAYDOWN		653	653	659	655		(2)		(2)		653				20	03/01/2024	1
36204N-L6-2	GOVERNMENT NATIONAL MORT-POOL #374849		06/01/2020	PAYDOWN		6	6	6	6						6					12/01/2023	1
36204N-ND-5	GOVERNMENT NATIONAL MORT-POOL #374888		06/01/2020	PAYDOWN		136	136	137	137						136				4	01/01/2024	1
36204N-XH-5	GOVERNMENT NATIONAL MORT-POOL #375180		06/01/2020	PAYDOWN		458	458	466	461		(3)		(3)		458				14	01/01/2024	1
36204P-QL-9	GOVERNMENT NATIONAL MORT-POOL #375859		06/01/2020	PAYDOWN		317	317	320	318		(1)		(1)		317				9	02/01/2024	1
36204Q-2U-3	GOVERNMENT NATIONAL MORT-POOL #377087		06/01/2020	PAYDOWN		221	221	223	222		(1)		(1)		221				6	12/01/2023	1
36204Q-AS-9	GOVERNMENT NATIONAL MORT-POOL #376317		06/01/2020	PAYDOWN		51	51	51	51						51				2	01/01/2024	1
36204Q-BN-9	GOVERNMENT NATIONAL MORT-POOL #376345		06/01/2020	PAYDOWN		1,853	1,853	1,847	1,850		3		3		1,853				50	12/01/2023	1
36204Q-DC-1	GOVERNMENT NATIONAL MORT-POOL #376399		06/01/2020	PAYDOWN		8,537	8,537	8,616	8,568		(31)		(31)		8,537				567	02/01/2024	1
36204Q-ES-5	GOVERNMENT NATIONAL MORT-POOL #376445		06/01/2020	PAYDOWN		944	944	953	948		(3)		(3)		944				25	04/01/2024	1
36204Q-GP-9	GOVERNMENT NATIONAL MORT-POOL #376506		06/01/2020	PAYDOWN		269	269	259	265		4		4		269				7	05/01/2024	1
36204Q-RE-2	GOVERNMENT NATIONAL MORT-POOL #376785		06/01/2020	PAYDOWN		6	6	6	6						6					12/01/2023	1
36204Q-RL-6	GOVERNMENT NATIONAL MORT-POOL #376791		06/01/2020	PAYDOWN		33	33	33	33						33				1	02/01/2024	1
36204Q-RR-3	GOVERNMENT NATIONAL MORT-POOL #376796		06/01/2020	PAYDOWN		4	4	4	4						4					03/01/2024	1
36204R-6J-2	GOVERNMENT NATIONAL MORT-POOL #378073		06/01/2020	PAYDOWN		186	186	188	187		(1)		(1)		186				5	02/01/2024	1
36204R-AY-4	GOVERNMENT NATIONAL MORT-POOL #377223		06/01/2020	PAYDOWN		51	51	52	52		(1)		(1)		51				2	07/01/2024	1
36204R-CA-4	GOVERNMENT NATIONAL MORT-POOL #377265		06/01/2020	PAYDOWN		1,306	1,306	1,355	1,325		(20)		(20)		1,306				46	09/01/2026	1
36204R-Y7-7	GOVERNMENT NATIONAL MORT-POOL #377934		06/01/2020	PAYDOWN		4	4	4	4						4					02/01/2024	1
36204R-YN-2	GOVERNMENT NATIONAL MORT-POOL #377917		06/01/2020	PAYDOWN		903	903	911	906		(3)		(3)		903				25	01/01/2024	1
36204S-EY-8	GOVERNMENT NATIONAL MORT-POOL #378251		06/01/2020	PAYDOWN		986	986	995	989		(3)		(3)		986				27	01/01/2024	1
36204T-HD-9	GOVERNMENT NATIONAL MORT-POOL #379228		06/01/2020	PAYDOWN		17	17	17	17						17					03/01/2024	1
36204T-PQ-1	GOVERNMENT NATIONAL MORT-POOL #379431		06/01/2020	PAYDOWN		103	103	103	103						103				3	04/01/2024	1
36204U-RQ-6	GOVERNMENT NATIONAL MORT-POOL #380395		06/01/2020	PAYDOWN		392	392	446	416		(23)		(23)		392				10	12/01/2023	1
36204V-2E-8	GOVERNMENT NATIONAL MORT-POOL #381573		06/01/2020	PAYDOWN		257	257	259	257		(1)		(1)		257				7	01/01/2024	1
36204V-AP-4	GOVERNMENT NATIONAL MORT-POOL #380814		06/01/2020	PAYDOWN		15	15	15	15						15					02/01/2024	1
36204W-P9-2	GOVERNMENT NATIONAL MORT-POOL #382148		06/01/2020	PAYDOWN		109	109	110	110						109				3	12/01/2023	1
36204W-PL-5	GOVERNMENT NATIONAL MORT-POOL #382127		06/01/2020	PAYDOWN		551	551	556	552		(1)		(1)		551				15	01/01/2024	1
36204W-QP-5	GOVERNMENT NATIONAL MORT-POOL #382162		06/01/2020	PAYDOWN		65	65	67	66						65				2	01/01/2024	1
36204X-NB-7	GOVERNMENT NATIONAL MORT-POOL #382986		06/01/2020	PAYDOWN		24	24	25	24						24				1	04/01/2024	1
36204Y-AD-5	GOVERNMENT NATIONAL MORT-POOL #383504		06/01/2020	PAYDOWN		161	161	162	161		(1)		(1)		161				4	03/01/2024	1
36204Y-FX-6	GOVERNMENT NATIONAL MORT-POOL #383682		06/01/2020	PAYDOWN		291	291	294	292		(1)		(1)		291				8	02/01/2024	1
36205A-5C-4	GOVERNMENT NATIONAL MORT-POOL #385243		06/01/2020	PAYDOWN		34	34	34	34						34				1	04/01/2024	1
36205A-5Z-3	GOVERNMENT NATIONAL MORT-POOL #385264		06/01/2020	PAYDOWN		40	40	40	40						40				1	06/01/2024	1
36205B-EF-5	GOVERNMENT NATIONAL MORT-POOL #385434		06/01/2020	PAYDOWN		30	30	30	30						30				1	02/01/2024	1
36205B-EG-3	GOVERNMENT NATIONAL MORT-POOL #385435		06/01/2020	PAYDOWN		246	246	248	246		(1)		(1)		246				6	02/01/2024	1
36205B-LA-8	GOVERNMENT NATIONAL MORT-POOL #385621		06/01/2020	PAYDOWN		109	109	110	109						109				3	04/01/2024	1
36205B-WH-1	GOVERNMENT NATIONAL MORT-POOL #385948		06/01/2020	PAYDOWN		379	379	391	383		(4)		(4)		379				13	10/01/2024	1
36205C-G2-0	GOVERNMENT NATIONAL MORT-POOL #386417		06/01/2020	PAYDOWN		10	10	10	10						10					03/01/2024	1
36205C-V5-6	GOVERNMENT NATIONAL MORT-POOL #386836		05/01/2020	PAYDOWN		435	435	418	425		10		10		435				10	04/01/2024	1
36205D-DD-7	GOVERNMENT NATIONAL MORT-POOL #387200		06/01/2020	PAYDOWN		33	33	38	35		(2)		(2)		33				1	03/01/2024	1
36205E-FC-5	GOVERNMENT NATIONAL MORT-POOL #388163		06/01/2020	PAYDOWN		287	287	276	283		4		4		287				8	03/01/2024	1
36205E-K3-9	GOVERNMENT NATIONAL MORT-POOL #388314		06/01/2020	PAYDOWN		301	301	304	302		(1)		(1)		301				7	02/01/2024	1
36205F-5Z-2	GOVERNMENT NATIONAL MORT-POOL # 389764		06/01/2020	PAYDOWN		14	14	15	15						14					11/01/2032	1
36205F-7A-5	GOVERNMENT NATIONAL MORT-POOL #389789		06/01/2020	PAYDOWN		207	207	214	210		(4)		(4)		207				5	12/01/2032	1
36205F-HE-6	GOVERNMENT NATIONAL MORT-POOL #389129		06/01/2020	PAYDOWN		872	872	886	879		(6)		(6)		872				25	05/01/2028	1
36205G-EP-2	GOVERNMENT NATIONAL MORT-POOL #389942		06/01/2020	PAYDOWN		33	33	34	33						33				1	03/01/2024	1
36205G-VF-5	GOVERNMENT NATIONAL MORT-POOL #390414		06/01/2020	PAYDOWN		177	177	180	178		(1)		(1)		177				6	04/01/2024	1
36205H-SR-1	GOVERNMENT NATIONAL MORT-POOL #391228		06/01/2020	PAYDOWN		41	41	41	41						41				1	04/01/2024	1
36205J-RL-1	GOVERNMENT NATIONAL MORT-POOL #392091		06/01/2020	PAYDOWN		112	112	113	112		(1)		(1)		112				3	04/01/2024	1
36205J-U9-4	GOVERNMENT NATIONAL MORT-POOL #392208		06/01/2020	PAYDOWN		212	212	245	227		(14)		(14)		212				6	05/01/2024	1
36205J-YD-1	GOVERNMENT NATIONAL MORT-POOL #392308		06/01/2020	PAYDOWN		76	76	78	77		(1)		(1)		76				2	06/01/2024	1
36205K-4Y-5	GOVERNMENT NATIONAL MORT-POOL #393339		06/01/2020	PAYDOWN		1,309	1,309	1,328	1,319		(11)		(11)		1,309				38	02/01/2027	1
36205K-Y8-9	GOVERNMENT NATIONAL MORT-POOL #393235		06/01/2020	PAYDOWN		826	826	852	838		(12)		(12)		826				29	01/01/2027	1
36205L-F3-9	GOVERNMENT NATIONAL MORT-POOL #393586		06/01/2020	PAYDOWN		274	274	277	275		(1)		(1)		274				7	04/01/2024	1
36205L-QM-5	GOVERNMENT NATIONAL MORT-POOL #393860		06/01/2020	PAYDOWN		129	129	124	127		2		2		129				3	04/01/2024	1
36205M-2R-8	GOVERNMENT NATIONAL MORT-POOL #395084		06/01/2020	PAYDOWN		231	231	234	232		(1)		(1)		231				7	06/01/2024	1
36205N-3R-5	GOVERNMENT NATIONAL MORT-POOL #396008		06/01/2020	PAYDOWN		12	12	12	12						12					05/01/2024	1
36205R-SA-6	GOVERNMENT NATIONAL MORT-POOL #398413		06/01/2020	PAYDOWN		31	31	32	31						31				1	06/01/2029	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36205S-JD-8	GOVERNMENT NATIONAL MORT-POOL #399060		06/01/2020	PAYDOWN		133	133	131	132		1		1		133				4	06/01/2029	1
36205W-Z9-0	GOVERNMENT NATIONAL MORT-POOL #403168		06/01/2020	PAYDOWN		60	60	61	60		(1)		(1)		60				2	04/01/2028	1
36205X-YA-6	GOVERNMENT NATIONAL MORT-POOL #404005		06/01/2020	PAYDOWN		467	467	495	481		(13)		(13)		467				39	11/01/2024	1
36206A-W3-3	GOVERNMENT NATIONAL MORT-POOL #405766		06/01/2020	PAYDOWN		131	131	135	134		(3)		(3)		131				3	10/01/2032	1
36206F-5F-5	GOVERNMENT NATIONAL MORT-POOL #410446		06/01/2020	PAYDOWN		21	21	21	21						21				1	02/01/2028	1
36206F-5Q-1	GOVERNMENT NATIONAL MORT-POOL #410455		06/01/2020	PAYDOWN		3	3	3	3						3					03/01/2028	1
36206L-6R-5	GOVERNMENT NATIONAL MORT-POOL #414980		06/01/2020	PAYDOWN		384	384	378	379		5		5		384				11	01/01/2026	1
36206N-TQ-8	GOVERNMENT NATIONAL MORT-POOL #416459		06/01/2020	PAYDOWN		699	699	703	701		(2)		(2)		699				19	12/01/2028	1
36206P-S2-7	GOVERNMENT NATIONAL MORT-POOL #417337		06/01/2020	PAYDOWN		14	14	14	14						14					03/01/2026	1
36206Q-UB-2	GOVERNMENT NATIONAL MORT-POOL #418278		06/01/2020	PAYDOWN		147	147	140	144		4		4		147				4	04/01/2026	1
36206R-GY-6	GOVERNMENT NATIONAL MORT-POOL #418815		06/01/2020	PAYDOWN		720	720	738	726		(7)		(7)		720				21	11/01/2025	1
36206W-5E-1	GOVERNMENT NATIONAL MORT-POOL #423945		06/01/2020	PAYDOWN		1,609	1,609	1,669	1,645		(36)		(36)		1,609				57	10/01/2026	1
36206W-7A-7	GOVERNMENT NATIONAL MORT-POOL #423989		06/01/2020	PAYDOWN		356	356	369	365		(9)		(9)		356				13	08/01/2026	1
36206W-Y9-0	GOVERNMENT NATIONAL MORT-POOL #423836		06/01/2020	PAYDOWN		3	3	3	3						3					08/01/2026	1
36206W-YX-7	GOVERNMENT NATIONAL MORT-POOL #423826		06/01/2020	PAYDOWN		800	800	830	812		(12)		(12)		800				28	06/01/2026	1
36206Y-RM-5	GOVERNMENT NATIONAL MORT-POOL #425392		06/01/2020	PAYDOWN		420	420	485	450		(30)		(30)		420				15	06/01/2026	1
36207A-7M-8	GOVERNMENT NATIONAL MORT-POOL #426700		06/01/2020	PAYDOWN		323	323	328	325		(2)		(2)		323				9	06/01/2028	1
36207A-A3-6	GOVERNMENT NATIONAL MORT-POOL #425826		06/01/2020	PAYDOWN		372	372	370	371		1		1		372				12	01/01/2028	1
36207A-DH-2	GOVERNMENT NATIONAL MORT-POOL #425904		06/01/2020	PAYDOWN		1,352	1,352	1,402	1,373		(21)		(21)		1,352				48	10/01/2026	1
36207A-HK-1	GOVERNMENT NATIONAL MORT-POOL #426034		06/01/2020	PAYDOWN		22	22	22	22						22				1	04/01/2026	1
36207A-LG-5	GOVERNMENT NATIONAL MORT-POOL #426127		06/01/2020	PAYDOWN		30	30	36	35		(4)		(4)		30				1	07/01/2026	1
36207B-5F-3	GOVERNMENT NATIONAL MORT-POOL #427546		06/01/2020	PAYDOWN		672	672	681	679		(7)		(7)		672				18	12/01/2031	1
36207D-YR-1	GOVERNMENT NATIONAL MORT-POOL #429220		06/01/2020	PAYDOWN		239	239	241	240		(1)		(1)		239				6	04/01/2026	1
36207E-M7-6	GOVERNMENT NATIONAL MORT-POOL #429782		06/01/2020	PAYDOWN		146	146	149	148		(2)		(2)		146				3	12/01/2033	1
36207F-KA-8	GOVERNMENT NATIONAL MORT-POOL #430589		06/01/2020	PAYDOWN		177	177	184	180		(3)		(3)		177				4	02/01/2028	1
36207J-5Z-2	GOVERNMENT NATIONAL MORT-POOL #433864		06/01/2020	PAYDOWN		302	302	293	294		7		7		302				9	07/01/2028	1
36207J-6J-7	GOVERNMENT NATIONAL MORT-POOL #433873		06/01/2020	PAYDOWN		31	31	32	32		(1)		(1)		31				1	07/01/2028	1
36207J-6T-5	GOVERNMENT NATIONAL MORT-POOL #433882		06/01/2020	PAYDOWN		385	385	374	380		5		5		385				11	07/01/2028	1
36207J-G3-1	GOVERNMENT NATIONAL MORT-POOL #433218		06/01/2020	PAYDOWN		1,469	1,469	1,523	1,499		(30)		(30)		1,469				52	09/01/2026	1
36207J-KU-6	GOVERNMENT NATIONAL MORT-POOL #433307		06/01/2020	PAYDOWN		723	723	750	734		(11)		(11)		723				26	11/01/2026	1
36207J-N9-0	GOVERNMENT NATIONAL MORT-POOL #433416		06/01/2020	PAYDOWN		34	34	35	35						34				1	02/01/2027	1
36207J-U7-6	GOVERNMENT NATIONAL MORT-POOL #433606		06/01/2020	PAYDOWN		91	91	93	92		(1)		(1)		91				3	02/01/2028	1
36207J-UA-9	GOVERNMENT NATIONAL MORT-POOL #433577		06/01/2020	PAYDOWN		105	105	107	106		(1)		(1)		105				3	02/01/2028	1
36207J-YX-5	GOVERNMENT NATIONAL MORT-POOL #433726		06/01/2020	PAYDOWN		1	1	1	1						1					04/01/2028	1
36207J-ZR-7	GOVERNMENT NATIONAL MORT-POOL #433752		06/01/2020	PAYDOWN		906	906	926	916		(10)		(10)		906				27	05/01/2028	1
36207K-AH-3	GOVERNMENT NATIONAL MORT-POOL #433908		06/01/2020	PAYDOWN		29	29	29	29						29				1	08/01/2028	1
36207K-AQ-3	GOVERNMENT NATIONAL MORT-POOL #433915		06/01/2020	PAYDOWN		2,139	2,139	2,157	2,147		(9)		(9)		2,139				128	11/01/2028	1
36207K-AU-4	GOVERNMENT NATIONAL MORT-POOL #433919		06/01/2020	PAYDOWN		133	133	129	130		3		3		133				4	08/01/2028	1
36207K-B6-6	GOVERNMENT NATIONAL MORT-POOL #433961		06/01/2020	PAYDOWN		479	479	491	485		(6)		(6)		479				14	08/01/2028	1
36207K-J2-7	GOVERNMENT NATIONAL MORT-POOL #434181		06/01/2020	PAYDOWN		11	11	11	11						11					02/01/2029	1
36207K-LS-7	GOVERNMENT NATIONAL MORT-POOL # 434237		06/01/2020	PAYDOWN		125	125	129	128		(3)		(3)		125				3	03/01/2029	1
36207K-WC-0	GOVERNMENT NATIONAL MORT-POOL #434543		06/01/2020	PAYDOWN		12	12	12	12						12					09/01/2029	1
36207L-UL-0	GOVERNMENT NATIONAL MORT-POOL #435387		06/01/2020	PAYDOWN		370	370	381	374		(5)		(5)		370				13	03/01/2027	1
36207M-4N-3	GOVERNMENT NATIONAL MORT-POOL #436529		06/01/2020	PAYDOWN		454	454	471	468		(14)		(14)		454				16	11/01/2026	1
36207M-UM-6	GOVERNMENT NATIONAL MORT-POOL #436288		06/01/2020	PAYDOWN		43	43	44	43						43				1	03/01/2028	1
36207N-6R-0	GOVERNMENT NATIONAL MORT-POOL # 437480		06/01/2020	PAYDOWN		545	545	563	557		(12)		(12)		545				14	03/01/2029	1
36207Q-JY-4	GOVERNMENT NATIONAL MORT-POOL #438679		06/01/2020	PAYDOWN		60	60	62	61		(1)		(1)		60				2	03/01/2027	1
36207R-F2-6	GOVERNMENT NATIONAL MORT-POOL #439485		06/01/2020	PAYDOWN		763	763	774	770		(6)		(6)		763				22	01/01/2027	1
36207R-GE-9	GOVERNMENT NATIONAL MORT-POOL #439497		06/01/2020	PAYDOWN		15	15	19	17		(2)		(2)		15					02/01/2027	1
36207T-X3-0	GOVERNMENT NATIONAL MORT-POOL #441798		06/01/2020	PAYDOWN		146	146	156	152		(6)		(6)		146				5	03/01/2027	1
36207T-XM-8	GOVERNMENT NATIONAL MORT-POOL #441784		06/01/2020	PAYDOWN		706	706	728	716		(9)		(9)		706				25	01/01/2027	1
36207U-AK-4	GOVERNMENT NATIONAL MORT-POOL #442010		06/01/2020	PAYDOWN		1,670	1,670	1,732	1,710		(40)		(40)		1,670				59	03/01/2027	1
36207U-ED-6	GOVERNMENT NATIONAL MORT-POOL #442132		06/01/2020	PAYDOWN		1,633	1,633	1,693	1,663		(30)		(30)		1,633				58	11/01/2026	1
36207U-FT-0	GOVERNMENT NATIONAL MORT-POOL #442178		06/01/2020	PAYDOWN		1,430	1,430	1,483	1,454		(24)		(24)		1,430				45	12/01/2026	1
36207U-QE-1	GOVERNMENT NATIONAL MORT-POOL #442453		06/01/2020	PAYDOWN		864	864	878	871		(7)		(7)		864				25	05/01/2028	1
36207U-TB-4	GOVERNMENT NATIONAL MORT-POOL #442546		06/01/2020	PAYDOWN		363	363	374	368		(5)		(5)		363				12	05/01/2027	1
36207V-2M-7	GOVERNMENT NATIONAL MORT-POOL #443680		06/01/2020	PAYDOWN		94	94	94	94						94				7	06/01/2028	1
36207V-4M-5	GOVERNMENT NATIONAL MORT-POOL #443728		06/01/2020	PAYDOWN		181	181	188	186		(5)		(5)		181				4	07/01/2028	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36207V-WA-0	GOVERNMENT NATIONAL MORT-POOL #443541		06/01/2020	PAYDOWN		21	21	22	22						21				1	01/01/2028	1
36207V-X9-2	GOVERNMENT NATIONAL MORT-POOL #443604		06/01/2020	PAYDOWN		2,213	2,213	2,140	2,165		47		47		2,213				51	01/01/2029	1
36207W-4C-5	GOVERNMENT NATIONAL MORT-POOL #444619		06/01/2020	PAYDOWN		30	30	32	31		(1)		(1)		30				1	03/01/2027	1
36208C-F6-9	GOVERNMENT NATIONAL MORT-POOL #446689		06/01/2020	PAYDOWN		288	288	291	289		(1)		(1)		288				8	09/01/2028	1
36208C-FZ-5	GOVERNMENT NATIONAL MORT-POOL #446684		06/01/2020	PAYDOWN		853	853	828	837		16		16		853				25	08/01/2028	1
36208C-JQ-1	GOVERNMENT NATIONAL MORT-POOL #446771		06/01/2020	PAYDOWN		57	57	59	58		(1)		(1)		57				2	10/01/2028	1
36208C-N8-6	GOVERNMENT NATIONAL MORT-POOL #446915		06/01/2020	PAYDOWN		191	191	197	194		(3)		(3)		191				7	05/01/2027	1
36208C-RL-3	GOVERNMENT NATIONAL MORT-POOL #446991		06/01/2020	PAYDOWN		637	637	656	645		(9)		(9)		637				23	05/01/2027	1
36208C-UV-7	GOVERNMENT NATIONAL MORT-POOL #447096		06/01/2020	PAYDOWN		228	228	235	231		(3)		(3)		228				8	05/01/2027	1
36208C-WF-0	GOVERNMENT NATIONAL MORT-POOL #447146		06/01/2020	PAYDOWN		176	176	182	180		(4)		(4)		176				6	05/01/2027	1
36208D-DM-4	GOVERNMENT NATIONAL MORT-POOL #447508		06/01/2020	PAYDOWN		982	982	1,012	995		(14)		(14)		982				35	04/01/2027	1
36208D-FQ-3	GOVERNMENT NATIONAL MORT-POOL #447575		06/01/2020	PAYDOWN		492	492	510	501		(9)		(9)		492				17	05/01/2027	1
36208D-HB-4	GOVERNMENT NATIONAL MORT-POOL #447626		06/01/2020	PAYDOWN		519	519	535	526		(7)		(7)		519				18	06/01/2027	1
36208D-RJ-6	GOVERNMENT NATIONAL MORT-POOL #447889		06/01/2020	PAYDOWN		727	727	750	737		(10)		(10)		727				26	11/01/2027	1
36208D-UF-0	GOVERNMENT NATIONAL MORT-POOL #447982		06/01/2020	PAYDOWN		4	4	4	4						4					06/01/2028	1
36208D-UK-9	GOVERNMENT NATIONAL MORT-POOL #447986		06/01/2020	PAYDOWN		4	4	4	4						4					06/01/2028	1
36208D-UQ-6	GOVERNMENT NATIONAL MORT-POOL #447991		06/01/2020	PAYDOWN		487	487	501	494		(7)		(7)		487				15	06/01/2028	1
36208D-VN-2	GOVERNMENT NATIONAL MORT-POOL #448021		06/01/2020	PAYDOWN		593	593	611	601		(8)		(8)		593				20	04/01/2027	1
36208E-6V-0	GOVERNMENT NATIONAL MORT-POOL #449184		06/01/2020	PAYDOWN		113	113	113	113						113				4	10/01/2027	1
36208E-U5-0	GOVERNMENT NATIONAL MORT-POOL #448904		06/01/2020	PAYDOWN		213	213	219	216		(3)		(3)		213				8	07/01/2027	1
36208E-XT-5	GOVERNMENT NATIONAL MORT-POOL #448990		06/01/2020	PAYDOWN		753	753	780	768		(15)		(15)		753				27	08/01/2027	1
36208E-ZF-3	GOVERNMENT NATIONAL MORT-POOL #449042		06/01/2020	PAYDOWN		678	678	698	687		(9)		(9)		678				24	06/01/2028	1
36208F-4R-8	GOVERNMENT NATIONAL MORT-POOL #450032		06/01/2020	PAYDOWN		442	442	439	440		2		2		442				14	07/01/2028	1
36208F-CP-3	GOVERNMENT NATIONAL MORT-POOL #449278		06/01/2020	PAYDOWN		54	54	55	54		(1)		(1)		54				2	02/01/2028	1
36208F-J7-6	GOVERNMENT NATIONAL MORT-POOL #449486		06/01/2020	PAYDOWN		3,788	3,788	3,844	3,829		(42)		(42)		3,788				110	11/01/2027	1
36208F-KM-1	GOVERNMENT NATIONAL MORT-POOL #449500		06/01/2020	PAYDOWN		320	320	318	318		1		1		320				10	01/01/2028	1
36208F-L5-7	GOVERNMENT NATIONAL MORT-POOL #449548		06/01/2020	PAYDOWN		31	31	32	31		(1)		(1)		31				1	06/01/2028	1
36208F-MM-9	GOVERNMENT NATIONAL MORT-POOL #449564		06/01/2020	PAYDOWN		871	871	885	879		(8)		(8)		871				25	06/01/2028	1
36208F-ZG-8	GOVERNMENT NATIONAL MORT-POOL #449943		06/01/2020	PAYDOWN		87	87	88	87						87				2	07/01/2028	1
36208G-L2-2	GOVERNMENT NATIONAL MORT-POOL #450445		06/01/2020	PAYDOWN		431	431	499	465		(34)		(34)		431				13	12/01/2027	1
36208H-LC-8	GOVERNMENT NATIONAL MORT-POOL #451323		06/01/2020	PAYDOWN		73	73	76	74		(1)		(1)		73				3	07/01/2027	1
36208H-MM-5	GOVERNMENT NATIONAL MORT-POOL #451364		06/01/2020	PAYDOWN		1,193	1,193	1,230	1,212		(19)		(19)		1,193				42	08/01/2027	1
36208H-NC-6	GOVERNMENT NATIONAL MORT-POOL #451387		06/01/2020	PAYDOWN		426	426	437	430		(5)		(5)		426				13	08/01/2027	1
36208H-P2-6	GOVERNMENT NATIONAL MORT-POOL #451441		06/01/2020	PAYDOWN		1,208	1,208	1,245	1,237		(29)		(29)		1,208				43	09/01/2027	1
36208K-V3-0	GOVERNMENT NATIONAL MORT-POOL #453434		06/01/2020	PAYDOWN		577	577	592	584		(7)		(7)		577				15	11/01/2028	1
36208L-AE-7	GOVERNMENT NATIONAL MORT-POOL #453705		06/01/2020	PAYDOWN		150	150	154	152		(2)		(2)		150				4	10/01/2027	1
36208L-LZ-8	GOVERNMENT NATIONAL MORT-POOL #454044		06/01/2020	PAYDOWN		46	46	46	46						46				1	04/01/2028	1
36208L-XP-7	GOVERNMENT NATIONAL MORT-POOL #454386		06/01/2020	PAYDOWN		94	94	96	95		(1)		(1)		94				3	04/01/2028	1
36208M-BF-1	GOVERNMENT NATIONAL MORT-POOL #454638		06/01/2020	PAYDOWN		389	389	402	395		(6)		(6)		389				10	08/01/2028	1
36208M-PX-7	GOVERNMENT NATIONAL MORT-POOL #455038		06/01/2020	PAYDOWN		77	77	77	77						77				2	12/01/2027	1
36208P-NB-0	GOVERNMENT NATIONAL MORT-POOL #456786		06/01/2020	PAYDOWN		9	9	10	10						9					04/01/2028	1
36208P-RE-0	GOVERNMENT NATIONAL MORT-POOL #456885		06/01/2020	PAYDOWN		346	346	351	348		(3)		(3)		346				10	05/01/2028	1
36208P-YK-8	GOVERNMENT NATIONAL MORT-POOL #457114		06/01/2020	PAYDOWN		160	160	161	160		(1)		(1)		160				4	12/01/2028	1
36208P-YX-0	GOVERNMENT NATIONAL MORT-POOL #457126		06/01/2020	PAYDOWN		7	7	7	7						7					02/01/2029	1
36208Q-3F-1	GOVERNMENT NATIONAL MORT-POOL #458098		06/01/2020	PAYDOWN		72	72	72	72						72				2	03/01/2029	1
36208Q-PC-4	GOVERNMENT NATIONAL MORT-POOL #457719		06/01/2020	PAYDOWN		707	707	728	719		(12)		(12)		707				23	01/01/2028	1
36208Q-Z7-4	GOVERNMENT NATIONAL MORT-POOL #458066		06/01/2020	PAYDOWN		111	111	111	111						111				3	03/01/2029	1
36208R-3Q-5	GOVERNMENT NATIONAL MORT-POOL # 459007		06/01/2020	PAYDOWN		493	493	510	502		(9)		(9)		493				12	02/01/2029	1
36208R-EQ-3	GOVERNMENT NATIONAL MORT-POOL #458343		06/01/2020	PAYDOWN		1,204	1,204	1,221	1,212		(9)		(9)		1,204				35	11/01/2027	1
36208R-F2-5	GOVERNMENT NATIONAL MORT-POOL #458385		06/01/2020	PAYDOWN		522	522	519	520		2		2		522				16	02/01/2028	1
36208R-FK-5	GOVERNMENT NATIONAL MORT-POOL #458370		06/01/2020	PAYDOWN		18	18	19	19						18				1	01/01/2028	1
36208R-TU-8	GOVERNMENT NATIONAL MORT-POOL #458763		06/01/2020	PAYDOWN		28	28	29	29						28				1	01/01/2028	1
36208R-VA-9	GOVERNMENT NATIONAL MORT-POOL #458809		06/01/2020	PAYDOWN		125	125	129	127		(2)		(2)		125				4	02/01/2028	1
36208R-WU-4	GOVERNMENT NATIONAL MORT-POOL #458859		06/01/2020	PAYDOWN		335	335	343	339		(4)		(4)		335				10	02/01/2028	1
36208R-WY-6	GOVERNMENT NATIONAL MORT-POOL #458863		06/01/2020	PAYDOWN		100	100	103	101		(1)		(1)		100				3	02/01/2028	1
36208R-YE-8	GOVERNMENT NATIONAL MORT-POOL #458909		06/01/2020	PAYDOWN		410	410	417	413		(3)		(3)		410				12	07/01/2028	1
36208R-YF-5	GOVERNMENT NATIONAL MORT-POOL #458910		06/01/2020	PAYDOWN		52	52	52	52						52				2	07/01/2028	1
36208T-CW-8	GOVERNMENT NATIONAL MORT-POOL #460085		06/01/2020	PAYDOWN		2,182	2,182	2,218	2,201		(19)		(19)		2,182				64	06/01/2028	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36208T-PN-4	GOVERNMENT NATIONAL MORT-POOL #460429		06/01/2020	PAYDOWN		157	157	159	158		(1)		(1)		157				5	07/01/2028	1
36208T-W7-1	GOVERNMENT NATIONAL MORT-POOL #460670		06/01/2020	PAYDOWN		3	3	3	3						3					01/01/2028	1
36208T-YP-9	GOVERNMENT NATIONAL MORT-POOL #460718		06/01/2020	PAYDOWN		20	20	21	21						20				1	01/01/2028	1
36208U-HZ-3	GOVERNMENT NATIONAL MORT-POOL #461148		06/01/2020	PAYDOWN		402	402	408	405		(4)		(4)		402				12	12/01/2027	1
36208U-KA-4	GOVERNMENT NATIONAL MORT-POOL #461189		06/01/2020	PAYDOWN		45	45	46	45		(1)		(1)		45				1	01/01/2028	1
36208V-2A-2	GOVERNMENT NATIONAL MORT-POOL #462569		06/01/2020	PAYDOWN		37	37	38	38						37				1	03/01/2028	1
36208V-6E-0	GOVERNMENT NATIONAL MORT-POOL #462669		06/01/2020	PAYDOWN		8	8	8	8						8					04/01/2028	1
36208V-6R-1	GOVERNMENT NATIONAL MORT-POOL #462680		06/01/2020	PAYDOWN		3	3	4	3						3					04/01/2028	1
36208V-QS-7	GOVERNMENT NATIONAL MORT-POOL #462265		06/01/2020	PAYDOWN		712	712	737	724		(12)		(12)		712				18	12/01/2028	1
36208V-UH-6	GOVERNMENT NATIONAL MORT-POOL #462384		06/01/2020	PAYDOWN		1	1	1	1						1					11/01/2027	1
36208V-VR-3	GOVERNMENT NATIONAL MORT-POOL #462424		06/01/2020	PAYDOWN		66	66	68	67		(1)		(1)		66				2	12/01/2027	1
36208V-XM-2	GOVERNMENT NATIONAL MORT-POOL #462484		06/01/2020	PAYDOWN		168	168	173	172		(4)		(4)		168				6	01/01/2028	1
36208V-ZT-5	GOVERNMENT NATIONAL MORT-POOL #462554		06/01/2020	PAYDOWN		119	119	120	120		(1)		(1)		119				4	02/01/2028	1
36208W-B5-1	GOVERNMENT NATIONAL MORT-POOL #462760		06/01/2020	PAYDOWN		92	92	94	94		(2)		(2)		92				3	05/01/2028	1
36208W-B6-9	GOVERNMENT NATIONAL MORT-POOL #462761		06/01/2020	PAYDOWN		65	65	65	65						65				2	05/01/2028	1
36208W-DF-7	GOVERNMENT NATIONAL MORT-POOL #462802		06/01/2020	PAYDOWN		16,559	16,559	16,974	16,792		(233)		(233)		16,559				483	06/01/2028	1
36208W-ED-1	GOVERNMENT NATIONAL MORT-POOL #462832		06/01/2020	PAYDOWN		387	387	384	385		1		1		387				12	07/01/2028	1
36208W-GW-7	GOVERNMENT NATIONAL MORT-POOL #462913		06/01/2020	PAYDOWN		3	3	3	3						3					04/01/2028	1
36208X-N4-9	GOVERNMENT NATIONAL MORT-POOL #464011		06/01/2020	PAYDOWN		121	121	121	121						121				3	07/01/2028	1
36208Y-BW-8	GOVERNMENT NATIONAL MORT-POOL #464553		06/01/2020	PAYDOWN		217	217	219	218		(1)		(1)		217				6	02/01/2029	1
36208Y-GR-4	GOVERNMENT NATIONAL MORT-POOL #464708		06/01/2020	PAYDOWN		219	219	222	221		(2)		(2)		219				6	07/01/2028	1
36208Y-JD-2	GOVERNMENT NATIONAL MORT-POOL #464760		06/01/2020	PAYDOWN		706	706	686	696		10		10		706				21	08/01/2028	1
36208Y-KB-4	GOVERNMENT NATIONAL MORT-POOL #464790		06/01/2020	PAYDOWN		467	467	464	465		1		1		467				15	08/01/2028	1
36208Y-LY-3	GOVERNMENT NATIONAL MORT-POOL #464843		06/01/2020	PAYDOWN		294	294	293	293		1		1		294				9	09/01/2028	1
36208Y-NY-1	GOVERNMENT NATIONAL MORT-POOL #464907		06/01/2020	PAYDOWN		212	212	216	214		(2)		(2)		212				6	02/01/2028	1
36208Y-T4-1	GOVERNMENT NATIONAL MORT-POOL #465071		06/01/2020	PAYDOWN		16,531	16,531	16,440	16,483		48		48		16,531				419	05/01/2028	1
36209A-D9-8	GOVERNMENT NATIONAL MORT-POOL # 465528		06/01/2020	PAYDOWN		23	23	24	24						23				1	04/01/2028	1
36209A-NQ-9	GOVERNMENT NATIONAL MORT-POOL #465799		06/01/2020	PAYDOWN		116	116	118	117		(1)		(1)		116				3	05/01/2028	1
36209A-NU-0	GOVERNMENT NATIONAL MORT-POOL #465803		06/01/2020	PAYDOWN		497	497	505	504		(6)		(6)		497				15	05/01/2028	1
36209A-R5-1	GOVERNMENT NATIONAL MORT-POOL #465908		06/01/2020	PAYDOWN		138	138	141	140		(2)		(2)		138				3	02/01/2028	1
36209A-S8-4	GOVERNMENT NATIONAL MORT-POOL #465943		06/01/2020	PAYDOWN		4	4	4	4						4					02/01/2028	1
36209A-SH-4	GOVERNMENT NATIONAL MORT-POOL #465920		06/01/2020	PAYDOWN		307	307	311	310		(3)		(3)		307				9	02/01/2028	1
36209A-WZ-9	GOVERNMENT NATIONAL MORT-POOL #466064		06/01/2020	PAYDOWN		11	11	11	11						11					07/01/2029	1
36209B-2Y-3	GOVERNMENT NATIONAL MORT-POOL #467091		06/01/2020	PAYDOWN		410	410	424	417		(7)		(7)		410				10	07/01/2028	1
36209B-A3-2	GOVERNMENT NATIONAL MORT-POOL #466326		06/01/2020	PAYDOWN		356	356	354	355		1		1		356				11	01/01/2028	1
36209B-E2-0	GOVERNMENT NATIONAL MORT-POOL # 466453		06/01/2020	PAYDOWN		1,523	1,523	1,576	1,552		(30)		(30)		1,523				38	03/01/2029	1
36209B-H5-0	GOVERNMENT NATIONAL MORT-POOL #466552		06/01/2020	PAYDOWN		349	349	361	356		(7)		(7)		349				7	03/01/2029	1
36209B-HT-8	GOVERNMENT NATIONAL MORT-POOL #466542		06/01/2020	PAYDOWN		61	61	61	61						61				2	02/01/2029	1
36209B-R7-5	GOVERNMENT NATIONAL MORT-POOL #466810		06/01/2020	PAYDOWN		18	18	19	19						18				1	05/01/2028	1
36209C-5F-9	GOVERNMENT NATIONAL MORT-POOL #468046		06/01/2020	PAYDOWN		51	51	51	51						51				1	07/01/2028	1
36209C-K8-8	GOVERNMENT NATIONAL MORT-POOL #467519		06/01/2020	PAYDOWN		10,120	10,120	10,362	10,239		(118)		(118)		10,120				274	02/01/2029	1
36209D-BD-5	GOVERNMENT NATIONAL MORT-POOL #468136		06/01/2020	PAYDOWN		83	83	85	84		(1)		(1)		83				2	08/01/2028	1
36209D-BW-3	GOVERNMENT NATIONAL MORT-POOL #468153		06/01/2020	PAYDOWN		26	26	27	26						26				1	08/01/2028	1
36209D-JF-2	GOVERNMENT NATIONAL MORT-POOL #468362		06/01/2020	PAYDOWN		156	156	161	159		(3)		(3)		156				4	04/01/2029	1
36209E-DZ-2	GOVERNMENT NATIONAL MORT-POOL #469120		06/01/2020	PAYDOWN		306	306	304	305		1		1		306				10	02/01/2028	1
36209F-CS-6	GOVERNMENT NATIONAL MORT-POOL #469981		06/01/2020	PAYDOWN		872	872	843	857		14		14		872				20	02/01/2029	1
36209F-CV-9	GOVERNMENT NATIONAL MORT-POOL #469984		06/01/2020	PAYDOWN		602	602	623	616		(14)		(14)		602				15	02/01/2029	1
36209F-FC-8	GOVERNMENT NATIONAL MORT-POOL #470063		06/01/2020	PAYDOWN		554	554	574	573		(19)		(19)		554				14	02/01/2029	1
36209F-ND-7	GOVERNMENT NATIONAL MORT-POOL #470288		06/01/2020	PAYDOWN		84	84	87	85		(1)		(1)		84				2	05/01/2029	1
36209F-PZ-6	GOVERNMENT NATIONAL MORT-POOL #470340		06/01/2020	PAYDOWN		54	54	55	55		(1)		(1)		54				2	05/01/2029	1
36209F-T6-6	GOVERNMENT NATIONAL MORT-POOL #470473		06/01/2020	PAYDOWN		20	20	20	20						20				1	06/01/2029	1
36209F-TW-9	GOVERNMENT NATIONAL MORT-POOL #470465		06/01/2020	PAYDOWN		5	5	6	6						5					06/01/2029	1
36209F-TX-7	GOVERNMENT NATIONAL MORT-POOL #470466		06/01/2020	PAYDOWN		1	1	1	1						1					06/01/2029	1
36209G-6W-2	GOVERNMENT NATIONAL MORT-POOL #471685		06/01/2020	PAYDOWN		207	207	210	209		(2)		(2)		207				6	05/01/2028	1
36209G-7M-3	GOVERNMENT NATIONAL MORT-POOL #471700		06/01/2020	PAYDOWN		64	64	64	64						64				2	06/01/2028	1
36209G-MX-2	GOVERNMENT NATIONAL MORT-POOL #471174		06/01/2020	PAYDOWN		4	4	4	4						4					04/01/2028	1
36209G-P8-4	GOVERNMENT NATIONAL MORT-POOL #471247		06/01/2020	PAYDOWN		18	18	19	18						18				1	04/01/2028	1
36209G-YD-3	GOVERNMENT NATIONAL MORT-POOL #471508		06/01/2020	PAYDOWN		10	10	10	10						10					05/01/2028	1

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
36209H-JJ-5	GOVERNMENT NATIONAL MORT-POOL #471965		06/01/2020	PAYDOWN		248	248	252	250		(2)		(2)		248				7	07/01/2028	1
36209H-JM-8	GOVERNMENT NATIONAL MORT-POOL #471968		06/01/2020	PAYDOWN		124	124	126	126		(1)		(1)		124				4	07/01/2028	1
36209H-ZM-0	GOVERNMENT NATIONAL MORT-POOL #472448		06/01/2020	PAYDOWN		208	208	216	212		(4)		(4)		208				5	12/01/2028	1
36209J-LC-3	GOVERNMENT NATIONAL MORT-POOL #472923		06/01/2020	PAYDOWN		33	33	33	33						33				1	11/01/2029	1
36209J-P6-2	GOVERNMENT NATIONAL MORT-POOL #473045		06/01/2020	PAYDOWN		172	172	176	174		(2)		(2)		172				5	07/01/2029	1
36209J-R4-5	GOVERNMENT NATIONAL MORT-POOL #473107		06/01/2020	PAYDOWN		451	451	450	451		1		1		451				12	05/01/2028	1
36209J-SZ-5	GOVERNMENT NATIONAL MORT-POOL #473136		06/01/2020	PAYDOWN		11	11	12	12						11					09/01/2028	1
36209J-YE-5	GOVERNMENT NATIONAL MORT-POOL #473309		06/01/2020	PAYDOWN		208	208	214	212		(4)		(4)		208				6	06/01/2028	1
36209J-ZM-6	GOVERNMENT NATIONAL MORT-POOL #473348		06/01/2020	PAYDOWN		1,517	1,517	1,473	1,496		21		21		1,517				44	06/01/2028	1
36209K-2J-6	GOVERNMENT NATIONAL MORT-POOL #474277		06/01/2020	PAYDOWN		9	9	10	10						9					05/01/2028	1
36209K-QH-4	GOVERNMENT NATIONAL MORT-POOL #473956		06/01/2020	PAYDOWN		369	369	362	366		3		3		369				11	05/01/2028	1
36209K-T5-7	GOVERNMENT NATIONAL MORT-POOL #474072		06/01/2020	PAYDOWN		54	54	55	54						54				2	04/01/2028	1
36209K-WR-5	GOVERNMENT NATIONAL MORT-POOL #474156		06/01/2020	PAYDOWN		1,295	1,295	1,316	1,305		(10)		(10)		1,295				38	04/01/2028	1
36209K-YD-4	GOVERNMENT NATIONAL MORT-POOL #474208		06/01/2020	PAYDOWN		14	14	14	14						14					05/01/2028	1
36209L-3Q-7	GOVERNMENT NATIONAL MORT-POOL #475207		06/01/2020	PAYDOWN		1,324	1,324	1,332	1,328		(4)		(4)		1,324				42	08/01/2028	1
36209L-D3-7	GOVERNMENT NATIONAL MORT-POOL #474522		06/01/2020	PAYDOWN		412	412	409	410		1		1		412				13	08/01/2028	1
36209L-FU-5	GOVERNMENT NATIONAL MORT-POOL #474579		06/01/2020	PAYDOWN		5	5	5	5						5					12/01/2028	1
36209M-ZJ-6	GOVERNMENT NATIONAL MORT-POOL #476045		06/01/2020	PAYDOWN		429	429	436	432		(3)		(3)		429				13	06/01/2028	1
36209N-2T-8	GOVERNMENT NATIONAL MORT-POOL # 476986		06/01/2020	PAYDOWN		137	137	141	139		(2)		(2)		137				3	03/01/2029	1
36209N-3W-0	GOVERNMENT NATIONAL MORT-POOL #477013		06/01/2020	PAYDOWN		1	1	1	1						1					10/01/2029	1
36209N-AE-2	GOVERNMENT NATIONAL MORT-POOL #476205		06/01/2020	PAYDOWN		6	6	6	6						6					10/01/2028	1
36209N-CJ-9	GOVERNMENT NATIONAL MORT-POOL #476273		06/01/2020	PAYDOWN		271	271	276	274		(3)		(3)		271				8	05/01/2028	1
36209N-DK-5	GOVERNMENT NATIONAL MORT-POOL #476306		06/01/2020	PAYDOWN		107	107	111	109		(2)		(2)		107				3	05/01/2028	1
36209N-E3-2	GOVERNMENT NATIONAL MORT-POOL #476354		06/01/2020	PAYDOWN		144	144	147	145		(1)		(1)		144				4	06/01/2028	1
36209N-EH-1	GOVERNMENT NATIONAL MORT-POOL #476336		06/01/2020	PAYDOWN		131	131	134	132		(1)		(1)		131				4	05/01/2028	1
36209N-FP-2	GOVERNMENT NATIONAL MORT-POOL #476374		06/01/2020	PAYDOWN		6	6	6	6						6					06/01/2028	1
36209N-MW-9	GOVERNMENT NATIONAL MORT-POOL #476573		06/01/2020	PAYDOWN		678	678	689	684		(7)		(7)		678				20	07/01/2028	1
36209N-NM-0	GOVERNMENT NATIONAL MORT-POOL #476596		06/01/2020	PAYDOWN		21	21	21	21						21				1	07/01/2028	1
36209P-MZ-7	GOVERNMENT NATIONAL MORT-POOL #477476		06/01/2020	PAYDOWN		86	86	87	87		(1)		(1)		86				2	10/01/2028	1
36209P-NP-8	GOVERNMENT NATIONAL MORT-POOL #477498		06/01/2020	PAYDOWN		124	124	124	124						124				3	10/01/2028	1
36209P-PL-5	GOVERNMENT NATIONAL MORT-POOL #477527		06/01/2020	PAYDOWN		233	233	239	236		(2)		(2)		233				7	11/01/2028	1
36209P-S6-5	GOVERNMENT NATIONAL MORT-POOL #477641		06/01/2020	PAYDOWN		954	954	969	968		(15)		(15)		954				25	06/01/2028	1
36209P-SP-3	GOVERNMENT NATIONAL MORT-POOL #477626		06/01/2020	PAYDOWN		28	28	29	29						28				1	07/01/2028	1
36209P-TT-4	GOVERNMENT NATIONAL MORT-POOL #477662		06/01/2020	PAYDOWN		26	26	27	27						26				1	06/01/2028	1
36209Q-AB-1	GOVERNMENT NATIONAL MORT-POOL #478002		06/01/2020	PAYDOWN		11	11	11	11						11					06/01/2028	1
36209Q-PW-9	GOVERNMENT NATIONAL MORT-POOL #478437		06/01/2020	PAYDOWN		598	598	602	600		(2)		(2)		598				16	11/01/2028	1
36209S-G9-6	GOVERNMENT NATIONAL MORT-POOL # 480024		06/01/2020	PAYDOWN		28	28	29	29						28				1	12/01/2028	1
36209S-K2-6	GOVERNMENT NATIONAL MORT-POOL #480113		06/01/2020	PAYDOWN		113	113	111	111		2		2		113				3	04/01/2029	1
36209S-LS-8	GOVERNMENT NATIONAL MORT-POOL #480137		06/01/2020	PAYDOWN		2,139	2,139	2,077	2,108		31		31		2,139				62	09/01/2028	1
36209S-NG-2	GOVERNMENT NATIONAL MORT-POOL #480191		06/01/2020	PAYDOWN		186	186	192	190		(4)		(4)		186				5	02/01/2029	1
36209S-T5-0	GOVERNMENT NATIONAL MORT-POOL #480372		06/01/2020	PAYDOWN		21	21	21	21						21				1	07/01/2028	1
36209S-T7-6	GOVERNMENT NATIONAL MORT-POOL #480374		06/01/2020	PAYDOWN		969	969	941	950		20		20		969				28	07/01/2028	1
36209S-UM-1	GOVERNMENT NATIONAL MORT-POOL #480388		06/01/2020	PAYDOWN		250	250	248	249		1		1		250				8	07/01/2028	1
36209S-VA-6	GOVERNMENT NATIONAL MORT-POOL #480409		06/01/2020	PAYDOWN		401	401	405	403		(2)		(2)		401				11	07/01/2028	1
36209S-VL-2	GOVERNMENT NATIONAL MORT-POOL #480419		06/01/2020	PAYDOWN		320	320	325	323		(3)		(3)		320				9	07/01/2028	1
36209S-W2-3	GOVERNMENT NATIONAL MORT-POOL #480465		06/01/2020	PAYDOWN		260	260	263	262		(1)		(1)		260				8	07/01/2028	1
36209T-4H-9	GOVERNMENT NATIONAL MORT-POOL #481524		06/01/2020	PAYDOWN		2	2	2	2						2					09/01/2028	1
36209U-HG-4	GOVERNMENT NATIONAL MORT-POOL #481831		06/01/2020	PAYDOWN		572	572	561	564		8		8		572				16	07/01/2028	1
36209U-JQ-0	GOVERNMENT NATIONAL MORT-POOL #481871		06/01/2020	PAYDOWN		1,739	1,739	1,767	1,755		(16)		(16)		1,739				47	07/01/2028	1
36209V-FH-2	GOVERNMENT NATIONAL MORT-POOL #482668		06/01/2020	PAYDOWN		2	2	3	3						2					08/01/2028	1
36209V-P4-0	GOVERNMENT NATIONAL MORT-POOL #482943		06/01/2020	PAYDOWN		2,351	2,351	2,407	2,381		(30)		(30)		2,351				64	01/01/2029	1
36209V-PM-0	GOVERNMENT NATIONAL MORT-POOL #482928		06/01/2020	PAYDOWN		43	43	44	44		(1)		(1)		43				1	01/01/2029	1
36209W-5W-8	GOVERNMENT NATIONAL MORT-POOL #484261		06/01/2020	PAYDOWN		261	261	260	260		1		1		261				8	09/01/2028	1
36209W-6R-8	GOVERNMENT NATIONAL MORT-POOL #484280		06/01/2020	PAYDOWN		643	643	640	639		4		4		643				20	09/01/2028	1
36209W-UX-8	GOVERNMENT NATIONAL MORT-POOL #483998		06/01/2020	PAYDOWN		449	449	459	454		(5)		(5)		449				13	09/01/2028	1
36209X-5R-7	GOVERNMENT NATIONAL MORT-POOL #485156		06/01/2020	PAYDOWN		136	136	139	139		(3)		(3)		136				4	02/01/2029	1
36209X-6C-9	GOVERNMENT NATIONAL MORT-POOL #485167		06/01/2020	PAYDOWN		510	510	493	502		8		8		510				12	02/01/2029	1
36209X-VA-5	GOVERNMENT NATIONAL MORT-POOL #484909		06/01/2020	PAYDOWN		6	6	7	7						6					09/01/2028	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36209X-ZK-9	GOVERNMENT NATIONAL MORT-POOL #485046		06/01/2020	PAYDOWN		88	88	88	88						88				2	11/01/2028	1
36209Y-FZ-6	GOVERNMENT NATIONAL MORT-POOL # 485384		06/01/2020	PAYDOWN		6	6	6	6						6					04/01/2031	1
36209Y-TV-0	GOVERNMENT NATIONAL MORT-POOL #485764		06/01/2020	PAYDOWN		158	158	164	163		(4)		(4)		158				4	09/01/2031	1
36209Y-US-5	GOVERNMENT NATIONAL MORT-POOL #485793		06/01/2020	PAYDOWN		927	927	949	943		(16)		(16)		927				21	09/01/2031	1
3620A1-X7-8	GOVERNMENT NATIONAL MORT-POOL #716302		06/01/2020	PAYDOWN		348	348	387	391		(42)		(42)		348				7	06/01/2039	1
3620A8-LU-5	GOVERNMENT NATIONAL MORT-POOL #722239		06/01/2020	PAYDOWN		5,105	5,105	5,671	5,611		(506)		(506)		5,105				106	08/01/2039	1
3620A9-SH-5	GOVERNMENT NATIONAL MORT-POOL #723320		06/01/2020	PAYDOWN		16,771	16,771	18,633	18,261		(1,489)		(1,489)		16,771				329	09/01/2039	1
3620AA-SG-4	GOVERNMENT NATIONAL MORT-POOL #724219		06/01/2020	PAYDOWN		19,174	19,174	21,380	21,176		(2,002)		(2,002)		19,174				359	08/01/2039	1
3620AC-3Z-5	GOVERNMENT NATIONAL MORT-POOL #726316		06/01/2020	PAYDOWN		20,034	20,034	22,258	22,052		(2,018)		(2,018)		20,034				402	09/01/2039	1
3620AC-4G-6	GOVERNMENT NATIONAL MORT-POOL #726323		06/01/2020	PAYDOWN		2,146	2,146	2,384	2,391		(245)		(245)		2,146				39	09/01/2039	1
3620AF-HV-2	GOVERNMENT NATIONAL MORT-POOL #728444		06/01/2020	PAYDOWN		83,021	83,021	92,546	90,479		(7,458)		(7,458)		83,021				1,562	12/01/2039	1
36210A-4S-3	GOVERNMENT NATIONAL MORT-POOL #486933		06/01/2020	PAYDOWN		547	547	566	559		(12)		(12)		547				14	02/01/2029	1
36210A-5V-5	GOVERNMENT NATIONAL MORT-POOL #486960		06/01/2020	PAYDOWN		178	178	184	182		(4)		(4)		178				5	02/01/2029	1
36210A-6Q-5	GOVERNMENT NATIONAL MORT-POOL #486979		06/01/2020	PAYDOWN		208	208	213	211		(3)		(3)		208				7	03/01/2029	1
36210A-L5-4	GOVERNMENT NATIONAL MORT-POOL #486448		06/01/2020	PAYDOWN		3,814	3,814	3,889	3,855		(41)		(41)		3,814				111	08/01/2028	1
36210A-MM-6	GOVERNMENT NATIONAL MORT-POOL #486464		06/01/2020	PAYDOWN		649	649	645	646		2		2		649				20	08/01/2028	1
36210A-U4-7	GOVERNMENT NATIONAL MORT-POOL #486703		06/01/2020	PAYDOWN		491	491	508	502		(11)		(11)		491				12	11/01/2028	1
36210A-VA-2	GOVERNMENT NATIONAL MORT-POOL #486709		06/01/2020	PAYDOWN		121	121	124	123		(1)		(1)		121				4	11/01/2028	1
36210A-WX-1	GOVERNMENT NATIONAL MORT-POOL #486762		06/01/2020	PAYDOWN		438	438	436	437		1		1		438				14	12/01/2028	1
36210A-XZ-5	GOVERNMENT NATIONAL MORT-POOL #486796		06/01/2020	PAYDOWN		17	17	17	17						17					12/01/2028	1
36210B-B5-3	GOVERNMENT NATIONAL MORT-POOL # 487060		06/01/2020	PAYDOWN		137	137	142	141		(4)		(4)		137				3	03/01/2029	1
36210B-VU-6	GOVERNMENT NATIONAL MORT-POOL #487627		06/01/2020	PAYDOWN		34	34	34	34						34				1	07/01/2029	1
36210B-VY-8	GOVERNMENT NATIONAL MORT-POOL #487631		06/01/2020	PAYDOWN		56	56	57	57		(1)		(1)		56				2	07/01/2029	1
36210C-CD-3	GOVERNMENT NATIONAL MORT-POOL #487968		06/01/2020	PAYDOWN		12	12	12	12						12					09/01/2028	1
36210C-PH-0	GOVERNMENT NATIONAL MORT-POOL #488324		06/01/2020	PAYDOWN		411	411	412	411						411				11	01/01/2029	1
36210E-3T-4	GOVERNMENT NATIONAL MORT-POOL #490510		06/01/2020	PAYDOWN		139	139	144	141		(2)		(2)		139				3	01/01/2029	1
36210E-J8-3	GOVERNMENT NATIONAL MORT-POOL #489987		06/01/2020	PAYDOWN		20	20	21	21		(1)		(1)		20				1	11/01/2028	1
36210E-NC-9	GOVERNMENT NATIONAL MORT-POOL # 490087		06/01/2020	PAYDOWN		30	30	32	31		(1)		(1)		30				1	02/01/2029	1
36210F-4B-9	GOVERNMENT NATIONAL MORT-POOL #491418		06/01/2020	PAYDOWN		74	74	75	77		(3)		(3)		74				2	04/01/2029	1
36210F-E8-5	GOVERNMENT NATIONAL MORT-POOL #490759		06/01/2020	PAYDOWN		92	92	94	93		(1)		(1)		92				3	11/01/2028	1
36210F-R7-3	GOVERNMENT NATIONAL MORT-POOL #491110		06/01/2020	PAYDOWN		33	33	34	34		(1)		(1)		33				1	03/01/2029	1
36210F-RG-3	GOVERNMENT NATIONAL MORT-POOL # 491087		06/01/2020	PAYDOWN		25	25	26	25		(1)		(1)		25				1	01/01/2029	1
36210F-Y3-4	GOVERNMENT NATIONAL MORT-POOL #491330		06/01/2020	PAYDOWN		114	114	118	116		(2)		(2)		114				3	02/01/2029	1
36210F-YF-7	GOVERNMENT NATIONAL MORT-POOL #491310		06/01/2020	PAYDOWN		83	83	86	85		(2)		(2)		83				2	12/01/2028	1
36210G-V9-2	GOVERNMENT NATIONAL MORT-POOL #492140		06/01/2020	PAYDOWN		15	15	15	15						15					01/01/2029	1
36210G-VA-9	GOVERNMENT NATIONAL MORT-POOL #492109		06/01/2020	PAYDOWN		1,343	1,343	1,351	1,347		(4)		(4)		1,343				36	12/01/2028	1
36210G-VB-7	GOVERNMENT NATIONAL MORT-POOL #492110		06/01/2020	PAYDOWN		11	11	11	11						11					12/01/2028	1
36210H-DD-1	GOVERNMENT NATIONAL MORT-POOL #492500		06/01/2020	PAYDOWN		323	323	325	324		(1)		(1)		323				9	05/01/2029	1
36210H-LY-6	GOVERNMENT NATIONAL MORT-POOL #492743		06/01/2020	PAYDOWN		82	82	83	82						82				2	06/01/2029	1
36210H-PZ-9	GOVERNMENT NATIONAL MORT-POOL #492840		06/01/2020	PAYDOWN		13	13	13	13						13					10/01/2028	1
36210J-GW-2	GOVERNMENT NATIONAL MORT-POOL #493513		06/01/2020	PAYDOWN		114	114	117	116		(2)		(2)		114				3	01/01/2030	1
36210J-J3-3	GOVERNMENT NATIONAL MORT-POOL # 493582		06/01/2020	PAYDOWN		16	16	17	17						16					08/01/2031	1
36210K-3W-3	GOVERNMENT NATIONAL MORT-POOL #495013		06/01/2020	PAYDOWN		240	240	249	246		(5)		(5)		240				6	04/01/2029	1
36210K-4G-7	GOVERNMENT NATIONAL MORT-POOL # 495023		06/01/2020	PAYDOWN		388	388	402	395		(7)		(7)		388				10	04/01/2029	1
36210K-LR-4	GOVERNMENT NATIONAL MORT-POOL #494536		06/01/2020	PAYDOWN		22	22	23	23						22				1	03/01/2029	1
36210L-CY-7	GOVERNMENT NATIONAL MORT-POOL #495187		06/01/2020	PAYDOWN		659	659	650	654		4		4		659				18	12/01/2028	1
36210L-XC-2	GOVERNMENT NATIONAL MORT-POOL #495775		06/01/2020	PAYDOWN		288	288	282	285		3		3		288				8	12/01/2028	1
36210L-ZM-8	GOVERNMENT NATIONAL MORT-POOL #495848		06/01/2020	PAYDOWN		979	979	1,012	1,001		(22)		(22)		979				27	01/01/2029	1
36210M-FG-1	GOVERNMENT NATIONAL MORT-POOL #496167		06/01/2020	PAYDOWN		91	91	92	92						91				2	02/01/2029	1
36210M-GG-0	GOVERNMENT NATIONAL MORT-POOL #496199		06/01/2020	PAYDOWN		111	111	115	113		(2)		(2)		111				3	03/01/2029	1
36210M-TW-1	GOVERNMENT NATIONAL MORT-POOL #496565		06/01/2020	PAYDOWN		90	90	93	92		(2)		(2)		90				2	03/01/2029	1
36210N-UG-2	GOVERNMENT NATIONAL MORT-POOL #497483		06/01/2020	PAYDOWN		431	431	446	438		(7)		(7)		431				11	01/01/2029	1
36210N-Y3-7	GOVERNMENT NATIONAL MORT-POOL # 497630		06/01/2020	PAYDOWN		9	9	9	9						9					02/01/2029	1
36210P-P5-7	GOVERNMENT NATIONAL MORT-POOL # 498244		06/01/2020	PAYDOWN		71	71	74	73		(2)		(2)		71				2	06/01/2031	1
36210P-W4-2	GOVERNMENT NATIONAL MORT-POOL #498467		06/01/2020	PAYDOWN		239	239	247	244		(5)		(5)		239				6	03/01/2029	1
36210Q-XG-2	GOVERNMENT NATIONAL MORT-POOL #499379		06/01/2020	PAYDOWN		53	53	54	54						53				1	01/01/2029	1
36210R-WC-0	GOVERNMENT NATIONAL MORT-POOL #500243		06/01/2020	PAYDOWN		40	40	40	40						40				1	09/01/2029	1
36210S-PE-2	GOVERNMENT NATIONAL MORT-POOL #500921		06/01/2020	PAYDOWN		231	231	233	232		(1)		(1)		231				6	05/01/2029	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36210S-PP-7	GOVERNMENT NATIONAL MORT-POOL #500930		06/01/2020	PAYDOWN		46	46	47	47		(1)		(1)		46				1	06/01/2029	1
36210T-3L-8	GOVERNMENT NATIONAL MORT-POOL #502203		06/01/2020	PAYDOWN		4	4	4	4						4					05/01/2029	1
36210T-4D-5	GOVERNMENT NATIONAL MORT-POOL #502220		06/01/2020	PAYDOWN		78	78	79	78						78				2	06/01/2029	1
36210T-AE-6	GOVERNMENT NATIONAL MORT-POOL #501405		06/01/2020	PAYDOWN		3	3	3	3						3					03/01/2029	1
36210T-B8-8	GOVERNMENT NATIONAL MORT-POOL #501463		06/01/2020	PAYDOWN		972	972	977	974		(2)		(2)		972				26	03/01/2029	1
36210T-ED-4	GOVERNMENT NATIONAL MORT-POOL # 501532		06/01/2020	PAYDOWN		185	185	191	188		(3)		(3)		185				5	03/01/2029	1
36210T-Q2-5	GOVERNMENT NATIONAL MORT-POOL #501873		06/01/2020	PAYDOWN		228	228	236	233		(5)		(5)		228				6	04/01/2029	1
36210V-2G-5	GOVERNMENT NATIONAL MORT-POOL #503975		06/01/2020	PAYDOWN		10	10	10	10						10					08/01/2029	1
36210V-DT-5	GOVERNMENT NATIONAL MORT-POOL #503314		06/01/2020	PAYDOWN		439	439	450	444		(5)		(5)		439				12	11/01/2029	1
36210V-F5-5	GOVERNMENT NATIONAL MORT-POOL # 503388		06/01/2020	PAYDOWN		56	56	58	57		(1)		(1)		56				1	03/01/2029	1
36210V-HN-4	GOVERNMENT NATIONAL MORT-POOL #503437		06/01/2020	PAYDOWN		75	75	76	75						75				2	04/01/2029	1
36210V-Z4-6	GOVERNMENT NATIONAL MORT-POOL #503963		06/01/2020	PAYDOWN		76	76	78	77		(1)		(1)		76				2	08/01/2029	1
36210V-ZQ-7	GOVERNMENT NATIONAL MORT-POOL #503951		06/01/2020	PAYDOWN		73	73	75	74		(1)		(1)		73				2	07/01/2029	1
36210W-B6-5	GOVERNMENT NATIONAL MORT-POOL #504161		06/01/2020	PAYDOWN		118	118	116	117		1		1		118				3	07/01/2029	1
36210X-3A-3	GOVERNMENT NATIONAL MORT-POOL #505793		06/01/2020	PAYDOWN		13	13	13	13						13					08/01/2029	1
36210X-4M-6	GOVERNMENT NATIONAL MORT-POOL #505828		06/01/2020	PAYDOWN		42	42	42	42						42				1	09/01/2029	1
36210X-JR-9	GOVERNMENT NATIONAL MORT-POOL #505272		06/01/2020	PAYDOWN		41	41	51	54		(13)		(13)		41				1	11/01/2029	1
36210X-T2-3	GOVERNMENT NATIONAL MORT-POOL #505569		06/01/2020	PAYDOWN		69	69	72	71		(1)		(1)		69				2	03/01/2029	1
36210X-T6-4	GOVERNMENT NATIONAL MORT-POOL #505573		06/01/2020	PAYDOWN		274	274	284	281		(7)		(7)		274				7	04/01/2029	1
36210X-WD-5	GOVERNMENT NATIONAL MORT-POOL #505644		06/01/2020	PAYDOWN		38	38	39	39						38				1	05/01/2029	1
36210Y-RX-5	GOVERNMENT NATIONAL MORT-POOL #506402		06/01/2020	PAYDOWN		78	78	81	80		(2)		(2)		78				2	04/01/2029	1
36210Y-TN-5	GOVERNMENT NATIONAL MORT-POOL #506457		06/01/2020	PAYDOWN		5	5	6	6						5					04/01/2029	1
36210Y-W4-3	GOVERNMENT NATIONAL MORT-POOL #506567		06/01/2020	PAYDOWN		142	142	143	143						142				4	05/01/2029	1
36210Y-ZY-4	GOVERNMENT NATIONAL MORT-POOL # 506659		06/01/2020	PAYDOWN		27	27	28	28		(1)		(1)		27				1	04/01/2029	1
36211A-C8-7	GOVERNMENT NATIONAL MORT-POOL #506895		06/01/2020	PAYDOWN		57	57	58	57		(1)		(1)		57				2	05/01/2029	1
36211A-NL-6	GOVERNMENT NATIONAL MORT-POOL #507195		06/01/2020	PAYDOWN		204	204	205	205						204				6	11/01/2029	1
36211A-SE-7	GOVERNMENT NATIONAL MORT-POOL #507317		06/01/2020	PAYDOWN		242	242	248	245		(3)		(3)		242				7	11/01/2031	1
36211B-2N-3	GOVERNMENT NATIONAL MORT-POOL #508481		06/01/2020	PAYDOWN		7	7	7	7						7					05/01/2031	1
36211B-BF-0	GOVERNMENT NATIONAL MORT-POOL #507738		06/01/2020	PAYDOWN		178	178	182	180		(2)		(2)		178				6	04/01/2029	1
36211B-L6-9	GOVERNMENT NATIONAL MORT-POOL #508049		06/01/2020	PAYDOWN		834	834	817	825		9		9		834				23	06/01/2029	1
36211B-TU-8	GOVERNMENT NATIONAL MORT-POOL #508263		06/01/2020	PAYDOWN		1,197	1,197	1,178	1,187		10		10		1,197				32	06/01/2029	1
36211C-2P-6	GOVERNMENT NATIONAL MORT-POOL #509382		06/01/2020	PAYDOWN		22	22	22	22						22				1	07/01/2029	1
36211D-EE-6	GOVERNMENT NATIONAL MORT-POOL #509633		06/01/2020	PAYDOWN		95	95	97	96		(1)		(1)		95				3	07/01/2029	1
36211D-QQ-6	GOVERNMENT NATIONAL MORT-POOL #509963		06/01/2020	PAYDOWN		176	176	182	179		(3)		(3)		176				4	06/01/2029	1
36211D-U8-1	GOVERNMENT NATIONAL MORT-POOL #510107		06/01/2020	PAYDOWN		161	161	165	163		(2)		(2)		161				5	07/01/2029	1
36211E-KR-8	GOVERNMENT NATIONAL MORT-POOL #510704		06/01/2020	PAYDOWN		3	3	3	3						3					11/01/2029	1
36211E-QP-6	GOVERNMENT NATIONAL MORT-POOL #510862		06/01/2020	PAYDOWN		36	36	36	36						36				1	12/01/2029	1
36211E-UE-6	GOVERNMENT NATIONAL MORT-POOL #510981		06/01/2020	PAYDOWN		218	218	213	215		2		2		218				6	06/01/2029	1
36211G-MC-4	GOVERNMENT NATIONAL MORT-POOL #512555		06/01/2020	PAYDOWN		9	9	9	9						9					04/01/2030	1
36211G-PJ-6	GOVERNMENT NATIONAL MORT-POOL #512625		06/01/2020	PAYDOWN		5	5	6	6						5					06/01/2029	1
36211H-U7-4	GOVERNMENT NATIONAL MORT-POOL #513706		06/01/2020	PAYDOWN		22	22	22	22						22				1	07/01/2029	1
36211H-WU-1	GOVERNMENT NATIONAL MORT-POOL #513759		06/01/2020	PAYDOWN		47	47	48	49		(1)		(1)		47				1	08/01/2029	1
36211J-ME-4	GOVERNMENT NATIONAL MORT-POOL #514357		06/01/2020	PAYDOWN		8	8	8	8						8					08/01/2029	1
36211M-N7-1	GOVERNMENT NATIONAL MORT-POOL #517114		06/01/2020	PAYDOWN		1,098	1,098	1,100	1,099						1,098				41	09/01/2029	1
36211M-SU-5	GOVERNMENT NATIONAL MORT-POOL #517231		06/01/2020	PAYDOWN		41	41	41	41						41				1	12/01/2029	1
36211N-6F-0	GOVERNMENT NATIONAL MORT-POOL #518470		06/01/2020	PAYDOWN		29	29	29	29						29				1	09/01/2029	1
36211N-JN-9	GOVERNMENT NATIONAL MORT-POOL #517869		06/01/2020	PAYDOWN		126	126	126	126						126				4	09/01/2029	1
36211N-VV-7	GOVERNMENT NATIONAL MORT-POOL #518228		06/01/2020	PAYDOWN		35	35	38	36		(1)		(1)		35				1	04/01/2030	1
36211P-CL-5	GOVERNMENT NATIONAL MORT-POOL #518575		06/01/2020	PAYDOWN		36	36	37	37						36				1	11/01/2029	1
36211P-RH-8	GOVERNMENT NATIONAL MORT-POOL #518988		06/01/2020	PAYDOWN		28	28	28	28						28				1	01/01/2033	1
36211Q-WE-7	GOVERNMENT NATIONAL MORT-POOL #520045		06/01/2020	PAYDOWN		104	104	106	106		(3)		(3)		104				3	06/01/2031	1
36211R-MK-2	GOVERNMENT NATIONAL MORT-POOL #520662		06/01/2020	PAYDOWN		14	14	15	15						14					04/01/2030	1
36211U-R9-5	GOVERNMENT NATIONAL MORT-POOL # 523512		06/01/2020	PAYDOWN		40	40	41	41		(1)		(1)		40				1	11/01/2031	1
36211W-M9-6	GOVERNMENT NATIONAL MORT-POOL #525184		06/01/2020	PAYDOWN		607	607	627	617		(10)		(10)		607				21	05/01/2030	1
36212C-DE-8	GOVERNMENT NATIONAL MORT-POOL #529401		06/01/2020	PAYDOWN		35	35	36	36		(1)		(1)		35				1	06/01/2031	1
36212D-HD-4	GOVERNMENT NATIONAL MORT-POOL #530428		06/01/2020	PAYDOWN		28	28	29	29						28				1	07/01/2031	1
36212D-NE-5	GOVERNMENT NATIONAL MORT-POOL # 530589		06/01/2020	PAYDOWN		9	9	10	10						9					04/01/2031	1
36212D-PE-3	GOVERNMENT NATIONAL MORT-POOL #530621		06/01/2020	PAYDOWN		20	20	21	21						20				1	09/01/2031	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36212F-C7-7	GOVERNMENT NATIONAL MORT-POOL #532094		06/01/2020	PAYDOWN		15	15	16	15						15					05/01/2030	1
36212F-KM-5	GOVERNMENT NATIONAL MORT-POOL #532300		06/01/2020	PAYDOWN		41	41	41	41						41				1	06/01/2030	1
36212G-QA-3	GOVERNMENT NATIONAL MORT-POOL #533349		06/01/2020	PAYDOWN		25	25	25	25						25				1	09/01/2030	1
36212H-EX-4	GOVERNMENT NATIONAL MORT-POOL #533950		06/01/2020	PAYDOWN		7	7	7	7						7					04/01/2032	1
36212J-6H-4	GOVERNMENT NATIONAL MORT-POOL #535572		06/01/2020	PAYDOWN		32	32	32	32						32				1	02/01/2031	1
36212M-6F-1	GOVERNMENT NATIONAL MORT-POOL #538270		06/01/2020	PAYDOWN		745	745	763	756		(12)		(12)		745				18	11/01/2031	1
36212M-6W-4	GOVERNMENT NATIONAL MORT-POOL #538285		06/01/2020	PAYDOWN		109	109	112	111		(1)		(1)		109				3	12/01/2031	1
36212M-KL-2	GOVERNMENT NATIONAL MORT-POOL #537699		06/01/2020	PAYDOWN		73	73	74	74		(1)		(1)		73				2	11/01/2030	1
36212N-3L-9	GOVERNMENT NATIONAL MORT-POOL #539103		06/01/2020	PAYDOWN		83	83	84	83						83				2	03/01/2031	1
36212N-A9-8	GOVERNMENT NATIONAL MORT-POOL #538332		06/01/2020	PAYDOWN		399	399	398	398		1		1		399				11	03/01/2032	1
36212Q-ED-8	GOVERNMENT NATIONAL MORT-POOL #540232		06/01/2020	PAYDOWN		392	392	395	393		(1)		(1)		392				11	03/01/2031	1
36212Q-JJ-0	GOVERNMENT NATIONAL MORT-POOL #540365		06/01/2020	PAYDOWN		23	23	24	24						23				1	06/01/2031	1
36212R-VA-3	GOVERNMENT NATIONAL MORT-POOL #541609		06/01/2020	PAYDOWN		1,789	1,789	1,833	1,816		(27)		(27)		1,789				41	01/01/2034	1
36212S-YV-2	GOVERNMENT NATIONAL MORT-POOL #542624		06/01/2020	PAYDOWN		9	9	9	9						9					03/01/2031	1
36212V-BH-1	GOVERNMENT NATIONAL MORT-POOL #544640		06/01/2020	PAYDOWN		29	29	31	31		(2)		(2)		29				1	11/01/2030	1
36212W-NM-5	GOVERNMENT NATIONAL MORT-POOL #545896		06/01/2020	PAYDOWN		22	22	23	23		(1)		(1)		22				1	08/01/2031	1
36212Y-UL-5	GOVERNMENT NATIONAL MORT-POOL # 547887		06/01/2020	PAYDOWN		47	47	49	48		(1)		(1)		47				1	06/01/2031	1
36213A-B7-8	GOVERNMENT NATIONAL MORT-POOL #548262		06/01/2020	PAYDOWN		92	92	94	93		(1)		(1)		92				2	12/01/2031	1
36213A-BV-5	GOVERNMENT NATIONAL MORT-POOL #548252		06/01/2020	PAYDOWN		276	276	282	279		(3)		(3)		276				7	09/01/2031	1
36213A-BX-1	GOVERNMENT NATIONAL MORT-POOL #548254		06/01/2020	PAYDOWN		13	13	14	14						13					10/01/2031	1
36213A-RY-2	GOVERNMENT NATIONAL MORT-POOL #548703		06/01/2020	PAYDOWN		51	51	52	52		(1)		(1)		51				1	11/01/2032	1
36213B-RG-9	GOVERNMENT NATIONAL MORT-POOL #549587		06/01/2020	PAYDOWN		280	280	287	286		(6)		(6)		280				8	09/01/2031	1
36213C-VE-7	GOVERNMENT NATIONAL MORT-POOL #550613		06/01/2020	PAYDOWN		35,379	35,379	35,136	35,168		211		211		35,379				838	08/01/2035	1
36213D-3C-0	GOVERNMENT NATIONAL MORT-POOL #551695		06/01/2020	PAYDOWN		139	139	163	155		(16)		(16)		139				4	02/01/2032	1
36213D-6E-3	GOVERNMENT NATIONAL MORT-POOL #551769		06/01/2020	PAYDOWN		10	10	11	11						10					04/01/2032	1
36213D-CX-4	GOVERNMENT NATIONAL MORT-POOL #550986		06/01/2020	PAYDOWN		410	410	419	417		(7)		(7)		410				13	10/01/2031	1
36213D-FB-9	GOVERNMENT NATIONAL MORT-POOL #551062		06/01/2020	PAYDOWN		46	46	47	47		(1)		(1)		46				1	11/01/2031	1
36213D-G3-6	GOVERNMENT NATIONAL MORT-POOL # 551118		06/01/2020	PAYDOWN		17	17	17	17						17					08/01/2031	1
36213D-GB-8	GOVERNMENT NATIONAL MORT-POOL #551094		06/01/2020	PAYDOWN		41	41	42	42		(1)		(1)		41				1	11/01/2031	1
36213D-UM-8	GOVERNMENT NATIONAL MORT-POOL #551488		06/01/2020	PAYDOWN		1,360	1,360	1,407	1,386		(26)		(26)		1,360				41	06/01/2031	1
36213E-DZ-6	GOVERNMENT NATIONAL MORT-POOL #551920		06/01/2020	PAYDOWN		11	11	11	11						11					12/01/2031	1
36213E-F2-7	GOVERNMENT NATIONAL MORT-POOL #551985		06/01/2020	PAYDOWN		42	42	43	43		(1)		(1)		42				1	01/01/2032	1
36213E-FP-6	GOVERNMENT NATIONAL MORT-POOL #551974		06/01/2020	PAYDOWN		301	301	357	334		(34)		(34)		301				9	01/01/2032	1
36213E-M6-0	GOVERNMENT NATIONAL MORT-POOL # 552181		06/01/2020	PAYDOWN		130	130	135	133		(3)		(3)		130				3	11/01/2031	1
36213E-MK-9	GOVERNMENT NATIONAL MORT-POOL #552162		06/01/2020	PAYDOWN		371	371	380	377		(6)		(6)		371				10	11/01/2031	1
36213E-MM-5	GOVERNMENT NATIONAL MORT-POOL #552164		06/01/2020	PAYDOWN		1,535	1,535	1,577	1,565		(31)		(31)		1,535				42	11/01/2031	1
36213E-P5-9	GOVERNMENT NATIONAL MORT-POOL #552244		06/01/2020	PAYDOWN		53	53	54	54		(1)		(1)		53				1	12/01/2031	1
36213E-P8-3	GOVERNMENT NATIONAL MORT-POOL #552247		06/01/2020	PAYDOWN		44	44	45	45		(1)		(1)		44				1	12/01/2031	1
36213E-PG-5	GOVERNMENT NATIONAL MORT-POOL #552223		06/01/2020	PAYDOWN		42	42	43	43		(1)		(1)		42				1	11/01/2031	1
36213E-PU-4	GOVERNMENT NATIONAL MORT-POOL #552235		06/01/2020	PAYDOWN		15	15	16	16						15					12/01/2031	1
36213E-R9-9	GOVERNMENT NATIONAL MORT-POOL #552312		06/01/2020	PAYDOWN		411	411	406	408		4		4		411				10	01/01/2032	1
36213E-SF-4	GOVERNMENT NATIONAL MORT-POOL #552318		06/01/2020	PAYDOWN		88	88	91	91		(3)		(3)		88				2	01/01/2032	1
36213E-SK-3	GOVERNMENT NATIONAL MORT-POOL #552322		06/01/2020	PAYDOWN		1,043	1,043	1,240	1,170		(126)		(126)		1,043				33	01/01/2032	1
36213E-UH-7	GOVERNMENT NATIONAL MORT-POOL #552384		06/01/2020	PAYDOWN		2	2	2	2						2					02/01/2032	1
36213E-WV-4	GOVERNMENT NATIONAL MORT-POOL #552460		06/01/2020	PAYDOWN		36	36	37	37		(1)		(1)		36				1	03/01/2032	1
36213E-YC-4	GOVERNMENT NATIONAL MORT-POOL #552507		06/01/2020	PAYDOWN		12	12	12	12						12					04/01/2032	1
36213F-D8-3	GOVERNMENT NATIONAL MORT-POOL #552827		06/01/2020	PAYDOWN		138	138	143	141		(3)		(3)		138				3	10/01/2032	1
36213F-F6-5	GOVERNMENT NATIONAL MORT-POOL #552889		06/01/2020	PAYDOWN		15	15	15	15						15					11/01/2032	1
36213F-F7-3	GOVERNMENT NATIONAL MORT-POOL # 552890		06/01/2020	PAYDOWN		512	512	529	523		(12)		(12)		512				11	11/01/2032	1
36213F-FU-2	GOVERNMENT NATIONAL MORT-POOL #552879		06/01/2020	PAYDOWN		5,265	5,265	5,275	5,272		(7)		(7)		5,265				140	11/01/2032	1
36213F-FW-8	GOVERNMENT NATIONAL MORT-POOL #552881		06/01/2020	PAYDOWN		183	183	184	183						183				4	11/01/2032	1
36213F-H5-5	GOVERNMENT NATIONAL MORT-POOL #552952		06/01/2020	PAYDOWN		198	198	205	204		(6)		(6)		198				5	12/01/2032	1
36213F-HL-0	GOVERNMENT NATIONAL MORT-POOL #552935		06/01/2020	PAYDOWN		225	225	225	225						225				5	11/01/2032	1
36213F-JA-2	GOVERNMENT NATIONAL MORT-POOL #552957		06/01/2020	PAYDOWN		9	9	10	10						9					12/01/2032	1
36213F-K2-8	GOVERNMENT NATIONAL MORT-POOL #553013		06/01/2020	PAYDOWN		600	600	602	602		(1)		(1)		600				15	01/01/2033	1
36213F-K7-7	GOVERNMENT NATIONAL MORT-POOL # 553018		06/01/2020	PAYDOWN		59	59	61	61		(1)		(1)		59				2	01/01/2033	1
36213F-KZ-5	GOVERNMENT NATIONAL MORT-POOL #553012		06/01/2020	PAYDOWN		7,496	7,496	7,519	7,511		(16)		(16)		7,496				172	01/01/2033	1
36213F-PU-1	GOVERNMENT NATIONAL MORT-POOL # 553135		06/01/2020	PAYDOWN		136	136	141	140		(4)		(4)		136				3	03/01/2033	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36213F-RF-2	GOVERNMENT NATIONAL MORT-POOL #553186		06/01/2020	PAYDOWN		53	53	54	54		(1)		(1)		53				1	04/01/2033	1
36213G-AL-5	GOVERNMENT NATIONAL MORT-POOL #553611		06/01/2020	PAYDOWN		3,572	3,572	4,248	3,979		(407)		(407)		3,572				101	02/01/2032	1
36213G-TC-5	GOVERNMENT NATIONAL MORT-POOL #554147		06/01/2020	PAYDOWN		35	35	36	36						35				1	10/01/2031	1
36213G-ZA-2	GOVERNMENT NATIONAL MORT-POOL #554337		06/01/2020	PAYDOWN		332	332	333	333		(1)		(1)		332				9	03/01/2031	1
36213H-R4-3	GOVERNMENT NATIONAL MORT-POOL #555007		06/01/2020	PAYDOWN		461	461	477	469		(9)		(9)		461				12	12/01/2032	1
36213J-E2-7	GOVERNMENT NATIONAL MORT-POOL #555553		06/01/2020	PAYDOWN		1,176	1,176	1,204	1,194		(18)		(18)		1,176				32	10/01/2031	1
36213J-E8-4	GOVERNMENT NATIONAL MORT-POOL #555559		06/01/2020	PAYDOWN		8	8	8	8						8					10/01/2031	1
36213J-GT-6	GOVERNMENT NATIONAL MORT-POOL #555610		06/01/2020	PAYDOWN		14	14	14	14						14					11/01/2031	1
36213J-QT-5	GOVERNMENT NATIONAL MORT-POOL #555866		06/01/2020	PAYDOWN		138	138	141	140		(2)		(2)		138				4	09/01/2031	1
36213L-LK-4	GOVERNMENT NATIONAL MORT-POOL #557530		06/01/2020	PAYDOWN		4	4	4	4						4					07/01/2031	1
36213N-4Q-6	GOVERNMENT NATIONAL MORT-POOL #559831		06/01/2020	PAYDOWN		44	44	45	45		(1)		(1)		44				1	09/01/2031	1
36213N-5A-0	GOVERNMENT NATIONAL MORT-POOL #559841		06/01/2020	PAYDOWN		344	344	352	350		(7)		(7)		344				9	11/01/2031	1
36213N-KS-4	GOVERNMENT NATIONAL MORT-POOL #559305		06/01/2020	PAYDOWN		119	119	122	121		(2)		(2)		119				3	10/01/2031	1
36213N-YA-8	GOVERNMENT NATIONAL MORT-POOL #559705		06/01/2020	PAYDOWN		20	20	21	20						20				1	11/01/2031	1
36213Q-YQ-6	GOVERNMENT NATIONAL MORT-POOL #561519		06/01/2020	PAYDOWN		9,792	9,792	9,774	9,778		14		14		9,792				619	07/01/2031	1
36213R-3R-6	GOVERNMENT NATIONAL MORT-POOL #562508		06/01/2020	PAYDOWN		549	549	563	560		(11)		(11)		549				13	02/01/2034	1
36213R-5C-7	GOVERNMENT NATIONAL MORT-POOL #562543		06/01/2020	PAYDOWN		23	23	24	24		(1)		(1)		23				1	12/01/2031	1
36213R-KE-6	GOVERNMENT NATIONAL MORT-POOL # 561993		06/01/2020	PAYDOWN		150	150	155	153		(3)		(3)		150				4	07/01/2031	1
36213R-WM-5	GOVERNMENT NATIONAL MORT-POOL #562352		06/01/2020	PAYDOWN		93	93	95	94		(2)		(2)		93				2	01/01/2034	1
36213S-4M-4	GOVERNMENT NATIONAL MORT-POOL #563428		06/01/2020	PAYDOWN		171	171	175	173		(2)		(2)		171				5	11/01/2031	1
36213S-4N-2	GOVERNMENT NATIONAL MORT-POOL #563429		06/01/2020	PAYDOWN		368	368	377	373		(5)		(5)		368				10	11/01/2031	1
36213S-7M-1	GOVERNMENT NATIONAL MORT-POOL #563500		06/01/2020	PAYDOWN		19,039	19,039	19,509	19,371		(332)		(332)		19,039				520	01/01/2034	1
36213S-CV-5	GOVERNMENT NATIONAL MORT-POOL #562684		06/01/2020	PAYDOWN		100	100	100	100						100				2	12/01/2032	1
36213S-LH-6	GOVERNMENT NATIONAL MORT-POOL #562928		06/01/2020	PAYDOWN		61	61	63	62		(1)		(1)		61				2	09/01/2031	1
36213S-YK-5	GOVERNMENT NATIONAL MORT-POOL #563314		06/01/2020	PAYDOWN		28	28	28	28						28				1	11/01/2031	1
36213T-FB-4	GOVERNMENT NATIONAL MORT-POOL #563662		06/01/2020	PAYDOWN		16	16	16	16						16					10/01/2032	1
36213T-FC-2	GOVERNMENT NATIONAL MORT-POOL #563663		06/01/2020	PAYDOWN		194	194	201	199		(5)		(5)		194				5	10/01/2032	1
36213T-FS-7	GOVERNMENT NATIONAL MORT-POOL # 563677		06/01/2020	PAYDOWN		183	183	189	187		(4)		(4)		183				5	11/01/2032	1
36213U-BH-2	GOVERNMENT NATIONAL MORT-POOL #564440		06/01/2020	PAYDOWN		12	12	13	13						12					10/01/2031	1
36213U-C5-7	GOVERNMENT NATIONAL MORT-POOL #564492		06/01/2020	PAYDOWN		365	365	378	374		(8)		(8)		365				9	11/01/2031	1
36213U-D3-1	GOVERNMENT NATIONAL MORT-POOL #564522		06/01/2020	PAYDOWN		631	631	653	649		(18)		(18)		631				13	11/01/2031	1
36213U-E2-2	GOVERNMENT NATIONAL MORT-POOL #564553		06/01/2020	PAYDOWN		376	376	389	384		(8)		(8)		376				9	12/01/2031	1
36213U-FZ-8	GOVERNMENT NATIONAL MORT-POOL #564584		06/01/2020	PAYDOWN		12	12	12	12						12					07/01/2031	1
36213U-KM-1	GOVERNMENT NATIONAL MORT-POOL #564700		06/01/2020	PAYDOWN		24	24	25	25		(1)		(1)		24				1	07/01/2031	1
36213U-KX-7	GOVERNMENT NATIONAL MORT-POOL #564710		06/01/2020	PAYDOWN		15	15	15	15						15					07/01/2031	1
36213U-MB-3	GOVERNMENT NATIONAL MORT-POOL #564754		06/01/2020	PAYDOWN		6,670	6,670	6,854	6,793		(123)		(123)		6,670				181	08/01/2031	1
36213U-W6-3	GOVERNMENT NATIONAL MORT-POOL #565069		06/01/2020	PAYDOWN		12	12	12	12						12					01/01/2032	1
36213V-G7-7	GOVERNMENT NATIONAL MORT-POOL # 565522		06/01/2020	PAYDOWN		17	17	17	17						17					11/01/2032	1
36213V-JU-3	GOVERNMENT NATIONAL MORT-POOL #565575		06/01/2020	PAYDOWN		61	61	62	62		(1)		(1)		61				2	09/01/2031	1
36213V-MK-1	GOVERNMENT NATIONAL MORT-POOL #565662		06/01/2020	PAYDOWN		52	52	53	53		(1)		(1)		52				1	10/01/2031	1
36213V-ML-9	GOVERNMENT NATIONAL MORT-POOL #565663		06/01/2020	PAYDOWN		28	28	29	28		(1)		(1)		28				1	11/01/2031	1
36213V-MV-7	GOVERNMENT NATIONAL MORT-POOL #565672		06/01/2020	PAYDOWN		603	603	617	610		(8)		(8)		603				16	12/01/2031	1
36213V-QZ-4	GOVERNMENT NATIONAL MORT-POOL #565772		06/01/2020	PAYDOWN		9	9	10	9						9					09/01/2031	1
36213V-R3-4	GOVERNMENT NATIONAL MORT-POOL #565806		06/01/2020	PAYDOWN		244	244	250	247		(3)		(3)		244				7	11/01/2031	1
36213W-JE-7	GOVERNMENT NATIONAL MORT-POOL #566461		06/01/2020	PAYDOWN		935	935	958	947		(12)		(12)		935				25	11/01/2031	1
36213W-KW-5	GOVERNMENT NATIONAL MORT-POOL #566509		06/01/2020	PAYDOWN		8,286	8,286	8,491	8,458		(172)		(172)		8,286				191	01/01/2034	1
36213W-PR-1	GOVERNMENT NATIONAL MORT-POOL #566632		06/01/2020	PAYDOWN		2	2	2	2						2					10/01/2031	1
36213W-QC-3	GOVERNMENT NATIONAL MORT-POOL #566651		06/01/2020	PAYDOWN		54	54	55	54		(1)		(1)		54				1	11/01/2031	1
36213W-SE-7	GOVERNMENT NATIONAL MORT-POOL # 566717		06/01/2020	PAYDOWN		890	890	920	907		(17)		(17)		890				22	08/01/2031	1
36213W-TE-6	GOVERNMENT NATIONAL MORT-POOL #566749		06/01/2020	PAYDOWN		56	56	57	57		(1)		(1)		56				2	11/01/2031	1
36213X-3W-2	GOVERNMENT NATIONAL MORT-POOL #567913		06/01/2020	PAYDOWN		21,913	21,913	22,677	22,497		(584)		(584)		21,913				650	11/01/2032	1
36213X-6E-9	GOVERNMENT NATIONAL MORT-POOL #567969		04/01/2020	PAYDOWN		283	283	284	284		(1)		(1)		283				5	01/01/2033	1
36213X-DR-2	GOVERNMENT NATIONAL MORT-POOL #567212		06/01/2020	PAYDOWN		15	15	15	15						15					10/01/2031	1
36213X-E7-5	GOVERNMENT NATIONAL MORT-POOL #567258		06/01/2020	PAYDOWN		110	110	112	112		(2)		(2)		110				3	10/01/2031	1
36213X-FH-2	GOVERNMENT NATIONAL MORT-POOL #567268		06/01/2020	PAYDOWN		43	43	44	44		(1)		(1)		43				1	10/01/2031	1
36213X-FR-0	GOVERNMENT NATIONAL MORT-POOL #567276		06/01/2020	PAYDOWN		16	16	16	16		(1)		(1)		16					11/01/2031	1
36213Y-3V-2	GOVERNMENT NATIONAL MORT-POOL #568812		06/01/2020	PAYDOWN		83	83	85	84		(1)		(1)		83				2	10/01/2031	1
36213Y-6B-3	GOVERNMENT NATIONAL MORT-POOL #568866		06/01/2020	PAYDOWN		33	33	34	34		(1)		(1)		33				1	12/01/2031	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36213Y-DZ-2	GOVERNMENT NATIONAL MORT-POOL # 568120		06/01/2020	PAYDOWN		729	729	754	743		(14)		(14)		729				18	10/01/2031	1
36213Y-PR-7	GOVERNMENT NATIONAL MORT-POOL #568432		05/01/2020	PAYDOWN		39	39	40	40		(1)		(1)		39				1	11/01/2031	1
362165-NG-3	GOVERNMENT NATIONAL MORT-POOL #184091		06/01/2020	PAYDOWN		17	17	17	17						17					10/01/2023	1
36216X-3Q-2	GOVERNMENT NATIONAL MORT-POOL #178207		06/01/2020	PAYDOWN		13	13	15	14		(1)		(1)		13					02/01/2024	1
36218D-YJ-6	GOVERNMENT NATIONAL MORT-POOL #219513		06/01/2020	PAYDOWN		356	356	359	357		(1)		(1)		356				10	11/01/2023	1
362194-MM-1	GOVERNMENT NATIONAL MORT-POOL #266864		06/01/2020	PAYDOWN		41	41	41	41						41				1	06/01/2023	1
362195-SW-0	GOVERNMENT NATIONAL MORT-POOL #267933		06/01/2020	PAYDOWN		1,162	1,162	1,197	1,178		(17)		(17)		1,162				34	02/01/2028	1
362197-HG-3	GOVERNMENT NATIONAL MORT-POOL #269431		06/01/2020	PAYDOWN		101	101	102	101						101				3	07/01/2024	1
36223E-CE-2	GOVERNMENT NATIONAL MORT-POOL #305269		06/01/2020	PAYDOWN		952	952	947	950		1		1		952				31	01/01/2022	1
36223G-QD-4	GOVERNMENT NATIONAL MORT-POOL #307452		06/01/2020	PAYDOWN		210	210	216	211		(2)		(2)		210				8	10/01/2021	1
36223L-WW-4	GOVERNMENT NATIONAL MORT-POOL #311261		06/01/2020	PAYDOWN		1,057	1,057	1,063	1,057		(1)		(1)		1,057				33	07/01/2021	1
36223N-W9-1	GOVERNMENT NATIONAL MORT-POOL #313072		06/01/2020	PAYDOWN		23	23	23	23						23				1	08/01/2022	1
36223Q-J6-5	GOVERNMENT NATIONAL MORT-POOL #314485		04/01/2020	PAYDOWN		509	509	510	509						509				13	12/01/2021	1
36223R-J2-2	GOVERNMENT NATIONAL MORT-POOL #315381		06/01/2020	PAYDOWN		1,141	1,141	1,148	1,142		(1)		(1)		1,141				35	02/01/2022	1
36223S-CV-3	GOVERNMENT NATIONAL MORT-POOL #316084		06/01/2020	PAYDOWN		4	4	4	4						4					02/01/2022	1
36223S-F8-1	GOVERNMENT NATIONAL MORT-POOL #316191		06/01/2020	PAYDOWN		2	2	2	2						2					04/01/2022	1
36223V-NA-0	GOVERNMENT NATIONAL MORT-POOL #319085		06/01/2020	PAYDOWN		258	258	261	259		(1)		(1)		258				8	02/01/2022	1
36223W-P8-1	GOVERNMENT NATIONAL MORT-POOL #320047		06/01/2020	PAYDOWN		25	25	26	25						25				1	02/01/2023	1
36223W-PU-2	GOVERNMENT NATIONAL MORT-POOL #320035		06/01/2020	PAYDOWN		43	43	49	45		(2)		(2)		43				1	01/01/2023	1
36223W-TQ-7	GOVERNMENT NATIONAL MORT-POOL #320159		06/01/2020	PAYDOWN		830	830	835	830		(1)		(1)		830				26	09/01/2021	1
36223X-RY-0	GOVERNMENT NATIONAL MORT-POOL #321003		06/01/2020	PAYDOWN		107	107	115	110		(3)		(3)		107				3	01/01/2023	1
36223Y-3H-1	GOVERNMENT NATIONAL MORT-POOL #322200		06/01/2020	PAYDOWN		1,196	1,196	1,207	1,199		(3)		(3)		1,196				32	07/01/2023	1
36223Y-TX-8	GOVERNMENT NATIONAL MORT-POOL #321966		06/01/2020	PAYDOWN		11	11	12	12		(1)		(1)		11					05/01/2023	1
36224B-LV-9	GOVERNMENT NATIONAL MORT-POOL #323540		06/01/2020	PAYDOWN		9	9	9	9						9					11/01/2022	1
36224E-TU-7	GOVERNMENT NATIONAL MORT-POOL #326463		06/01/2020	PAYDOWN		13	13	15	15		(2)		(2)		13					11/01/2023	1
36224F-DV-9	GOVERNMENT NATIONAL MORT-POOL #326916		06/01/2020	PAYDOWN		36	36	42	38		(2)		(2)		36				1	01/01/2023	1
36224F-FS-4	GOVERNMENT NATIONAL MORT-POOL #326977		06/01/2020	PAYDOWN		14	14	15	14						14					05/01/2023	1
36224F-KK-5	GOVERNMENT NATIONAL MORT-POOL #327098		06/01/2020	PAYDOWN		103	103	104	104		(1)		(1)		103				3	07/01/2022	1
36224J-F5-6	GOVERNMENT NATIONAL MORT-POOL #329688		06/01/2020	PAYDOWN		53	53	53	53						53				2	10/01/2022	1
36224K-JZ-3	GOVERNMENT NATIONAL MORT-POOL #330680		06/01/2020	PAYDOWN		67	67	68	67						67				2	01/01/2023	1
36224K-X5-3	GOVERNMENT NATIONAL MORT-POOL #331100		06/01/2020	PAYDOWN		177	177	205	187		(10)		(10)		177				6	01/01/2023	1
36224N-MP-5	GOVERNMENT NATIONAL MORT-POOL #333466		06/01/2020	PAYDOWN		685	685	692	687		(2)		(2)		685				21	03/01/2023	1
36224P-6G-8	GOVERNMENT NATIONAL MORT-POOL #334871		06/01/2020	PAYDOWN		293	293	301	296		(3)		(3)		293				9	01/01/2023	1
36224P-XD-5	GOVERNMENT NATIONAL MORT-POOL #334676		06/01/2020	PAYDOWN		110	110	112	111		(1)		(1)		110				3	07/01/2023	1
36224P-ZJ-0	GOVERNMENT NATIONAL MORT-POOL #334745		06/01/2020	PAYDOWN		341	341	346	342		(1)		(1)		341				11	02/01/2023	1
36224Q-CC-8	GOVERNMENT NATIONAL MORT-POOL #334967		06/01/2020	PAYDOWN		36	36	37	37						36				1	09/01/2022	1
36224Q-FC-5	GOVERNMENT NATIONAL MORT-POOL #335063		06/01/2020	PAYDOWN		407	407	411	408		(1)		(1)		407				11	01/01/2024	1
36224Q-L5-3	GOVERNMENT NATIONAL MORT-POOL #335248		06/01/2020	PAYDOWN		21	21	21	21						21				1	01/01/2024	1
36224R-WB-6	GOVERNMENT NATIONAL MORT-POOL #336442		06/01/2020	PAYDOWN		29	29	29	29						29				1	02/01/2023	1
36224S-TX-0	GOVERNMENT NATIONAL MORT-POOL #337266		06/01/2020	PAYDOWN		410	410	431	417		(7)		(7)		410				13	02/01/2023	1
36224S-V8-2	GOVERNMENT NATIONAL MORT-POOL #337339		06/01/2020	PAYDOWN		232	232	234	233						232				7	07/01/2023	1
36224S-YB-2	GOVERNMENT NATIONAL MORT-POOL #337406		06/01/2020	PAYDOWN		4	4	4	4						4					05/01/2023	1
36224T-WQ-9	GOVERNMENT NATIONAL MORT-POOL #338255		06/01/2020	PAYDOWN		57	57	58	57						57				2	11/01/2022	1
36224T-Z6-0	GOVERNMENT NATIONAL MORT-POOL #338365		06/01/2020	PAYDOWN		315	315	318	316		(1)		(1)		315				11	12/01/2022	1
36224U-AX-5	GOVERNMENT NATIONAL MORT-POOL #338522		06/01/2020	PAYDOWN		19	19	22	20		(1)		(1)		19				1	12/01/2022	1
36224V-C8-6	GOVERNMENT NATIONAL MORT-POOL #339495		06/01/2020	PAYDOWN		129	129	151	139		(10)		(10)		129				4	05/01/2023	1
36224V-DA-0	GOVERNMENT NATIONAL MORT-POOL #339497		06/01/2020	PAYDOWN		251	251	295	266		(15)		(15)		251				8	05/01/2023	1
36224W-AC-7	GOVERNMENT NATIONAL MORT-POOL #340303		06/01/2020	PAYDOWN		238	238	241	239		(1)		(1)		238				7	02/01/2023	1
36224W-DK-6	GOVERNMENT NATIONAL MORT-POOL #340406		06/01/2020	PAYDOWN		55	55	56	55						55				2	08/01/2024	1
36224W-RM-7	GOVERNMENT NATIONAL MORT-POOL #340792		06/01/2020	PAYDOWN		277	277	325	303		(26)		(26)		277				9	05/01/2023	1
36224W-SJ-3	GOVERNMENT NATIONAL MORT-POOL #340821		06/01/2020	PAYDOWN		66	66	67	66						66				2	06/01/2023	1
36224X-4A-6	GOVERNMENT NATIONAL MORT-POOL #342017		06/01/2020	PAYDOWN		191	191	217	201		(10)		(10)		191				6	04/01/2023	1
36224X-RL-7	GOVERNMENT NATIONAL MORT-POOL #341691		06/01/2020	PAYDOWN		394	394	400	396		(2)		(2)		394				12	02/01/2023	1
36224X-VF-5	GOVERNMENT NATIONAL MORT-POOL #341814		06/01/2020	PAYDOWN		472	472	476	473		(1)		(1)		472				13	11/01/2023	1
36224X-ZT-1	GOVERNMENT NATIONAL MORT-POOL #341954		06/01/2020	PAYDOWN		122	122	125	123		(2)		(2)		122				4	02/01/2023	1
36224Y-5G-0	GOVERNMENT NATIONAL MORT-POOL #342947		06/01/2020	PAYDOWN		172	172	172	172						172				5	01/01/2023	1
36224Y-JN-0	GOVERNMENT NATIONAL MORT-POOL #342369		06/01/2020	PAYDOWN		69	69	73	70		(2)		(2)		69				2	01/01/2023	1
36224Y-M4-8	GOVERNMENT NATIONAL MORT-POOL #342479		06/01/2020	PAYDOWN		5	5	5	5						5					11/01/2022	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36224Y-QD-4	GOVERNMENT NATIONAL MORT-POOL #342552		06/01/2020	PAYDOWN		2	2	3	2						2					03/01/2023	1
36225A-2B-5	GOVERNMENT NATIONAL MORT-POOL #780770		06/01/2020	PAYDOWN		74	74	77	76		(2)		(2)		74				2	04/01/2028	1
36225A-2C-3	GOVERNMENT NATIONAL MORT-POOL #780771		06/01/2020	PAYDOWN		2,926	2,926	2,851	2,902		25		25		2,926				72	05/01/2024	1
36225A-2E-9	GOVERNMENT NATIONAL MORT-POOL #780773		06/01/2020	PAYDOWN		767	767	779	774		(7)		(7)		767				22	04/01/2028	1
36225A-2J-8	GOVERNMENT NATIONAL MORT-POOL #780777		06/01/2020	PAYDOWN		253	253	259	256		(4)		(4)		253				7	04/01/2028	1
36225A-5B-2	GOVERNMENT NATIONAL MORT-POOL #780842		06/01/2020	PAYDOWN		422	422	435	429		(6)		(6)		422				15	08/01/2028	1
36225A-6N-5	GOVERNMENT NATIONAL MORT-POOL #780877		06/01/2020	PAYDOWN		12,327	12,327	12,606	12,497		(170)		(170)		12,327				396	10/01/2028	1
36225A-7D-6	GOVERNMENT NATIONAL MORT-POOL #780892		06/01/2020	PAYDOWN		1,030	1,030	1,039	1,035		(5)		(5)		1,030				27	11/01/2028	1
36225A-BA-7	GOVERNMENT NATIONAL MORT-POOL #780033		06/01/2020	PAYDOWN		152	152	153	152		(1)		(1)		152				4	07/01/2024	1
36225A-C6-5	GOVERNMENT NATIONAL MORT-POOL #780093		06/01/2020	PAYDOWN		34	34	33	34		1		1		34				1	07/01/2024	1
36225A-DS-6	GOVERNMENT NATIONAL MORT-POOL #780113		06/01/2020	PAYDOWN		375	375	379	377		(2)		(2)		375				11	10/01/2024	1
36225A-EA-4	GOVERNMENT NATIONAL MORT-POOL #780129		06/01/2020	PAYDOWN		331	331	334	332		(2)		(2)		331				10	11/01/2024	1
36225A-FF-2	GOVERNMENT NATIONAL MORT-POOL #780166		06/01/2020	PAYDOWN		15	15	15	15						15					06/01/2025	1
36225A-GN-4	GOVERNMENT NATIONAL MORT-POOL #780205		06/01/2020	PAYDOWN		730	730	754	735		(5)		(5)		730				26	04/01/2023	1
36225A-KZ-2	GOVERNMENT NATIONAL MORT-POOL #780312		06/01/2020	PAYDOWN		452	452	420	434		19		19		452				11	01/01/2026	1
36225A-MX-5	GOVERNMENT NATIONAL MORT-POOL #780374		06/01/2020	PAYDOWN		78	78	80	79		(1)		(1)		78				2	12/01/2023	1
36225A-NF-3	GOVERNMENT NATIONAL MORT-POOL #780390		06/01/2020	PAYDOWN		256	256	262	257		(2)		(2)		256				9	12/01/2022	1
36225A-S6-8	GOVERNMENT NATIONAL MORT-POOL #780541		06/01/2020	PAYDOWN		345	345	344	344		1		1		345				9	07/01/2026	1
36225A-TR-1	GOVERNMENT NATIONAL MORT-POOL #780560		06/01/2020	PAYDOWN		473	473	455	466		7		7		473				12	05/01/2024	1
36225A-TT-7	GOVERNMENT NATIONAL MORT-POOL #780562		06/01/2020	PAYDOWN		2,338	2,338	2,411	2,376		(38)		(38)		2,338				83	05/01/2027	1
36225A-TV-2	GOVERNMENT NATIONAL MORT-POOL #780564		06/01/2020	PAYDOWN		92	92	95	94		(1)		(1)		92				3	05/01/2027	1
36225A-UH-1	GOVERNMENT NATIONAL MORT-POOL #780584		06/01/2020	PAYDOWN		277	277	281	279		(2)		(2)		277				8	06/01/2027	1
36225A-WL-0	GOVERNMENT NATIONAL MORT-POOL #780651		06/01/2020	PAYDOWN		5	5	5	5						5					10/01/2027	1
36225A-WN-6	GOVERNMENT NATIONAL MORT-POOL #780653		06/01/2020	PAYDOWN		21	21	21	21						21				1	10/01/2027	1
36225A-Y5-3	GOVERNMENT NATIONAL MORT-POOL #780732		06/01/2020	PAYDOWN		185	185	189	188		(2)		(2)		185				5	03/01/2028	1
36225A-YN-4	GOVERNMENT NATIONAL MORT-POOL #780717		06/01/2020	PAYDOWN		234	234	237	236		(1)		(1)		234				7	02/01/2028	1
36225A-ZA-1	GOVERNMENT NATIONAL MORT-POOL #780737		06/01/2020	PAYDOWN		1,185	1,185	1,178	1,180		4		4		1,185				34	03/01/2028	1
36225B-B3-1	GOVERNMENT NATIONAL MORT-POOL #780958		06/01/2020	PAYDOWN		826	826	854	843		(17)		(17)		826				21	01/01/2029	1
36225B-BR-8	GOVERNMENT NATIONAL MORT-POOL #780948		06/01/2020	PAYDOWN		17,130	17,130	17,074	17,109		21		21		17,130				458	12/01/2023	1
36225B-CN-6	GOVERNMENT NATIONAL MORT-POOL #780977		06/01/2020	PAYDOWN		3,640	3,640	3,726	3,693		(54)		(54)		3,640				114	12/01/2028	1
36225B-DJ-4	GOVERNMENT NATIONAL MORT-POOL #781005		06/02/2020	VARIOUS		1	2	2	2						2	(1)		(1)		03/01/2025	1
36225B-EU-8	GOVERNMENT NATIONAL MORT-POOL #781047		06/01/2020	PAYDOWN		171	171	177	175		(4)		(4)		171				4	06/01/2029	1
36225B-HZ-4	GOVERNMENT NATIONAL MORT-POOL #781148		06/01/2020	PAYDOWN		432	432	447	442		(10)		(10)		432				11	07/01/2029	1
36225B-KD-9	GOVERNMENT NATIONAL MORT-POOL #781192		06/01/2020	PAYDOWN		10,818	10,818	10,839	10,817		1		1		10,818				624	02/01/2022	1
36225B-KX-5	GOVERNMENT NATIONAL MORT-POOL #781210		06/01/2020	PAYDOWN		84	84	86	86		(1)		(1)		84				2	09/01/2029	1
36225B-NC-8	GOVERNMENT NATIONAL MORT-POOL #781287		06/01/2020	PAYDOWN		3,677	3,677	4,415	4,195		(518)		(518)		3,677				110	05/01/2031	1
36225B-P6-9	GOVERNMENT NATIONAL MORT-POOL #781345		06/01/2020	PAYDOWN		44	44	45	45		(1)		(1)		44				1	10/01/2031	1
36225B-PM-4	GOVERNMENT NATIONAL MORT-POOL #781328		06/01/2020	PAYDOWN		2,491	2,491	2,990	2,851		(360)		(360)		2,491				73	09/01/2031	1
36225B-PP-7	GOVERNMENT NATIONAL MORT-POOL #781330		06/01/2020	PAYDOWN		251	251	260	258		(7)		(7)		251				6	09/01/2031	1
36225B-PV-4	GOVERNMENT NATIONAL MORT-POOL #781336		06/01/2020	PAYDOWN		25	25	26	26		(1)		(1)		25				1	10/01/2031	1
36225B-Q6-8	GOVERNMENT NATIONAL MORT-POOL #781377		06/01/2020	PAYDOWN		381	381	395	391		(9)		(9)		381				10	09/01/2029	1
36225B-TW-8	GOVERNMENT NATIONAL MORT-POOL #781465		06/01/2020	PAYDOWN		107	107	111	110		(3)		(3)		107				3	07/01/2032	1
36225B-UN-6	GOVERNMENT NATIONAL MORT-POOL #781489		06/01/2020	PAYDOWN		190	190	197	195		(5)		(5)		190				5	08/01/2032	1
36225B-VU-9	GOVERNMENT NATIONAL MORT-POOL #781527		06/01/2020	PAYDOWN		14	14	14	14						14					11/01/2032	1
36225C-A7-1	GOVERNMENT NATIONAL MORT-POOL #80029 ARM		06/01/2020	PAYDOWN		737	737	733	721		15		15		737				11	01/01/2027	1
36225C-A8-9	GOVERNMENT NATIONAL MORT-POOL #80030 ARM		06/01/2020	PAYDOWN		5,057	5,057	5,054	4,961		95		95		5,057				215	01/01/2027	1
36225C-AM-8	GOVERNMENT NATIONAL MORT-POOL #80011 ARM		06/01/2020	PAYDOWN		1,134	1,134	1,140	1,117		18		18		1,134				16	11/01/2026	1
36225C-AY-2	GOVERNMENT NATIONAL MORT-POOL #80022 ARM		06/01/2020	PAYDOWN		2,591	2,591	2,603	2,550		41		41		2,591				36	12/01/2026	1
36225C-BN-5	GOVERNMENT NATIONAL MORT-POOL #80044 ARM		06/01/2020	PAYDOWN		1,970	1,970	1,961	1,929		40		40		1,970				34	02/01/2027	1
36225C-BP-0	GOVERNMENT NATIONAL MORT-POOL #80045 ARM		06/01/2020	PAYDOWN		1,952	1,952	1,956	1,914		38		38		1,952				31	02/01/2027	1
36225C-BW-5	GOVERNMENT NATIONAL MORT-POOL #80052 ARM		06/01/2020	PAYDOWN		1,899	1,899	1,888	1,858		41		41		1,899				30	03/01/2027	1
36225C-BX-3	GOVERNMENT NATIONAL MORT-POOL #80053 ARM		06/01/2020	PAYDOWN		6,248	6,248	6,255	6,124		124		124		6,248				105	03/01/2027	1
36225C-D4-5	GOVERNMENT NATIONAL MORT-POOL #80122 ARM		06/01/2020	PAYDOWN		5,523	5,523	5,564	5,429		94		94		5,523				128	10/01/2027	1
36225C-DL-7	GOVERNMENT NATIONAL MORT-POOL #80106 ARM		06/01/2020	PAYDOWN		5,092	5,092	5,122	5,003		89		89		5,092				155	08/01/2027	1
36225C-ER-3	GOVERNMENT NATIONAL MORT-POOL #80143 ARM		06/01/2020	PAYDOWN		2,953	2,953	2,973	2,903		51		51		2,953				37	12/01/2027	1
36225E-WY-4	GOVERNMENT NATIONAL MORT-POOL #82462		06/01/2020	PAYDOWN		3,865	3,865	4,072	3,927		(62)		(62)		3,865				61	01/01/2040	1
36225E-XS-6	GOVERNMENT NATIONAL MORT-POOL #82488		06/01/2020	PAYDOWN		3,359	3,359	3,468	3,392		(33)		(33)		3,359				53	03/01/2040	1
36290Q-AA-3	GOVERNMENT NATIONAL MORT-POOL #613901		06/01/2020	PAYDOWN		364	364	374	371		(6)		(6)		364				8	10/01/2033	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36290R-RD-7	GOVERNMENT NATIONAL MORT-POOL #615284		06/01/2020	PAYDOWN		234	234	239	238		(4)		(4)		234				5	07/01/2033	1
36290R-UA-9	GOVERNMENT NATIONAL MORT-POOL #615377		06/01/2020	PAYDOWN		6,481	6,481	6,652	6,604		(122)		(122)		6,481				170	07/01/2033	1
36290R-ZT-3	GOVERNMENT NATIONAL MORT-POOL #615554		06/01/2020	PAYDOWN		51	51	53	52		(1)		(1)		51				1	09/01/2033	1
36290X-KD-1	GOVERNMENT NATIONAL MORT-POOL #620492		06/01/2020	PAYDOWN		1,312	1,312	1,345	1,331		(19)		(19)		1,312				30	06/01/2033	1
36290Y-2F-4	GOVERNMENT NATIONAL MORT-POOL #621874		06/01/2020	PAYDOWN		409	409	419	415		(6)		(6)		409				9	02/01/2034	1
36290Y-J9-0	GOVERNMENT NATIONAL MORT-POOL #621388		06/01/2020	PAYDOWN		1,265	1,265	1,297	1,286		(20)		(20)		1,265				29	01/01/2034	1
36290Y-KE-7	GOVERNMENT NATIONAL MORT-POOL #621393		06/01/2020	PAYDOWN		1,287	1,287	1,319	1,320		(33)		(33)		1,287				30	02/01/2034	1
36290Y-WU-8	GOVERNMENT NATIONAL MORT-POOL #621759		06/01/2020	PAYDOWN		230	230	236	235		(4)		(4)		230				5	12/01/2033	1
36290Y-XP-8	GOVERNMENT NATIONAL MORT-POOL #621786		06/01/2020	PAYDOWN		8,058	8,058	8,269	8,213		(156)		(156)		8,058				177	11/01/2033	1
36290Y-YJ-1	GOVERNMENT NATIONAL MORT-POOL #621813		06/01/2020	PAYDOWN		37	37	38	37		(1)		(1)		37				1	11/01/2033	1
36291A-PC-7	GOVERNMENT NATIONAL MORT-POOL #622419		06/01/2020	PAYDOWN		46,484	46,484	47,632	47,300		(816)		(816)		46,484				1,064	02/01/2034	1
36291B-C2-1	GOVERNMENT NATIONAL MORT-POOL #622989		06/01/2020	PAYDOWN		24	24	25	24						24				1	11/01/2033	1
36291B-D5-3	GOVERNMENT NATIONAL MORT-POOL #623024		06/01/2020	PAYDOWN		159	159	163	162		(3)		(3)		159				4	01/01/2034	1
36291B-DV-6	GOVERNMENT NATIONAL MORT-POOL #623016		06/01/2020	PAYDOWN		709	709	727	720		(11)		(11)		709				16	01/01/2034	1
36291B-RH-2	GOVERNMENT NATIONAL MORT-POOL #623388		06/01/2020	PAYDOWN		3,554	3,554	3,641	3,623		(70)		(70)		3,554				81	02/01/2034	1
36291D-NL-3	GOVERNMENT NATIONAL MORT-POOL #625095		06/01/2020	PAYDOWN		1,474	1,474	1,510	1,499		(26)		(26)		1,474				34	02/01/2034	1
36291E-6N-6	GOVERNMENT NATIONAL MORT-POOL #626477		06/01/2020	PAYDOWN		20,841	20,841	21,356	21,205		(364)		(364)		20,841				398	02/01/2034	1
36291E-B3-4	GOVERNMENT NATIONAL MORT-POOL #625658		06/01/2020	PAYDOWN		98	98	100	100		(2)		(2)		98				2	01/01/2034	1
36291E-CM-1	GOVERNMENT NATIONAL MORT-POOL #625676		06/01/2020	PAYDOWN		345	345	354	351		(6)		(6)		345				8	01/01/2034	1
36291E-K8-3	GOVERNMENT NATIONAL MORT-POOL #625919		06/01/2020	PAYDOWN		169	169	174	172		(2)		(2)		169				4	02/01/2034	1
36291E-MF-5	GOVERNMENT NATIONAL MORT-POOL #625958		06/01/2020	PAYDOWN		1,158	1,158	1,187	1,178		(20)		(20)		1,158				27	01/01/2034	1
36291E-MG-3	GOVERNMENT NATIONAL MORT-POOL #625959		06/01/2020	PAYDOWN		50	50	52	52		(2)		(2)		50				1	01/01/2034	1
36291E-ML-2	GOVERNMENT NATIONAL MORT-POOL #625963		06/01/2020	PAYDOWN		569	569	583	578		(9)		(9)		569				13	01/01/2034	1
36291F-EZ-7	GOVERNMENT NATIONAL MORT-POOL #626652		06/01/2020	PAYDOWN		647	647	663	659		(12)		(12)		647				15	01/01/2034	1
36291F-MA-3	GOVERNMENT NATIONAL MORT-POOL #626853		06/01/2020	PAYDOWN		533	533	546	540		(7)		(7)		533				12	01/01/2034	1
36291F-MD-7	GOVERNMENT NATIONAL MORT-POOL #626856		06/01/2020	PAYDOWN		1,889	1,889	1,935	1,926		(37)		(37)		1,889				43	02/01/2034	1
36291G-MC-7	GOVERNMENT NATIONAL MORT-POOL #627755		06/01/2020	PAYDOWN		835	835	856	849		(14)		(14)		835				19	02/01/2034	1
36291G-RK-4	GOVERNMENT NATIONAL MORT-POOL #627890		06/01/2020	PAYDOWN		726	726	744	738		(12)		(12)		726				17	01/01/2034	1
36292F-T6-4	GOVERNMENT NATIONAL MORT-POOL #647773		06/01/2020	PAYDOWN		7,394	7,394	7,343	7,359		35		35		7,394				154	09/01/2035	1
36295G-N2-4	GOVERNMENT NATIONAL MORT-POOL #670109		06/01/2020	PAYDOWN		143	143	143	143						143				4	07/01/2037	1
36295H-5N-6	GOVERNMENT NATIONAL MORT-POOL #671453		06/01/2020	PAYDOWN		52	52	52	52						52				1	07/01/2037	1
36295N-K3-0	GOVERNMENT NATIONAL MORT-POOL #675414		06/01/2020	PAYDOWN		51,849	51,849	53,842	53,991		(2,143)		(2,143)		51,849				1,283	09/01/2035	1
38373X-VS-2	GOVERNMENT NATIONAL MORT-SERIES 2002-49		06/01/2020	PAYDOWN		39,888	39,888	42,829	40,805		(917)		(917)		39,888				1,495	07/01/2032	1
38373Y-GR-9	GOVERNMENT NATIONAL MORT-SERIES 2002-78		06/16/2020	PAYDOWN				494	376		(59)		(59)						110	11/16/2032	1
38374L-G8-8	GOVERNMENT NATIONAL MORT-SERIES 2005-63		06/01/2020	PAYDOWN		114,715	114,715	110,790	113,562		1,154		1,154		114,715				3,807	08/01/2035	1
38374N-LX-3	GOVERNMENT NATIONAL MORT-SERIES 2006-47		06/16/2020	PAYDOWN				1,697	1,453		(165)		(165)						442	08/16/2036	1
38375K-GF-3	GOVERNMENT NATIONAL MORT-SERIES 2007-36		06/01/2020	PAYDOWN		157,178	157,178	151,696	155,311		1,868		1,868		157,178				3,783	06/01/2037	1
38376R-3P-9	GOVERNMENT NATIONAL MORT-SERIES 2017-H C		06/20/2020	PAYDOWN		9,919	9,919	9,919	9,919						9,919				79	05/20/2067	1
38378B-4C-0	GOVERNMENT NATIONAL MORT-SERIES 2013-2 C		06/01/2020	PAYDOWN		11,958	11,958	12,130	12,097		(139)		(139)		11,958				114	05/01/2050	1
38378B-4G-1	GOVERNMENT NATIONAL MORT-SERIES 2013-7 C		06/01/2020	PAYDOWN		59,743	59,743	60,090	46,500		(294)		(294)		59,743				436	03/01/2047	1
38378B-G3-7	GOVERNMENT NATIONAL MORT-SERIES 2012-109		06/01/2020	PAYDOWN		14,692	14,692	15,204	15,102		(411)		(411)		14,692				168	09/01/2044	1
38378K-HC-6	GNMA-REMIC SER 2013-55 CL A		06/01/2020	PAYDOWN		71,690	71,690	71,824	71,761		(71)		(71)		71,690				450	05/01/2034	1
38378N-2R-3	GOVERNMENT NATIONAL MORT-SERIES 2014-67		06/01/2020	PAYDOWN		91,244	91,244	91,572	91,601		(357)		(357)		91,244				727	05/01/2039	1
38378N-TZ-6	GNMA-REMIC SER 2014-14 CL AE		06/01/2020	PAYDOWN		2,053	2,053	2,100	2,093		(41)		(41)		2,053				24	12/01/2040	1
38379R-AN-3	GOVERNMENT NATIONAL MORTGAGE ASSOC REMIC		06/01/2020	PAYDOWN		139,166	139,166	140,333	141,655		(2,490)		(2,490)		139,166				1,425	12/16/2049	1
38380M-5B-3	GNR Series 2019-46 Class AG		06/01/2020	PAYDOWN		215,935	215,935	216,551	216,511		(575)		(575)		215,935				2,778	07/01/2045	1
83162C-SX-2	SMALL BUSINESS ADMIN SER 2009-20K PARTN		05/01/2020	PAYDOWN		45,872	45,872	49,499	47,992		(2,120)		(2,120)		45,872				938	11/01/2029	1
83162C-TE-3	SMALL BUSINESS ADMINISTR-SERIES 2010-20D		04/01/2020	PAYDOWN		117,372	117,372	130,766	126,690		(9,319)		(9,319)		117,372				2,605	04/01/2030	1
83162C-TG-8	SMALL BUSINESS ADMINISTR-SERIES 2010-20E		05/01/2020	PAYDOWN		324,998	324,998	358,303	350,391		(25,393)		(25,393)		324,998				6,812	05/01/2030	1
83162C-TH-6	SMALL BUSINESS ADMINISTR-SERIES 2010-20F		06/01/2020	PAYDOWN		218,291	218,291	238,017	230,043		(11,752)		(11,752)		218,291				8,506	06/01/2030	1
83162C-TN-3	SMALL BUSINESS ADMINISTR-SERIES 2010-20I		03/01/2020	PAYDOWN															6,768	09/01/2030	1
83162C-UA-9	SMALL BUSINESS ADMINISTR-SERIES 2011-20E		05/01/2020	PAYDOWN		62,410	62,410	69,341	67,575		(5,165)		(5,165)		62,410				1,233	05/01/2031	1
83162C-UK-7	SMALL BUSINESS ADMIN SER 2011-20K PARTN		05/01/2020	PAYDOWN		23,213	23,213	23,565	23,438		(225)		(225)		23,213				337	11/01/2031	1
83162C-US-0	SMALL BUSINESS ADMIN SER 2012-20D PARTN		04/01/2020	PAYDOWN		245,328	245,328	255,149	251,529		(6,201)		(6,201)		245,328				3,422	04/01/2032	1
83162C-UV-3	SBA PARTN CTF SER 2012-20F		06/01/2020	PAYDOWN		43,559	43,559	43,276	43,417		143		143		43,559				548	06/01/2032	1
83162C-VN-0	SMALL BUSINESS ADMINISTRATION-SERIES 201		05/01/2020	PAYDOWN		45,075	45,075	43,267	43,801		1,274		1,274		45,075					05/01/2033	1
83162C-VP-5	SMALL BUSINESS ADMIN PARTN CTF SER 2013-		06/01/2020	PAYDOWN		51,136	51,136	50,462	50,687		449		449		51,136				658	06/01/2033	1
83162C-VX-8	SMALL BUSINESS ADMINISTR-SBAP 2013-20K 1		05/01/2020	PAYDOWN		21,409	21,409	22,226	22,003		(594)		(594)		21,409				374	11/01/2033	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
912810-QA-9	US TREASURY N/B-NOTE		04/08/2020	VARIOUS		281,633	200,000	288,406			(47)		(47)		288,359		(6,726)	(6,726)	1,077	02/15/2039	1
912810-RM-2	US TREAS N/B-BOND		05/01/2020	DTCYID		5,371,031	3,900,000	4,983,469			(5,783)		(5,783)		4,977,686		393,345	393,345	54,964	05/15/2045	1
912810-SJ-8	United States Treasury N-UNSECURED		06/23/2020	VARIOUS		2,130,321	1,740,000	2,102,752	170,267		(435)		(435)		2,102,234		28,087	28,087	11,053	08/15/2049	1
912828-YB-0	United States Treasury N-UNSECURED		04/07/2020	SG COWEN SECURITIES		431,578	400,000	436,938			(11)		(11)		436,927		(5,349)	(5,349)	946	08/15/2029	1
912828-YV-6	United States Treasury N-UNSECURED		04/30/2020	GOLDMAN		631,875	600,000	630,938			(109)		(109)		630,828		1,047	1,047	3,836	11/30/2024	1
912828-ZL-7	United States Treasury N-UNSECURED		06/18/2020	VARIOUS		401,086	400,000	401,219			(9)		(9)		401,210		(124)	(124)	194	04/30/2025	1
02265Q-AA-6	Amal Ltd Ex Im Bk Gtd Sr Nt	D	05/21/2020	SINKING PAYMENT		809,656	809,656	809,656	809,656						809,656				14,027	08/21/2021	1
55002R-AA-0	Lulwa Ltd Ex Im Bk Gtd Secd Nt	D	05/15/2020	SINKING PAYMENT		14,977	14,977	14,665	14,747		230		230		14,977				141	02/15/2025	1
78657A-AC-3	Safina Ltd Ex Im Bk Gtd Secd Nt	D	04/15/2020	SINKING PAYMENT		18,400	18,400	18,106	18,266		135		135		18,400				143	01/15/2022	1
0599999. Subtotal - Bonds - U.S. Governments						15,401,158	13,393,635	15,325,804	6,546,931		(241,323)		(241,323)		14,990,879	(1)	410,280	410,279	203,909	XXX	XXX
651333-DM-5	PROVINCE OF NEWFOUNDLAND-DEBENTURE	A	06/01/2020	MATURITY		5,000,000	5,000,000	5,088,500	5,002,844		(2,844)		(2,844)		5,000,000				246,875	06/01/2020	1FE
465138-7N-9	STATE OF ISRAEL-SENIOR UNSECURED BOND	D	04/08/2020	CITIGROUP GLOBAL MAR		2,252,500	2,000,000	1,998,344	1,999,612		(68)		(68)		1,999,545		252,955	252,955	63,250	01/30/2043	1FE
900123-BH-2	REPUBLIC OF TURKEY-SENIOR UNSECURED NOTE	D	05/07/2020	BNP PARIBAS		6,228,688	6,190,000	6,527,625	6,262,743		(20,686)		(20,686)		6,242,058		(13,370)	(13,370)	213,748	03/30/2021	4FE
900123-BY-5	REPUBLIC OF TURKEY-UNSECURED NOTE	D	05/07/2020	CITIGROUP GLOBAL MAR		2,161,500	2,200,000	2,190,000	2,194,967		763		763		2,195,729		(34,229)	(34,229)	70,782	03/25/2022	4FE
900123-BZ-2	REPUBLIC OF TURKEY-SENIOR UNSECURED NOTE	D	05/07/2020	BARCLAYS CAPITAL INC		3,946,418	3,955,000	4,539,408	4,144,109		(23,840)		(23,840)		4,120,269		(173,851)	(173,851)	154,492	09/26/2022	4FE
AZ1511-80-9	Ukraine Government Inter-SENIOR UNSECURE	B	04/07/2020	BOFAMLSEC		2,076,576	2,333,233	2,435,616	2,425,464					10,152	2,435,616	(102,384)	(256,656)	(359,040)	126,511	06/20/2026	4FE
AZ5985-37-1	Banque Centrale de Tunis-SENIOR UNSECURE	B	04/17/2020	VARIOUS		4,546,413	5,450,598	5,626,685	5,609,110		808		808	15,025	5,624,943	(178,772)	(899,758)	(1,078,530)	264,560	07/15/2026	4FE
M88269-UP-4	Turkey Government Intern-SENIOR UNSECURE	B	04/15/2020	BNP PARIBAS		2,168,877	2,521,949	2,834,833	2,639,080		(2,638)		(2,638)	176,850	2,813,291	(238,886)	(405,528)	(644,414)	68,975	06/14/2025	4FE
P14486-AJ-6	Banco Nacional de Desenv-SR UNSECURED	D	05/11/2020	MORGAN		420,400	400,000	415,000	409,032		(808)		(808)		408,223		12,177	12,177	14,503	09/26/2023	3FE
P7794G-AH-5	REPUBLIC OF PERU-SENIOR UNSECURED NOTE	D	03/07/2020	CALL 100		1,290,000	1,290,000	1,262,834	1,274,021		15,979		15,979		1,290,000				25,800	03/07/2027	2FE
1099999. Subtotal - Bonds - All Other Governments						30,091,372	31,340,780	32,918,845	31,960,982		(33,334)		(33,334)	202,027	32,129,674	(520,042)	(1,518,260)	(2,038,302)	1,249,496	XXX	XXX
34153P-XD-5	State of Florida-GENERAL OBLIGATION UNLT		06/01/2020	CALL 100		7,965,000	7,965,000	7,497,853	7,576,183		388,817		388,817		7,965,000				199,125	06/01/2040	1FE
452152-FA-4	State of Illinois-GENERAL OBLIGATION UNL		06/25/2020	VARIOUS		24,584,680	22,600,000	25,865,700	25,020,832		(48,907)		(48,907)		24,971,925		(387,245)	(387,245)	1,108,504	04/01/2035	2FE
68607L-XP-7	State of Oregon-GENERAL OBLIGATION UNLTD		06/01/2020	SINKING PAYMENT		1,400,657	1,400,657	1,747,320	1,520,308		(119,651)		(119,651)		1,400,657				40,353	06/01/2023	1FE
70914P-M7-4	Commonwealth of Pennsylv-GENERAL OBLIGAT		04/03/2020	BANK OF AMERICA SECU		5,434,700	5,000,000	5,084,850	5,072,549		(1,981)		(1,981)		5,070,568		364,132	364,132	120,000	03/01/2035	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						39,385,037	36,965,657	40,195,723	39,189,872		218,278		218,278		39,408,150		(23,113)	(23,113)	1,467,982	XXX	XXX
05923T-BV-0	BALTIMORE MD SPL OBLIG-TAX ALLOCATION		06/01/2020	SINKING PAYMENT		83,000	83,000	83,000	83,000						83,000				2,698	06/01/2030	2
251129-5D-0	DETROIT MI CITY SCH DIST GEN OBLIG UNLTD		05/01/2020	SINKING PAYMENT		58,611	58,611	64,397	63,301		(4,690)		(4,690)		58,611				2,270	05/01/2039	1FE
387460-JJ-8	GRANITE UT SCH DIST SALT-BUILD AMERICA G		06/01/2020	CALL 100		2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				54,494	06/01/2026	1FE
387460-JK-5	GRANITE UT SCH DIST SALT-BUILD AMERICA G		06/01/2020	CALL 100		2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				55,594	06/01/2027	1FE
387460-JL-3	GRANITE UT SCH DIST SALT-BUILD AMERICA G		06/01/2020	CALL 100		1,950,000	1,950,000	1,950,000	1,950,000						1,950,000				50,252	06/01/2028	1FE
387460-JM-1	GRANITE UT SCH DIST SALT-BUILD AMERICA G		06/01/2020	CALL 100		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				59,108	06/01/2029	1FE
387460-JN-9	GRANITE UT SCH DIST SALT-BUILD AMERICA G		06/01/2020	CALL 100		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				66,925	06/01/2030	1FE
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD		03/01/2020	CALL 100		225,000	225,000	271,496	253,608		(28,608)		(28,608)		225,000				7,076	03/01/2032	1FE
442331-S6-2	CITY OF HOUSTON TX-GENERAL OBLIGATION LT		03/01/2020	CALL 100		255,000	255,000	310,034	297,120		(42,120)		(42,120)		255,000				8,020	03/01/2032	1FE
68607H-5H-5	OREGON ST DEPT OF ADMIN SVCS-BUILD AMERI		05/01/2020	CALL 100		7,695,000	7,695,000	8,722,436	7,792,199		(97,199)		(97,199)		7,695,000				237,776	05/01/2035	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						19,416,611	19,416,611	20,551,363	19,589,228		(172,617)		(172,617)		19,416,611				544,213	XXX	XXX
051687-DG-3	AURORA IL SF MTGE REVENUE BOND		06/01/2020	CALL 100		1,435	1,435	1,291	1,308		127		127		1,435				39	06/01/2045	1FE
102869-AE-4	BOWLING GREEN OH STUDENT HSG REVENUE BON		06/01/2020	CALL 100		3,975,000	3,975,000	3,935,250	3,658,468		316,532		316,532		3,975,000				119,250	06/01/2045	1Z
12008E-NL-6	Build NYC Resource Corp-REVENUE BONDS		06/01/2020	SINKING PAYMENT		325,000	325,000	325,000	325,000						325,000				8,125	06/01/2022	3FE
130333-CA-3	CALIFORNIA ST HLTH FACS FING AGY REVENUE		05/01/2020	CALL 100		4,683	4,683	4,738	4,689		(6)		(6)		4,683				54	02/01/2042	1FE
130591-AK-6	CALIFORNIA ST SCH FIN AUTH EDU REV NEW D		06/01/2020	SINKING PAYMENT		395,000	395,000	395,000	395,000						395,000				13,825	06/01/2023	3FE
155675-CL-3	CENTRL UT WTR CONSERVANCY DIST REV SER A		04/01/2020	CALL 100		43,000,000	43,000,000	43,000,000	43,000,000						43,000,000				1,225,500	10/01/2040	1FE
186103-GB-7	CLEVELAND-CUYAHOGA CNTY -REVENUE BONDS		05/15/2020	SINKING PAYMENT		15,000	15,000	15,000	15,000						15,000				591	11/15/2041	1FE
196479-A5-8	Colorado Housing & Finan-REVENUE BONDS		05/01/2020	CALL 100		31,004	31,004	31,528	31,525		(521)		(521)		31,004				360	08/01/2047	1FE
19648A-V9-3	COLORADO ST HLTH FACS AUTH REV REF-COVEN		04/23/2020	DTCYID		1,443,638	1,405,000	1,521,320	1,472,682		(3,641)		(3,641)		1,469,042		(25,404)	(25,404)	28,490	12/01/2030	1FE
233244-AH-5	DOT HEADQUARTERS II LEASE-BCK MTG FIN TR		06/07/2020	SINKING PAYMENT		15,687	15,687	17,314	15,769		(82)		(82)		15,687				366	12/07/2021	1
30250G-AB-4	FDIC STRUCTURED SALE GUA-SERIES 2010-S1		06/01/2020	PAYDOWN		44,364	44,364	44,191	42,811		1,553		1,553		44,364				566	04/25/2038	1
30711X-DK-7	Fannie Mae Connecticut A-CAS 2016-C05 2M		06/25/2020	PAYDOWN		20,484	20,484	22,940	22,297		(1,813)		(1,813)		20,484				516	01/25/2029	1
31282X-VL-2	FREDDIEMAC STRIP-SERIES 176 CLASS PO		06/01/2020	PAYDOWN		46	46	38	43		2		2		46					06/01/2026	1
31282Y-B4-0	FREDDIEMAC STRIP-SERIES 183 CLASS IO		06/01/2020	PAYDOWN				16	11		(1)		(1)						3	04/01/2027	1
31282Y-B6-5	FREDDIEMAC STRIP-SERIES 184 CLASS IO		06/01/2020	PAYDOWN				31	20		(3)		(3)						4	12/01/2026	1
31282Y-BV-0	FREDDIEMAC STRIP-SERIES 176 CLASS IO		06/01/2020	PAYDOWN				15	10		(2)		(2)						2	06/01/2026	1
31282Y-CE-7	FREDDIEMAC STRIP-SERIES 192 CLASS IO		06/01/2020	PAYDOWN				4	3										1	02/01/2028	1
31282Y-CP-2	FREDDIEMAC STRIP-SERIES 200 CLASS IO		06/01/2020	PAYDOWN				7	6		(1)		(1)						1	01/01/2029	1
31282Y-DH-9	FREDDIEMAC STRIP-SERIES 224 CLASS IO		06/01/2020	PAYDOWN				306	402		(38)		(38)						33	03/01/2033	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31283E-AC-6	FHLMC-GNMA STRIPS-SERIES 3 CLASS IO		06/01/2020	PAYDOWN				7											22	07/01/2022	1
31283G-7M-3	FREDDIE MAC-POOL #G00900		06/01/2020	PAYDOWN		1	1	1	1						1					08/01/2022	1
31283G-DW-4	FREDDIE MAC-POOL #G00117		06/01/2020	PAYDOWN		112	112	118	116		(4)		(4)		112				5	03/01/2023	1
31283G-HD-2	FREDDIE MAC-POOL #G00228		06/01/2020	PAYDOWN		2	2	2	2						2					03/01/2024	1
31283G-HP-5	FREDDIE MAC-POOL #G00238		06/01/2020	PAYDOWN		38	38	41	40		(2)		(2)		38				1	06/01/2024	1
31283G-HU-4	FREDDIE MAC-POOL #G00243		06/01/2020	PAYDOWN		4	4	5	5						4					06/01/2024	1
31283G-KM-8	FREDDIE MAC-POOL #G00300		06/01/2020	PAYDOWN		42	42	44	43		(1)		(1)		42				2	04/01/2025	1
31283G-LF-2	FREDDIE MAC-POOL #G00326		06/01/2020	PAYDOWN																03/01/2024	1
31283G-NK-9	FREDDIE MAC-POOL #G00394		06/02/2020	VARIOUS																08/01/2022	1
31283G-SC-2	FREDDIE MAC-POOL #G00515		06/01/2020	PAYDOWN		501	501	493	496		4		4		501				13	06/01/2026	1
31283G-WJ-2	FREDDIE MAC-POOL #G00649		06/01/2020	PAYDOWN		968	968	1,032	998		(30)		(30)		968				36	06/01/2025	1
31283G-Y8-4	FREDDIE MAC-POOL #G00735		06/01/2020	PAYDOWN		4	4	4	4						4					05/01/2025	1
31283H-B2-0	FREDDIE MAC-POOL #G00957		06/01/2020	PAYDOWN		65	65	66	66		(1)		(1)		65				2	07/01/2028	1
31283H-BL-8	FREDDIE MAC-POOL #G00943		06/01/2020	PAYDOWN		140	140	142	141		(2)		(2)		140				3	07/01/2028	1
31283H-BU-8	FREDDIE MAC-POOL #G00951		06/01/2020	PAYDOWN		1,623	1,623	1,651	1,643		(20)		(20)		1,623				39	07/01/2028	1
31283H-N4-3	FREDDIE MAC-POOL #G01311		06/01/2020	PAYDOWN		154	154	160	158		(4)		(4)		154				12	09/01/2031	1
31283H-P7-4	FREDDIE MAC-POOL #G01346		06/01/2020	PAYDOWN		1,797	1,797	1,802	1,801		(4)		(4)		1,797				47	01/01/2032	1
31283H-VE-2	FREDDIE MAC-POOL #G01513		06/01/2020	PAYDOWN		663	663	664	664		(1)		(1)		663				16	03/01/2033	1
31283H-X8-3	FREDDIE MAC-POOL #G01603		06/01/2020	PAYDOWN		6,104	6,104	6,788	6,673		(569)		(569)		6,104				154	08/01/2033	1
31283H-Y5-8	FREDDIE MAC-POOL #G01632		06/01/2020	PAYDOWN		473	473	536	532		(60)		(60)		473				13	12/01/2033	1
31283K-4G-0	FREDDIE MAC-POOL #G11723		06/01/2020	PAYDOWN		277	277	280	277						277				6	07/01/2020	1
31283Y-LD-8	FREDDIE MAC-POOL #P20425		06/01/2020	PAYDOWN		3,817	3,817	3,803	3,809		9		9		3,817				88	04/01/2034	1
31287L-KS-0	FREDDIE MAC-POOL #C61205		06/01/2020	PAYDOWN		8	8	8	8						8					12/01/2031	1
31287P-6S-7	FREDDIE MAC-POOL #C64481		06/01/2020	PAYDOWN		4,983	4,983	5,752	5,577		(593)		(593)		4,983				160	03/01/2032	1
31287R-6C-8	FREDDIE MAC-POOL #C66267		06/01/2020	PAYDOWN		536	536	545	541		(5)		(5)		536				13	04/01/2032	1
31288B-M8-3	FREDDIE MAC-POOL #C73083		06/01/2020	PAYDOWN		765	765	778	774		(10)		(10)		765				19	10/01/2032	1
31288B-VG-5	FREDDIE MAC-POOL #C73315		06/01/2020	PAYDOWN		4	4	4	4						4					11/01/2032	1
31288C-2D-2	FREDDIE MAC-POOL #C74372		06/01/2020	PAYDOWN		35	35	35	35		(1)		(1)		35				1	12/01/2032	1
31288D-5T-2	FREDDIE MAC-POOL #C75358		06/01/2020	PAYDOWN		79	79	81	80		(1)		(1)		79				2	01/01/2033	1
31288D-NR-6	FREDDIE MAC-POOL #C74900		06/01/2020	PAYDOWN		1,280	1,280	1,302	1,300		(20)		(20)		1,280				32	12/01/2032	1
31288E-2E-6	FREDDIE MAC-POOL #C76173		06/01/2020	PAYDOWN		165	165	168	167		(2)		(2)		165				4	01/01/2033	1
31288F-RQ-9	FREDDIE MAC-POOL #C76795		06/01/2020	PAYDOWN		20	20	20	20						20				1	02/01/2033	1
31288F-V2-7	FREDDIE MAC-POOL #C76933		06/01/2020	PAYDOWN		121	121	123	123		(2)		(2)		121				3	02/01/2033	1
3128C6-LG-2	FREDDIE MAC-POOL #P51227		06/01/2020	PAYDOWN		5,021	5,021	4,857	4,891		131		131		5,021				115	01/01/2036	1
3128CV-F7-4	FREDDIEMAC STRIP-SERIES 211 CLASS PO		06/01/2020	PAYDOWN		26,298	26,298	21,307	21,387		4,911		4,911		26,298					07/01/2029	1
3128F6-P8-3	FREDDIE MAC-POOL #D66747		06/01/2020	PAYDOWN		1,019	1,019	1,076	1,053		(34)		(34)		1,019				36	06/01/2025	1
3128FH-V7-4	FREDDIE MAC-POOL #D76038		06/01/2020	PAYDOWN		653	653	670	660		(7)		(7)		653				30	11/01/2026	1
3128HJ-AH-9	FREDDIE MAC-FG W30008		06/01/2020	PAYDOWN		11,931	11,931	14,527	12,401		(471)		(471)		11,931				380	05/01/2025	1
3128K2-7F-0	FREDDIE MAC-POOL #A42694		06/01/2020	PAYDOWN		239	239	240	240		(1)		(1)		239				6	02/01/2036	1
3128K3-BY-2	FREDDIE MAC-POOL #A42755		06/01/2020	PAYDOWN		43,609	43,609	43,085	43,110		499		499		43,609				999	02/01/2036	1
3128K3-GT-8	FREDDIE MAC-POOL #A42910		06/01/2020	PAYDOWN		91,612	91,612	92,556	92,498		(886)		(886)		91,612				3,299	02/01/2036	1
3128K3-T9-8	FREDDIE MAC-POOL #A43276		06/01/2020	PAYDOWN		486	486	489	490		(4)		(4)		486				12	02/01/2036	1
3128KJ-6M-9	FREDDIE MAC-POOL #A56276		06/01/2020	PAYDOWN		61	61	65	66		(5)		(5)		61				1	01/01/2037	1
3128KJ-C3-4	FREDDIE MAC-POOL #A55490		06/01/2020	PAYDOWN		7	7	8	8		(1)		(1)		7					12/01/2036	1
3128KR-WQ-3	FREDDIE MAC-POOL #A61555		06/01/2020	PAYDOWN		6,722	6,722	7,386	7,286		(564)		(564)		6,722				175	10/01/2036	1
3128LX-DP-2	FREDDIE MAC-POOL #G01910		06/01/2020	PAYDOWN		18,061	18,061	17,510	17,567		494		494		18,061				388	10/01/2035	1
3128LX-EM-8	FREDDIE MAC-POOL #G01940		06/01/2020	PAYDOWN		46,450	46,450	45,028	45,241		1,210		1,210		46,450				1,047	10/01/2035	1
3128M6-FN-3	FREDDIE MAC-POOL #G04373		06/01/2020	PAYDOWN		1,393	1,393	1,430	1,427		(34)		(34)		1,393				40	03/01/2035	1
3128M6-FW-3	FREDDIE MAC-POOL #G04381		06/01/2020	PAYDOWN		538	538	537	537		1		1		538				12	05/01/2038	1
3128M7-BX-3	FREDDIE MAC-POOL #G05154		06/01/2020	PAYDOWN		10,281	10,281	11,243	11,076		(795)		(795)		10,281				273	12/01/2038	1
3128MB-V5-3	FREDDIE MAC-POOL #G13136		06/01/2020	PAYDOWN		82	82	80	81		1		1		82				2	05/01/2023	1
3128MB-V6-1	FREDDIE MAC-POOL #G13137		06/01/2020	PAYDOWN		342	342	333	338		4		4		342				6	05/01/2023	1
3128MB-YT-8	FREDDIE MAC-POOL #G13222		06/01/2020	PAYDOWN		294	294	286	291		4		4		294				5	06/01/2023	1
3128MJ-FH-8	FREDDIE MAC-POOL #G08167		06/01/2020	PAYDOWN		39	39	41	41		(2)		(2)		39				1	12/01/2036	1
3128MJ-JY-7	FREDDIE MAC-POOL #G08278		06/01/2020	PAYDOWN		239	239	239	239						239				6	07/01/2038	1
3128PB-ZL-1	FREDDIE MAC-POOL #J00747		06/01/2020	PAYDOWN		549	549	554	550		(1)		(1)		549				13	01/01/2021	1
3128PC-BG-6	FREDDIE MAC-POOL #J00939		06/01/2020	PAYDOWN		282	282	285	282						282				6	01/01/2021	1
3128PC-G2-2	FREDDIE MAC-POOL #J01117		06/01/2020	PAYDOWN		726	726	733	727		(1)		(1)		726				17	02/01/2021	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
3128PL-A2-8	FREDDIE MAC-POOL #J08125		06/01/2020	PAYDOWN		86	86	84	85		1		1		86				2	06/01/2023	1
312903-KY-2	FREDDIE MAC-SERIES 117 CLASS G		12/15/2019	PAYDOWN															52	01/15/2021	1
312904-EY-7	FREDDIE MAC-SERIES 188 CLASS H		01/15/2020	PAYDOWN															18	09/15/2021	1
312905-H6-2	FREDDIE MAC-SERIES 1083 CLASS Z		06/01/2020	PAYDOWN		5,047	5,047	5,265	5,075		(28)		(28)		5,047				179	05/01/2021	1
312905-VE-9	FREDDIE MAC-SERIES 197 CLASS Z		06/15/2020	PAYDOWN		1,095	1,095	1,097	1,093		2		2		1,095				30	07/15/2022	1
312908-M6-0	FREDDIE MAC-SERIES 1222 CLASS Q		06/15/2020	PAYDOWN		2,173	2,173	1,374	2,173						2,173				210	03/15/2022	1
312909-D5-0	FREDDIE MAC-SERIES 1256 CLASS A		06/01/2020	PAYDOWN		134	134	125	133		1		1		134					04/01/2022	1
312909-V5-0	FREDDIE MAC-SERIES 1273 CLASS Z		06/01/2020	PAYDOWN		2,707	2,707	2,550	2,683		25		25		2,707				85	05/01/2022	1
31290L-AP-2	FREDDIE MAC-POOL #555414		06/02/2020	DIRECT																09/01/2020	1
31290L-AY-3	FREDDIE MAC-POOL #555423		04/01/2020	PAYDOWN		50	50	51	50						50				46	04/01/2021	1
312911-NY-2	FREDDIE MAC-SERIES 1346 CLASS PS		06/01/2020	PAYDOWN		7,642	7,642	7,777	7,664		(22)		(22)		7,642				252	08/01/2022	1
312915-PK-1	FREDDIE MAC-SERIES 1494 CLASS PZ		06/01/2020	PAYDOWN		5,780	5,780	5,574	5,737		43		43		5,780				437	04/01/2023	1
312915-VY-4	FREDDIE MAC-SERIES 1507 CLASS JZ		06/01/2020	PAYDOWN		22,256	22,256	21,975	22,190		66		66		22,256				644	05/01/2023	1
312916-G7-8	FHLMC-GNMA-SERIES 15 CLASS L		06/01/2020	PAYDOWN		32,265	32,265	32,245	32,204		61		61		32,265				940	07/01/2023	1
312916-T8-2	FREDDIE MAC-SERIES 1543 CLASS PZ		06/01/2020	PAYDOWN		53,364	53,364	52,945	53,252		111		111		53,364				1,547	07/01/2023	1
312916-YZ-6	FREDDIE MAC-SERIES 1546 CLASS J		06/01/2020	PAYDOWN		17,657	17,657	18,308	17,727		(71)		(71)		17,657				1,005	07/01/2023	1
312929-V8-2	FREDDIE MAC-POOL #A83339		06/01/2020	PAYDOWN		2,841	2,841	3,025	3,010		(169)		(169)		2,841				52	11/01/2038	1
31292G-5P-7	FREDDIE MAC-POOL #C00854		06/01/2020	PAYDOWN		106	106	124	120		(13)		(13)		106				3	07/01/2029	1
31292G-A6-3	FREDDIE MAC-POOL #C00029		06/01/2020	PAYDOWN		86	86	88	86		(1)		(1)		86				3	03/01/2021	1
31292G-D7-8	FREDDIE MAC-POOL #C00126		06/01/2020	PAYDOWN		54	54	57	55		(1)		(1)		54				2	06/01/2022	1
31292G-HM-1	FREDDIE MAC-POOL #C00236		06/01/2020	PAYDOWN		54	54	62	58		(4)		(4)		54				2	02/01/2023	1
31292G-JM-9	FREDDIE MAC-POOL #C00268		06/01/2020	PAYDOWN		14	14	16	15		(1)		(1)		14					11/01/2023	1
31292G-K5-4	FREDDIE MAC-POOL #C00316		06/01/2020	PAYDOWN		31	31	35	33		(2)		(2)		31				1	04/01/2024	1
31292G-LM-6	FREDDIE MAC-POOL #C00332		06/01/2020	PAYDOWN		100	100	112	107		(7)		(7)		100				3	06/01/2024	1
31292G-NA-0	FREDDIE MAC-POOL #C00385		06/01/2020	PAYDOWN		4	4	4	4						4					01/01/2025	1
31292G-SD-9	FREDDIE MAC-POOL #C00516		06/01/2020	PAYDOWN		253	253	254	254		(1)		(1)		253				8	05/01/2027	1
31292G-ST-4	FREDDIE MAC-POOL #C00530		06/01/2020	PAYDOWN		2	2	2	2						2					07/01/2027	1
31292G-TU-0	FREDDIE MAC-POOL #C00563		06/01/2020	PAYDOWN		9	9	9	9						9					11/01/2027	1
31292G-VD-5	FREDDIE MAC-POOL #C00612		06/01/2020	PAYDOWN																04/01/2028	1
31292G-WM-4	FREDDIE MAC-POOL #C00652		06/01/2020	PAYDOWN		690	690	717	710		(20)		(20)		690				17	09/01/2028	1
31292G-XT-8	FREDDIE MAC-POOL #C00690		06/01/2020	PAYDOWN		46	46	47	47		(1)		(1)		46				1	12/01/2028	1
31292G-YF-7	FREDDIE MAC-POOL #C00710		06/01/2020	PAYDOWN		728	728	704	706		22		22		728				17	11/01/2028	1
31292G-YM-2	FREDDIE MAC-POOL #C00716		06/01/2020	PAYDOWN		1,233	1,233	1,216	1,221		12		12		1,233				30	02/01/2029	1
31292G-Z5-8	FREDDIE MAC-POOL #C00764		06/01/2020	PAYDOWN		17	17	17	17						17					05/01/2029	1
31292H-JR-6	FREDDIE MAC-POOL #C01172		06/01/2020	PAYDOWN		74	74	86	84		(9)		(9)		74				2	05/01/2031	1
31292H-K9-4	FREDDIE MAC-POOL #C01220		06/01/2020	PAYDOWN		199	199	231	223		(24)		(24)		199				5	09/01/2031	1
31292H-M8-4	FREDDIE MAC-POOL #C01283		06/01/2020	PAYDOWN		34	34	34	34						34				1	11/01/2031	1
31292H-N9-1	FREDDIE MAC-POOL #C01316		06/01/2020	PAYDOWN		47	47	48	48		(1)		(1)		47				1	03/01/2032	1
31292H-W4-2	FREDDIE MAC-POOL #C01567		06/01/2020	PAYDOWN		51,416	51,416	55,841	54,986		(3,570)		(3,570)		51,416				1,073	05/01/2033	1
31292H-XN-9	FREDDIE MAC-POOL # C01585		06/01/2020	PAYDOWN		11,670	11,670	11,402	11,457		213		213		11,670				393	07/01/2033	1
31293H-3D-3	FREDDIE MAC-POOL #C20796		06/01/2020	PAYDOWN		295	295	290	292		3		3		295				7	01/01/2029	1
31293H-AB-9	FREDDIE MAC-POOL #C20002		06/01/2020	PAYDOWN		31	31	32	31						31				1	01/01/2029	1
31293H-GX-5	FREDDIE MAC-POOL #C20214		06/01/2020	PAYDOWN		93	93	92	93		1		1		93				2	01/01/2029	1
31293J-A6-6	FREDDIE MAC-POOL #C20929		06/01/2020	PAYDOWN		128	128	131	130		(1)		(1)		128				3	01/01/2029	1
31293J-DF-3	FREDDIE MAC-POOL #C21002		06/01/2020	PAYDOWN		527	527	536	533		(7)		(7)		527				13	01/01/2029	1
31293J-NW-5	FREDDIE MAC-POOL #C21305		06/01/2020	PAYDOWN		45	45	46	45						45				1	02/01/2029	1
31293J-R4-3	FREDDIE MAC-POOL #C21407		06/01/2020	PAYDOWN		1,710	1,710	1,686	1,692		18		18		1,710				43	02/01/2029	1
31293K-6N-1	FREDDIE MAC-POOL #C22677		06/01/2020	PAYDOWN		860	860	875	868		(8)		(8)		860				22	03/01/2029	1
31293K-BJ-4	FREDDIE MAC-POOL #C21841		06/01/2020	PAYDOWN		819	819	808	810		9		9		819				20	02/01/2029	1
31293K-DN-3	FREDDIE MAC-POOL #C21909		06/01/2020	PAYDOWN		104	104	105	105		(1)		(1)		104				3	02/01/2029	1
31293K-GE-0	FREDDIE MAC-POOL #C21997		06/01/2020	PAYDOWN		879	879	866	872		7		7		879				22	01/01/2029	1
31293K-LV-6	FREDDIE MAC-POOL #C22140		06/01/2020	PAYDOWN		102	102	104	103		(1)		(1)		102				3	02/01/2029	1
31293K-QH-2	FREDDIE MAC-POOL #C22256		06/01/2020	PAYDOWN		141	141	143	142		(1)		(1)		141				4	02/01/2029	1
31293K-TC-0	FREDDIE MAC-POOL #C22347		06/01/2020	PAYDOWN		37	37	37	37						37				1	02/01/2029	1
31293L-ZM-9	FREDDIE MAC-POOL #C23448		06/01/2020	PAYDOWN		265	265	269	269		(4)		(4)		265				7	03/01/2029	1
31293M-2Q-4	FREDDIE MAC-POOL #C24383		06/01/2020	PAYDOWN		54	54	55	54						54				1	04/01/2029	1
31293M-CX-8	FREDDIE MAC-POOL #C23686		06/01/2020	PAYDOWN		176	176	179	178		(2)		(2)		176				4	03/01/2029	1
31293M-CZ-3	FREDDIE MAC-POOL #C23688		06/01/2020	PAYDOWN		55	55	55	55						55				1	03/01/2029	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31293M-GZ-9	FREDDIE MAC-POOL #C23816		06/01/2020	PAYDOWN		33	33	34	34		(1)		(1)		33				1	03/01/2029	1
31293N-ZV-5	FREDDIE MAC-POOL #C25256		06/01/2020	PAYDOWN		138	138	141	140		(2)		(2)		138				3	04/01/2029	1
31293P-HU-2	FREDDIE MAC-POOL #C25643		06/01/2020	PAYDOWN		117	117	119	118		(1)		(1)		117				3	04/01/2029	1
31293P-KC-8	FREDDIE MAC-POOL #C25691		06/01/2020	PAYDOWN		59	59	61	60		(1)		(1)		59				1	04/01/2029	1
31293Q-FQ-1	FREDDIE MAC-POOL #C26475		06/01/2020	PAYDOWN		9	9	9	9						9					05/01/2029	1
31293Q-MP-5	FREDDIE MAC-POOL #C26666		06/01/2020	PAYDOWN		70	70	71	71		(1)		(1)		70				2	05/01/2029	1
31293R-J4-4	FREDDIE MAC-POOL #C27483		06/01/2020	PAYDOWN		66	66	67	66		(1)		(1)		66				2	06/01/2029	1
31294B-J8-9	FREDDIE MAC-POOL #C34787		06/01/2020	PAYDOWN		138	138	142	140		(2)		(2)		138				5	12/01/2029	1
31295V-3V-0	FREDDIE MAC-POOL #A00812		06/02/2020	DIRECT																05/01/2021	1
31296L-HD-6	FREDDIE MAC-POOL # A12028		06/01/2020	PAYDOWN		5,558	5,558	5,430	5,459		99		99		5,558				96	08/01/2033	1
31296L-HP-9	FREDDIE MAC-POOL # A12038		06/01/2020	PAYDOWN		1,605	1,605	1,568	1,570		35		35		1,605				60	08/01/2033	1
31296Q-2G-4	FREDDIE MAC-POOL #A16175		06/01/2020	PAYDOWN		233	233	238	236		(3)		(3)		233				6	08/01/2029	1
31296X-JA-4	FREDDIE MAC-POOL #A21157		06/01/2020	PAYDOWN		39	39	40	40						39				1	04/01/2034	1
31297A-5J-9	FREDDIE MAC-POOL #A23549		06/01/2020	PAYDOWN		566	566	631	611		(44)		(44)		566				12	06/01/2034	1
31297B-AK-8	FREDDIE MAC-POOL #A23610		06/01/2020	PAYDOWN		38,949	38,949	43,664	41,812		(2,863)		(2,863)		38,949				655	06/01/2034	1
31297B-TP-7	FREDDIE MAC-POOL #A24158		06/01/2020	PAYDOWN		98	98	100	100		(2)		(2)		98				3	10/01/2031	1
31298F-2A-9	FREDDIE MAC-POOL #C47069		06/01/2020	PAYDOWN		165	165	194	181		(16)		(16)		165				5	01/01/2031	1
31298L-ET-2	FREDDIE MAC-POOL #C50146		06/01/2020	PAYDOWN		29	29	30	30						29				1	04/01/2031	1
31298S-QU-1	FREDDIE MAC-POOL #C55867		06/01/2020	PAYDOWN		16	16	17	17		(1)		(1)		16				1	02/01/2030	1
31298Y-GA-3	FREDDIE MAC-POOL #C60193		06/01/2020	PAYDOWN		11	11	11	11						11					11/01/2031	1
3132GF-RD-1	FREDDIE MAC-POOL #Q02284		06/01/2020	PAYDOWN		848	848	942	924		(76)		(76)		848				14	07/01/2041	1
3132GG-A7-0	FREDDIE MAC-POOL #Q02730		06/01/2020	PAYDOWN		903	903	1,002	1,009		(106)		(106)		903				15	08/01/2041	1
3132GG-BD-6	FREDDIE MAC-POOL #Q02736		06/01/2020	PAYDOWN		1,975	1,975	2,193	2,204		(229)		(229)		1,975				32	08/01/2041	1
3132GG-BZ-7	FREDDIE MAC-POOL #Q02756		06/01/2020	PAYDOWN		11,959	11,959	13,279	13,096		(1,137)		(1,137)		11,959				172	08/01/2041	1
3132GG-DA-0	FREDDIE MAC-POOL #Q02797		06/01/2020	PAYDOWN		12,298	12,298	13,655	13,470		(1,172)		(1,172)		12,298				233	08/01/2041	1
3132GJ-EE-5	FREDDIE MAC-POOL #Q03133		06/01/2020	PAYDOWN		329	329	365	372		(43)		(43)		329				5	09/01/2041	1
3132GJ-MJ-5	FREDDIE MAC-POOL #Q03361		06/01/2020	PAYDOWN		10,137	10,137	11,256	11,175		(1,038)		(1,038)		10,137				169	09/01/2041	1
3132GJ-QG-7	FREDDIE MAC-POOL #Q03455		06/01/2020	PAYDOWN		10,293	10,293	11,429	11,364		(1,071)		(1,071)		10,293				201	09/01/2041	1
3132GJ-QQ-5	FREDDIE MAC-POOL #Q03463		06/01/2020	PAYDOWN		551	551	612	631		(80)		(80)		551				9	09/01/2041	1
3132GK-BW-5	FREDDIE MAC-POOL #Q03953		06/01/2020	PAYDOWN		407	407	452	444		(37)		(37)		407				7	10/01/2041	1
3132GK-DE-3	FREDDIE MAC-POOL #Q04001		06/01/2020	PAYDOWN		20,360	20,360	22,607	22,273		(1,913)		(1,913)		20,360				336	10/01/2041	1
3132GK-DR-4	FREDDIE MAC-POOL #Q04012		06/01/2020	PAYDOWN		1,667	1,667	1,851	1,848		(181)		(181)		1,667				28	10/01/2041	1
3132GK-EN-2	FREDDIE MAC-POOL #Q04041		06/01/2020	PAYDOWN		39,434	39,434	43,787	43,381		(3,946)		(3,946)		39,434				682	10/01/2041	1
3132J6-5B-6	FREDDIE MAC-POOL #Q15841		06/01/2020	PAYDOWN		25,396	25,396	24,431	24,492		905		905		25,396				323	02/01/2043	1
31335G-C4-5	FREDDIE MAC-POOL #C80091		06/01/2020	PAYDOWN		15	15	18	17		(1)		(1)		15					01/01/2024	1
31335G-GQ-2	FREDDIE MAC-POOL #C80207		06/01/2020	PAYDOWN		4	4	4	4						4					09/01/2024	1
313398-SD-2	FREDDIE MAC-SERIES 2335 CLASS CZ		06/01/2020	PAYDOWN		9,828	9,828	10,418	9,982		(154)		(154)		9,828				281	07/01/2031	1
313398-TZ-2	FREDDIE MAC-SERIES 2337 CLASS PZ		06/01/2020	PAYDOWN		10,799	10,799	11,706	11,092		(293)		(293)		10,799				275	07/01/2031	1
3133T0-U2-8	FREDDIE MAC-SERIES 1585 CLASS K		06/01/2020	PAYDOWN		17,884	17,884	17,981	17,875		9		9		17,884				766	09/01/2023	1
3133T4-2F-2	FHLMC-GNMA-SERIES 30 CLASS I		06/01/2020	PAYDOWN		5,442	5,442	5,541	5,444		(3)		(3)		5,442				372	04/01/2024	1
3133T4-EL-6	FREDDIE MAC-SERIES 1686 CLASS PJ		06/01/2020	PAYDOWN		4,618	4,618	3,374	4,475		143		143		4,618				134	02/01/2024	1
3133T4-WV-4	FREDDIE MAC-SERIES 1711 CLASS PG		06/01/2020	PAYDOWN		7,179	7,179	7,914	7,261		(82)		(82)		7,179				250	03/01/2024	1
3133T5-J2-0	FREDDIE MAC-SERIES 1754 CLASS Z		06/01/2020	PAYDOWN		15,613	15,613	16,701	15,858		(245)		(245)		15,613				591	09/01/2024	1
3133T7-BC-2	FREDDIE MAC-SERIES 1856 CLASS ZG		06/01/2020	PAYDOWN		4,553	4,553	4,562	4,550		3		3		4,553				331	06/01/2026	1
3133TA-A2-8	FREDDIE MAC-SERIES 1963 CLASS Z		06/01/2020	PAYDOWN		1,599	1,599	1,538	1,574		24		24		1,599				50	01/01/2027	1
3133TB-BH-2	FREDDIE MAC-SERIES 1988 CLASS GZ		06/01/2020	PAYDOWN		2,780	2,780	3,103	2,921		(141)		(141)		2,780				81	09/01/2027	1
3133TC-FX-1	FREDDIE MAC-SERIES 2024 CLASS Z		06/01/2020	PAYDOWN		3,926	3,926	3,727	3,838		89		89		3,926				107	01/01/2028	1
3133TC-LJ-5	FREDDIE MAC-SERIES 2022 CLASS PE		06/01/2020	PAYDOWN		15,534	15,534	16,383	15,836		(303)		(303)		15,534				527	01/01/2028	1
3133TC-V7-0	FREDDIE MAC-SERIES 2034 CLASS Z		06/01/2020	PAYDOWN		82	82	84	83		(1)		(1)		82				2	02/01/2028	1
3133TD-CL-8	FREDDIE MAC-SERIES 2046 CLASS G		06/01/2020	PAYDOWN		231	231	235	233		(2)		(2)		231				9	04/01/2028	1
3133TD-E6-9	FREDDIE MAC-SERIES 2053 CLASS Z		06/01/2020	PAYDOWN		99	99	101	100		(1)		(1)		99				3	04/01/2028	1
3133TD-HP-4	FREDDIE MAC-SERIES 2044 CLASS PL		06/01/2020	PAYDOWN		13,098	13,098	14,818	14,007		(909)		(909)		13,098				353	04/01/2028	1
3133TD-PP-5	FREDDIE MAC-SERIES 2043 CLASS ZP		06/01/2020	PAYDOWN		3,823	3,823	3,909	3,848		(25)		(25)		3,823				100	04/01/2028	1
3133TD-XT-8	FREDDIE MAC-SERIES 2055 CLASS ZM		06/01/2020	PAYDOWN		96	96	98	97		(1)		(1)		96				3	05/01/2028	1
3133TE-R5-5	FREDDIE MAC-SERIES 2073 CLASS PH		06/01/2020	PAYDOWN		9,070	9,070	9,266	9,162		(92)		(92)		9,070				397	07/01/2028	1
3133TG-3U-1	FREDDIE MAC-SERIES 2080 CLASS Z		06/01/2020	PAYDOWN		64	64	65	65						64				2	08/01/2028	1
3133TG-BL-2	FREDDIE MAC-SERIES 2075 CLASS D		06/01/2020	PAYDOWN		285	285	291	288		(2)		(2)		285				9	08/01/2028	1
3133TH-QV-2	FREDDIE MAC-SERIES 2117 CLASS HG		06/01/2020	PAYDOWN		956	956	999	978		(22)		(22)		956				36	01/01/2029	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
3133TJ-GF-4	FREDDIE MAC-SERIES 2129 CLASS S		06/15/2020	PAYDOWN				631	563		(69)		(69)						135	02/15/2029	1
3133TJ-PC-1	FREDDIE MAC-SERIES 2130 CLASS SC		06/15/2020	PAYDOWN				5	5		(1)		(1)						1	03/15/2029	1
3133TL-4H-8	FREDDIE MAC-SERIES 2155 CLASS SE		06/15/2020	PAYDOWN				1,022	851		(106)		(106)						220	05/15/2029	1
3133TL-M6-2	FREDDIE MAC-SERIES 2173 CLASS Z		06/01/2020	PAYDOWN		367	367	368	367						367				10	07/01/2029	1
3133TL-PR-3	FREDDIE MAC-SERIES 2177 CLASS PB		06/01/2020	PAYDOWN		87,639	87,639	88,419	88,349		(711)		(711)		87,639				3,468	08/01/2029	1
3133TL-UH-9	FREDDIE MAC-SERIES 2178 CLASS PB		06/01/2020	PAYDOWN		21,431	21,431	23,475	22,236		(806)		(806)		21,431				643	08/01/2029	1
3133TM-7G-5	FREDDIE MAC-SERIES 2182 CLASS ZC		06/01/2020	PAYDOWN		26,564	26,564	28,894	27,327		(762)		(762)		26,564				802	09/01/2029	1
3133TN-HW-7	FREDDIE MAC-SERIES 2215 CLASS PH		06/01/2020	PAYDOWN		10,368	10,368	11,314	10,610		(242)		(242)		10,368				333	02/01/2030	1
3133TN-XQ-2	FREDDIE MAC-SERIES 2234 CLASS ZB		06/01/2020	PAYDOWN		5,470	5,470	5,700	5,526		(57)		(57)		5,470				204	05/01/2030	1
3133TP-4V-8	FREDDIE MAC-SERIES 2240 CLASS Z		06/01/2020	PAYDOWN		2,917	2,917	3,008	2,962		(45)		(45)		2,917				109	06/01/2030	1
3133TP-NT-2	FREDDIE MAC-SERIES 2253 CLASS PH		06/01/2020	PAYDOWN		2,954	2,954	3,487	3,235		(281)		(281)		2,954				92	09/01/2030	1
3133TT-X3-0	FREDDIE MAC-SERIES 2326 CLASS ZP		06/01/2020	PAYDOWN		59	59	59	59						59				2	06/01/2031	1
3133TU-S4-1	FREDDIE MAC-SERIES 2357 CLASS PZ		06/01/2020	PAYDOWN		19,632	19,632	21,345	20,222		(590)		(590)		19,632				517	09/01/2031	1
3133TV-2Q-8	FREDDIE MAC-SERIES 2353 CLASS KZ		06/01/2020	PAYDOWN		8,233	8,233	8,902	8,418		(184)		(184)		8,233				211	09/01/2031	1
31351B-N3-5	FREDDIEMAC STRIP-SERIES 192 CLASS PO		06/01/2020	PAYDOWN		19	19	16	18		1		1		19					02/01/2028	1
31356F-N7-2	FREDDIE MAC-POOL #D53114		06/01/2020	PAYDOWN		364	364	424	388		(25)		(25)		364				11	05/01/2024	1
31356G-DV-8	FREDDIE MAC-POOL #D53716		06/01/2020	PAYDOWN		6	6	7	7						6					06/01/2024	1
31356G-JF-7	FREDDIE MAC-POOL #D53862		06/01/2020	PAYDOWN		585	585	660	616		(31)		(31)		585				17	06/01/2024	1
31356J-V7-5	FREDDIE MAC-POOL #D56038		06/01/2020	PAYDOWN		192	192	222	204		(12)		(12)		192				5	07/01/2024	1
31358G-5J-2	FANNIE MAE-SERIES 1991-65 CLASS Z		06/01/2020	PAYDOWN		1,362	1,362	1,366	1,361		1		1		1,362				37	06/01/2021	1
31358G-SM-0	FANNIE MAE-SERIES 1991-42 CLASS M		06/01/2020	PAYDOWN		2	2	46	3		(1)		(1)		2				9	05/01/2021	1
31358H-M2-8	FANNIE MAE-SERIES 1991-100 CLASS M		06/01/2020	PAYDOWN		569	569	453	559		10		10		569				23	08/01/2021	1
31358J-EQ-0	FANNIE MAE-SERIES 1991-122 CLASS N		06/01/2020	PAYDOWN		2,146	2,146	1,858	2,121		25		25		2,146				81	09/01/2021	1
31358J-VC-2	FANNIE MAE-SERIES 1991-135 CLASS K		06/01/2020	PAYDOWN		4,477	4,477	3,097	4,352		125		125		4,477				157	10/01/2021	1
31358K-CE-6	FANNIE MAE-SERIES 1991 - 152 CLASS O		06/01/2020	PAYDOWN		3	3	82	11		(8)		(8)		3				14	11/01/2021	1
31358K-CR-7	FANNIE MAE-SERIES 1991-148 CLASS L		06/01/2020	PAYDOWN		2,349	2,349	1,625	2,279		70		70		2,349				58	11/01/2021	1
31358K-FJ-2	FANNIE MAE-SERIES 1991-154 CLASS PK		06/01/2020	PAYDOWN		3,738	3,738	3,078	3,679		60		60		3,738				114	11/01/2021	1
31358M-HN-7	FANNIE MAE-SERIES G92-21 CLASS S		05/25/2020	PAYDOWN		14	14	31	14						14				8	04/25/2022	1
31358N-TD-4	FANNIE MAE-SERIES 1992-103 CLASS Z		06/01/2020	PAYDOWN		2,819	2,819	2,635	2,790		29		29		2,819				88	06/01/2022	1
31358P-V4-6	FANNIE MAE-SERIES 1992-148 CLASS D		06/01/2020	PAYDOWN		19,605	19,605	21,668	19,808		(203)		(203)		19,605				796	08/01/2022	1
31358Q-D9-3	FANNIE MAE-SERIES 1992-177 CLASS S		06/25/2020	PAYDOWN		10,906	10,906	5,385	9,830		1,076		1,076		10,906				1,022	10/25/2022	1
31358Q-EU-5	FANNIE MAE-SERIES 1992-162 CLASS D		06/01/2020	PAYDOWN		1,365	1,365	1,365	1,365						1,365				40	09/01/2022	1
31358Q-MX-0	FANNIE MAE-SERIES 1992-172 CLASS Z		06/01/2020	PAYDOWN		9,258	9,258	8,251	9,096		161		161		9,258				544	09/01/2022	1
31358Q-TG-0	FANNIE MAE-SERIES G92-52 CLASS Z		06/01/2020	PAYDOWN		6,638	6,638	6,063	6,553		85		85		6,638				456	09/01/2022	1
31358R-AZ-6	FANNIE MAE-SERIES G92-58 CLASS B		06/01/2020	PAYDOWN		185	185	138	183		3		3		185					10/01/2022	1
31358R-D9-1	FANNIE MAE-SERIES 1992-210 CLASS Z		06/01/2020	PAYDOWN		40,193	40,193	38,934	39,957		235		235		40,193				1,460	12/01/2022	1
31358R-FR-9	FANNIE MAE-SERIES 1992-206 CLASS Z		06/01/2020	PAYDOWN		5,989	5,989	5,598	5,927		63		63		5,989				208	11/01/2022	1
31359A-YN-3	FANNIE MAE-SERIES 1993-87CLASS Z		06/01/2020	PAYDOWN		332	332	340	333		(2)		(2)		332				9	06/01/2023	1
31359D-KG-7	FANNIE MAE-SERIES 2006-33CLASS QN		06/01/2020	PAYDOWN		157	157	128	152		6		6		157					09/01/2023	1
31359E-XH-9	FANNIE MAE-SERIES 1993-189 CLASS SC		06/25/2020	PAYDOWN		27,082	27,082	17,044	24,746		2,335		2,335		27,082				2,388	10/25/2023	1
31359F-V7-0	FANNIE MAE-SERIES 1993-251 CLASS PJ		06/01/2020	PAYDOWN		4,603	4,603	4,945	4,635		(32)		(32)		4,603				150	12/01/2023	1
31359G-P3-4	FANNIE MAE-SERIES 1994-37 CLASS L		06/01/2020	PAYDOWN		29,860	29,860	30,238	29,845		15		15		29,860				987	03/01/2024	1
31359K-QT-7	FANNIE MAE-SERIES 1996-35CLASS Z		06/01/2020	PAYDOWN		276	276	288	280		(3)		(3)		276				8	07/01/2026	1
31359L-HP-3	FANNIE MAE-SERIES 1994-107 CLASS FY		06/25/2020	PAYDOWN		12,866	12,866	12,385	12,799		67		67		12,866				48	05/25/2023	1
31359L-ZC-2	FANNIE MAE-SERIES 1995-19 CLASS EA		06/01/2020	PAYDOWN		5,074	5,074	5,656	5,152		(77)		(77)		5,074				201	01/01/2022	1
31359N-J7-7	FANNIE MAE-SERIES 1997-13 CLASS QG		06/01/2020	PAYDOWN		28,463	28,463	28,478	28,421		42		42		28,463				974	04/01/2027	1
31359P-B4-7	FANNIE MAE-SERIES 1997-49 CLASS E		06/01/2020	PAYDOWN		3,102	3,102	3,053	3,075		27		27		3,102				97	06/01/2027	1
31359P-GG-5	FANNIEMAE WHOLE LOAN-SERIES 1997-W1 CLAS		06/01/2020	PAYDOWN		4,192	4,192	4,097	4,165		28		28		4,192				132	04/01/2027	1FE
31359S-J3-5	FANNIE MAE-SERIES 2001-19 CLASS PE		06/01/2020	PAYDOWN		7,533	7,533	8,652	8,278		(745)		(745)		7,533				204	05/01/2031	1
31359U-T2-1	FANNIE MAE-SERIES 1998-61CLASS PL		06/01/2020	PAYDOWN		1,098	1,098	1,106	1,100		(2)		(2)		1,098				28	11/01/2028	1
31359X-CD-9	FANNIE MAE-SERIES 1999-54CLASS LH		06/01/2020	PAYDOWN		1,341	1,341	1,343	1,340		1		1		1,341				36	11/01/2029	1
31359X-CL-1	FANNIE MAE-SERIES 1999-54 PO		06/01/2020	PAYDOWN		6,964	6,964	5,178	6,032		932		932		6,964					11/01/2029	1
313615-TX-4	FANNIE MAE-POOL #50966		06/01/2020	PAYDOWN		234	234	228	231		3		3		234				7	01/01/2024	1
31363W-HM-0	FANNIE MAE-POOL #100235		06/01/2020	PAYDOWN		32	32	34	32						32				1	04/01/2021	1
31363W-HX-6	FANNIE MAE-POOL #100245		06/01/2020	PAYDOWN		88	88	89	88						88				3	12/01/2020	1
31363W-JS-5	FANNIE MAE-POOL #100272		06/01/2020	PAYDOWN		29	29	30	29						29				1	09/01/2022	1
31364H-C6-2	FANNIEMAE STRIP-SERIES 240 CLASS 2		06/01/2020	PAYDOWN				113	54		(12)		(12)						18	09/01/2023	1
31364H-E8-6	FANNIEMAE STRIP-SERIES 249 CLASS 2 IO		06/01/2020	PAYDOWN				1,546	1,716		(154)		(154)						192	10/01/2023	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31364H-F6-9	FANNIEMAE STRIP-SERIES 252 CLASS 2		06/01/2020	PAYDOWN				129	68		(16)		(16)						21	11/01/2023	1
31364H-L8-8	FANNIEMAE STRIP-SERIES 273 CLASS 2		06/01/2020	PAYDOWN				16	12		(2)		(2)						2	08/01/2026	1
31364H-NV-5	FANNIEMAE STRIP-SERIES 142 CLASS 2 IO		06/01/2020	PAYDOWN				151	765		(18)		(18)						22	06/01/2022	1
31364H-TG-2	FANNIEMAE STRIP-SERIES 191 CLASS 2 IO		06/01/2020	PAYDOWN				566	202		(62)		(62)						117	12/01/2022	1
31364H-TU-1	FANNIEMAE STRIP-SERIES 197 CLASS 2 IO		06/01/2020	PAYDOWN				950	304		(85)		(85)						132	01/01/2023	1
31364H-VU-8	FANNIEMAE STRIP-SERIES 221 CLASS 2		06/01/2020	PAYDOWN				110	50		(13)		(13)						19	05/01/2023	1
31364H-VW-4	FANNIEMAE STRIP-SERIES 222 CLASS 2		06/01/2020	PAYDOWN				61	29		(7)		(7)						9	06/01/2023	1
31368H-EA-7	FANNIE MAE-POOL #190129		06/01/2020	PAYDOWN		17,028	17,028	14,938	15,976		1,052		1,052		17,028				508	11/01/2023	1
31368H-EB-5	FANNIE MAE-POOL #190130		06/01/2020	PAYDOWN		4,138	4,138	3,623	3,891		247		247		4,138				228	11/01/2023	1
3136FA-2A-7	FANNIEMAE STRIP-SERIES 339 CLASS 8		06/01/2020	PAYDOWN				33	70		(7)		(7)						4	11/01/2033	1
3136FA-2E-9	FANNIEMAE STRIP-SERIES 339 CLASS 12		06/01/2020	PAYDOWN				514	657		(67)		(67)						72	06/01/2033	1
3136FA-2H-2	FANNIEMAE STRIP-SERIES 339 CLASS 15		06/01/2020	PAYDOWN				2,518	3,394		(307)		(307)						406	10/01/2033	1
3136FA-6K-1	FANNIEMAE STRIP-SERIES 343 CLASS 13		06/01/2020	PAYDOWN				250	633		(63)		(63)						35	09/01/2033	1
3136FA-A6-7	FANNIEMAE STRIP-SERIES 334 CLASS 10		06/01/2020	PAYDOWN				2,678	4,051		(387)		(387)						408	02/01/2033	1
3136FA-B2-5	FANNIEMAE STRIP-SERIES 334 CLASS 14		06/01/2020	PAYDOWN				1,305	2,079		(174)		(174)						246	02/01/2033	1
3136FA-B5-8	FANNIEMAE STRIP-SERIES 334 CLASS 17		06/01/2020	PAYDOWN				22	23		(2)		(2)						3	02/01/2033	1
3136FA-C6-5	FANNIEMAE STRIP-SERIES 333CLASS 2		06/01/2020	PAYDOWN				370	976		(112)		(112)						44	04/01/2033	1
3136FA-HB-9	FANNIEMAE STRIP-SERIES 319 CLASS 2		06/01/2020	PAYDOWN				8	12		(1)		(1)						1	02/01/2032	1
3136FA-KM-1	FANNIEMAE STRIP-SERIES 321 CLASS 2		06/01/2020	PAYDOWN				155	207		(21)		(21)						19	04/01/2032	1
3136FA-LQ-1	FANNIEMAE STRIP-SERIES 322CLASS 1		06/01/2020	PAYDOWN		120	120	93	104		15		15		120					04/01/2032	1
3136FA-LR-9	FANNIEMAE STRIP-SERIES 322 CLASS 2		06/01/2020	PAYDOWN				23	43		(5)		(5)						3	04/01/2032	1
3136FA-W4-8	FANNIEMAE STRIP-SERIES 338 CLASS 2		06/01/2020	PAYDOWN				2	5		(1)		(1)							07/01/2033	1
3136FA-XH-8	FANNIEMAE STRIP-SERIES 331 CLASS 4		06/01/2020	PAYDOWN				2,899	4,253		(398)		(398)						416	02/01/2033	1
3136FA-XN-5	FANNIEMAE STRIP-SERIES 331 CLASS 9		06/01/2020	PAYDOWN				21	32		(3)		(3)						4	02/01/2033	1
3136FA-Z9-4	FANNIEMAE STRIP-SERIES 339CLASS 7		06/01/2020	PAYDOWN				304	645		(67)		(67)						40	11/01/2033	1
3136FA-ZX-1	FANNIEMAE STRIP-SERIES 334 CLASS 3		06/01/2020	PAYDOWN				61	115		(12)		(12)						8	07/01/2033	1
3136FA-ZY-9	FANNIEMAE STRIP-SERIES 334 CLASS 4		06/01/2020	PAYDOWN				688	1,363		(138)		(138)						101	07/01/2033	1
3136FC-AB-2	FANNIEMAE STRIP-SERIES 344 CLASS 2		06/01/2020	PAYDOWN				25	28		(2)		(2)						3	12/01/2033	1
3136FC-BD-7	FANNIEMAE STRIP-SERIES 346 CLASS 2		06/01/2020	PAYDOWN				2	5		(1)		(1)							12/01/2033	1
3136FC-HX-7	FANNIEMAE STRIP-SERIES 351 CLASS 8		06/01/2020	PAYDOWN				182	445		(46)		(46)						24	04/01/2034	1
3136FC-HZ-2	FANNIEMAE STRIP-SERIES 351 CLASS 10		06/01/2020	PAYDOWN				128	322		(35)		(35)						16	04/01/2034	1
3136FC-JA-5	FANNIEMAE STRIP-SERIES 351 CLASS 11		06/01/2020	PAYDOWN				53	146		(16)		(16)						7	11/01/2034	1
3136FC-QE-9	FANNIEMAE STRIP-SERIES 356 CLASS 10		06/01/2020	PAYDOWN				116	278		(28)		(28)						14	06/01/2035	1
3136FC-QG-4	FANNIEMAE STRIP-SERIES 356 CLASS 12		06/01/2020	PAYDOWN				49	112		(11)		(11)						6	02/01/2035	1
3136FC-WC-6	FANNIEMAE STRIP-SERIES 362 CLASS 12		06/01/2020	PAYDOWN				106	140		(13)		(13)						15	08/01/2035	1
3136FC-WD-4	FANNIEMAE STRIP-SERIES 362 CLASS 13		06/01/2020	PAYDOWN				54	67		(6)		(6)						8	08/01/2035	1
3136FC-YZ-3	FANNIEMAE STRIP-SERIES 364 CLASS 16		06/01/2020	PAYDOWN				243	287		(26)		(26)						37	09/01/2035	1
31370Y-ZS-4	FANNIE MAE-POOL #245653		06/01/2020	PAYDOWN		1,127	1,127	993	1,074		53		53		1,127				28	11/01/2023	1
31371G-4U-1	FANNIE MAE-POOL #252035		06/01/2020	PAYDOWN		761	761	782	771		(10)		(10)		761				24	08/01/2028	1
31371H-D9-6	FANNIE MAE-POOL #252228		06/01/2020	PAYDOWN		3,801	3,801	3,882	3,853		(52)		(52)		3,801				111	12/01/2028	1
31371H-E2-0	FANNIE MAE-POOL #252253		06/01/2020	PAYDOWN		44	44	43	44		1		1		44				1	12/01/2028	1
31371H-F2-9	FANNIE MAE-POOL #252285 FHA/VA		06/01/2020	PAYDOWN		3,303	3,303	3,370	3,346		(44)		(44)		3,303				173	12/01/2028	1
31371H-HL-5	FANNIE MAE-POOL #252335 FHA/VA		06/01/2020	PAYDOWN		4,418	4,418	4,508	4,471		(53)		(53)		4,418				129	02/01/2029	1
31371H-PH-5	FANNIE MAE-POOL #252524		06/01/2020	PAYDOWN		915	915	953	935		(20)		(20)		915				31	04/01/2029	1
31371H-VM-7	FANNIE MAE-POOL #252720 FHA/VA		06/01/2020	PAYDOWN		2,715	2,715	2,711	2,711		4		4		2,715				187	08/01/2029	1
31371H-XN-3	FANNIE MAE-POOL #252785		06/01/2020	PAYDOWN		277	277	282	281		(4)		(4)		277				9	08/01/2029	1
31371H-XT-0	FANNIE MAE-POOL #252790 FHA/VA		06/01/2020	PAYDOWN		2,388	2,388	2,406	2,399		(11)		(11)		2,388				170	09/01/2029	1
31371H-Y9-3	FANNIE MAE-POOL #252836		06/01/2020	PAYDOWN		506	506	514	511		(5)		(5)		506				17	09/01/2029	1
31371J-7F-5	FANNIE MAE-POOL #253894		06/01/2020	PAYDOWN		344	344	394	384		(39)		(39)		344				9	08/01/2031	1
31371J-KP-8	FANNIE MAE-POOL #253302		06/01/2020	PAYDOWN		10	10	10	10						10					04/01/2030	1
31371J-MX-9	FANNIE MAE-POOL #253374		06/01/2020	PAYDOWN		309	309	318	316		(7)		(7)		309				11	05/01/2030	1
31371J-NQ-3	FANNIE MAE-POOL #253399		06/01/2020	PAYDOWN		4	4	4	4						4					08/01/2030	1
31371J-NZ-3	FANNIE MAE-POOL #253408		06/01/2020	PAYDOWN		255	255	262	260		(5)		(5)		255				10	07/01/2030	1
31371J-P4-0	FANNIE MAE-POOL #253443		06/01/2020	PAYDOWN		865	865	891	881		(16)		(16)		865				45	08/01/2030	1
31371J-TE-4	FANNIE MAE-POOL #253549		06/01/2020	PAYDOWN		5,259	5,259	5,318	5,303		(43)		(43)		5,259				175	10/01/2030	1
31371K-AG-6	FANNIE MAE-POOL #253907		06/01/2020	PAYDOWN		289	289	345	331		(42)		(42)		289				8	07/01/2031	1
31371K-EX-5	FANNIE MAE-POOL #254050		06/01/2020	PAYDOWN		3,081	3,081	3,527	3,434		(353)		(353)		3,081				83	11/01/2031	1
31371L-CD-9	FANNIE MAE-POOL # 254868		06/01/2020	PAYDOWN		1,813	1,813	1,976	1,950		(136)		(136)		1,813				37	09/01/2033	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31371L-DH-9	FANNIE MAE-POOL #254904		06/01/2020	PAYDOWN		27,804	27,804	30,557	30,008		(2,205)		(2,205)		27,804				637	10/01/2033	1
31371L-EW-5	FANNIE MAE-POOL #254949		06/01/2020	PAYDOWN		28,522	28,522	31,075	30,588		(2,066)		(2,066)		28,522				592	11/01/2033	1
31371L-S7-5	FANNIE MAE-POOL #255342		06/01/2020	PAYDOWN		12,201	12,201	12,208	12,201						12,201				309	07/01/2024	1
31371L-SA-8	FANNIE MAE-POOL #255313		06/01/2020	PAYDOWN		17,185	17,185	18,801	18,478		(1,293)		(1,293)		17,185				370	08/01/2034	1
31371L-VJ-5	FANNIE MAE-POOL #255417		06/01/2020	PAYDOWN		1,284	1,284	1,284	1,284						1,284				32	09/01/2024	1
31371M-DL-8	FANNIE MAE-POOL #255807		06/01/2020	PAYDOWN		726	726	734	726						726				16	08/01/2020	1
31371N-YD-1	FANNIE MAE-POOL #257308		06/01/2020	PAYDOWN		16	16	17	17						16				1	08/01/2038	1
31373Q-CG-9	FANNIE MAE-POOL #299871		06/01/2020	PAYDOWN		221	221	228	225		(4)		(4)		221				8	12/01/2024	1
31373U-G8-4	FANNIE MAE-POOL #303623		06/01/2020	PAYDOWN		220	220	230	229		(9)		(9)		220				9	05/01/2025	1
31373U-JT-5	FANNIE MAE-POOL #303674		06/01/2020	PAYDOWN		384	384	398	392		(7)		(7)		384				13	01/01/2026	1
31373X-RE-3	FANNIE MAE-POOL #306585		06/01/2020	PAYDOWN		211	211	223	216		(5)		(5)		211				9	03/01/2025	1
31374S-3M-1	FANNIE MAE-POOL #323104		06/01/2020	PAYDOWN		94	94	99	97		(3)		(3)		94				3	07/01/2022	1
31374T-E3-9	FANNIE MAE-POOL #323354		06/01/2020	PAYDOWN		2,392	2,392	2,359	2,367		26		26		2,392				57	11/01/2028	1
31374T-G9-4	FANNIE MAE-POOL #323424		06/01/2020	PAYDOWN		71	71	69	70		1		1		71				2	12/01/2028	1
31376S-R9-2	FANNIE MAE-POOL #364212		06/01/2020	PAYDOWN		947	947	980	969		(22)		(22)		947				28	06/01/2026	1
31378Q-DF-5	FANNIE MAE-POOL #405202		06/01/2020	PAYDOWN		826	826	829	829		(3)		(3)		826				21	03/01/2028	1
31378T-QG-3	FANNIE MAE-POOL #408255		06/01/2020	PAYDOWN		2,396	2,396	2,327	2,348		49		49		2,396				69	03/01/2028	1
31378Y-M7-6	FANNIE MAE-POOL #412682		06/01/2020	PAYDOWN		953	953	925	935		17		17		953				24	03/01/2028	1
31379A-M3-6	FANNIE MAE-POOL #413578		06/01/2020	PAYDOWN		184	184	179	181		3		3		184				6	01/01/2028	1
31379B-F3-2	FANNIE MAE-POOL #414286		06/01/2020	PAYDOWN		87	87	85	86		1		1		87				3	02/01/2028	1
31379D-CM-9	FANNIE MAE-POOL #415976		06/01/2020	PAYDOWN		545	545	535	537		8		8		545				37	12/01/2028	1
31379J-VR-4	FANNIE MAE-POOL #421024		06/01/2020	PAYDOWN		2,228	2,228	2,260	2,244		(16)		(16)		2,228				79	06/01/2027	1
31379R-EN-4	FANNIE MAE-POOL #426841		06/01/2020	PAYDOWN		57	57	67	59		(2)		(2)		57				2	04/01/2021	1
31379V-G8-6	FANNIE MAE-POOL #430523		06/01/2020	PAYDOWN		675	675	652	652		23		23		675				21	06/01/2028	1
31379X-LH-6	FANNIE MAE-POOL #432428		06/01/2020	PAYDOWN		274	274	267	270		4		4		274				9	06/01/2028	1
3137A2-B3-4	FHLMC MULTIFAMILY STRUCT-SERIES K009 CLA		06/01/2020	PAYDOWN				1,555,541	100,919		(79,210)		(79,210)						194,078	08/01/2020	1
3137AH-6D-5	FHLMC MULTIFAMILY STRUCT-SERIES K015 CLA		06/01/2020	PAYDOWN				30,090	5,353		(1,232)		(1,232)						3,754	07/01/2021	1
3137AP-PA-2	FHLMC MULTIFAMILY STRUCT-SERIES K018 CLA		06/01/2020	PAYDOWN				312,930	66,605		(13,283)		(13,283)						36,031	01/01/2022	1
3137AS-NK-6	FHLMC MULTIFAMILY STRUCT-SERIES K019 CLA		06/01/2020	PAYDOWN				1,425	357		(58)		(58)						204	03/01/2022	1
31380G-2S-7	FANNIE MAE-POOL #440085		06/01/2020	PAYDOWN		508	508	501	504		4		4		508				13	12/01/2028	1
31380G-GN-3	FANNIE MAE-POOL #439505		06/01/2020	PAYDOWN		45	45	44	44		1		1		45				1	08/01/2028	1
31380H-QK-6	FANNIE MAE-POOL #440658		06/01/2020	PAYDOWN		517	517	510	513		4		4		517				13	10/01/2028	1
31380J-UU-5	FANNIE MAE-POOL #441695		06/01/2020	PAYDOWN		618	618	596	592		25		25		618				19	09/01/2028	1
31380P-Y7-8	FANNIE MAE-POOL #446334		05/01/2020	PAYDOWN		20,484	20,484	20,993	20,796		(312)		(312)		20,484				595	08/01/2026	1
31380S-5S-8	FANNIE MAE-POOL #449157		06/01/2020	PAYDOWN		2,731	2,731	2,706	2,710		22		22		2,731				69	12/01/2028	1
31380S-5W-9	FANNIE MAE-POOL #449161		06/01/2020	PAYDOWN		458	458	449	452		6		6		458				25	12/01/2028	1
31380S-7J-6	FANNIE MAE-POOL #449197		06/01/2020	PAYDOWN		254	254	249	249		5		5		254				9	12/01/2028	1
31380T-NA-5	FANNIE MAE-POOL #449585		06/01/2020	PAYDOWN		55	55	53	54		1		1		55				2	11/01/2028	1
31380T-V8-1	FANNIE MAE-POOL #449839		06/01/2020	PAYDOWN		231	231	232	231		(1)		(1)		231				6	11/01/2028	1
31380T-WU-1	FANNIE MAE-POOL #449859		06/01/2020	PAYDOWN		220	220	229	225		(5)		(5)		220				6	11/01/2028	1
31380U-ZE-1	FANNIE MAE-POOL #450841		06/01/2020	PAYDOWN		277	277	272	273		4		4		277				7	12/01/2028	1
31380W-UK-8	FANNIE MAE-POOL #452486		06/01/2020	PAYDOWN		43	43	44	44		(1)		(1)		43				1	11/01/2028	1
31380W-UP-7	FANNIE MAE-POOL #452490		06/01/2020	PAYDOWN		139	139	142	140		(1)		(1)		139				4	11/01/2028	1
31380X-HC-9	FANNIE MAE-POOL #453027		06/01/2020	PAYDOWN		1,578	1,578	1,557	1,562		16		16		1,578				39	12/01/2028	1
31380X-KT-8	FANNIE MAE-POOL #453106		06/01/2020	PAYDOWN		389	389	382	384		5		5		389				16	01/01/2029	1
31381A-RG-8	FANNIE MAE-POOL #455087		06/01/2020	PAYDOWN		488	488	480	483		6		6		488				22	12/01/2028	1
31381B-V2-2	FANNIE MAE-POOL #456133		06/01/2020	PAYDOWN		193	193	190	191		2		2		193				8	12/01/2028	1
31381C-5Y-9	FANNIE MAE-POOL #457263		06/01/2020	PAYDOWN		95	95	96	95						95				3	12/01/2023	1
31381C-QV-2	FANNIE MAE-POOL #456868		06/01/2020	PAYDOWN		367	367	359	362		5		5		367				9	03/01/2029	1
31381N-KY-8	FANNIE MAE-FNMA		06/01/2020	PAYDOWN		6,054	6,054	6,775	6,259		(205)		(205)		6,054				120	08/01/2028	1
31381S-D8-2	FANNIE MAE-POOL #469127		06/01/2020	PAYDOWN		3,370	3,370	3,577	3,370						3,370				49	09/01/2021	1
31382H-D6-9	FANNIE MAE-POOL #482625		06/01/2020	PAYDOWN		311	311	305	306		5		5		311				12	02/01/2029	1
31382K-NV-6	FANNIE MAE-POOL #484704		06/01/2020	PAYDOWN		88	88	87	86		2		2		88				2	02/01/2029	1
31382K-NW-4	FANNIE MAE-POOL #484705		06/01/2020	PAYDOWN		80	80	78	79		1		1		80				2	02/01/2029	1
31382S-GP-0	FANNIE MAE-POOL #490806		06/01/2020	PAYDOWN		342	342	385	366		(23)		(23)		342				9	04/01/2029	1
31383M-QB-2	FANNIE MAE-POOL #507250		06/01/2020	PAYDOWN		2,559	2,559	3,057	2,842		(283)		(283)		2,559				80	12/01/2028	1
31383S-BM-1	FANNIE MAE-POOL #511344		06/01/2020	PAYDOWN		524	524	540	538		(14)		(14)		524				20	11/01/2029	1
31384V-T3-6	FANNIE MAE-POOL #535270		06/01/2020	PAYDOWN		43	43	46	45		(2)		(2)		43				2	04/01/2030	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31384V-Z8-8	FANNIE MAE-POOL #535467		06/01/2020	PAYDOWN		13,429	13,429	13,531	13,492		(64)		(64)		13,429				448	12/01/2029	1
31384W-DH-0	FANNIE MAE-POOL #535704		06/01/2020	PAYDOWN		8,770	8,770	8,500	8,564		206		206		8,770				208	12/01/2030	1
31384W-NM-8	FANNIE MAE-POOL #535996		06/01/2020	PAYDOWN		4	4	4	4						4					06/01/2031	1
31384X-QC-5	FANNIE MAE-POOL #536951		06/01/2020	PAYDOWN		155	155	159	158		(4)		(4)		155				6	05/01/2030	1
31384X-XK-9	FANNIE MAE-POOL #537182		06/01/2020	PAYDOWN		40	40	41	41		(1)		(1)		40				2	05/01/2030	1
31384Y-VL-7	FANNIE MAE-POOL #538019		06/01/2020	PAYDOWN		752	752	765	759		(7)		(7)		752				27	12/01/2027	1
31385A-T7-2	FANNIE MAE-POOL #538874		06/01/2020	PAYDOWN		10	10	10	10						10					06/01/2030	1
31385D-HK-0	FANNIE MAE-POOL #541234		06/01/2020	PAYDOWN		59	59	60	60		(1)		(1)		59				2	06/01/2030	1
31385E-GJ-2	FANNIE MAE-POOL #542101		06/01/2020	PAYDOWN		42	42	43	42		(1)		(1)		42				2	05/01/2030	1
31385H-Y6-3	FANNIE MAE-POOL #545333		06/01/2020	PAYDOWN		1,093	1,093	1,251	1,218		(125)		(125)		1,093				31	12/01/2031	1
31385J-EK-0	FANNIE MAE-POOL #545638		06/01/2020	PAYDOWN		1,562	1,562	1,848	1,794		(232)		(232)		1,562				42	05/01/2032	1
31385J-ER-5	FANNIE MAE-POOL #545644		06/01/2020	PAYDOWN		1,408	1,408	1,478	1,467		(59)		(59)		1,408				43	04/01/2029	1
31385X-AW-7	FANNIE MAE-POOL #555421		06/01/2020	PAYDOWN		52,167	52,167	56,836	55,997		(3,829)		(3,829)		52,167				1,044	05/01/2033	1
31385X-LZ-8	FANNIE MAE-POOL #555744		06/01/2020	PAYDOWN		1,245	1,245	1,310	1,294		(50)		(50)		1,245				35	04/01/2033	1
31386G-YB-3	FANNIE MAE-POOL #563306		06/01/2020	PAYDOWN		2,422	2,422	2,543	2,516		(94)		(94)		2,422				77	10/01/2030	1
31386M-ZB-9	FANNIE MAE-POOL #567838		06/01/2020	PAYDOWN		452	452	514	500		(48)		(48)		452				12	10/01/2030	1
31386W-M4-7	FANNIE MAE-POOL #575579		06/01/2020	PAYDOWN		10	10	11	11						10					04/01/2031	1
31387N-WC-7	FANNIE MAE-POOL #589343		06/01/2020	PAYDOWN		1,096	1,096	1,309	1,232		(136)		(136)		1,096				32	06/01/2031	1
31387S-U6-1	FANNIE MAE-POOL #592905		06/01/2020	PAYDOWN		757	757	745	746		11		11		757				19	01/01/2029	1
31388S-W2-7	FANNIE MAE-POOL #613665		06/01/2020	PAYDOWN		3,672	3,672	3,647	3,655		17		17		3,672				92	10/01/2029	1
31388S-WZ-4	FANNIE MAE-POOL #613664		06/01/2020	PAYDOWN		8,412	8,412	8,134	8,197		216		216		8,412				223	10/01/2029	1
31388W-QJ-8	FANNIE MAE-POOL #617057		06/01/2020	PAYDOWN		483	483	571	548		(65)		(65)		483				13	11/01/2031	1
31389A-6A-6	FANNIE MAE-POOL #620165		06/01/2020	PAYDOWN		1,112	1,112	1,314	1,269		(157)		(157)		1,112				30	12/01/2031	1
31389C-HA-0	FANNIE MAE-POOL #621325		06/01/2020	PAYDOWN		393	393	447	425		(32)		(32)		393				11	12/01/2031	1
3138A2-BL-2	FANNIE MAE-POOL #AH0942		06/01/2020	PAYDOWN		4,555	4,555	5,074	5,005		(450)		(450)		4,555				75	12/01/2040	1
3138AK-SA-8	FANNIE MAE-POOL #AI5912		06/01/2020	PAYDOWN		9,460	9,460	10,538	10,396		(936)		(936)		9,460				185	08/01/2041	1
3138AR-X3-3	FANNIE MAE-POOL #AJ0697		06/01/2020	PAYDOWN		11,371	11,371	12,668	12,425		(1,054)		(1,054)		11,371				222	09/01/2041	1
3138AV-P7-4	FANNIE MAE-POOL #AJ4045		06/01/2020	PAYDOWN		6,579	6,579	7,329	7,257		(677)		(677)		6,579				113	10/01/2041	1
3138E0-M3-0	FANNIE MAE-POOL #AJ7577		06/01/2020	PAYDOWN		28,068	28,068	29,948	29,556		(1,488)		(1,488)		28,068				391	11/01/2041	1
3138E0-Q9-3	FANNIE MAE-POOL #AJ7679		06/01/2020	PAYDOWN		1,027	1,027	1,115	1,107		(80)		(80)		1,027				16	12/01/2041	1
3138E4-FF-3	FANNIE MAE-POOL #AK0165		06/01/2020	PAYDOWN		61,379	61,379	64,871	64,209		(2,830)		(2,830)		61,379				767	04/01/2027	1
3138EB-PJ-8	FANNIE MAE-POOL #AK6724		06/01/2020	PAYDOWN		13,111	13,111	12,936	12,999		111		111		13,111				171	03/01/2042	1
3138EG-EW-0	FANNIE MAE-POOL #AL0148		06/01/2020	PAYDOWN		16,638	16,638	18,535	18,278		(1,640)		(1,640)		16,638				265	11/01/2040	1
3138EH-G9-7	FANNIE MAE-POOL #AL1123		06/01/2020	PAYDOWN		60,793	60,793	64,528	62,879		(2,086)		(2,086)		60,793				897	11/01/2026	1
3138EH-P3-0	FANNIE MAE-POOL #AL1341		06/01/2020	PAYDOWN		19,885	19,885	21,590	21,488		(1,603)		(1,603)		19,885				307	01/01/2042	1
3138EM-UX-7	FANNIE MAE-FNMA		06/01/2020	PAYDOWN		16,768	16,768	18,125	17,608		(840)		(840)		16,768				320	09/01/2043	1
3138L0-WN-7	FANNIE MAE-POOL #AM0652		06/01/2020	PAYDOWN		16,349	16,349	16,827	16,648		(299)		(299)		16,349				215	09/01/2032	1
3138L3-C5-2	FANNIE MAE AM2791		06/01/2020	PAYDOWN		4,471	4,471	4,423	4,452		19		19		4,471				60	03/01/2028	1
3138L8-RN-6	FANNIE MAE AM7692		06/01/2020	PAYDOWN		2,585	2,585	2,652	2,588		(2)		(2)		2,585				34	01/01/2025	1
3138LA-CD-9	FANNIE MAE AM9067		06/01/2020	PAYDOWN		4,283	4,283	4,291	4,283						4,283				64	06/01/2045	1
3138LK-P7-6	Fannie Mae Pool-POOL #AN6745		06/01/2020	PAYDOWN		3,206	3,206	3,304	3,279		(73)		(73)		3,206				48	09/01/2042	1
3138M0-ST-8	FANNIE MAE-POOL #AO8629		06/01/2020	PAYDOWN		31,912	31,912	32,199	32,143		(231)		(231)		31,912				516	07/01/2042	1
3138M6-KB-2	FANNIE MAE-POOL #AP2989		06/01/2020	PAYDOWN		276,818	276,818	295,969	291,900		(15,082)		(15,082)		276,818				3,924	08/01/2042	1
3138M7-5U-5	FANNIE MAE-POOL #AP4458		06/01/2020	PAYDOWN		13,350	13,350	14,003	13,877		(527)		(527)		13,350				187	08/01/2042	1
3138MA-KX-5	FANNIE MAE-POOL #AP6609		06/01/2020	PAYDOWN		14,831	14,831	14,965	14,940		(109)		(109)		14,831				221	09/01/2042	1
3138MB-KA-3	FANNIE MAE AP7488		06/01/2020	PAYDOWN		36,873	36,873	37,662	37,344		(471)		(471)		36,873				603	09/01/2042	1
3138NJ-AD-0	FANNIE MAE-POOL #FN0003 MEGA		06/01/2020	PAYDOWN		15,750	15,750	17,517	15,750						15,750				343	01/01/2021	1
3138WC-H6-3	FANNIE MAE AS2952		06/01/2020	PAYDOWN		31,663	31,663	33,469	32,778		(1,115)		(1,115)		31,663				550	07/01/2044	1
3138WN-CN-7	FANNIE MAE-POOL #AT0976		06/01/2020	PAYDOWN		12,078	12,078	11,510	11,586		492		492		12,078				153	04/01/2043	1
3138WQ-GV-8	FANNIE MAE-POOL #AT2911		06/01/2020	PAYDOWN		20,758	20,758	19,782	19,979		779		779		20,758				259	04/01/2043	1
31390P-GK-7	FANNIE MAE-POOL #651902		06/01/2020	PAYDOWN		2,350	2,350	2,676	2,626		(276)		(276)		2,350				70	08/01/2032	1
31391A-KD-0	FANNIE MAE-POOL #660992		06/01/2020	PAYDOWN		7	7	7	7		(1)		(1)		7					07/01/2032	1
31391B-N4-5	FANNIE MAE-POOL #662011		06/01/2020	PAYDOWN		83	83	99	95		(12)		(12)		83				2	02/01/2032	1
31391U-J2-2	FANNIE MAE-POOL #677181		06/01/2020	PAYDOWN		154	154	182	181		(27)		(27)		154				4	01/01/2033	1
31391W-5H-0	FANNIE MAE-POOL #679548		06/01/2020	PAYDOWN		11,243	11,243	12,249	12,034		(791)		(791)		11,243				216	04/01/2033	1
313920-ZN-3	FANNIE MAE-SERIES 2001-46CLASS ZG		06/01/2020	PAYDOWN		5,602	5,602	5,633	5,610		(8)		(8)		5,602				170	09/01/2031	1
313921-A6-5	FANNIE MAE-SERIES 2001-65CLASS S		06/25/2020	PAYDOWN				30	25		(3)		(3)						6	11/25/2031	1
313921-N6-1	FANNIE MAE-SERIES 2001-61CLASS SE		06/18/2020	PAYDOWN				837	716		(75)		(75)						176	11/18/2031	1

STATEMENT AS OF JUNE 30, 2020 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
313921-SS-8	FANNIE MAE-SERIES 2001-51CLASS OD		06/01/2020	PAYDOWN		459	459	470	462		(2)		(2)		459				15	10/01/2031	1
31392A-6Y-9	FANNIE MAE-SERIES 2001-82CLASS ZA		06/01/2020	PAYDOWN		1,333	1,333	1,374	1,348		(15)		(15)		1,333				41	01/01/2032	1
31392A-7B-8	FANNIEMAE GRANTOR TRUST-SERIES 2002-T1		06/01/2020	PAYDOWN		361	361	366	362		(2)		(2)		361				6	11/01/2031	1FE
31392B-3D-6	FANNIE MAE-SERIES 2002-7 CLASS SK		06/25/2020	PAYDOWN				13	24		(3)		(3)						6	01/25/2032	1
31392B-J9-8	FANNIE MAE-SERIES 2002-9 CLASS M		06/25/2020	PAYDOWN				13	10		(1)		(1)						2	03/25/2032	1
31392B-MY-9	FANNIE MAE-SERIES 2001-81CLASS S		06/25/2020	PAYDOWN				10	7		(1)		(1)						2	01/25/2032	1
31392D-CP-5	FANNIE MAE-SERIES 2002-38CLASS SO		06/25/2020	PAYDOWN				7	4		(1)		(1)						2	04/25/2032	1
31392D-VZ-2	FANNIE MAE-SERIES 2002-47CLASS NS		06/25/2020	PAYDOWN				26	21		(2)		(2)						4	04/25/2032	1
31392D-WM-0	FANNIE MAE-SERIES 2002-51CLASS S		06/25/2020	PAYDOWN				24	19		(2)		(2)						4	08/25/2032	1
31392E-GP-9	FANNIE MAE-SERIES 2002-52CLASS SD		06/25/2020	PAYDOWN				26	16		(2)		(2)						5	09/25/2032	1
31392E-RB-8	FANNIE MAE-SERIES 2002-56 CLASS PE		06/01/2020	PAYDOWN		14,384	14,384	15,355	14,618		(234)		(234)		14,384				438	09/01/2032	1
31392E-VF-4	FANNIE MAE-SERIES 2002-60CLASS SY		06/25/2020	PAYDOWN				244	449		(51)		(51)						62	04/25/2032	1
31392E-WW-6	FANNIE MAE-SERIES 2002-60CLASS SM		06/25/2020	PAYDOWN				73	84		(9)		(9)						20	08/25/2032	1
31392F-6J-1	FANNIE MAE-SERIES 2002-77CLASS SH		06/18/2020	PAYDOWN				10	9		(1)		(1)						2	12/18/2032	1
31392F-6L-6	FANNIE MAE-SERIES 2002-77 CLASS SA		06/18/2020	PAYDOWN				101	147		(17)		(17)						22	12/18/2032	1
31392F-7E-1	FANNIE MAE-SERIES 2002-77CLASS JS		06/18/2020	PAYDOWN				101	94		(10)		(10)						23	12/18/2032	1
31392F-7F-8	FANNIE MAE-SERIES 2002-77CLASS BS		06/18/2020	PAYDOWN				80	74		(8)		(8)						18	12/18/2032	1
31392F-7G-6	FANNIE MAE-SERIES 2002-77CLASS IS		06/18/2020	PAYDOWN				23	20		(2)		(2)						4	12/18/2032	1
31392G-DW-2	FANNIE MAE-SERIES 2002-90CLASS SY		06/25/2020	PAYDOWN				19	20		(2)		(2)						5	09/25/2032	1
31392G-EE-1	FANNIE MAE-SERIES 2002-90CLASS SN		06/25/2020	PAYDOWN				38	43		(5)		(5)						10	08/25/2032	1
31392G-NE-1	FANNIE MAE-SERIES 2002-96CLASS SK		06/25/2020	PAYDOWN				75	64		(7)		(7)						17	04/25/2032	1
31392G-NQ-4	FANNIE MAE-SERIES 2002-89CLASS S		06/25/2020	PAYDOWN				1,003	901		(98)		(98)						196	01/25/2033	1
31392H-GU-1	FANNIE MAE-SERIES 2002-95 CLASS DB		06/01/2020	PAYDOWN		132,726	132,726	139,487	134,030		(1,304)		(1,304)		132,726				4,543	01/01/2033	1
31392H-MC-4	FANNIE MAE-SERIES 2003-11CLASS FA		06/25/2020	PAYDOWN		462	462	457	468		(6)		(6)		462				4	09/25/2032	1
31392H-RF-2	FANNIE MAE-SERIES 2003-4 CLASS S		06/25/2020	PAYDOWN				16	21		(2)		(2)						3	02/25/2033	1
31392J-DD-8	FANNIE MAE-SERIES 2003-13CLASS IO		06/01/2020	PAYDOWN				545	625		(60)		(60)						86	03/01/2033	1
31392P-AB-1	FREDDIE MAC-SERIES 2458 CLASS ZB		06/01/2020	PAYDOWN		11,749	11,749	12,499	11,966		(217)		(217)		11,749				339	06/01/2032	1
31392R-TM-3	FREDDIE MAC-SERIES 2490 CLASS ZQ		06/01/2020	PAYDOWN		28,022	28,022	30,153	28,724		(702)		(702)		28,022				731	08/01/2032	1
31392U-VK-7	FREDDIE MAC-SERIES 2500 CLASS FD		06/15/2020	PAYDOWN		57	57	56	58						57					03/15/2032	1
31392X-3S-5	FREDDIE MAC-SERIES 2517 CLASS GS		06/15/2020	PAYDOWN				262	235		(23)		(23)						53	02/15/2032	1
31393A-DJ-3	FANNIE MAE-SERIES 2003-28CLASS KG		06/01/2020	PAYDOWN		1,085	1,085	1,020	1,068		17		17		1,085				35	04/01/2023	1
31393A-HE-0	FANNIE MAE-SERIES 2003-26CLASS DI		06/01/2020	PAYDOWN				136	119		(10)		(10)						20	04/01/2033	1
31393C-7G-2	FANNIEMAE WHOLE LOAN-SERIES 2003-W13 CLA		06/25/2020	PAYDOWN		977	977	977	977						977				7	10/25/2033	1FE
31393C-ZK-2	FANNIE MAE-SERIES 2003-46CLASS IH		06/01/2020	PAYDOWN				186	96		(25)		(25)						28	06/01/2023	1
31393D-DR-9	FANNIE MAE-SERIES 2003-58 CLASS PG		06/01/2020	PAYDOWN		261,555	261,555	242,071	256,650		4,905		4,905		261,555				8,039	07/01/2033	1
31393F-GJ-9	FREDDIE MAC-SERIES 2526 CLASS FE		06/15/2020	PAYDOWN		63	63	62	63						63					06/15/2029	1
31393R-WG-1	FREDDIE MAC-SERIES 2631 CLASS MD		06/01/2020	PAYDOWN		24,988	24,988	23,079	24,425		563		563		24,988				933	06/01/2033	1
31393U-NH-2	FANNIE MAE-SERIES 2003-118 CLASS S		06/25/2020	PAYDOWN				46	47		(5)		(5)						10	12/25/2033	1
31393U-VH-3	FANNIE MAE-SERIES 2003-130 CLASS CS		06/25/2020	PAYDOWN		388	388	368	388						388				19	12/25/2033	1
31393V-ZB-0	FREDDIE MAC-SERIES 2646CLASS HE		06/01/2020	PAYDOWN		192,392	192,392	179,150	188,872		3,521		3,521		192,392				4,648	07/01/2033	1
31394A-2L-9	FANNIE MAE-SERIES 2004-73 CLASS MZ		06/01/2020	PAYDOWN		27,724	27,724	23,692	26,614		1,110		1,110		27,724				641	10/01/2034	1
31394A-HA-7	FANNIE MAE-SERIES 2004-54 CLASS DS		06/25/2020	PAYDOWN				21	17		(2)		(2)						4	11/25/2030	1
31394B-6Z-2	FANNIE MAE-SERIES 2005-6 CLASS SE		06/25/2020	PAYDOWN				26	18		(2)		(2)						6	02/25/2035	1
31394B-CE-2	FANNIE MAE-SERIES 2004-81 CLASS JG		06/01/2020	PAYDOWN		11,535	11,535	11,052	11,456		79		79		11,535				339	11/01/2024	1
31394B-CZ-5	FANNIE MAE-SERIES 2004-81 CLASS ML		06/01/2020	PAYDOWN		22,032	22,032	20,689	21,810		221		221		22,032				648	11/01/2024	1
31394C-A2-8	FANNIE MAE-SERIES 2005-14 CLASS MG		06/01/2020	PAYDOWN		430,548	430,548	398,526	422,024		8,524		8,524		430,548				9,272	03/01/2035	1
31394C-JG-8	FANNIE MAE-SERIES 2005-19 CLASS SA		06/25/2020	PAYDOWN				136	90		(10)		(10)						34	03/25/2035	1
31394C-TR-3	FANNIE MAE-SERIES 2005-21 CLASS ME		06/01/2020	PAYDOWN		245,735	245,735	228,533	241,645		4,090		4,090		245,735				5,204	03/01/2035	1
31394C-UC-4	FANNIE MAE-SERIES 2005-21 CLASS PE		06/01/2020	PAYDOWN		111,175	111,175	98,650	108,673		2,502		2,502		111,175				2,389	03/01/2035	1
31394C-VS-8	FANNIE MAE-SERIES 2005-20 CLASS QH		06/01/2020	PAYDOWN		384,080	384,080	346,692	374,750		9,330		9,330		384,080				8,199	03/01/2035	1
31394D-6T-2	FANNIE MAE-SERIES 2005-56CLASS TG		06/01/2020	PAYDOWN		22,327	22,327	21,109	22,090		237		237		22,327				478	07/01/2025	1
31394D-G8-7	FANNIE MAE-SERIES 2005-53CLASS LY		06/01/2020	PAYDOWN		17,661	17,661	16,684	17,475		186		186		17,661				368	06/01/2025	1
31394D-QF-0	FANNIE MAE-SERIES 2005-40 CLASS SA		06/25/2020	PAYDOWN				32	23		(2)		(2)						7	05/25/2035	1
31394D-RL-6	FANNIE MAE-SERIES 2005-40 CLASS YG		06/01/2020	PAYDOWN		40,808	40,808	38,042	40,278		530		530		40,808				856	05/01/2025	1
31394D-TZ-3	FANNIE MAE-SERIES 2005-39 CLASS TE		06/01/2020	PAYDOWN		63,700	63,700	61,137	63,015		686		686		63,700				1,348	05/01/2035	1
31394E-TR-9	FANNIE MAE-SERIES 2005-59 CLASS NQ		06/25/2020	PAYDOWN		1,429	1,429	1,412	1,429						1,429				76	05/25/2035	1
31394E-WB-0	FANNIE MAE-SERIES 2005-71 CLASS SA		06/25/2020	PAYDOWN				41	22		(5)		(5)						10	08/25/2025	1
31394F-CS-2	FANNIE MAE-SERIES 2005-81 CLASS PC		06/01/2020	PAYDOWN		98,397	98,397	99,135	98,380		17		17		98,397				2,251	09/01/2035	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31394F-TV-7	FANNIE MAE-SERIES 2005-83 CLASS SL		06/25/2020	PAYDOWN				595	531		(52)		(52)						138	10/25/2035	1
31394F-U7-8	FANNIE MAE-SERIES 2005-87 CLASS SG		06/25/2020	PAYDOWN				71	69		(7)		(7)						17	10/25/2035	1
31394F-UU-7	FANNIE MAE-SERIES 2005-94 CLASS YE		06/01/2020	PAYDOWN		31,045	31,045	26,315	29,573		1,472		1,472		31,045				574	10/01/2035	1
31394F-V6-9	FANNIE MAE-SERIES 2005-87 CLASS SE		06/25/2020	PAYDOWN				1,514	1,442		(143)		(143)						342	10/25/2035	1
31394H-FZ-9	FREDDIE MAC-SERIES 2660 CLASS PE		06/01/2020	PAYDOWN		150,962	150,962	140,583	148,471		2,490		2,490		150,962				3,195	08/01/2033	1
31394J-YX-9	FREDDIE MAC-SERIES 2685CLASS AT		06/01/2020	PAYDOWN		6,659	6,659	6,260	6,604		55		55		6,659				173	10/01/2023	1
31394K-K7-8	FREDDIE MAC-SERIES 2682 CLASS LD		06/01/2020	PAYDOWN		552,783	552,783	492,301	540,831		11,952		11,952		552,783				10,537	10/01/2033	1
31394L-4D-1	FREDDIE MAC-SERIES 2684 CLASS PG		06/01/2020	PAYDOWN		661,070	661,070	616,020	651,001		10,069		10,069		661,070				13,799	10/01/2033	1
31394L-EG-3	FREDDIE MAC-SERIES 2691 CLASS MG		06/01/2020	PAYDOWN		347,274	347,274	310,051	339,096		8,178		8,178		347,274				6,510	10/01/2033	1
31394L-KP-6	FREDDIE MAC-SERIES 2694 CLASS LB		06/01/2020	PAYDOWN		11,159	11,159	10,446	11,059		100		100		11,159				206	10/01/2023	1
31394L-S9-4	FREDDIE MAC-SERIES 2704 CLASS BD		06/01/2020	PAYDOWN		18,777	18,777	17,312	18,599		178		178		18,777				356	11/01/2023	1
31394N-EZ-7	FREDDIE MAC-SERIES 2718 CLASS TG		06/01/2020	PAYDOWN		91,887	91,887	85,613	90,281		1,606		1,606		91,887				1,896	12/01/2033	1
31394N-N4-6	FREDDIE MAC-SERIES 2727 CLASS PM		06/01/2020	PAYDOWN		289,032	289,032	249,471	280,530		8,502		8,502		289,032				5,408	01/01/2034	1
31394N-ZK-7	FREDDIE MAC-SERIES 2737 CLASS YE		06/01/2020	PAYDOWN		308,912	308,912	285,261	303,483		5,429		5,429		308,912				6,824	01/01/2034	1
31394P-DZ-3	FREDDIE MAC-SERIES 2738 CLASS QG		06/01/2020	PAYDOWN		558,874	558,874	519,578	549,148		9,726		9,726		558,874				12,995	01/01/2034	1
31394U-2V-3	FANNIE MAE-SERIES 2005-104 CLASS MC		06/01/2020	PAYDOWN		3,091	3,091	2,886	3,031		60		60		3,091				70	12/01/2025	1
31394U-CA-8	FANNIE MAE-SERIES 2005-86 CLASS AI		06/01/2020	PAYDOWN				635	914		(115)		(115)						99	10/01/2035	1
31394U-D9-0	FANNIE MAE-SERIES 2005-105 CLASS S		06/25/2020	PAYDOWN				368	338		(34)		(34)						84	12/25/2035	1
31394U-JU-7	FANNIE MAE-SERIES 2005-102 CLASS HY		06/01/2020	PAYDOWN		23,842	23,842	22,610	23,642		200		200		23,842				489	11/01/2025	1
31394U-RQ-7	FANNIE MAE-SERIES 2005-100 CLASS BQ		06/01/2020	PAYDOWN		892	892	833	877		15		15		892				20	11/01/2025	1
31394U-VF-6	FANNIE MAE-SERIES 2005-101 CLASS B		06/01/2020	PAYDOWN		46,299	46,299	43,105	45,414		885		885		46,299				957	11/01/2035	1
31394U-ZH-8	FANNIE MAE-SERIES 2005-109 CLASS AH		06/01/2020	PAYDOWN		4,345	4,345	4,016	4,267		78		78		4,345				99	12/01/2025	1
31394V-7G-9	FANNIE MAE-SERIES 2006-11CLASS PS		06/25/2020	PAYDOWN		1,280	1,280	1,467	1,328		(48)		(48)		1,280				94	03/25/2036	1
31394V-AF-7	FANNIE MAE-SERIES 2005-121 CLASS Z		06/01/2020	PAYDOWN		83,190	83,190	71,293	80,203		2,987		2,987		83,190				1,861	01/01/2036	1
31394V-BA-7	FANNIE MAE-SERIES 2005-121 CLASS DX		06/01/2020	PAYDOWN		25,974	25,974	25,698	25,887		87		87		25,974				587	01/01/2026	1
31394X-JP-2	FREDDIE MAC-SERIES 2772 CLASS KW		06/01/2020	PAYDOWN		12,772	12,772	12,269	12,697		75		75		12,772				268	04/01/2024	1
31394X-NC-6	FREDDIE MAC-SERIES 2780 CLASS GK		06/01/2020	PAYDOWN		13,980	13,980	13,314	13,884		96		96		13,980				295	04/01/2024	1
31394Y-F7-4	FREDDIE MAC-SERIES 2796 CLASS SD		06/15/2020	PAYDOWN				26	16		(3)		(3)						4	07/15/2026	1
31395B-6Z-1	FANNIE MAE-SERIES 2006-38 CLASS AH		06/01/2020	PAYDOWN		10,615	10,615	9,112	10,369		246		246		10,615				194	05/01/2026	1
31395B-XZ-1	FANNIE MAE-SERIES 2006-25 CLASS B		06/01/2020	PAYDOWN		461,915	461,915	448,635	459,438		2,476		2,476		461,915				10,567	04/01/2026	1
31395D-7F-0	FANNIE MAE-SERIES 2006-46 CLASS SW		06/25/2020	PAYDOWN		1,068	1,068	1,204	1,170		(102)		(102)		1,068				90	06/25/2036	1
31395D-FX-2	FANNIE MAE-SERIES 2006-39 CLASS PH		06/01/2020	PAYDOWN		238,827	238,827	233,043	236,774		2,053		2,053		238,827				5,440	05/01/2036	1
31395D-G7-8	FANNIE MAE-SERIES 2006-43 CLASS DG		06/01/2020	PAYDOWN		43,889	43,889	42,709	43,635		254		254		43,889				1,188	06/01/2036	1
31395D-JE-0	FANNIE MAE-SERIES 2006-33CLASS SP		06/25/2020	PAYDOWN				134	223		(27)		(27)						25	05/25/2036	1
31395D-U3-1	FANNIE MAE-SERIES 2006-51CLASS SA		06/25/2020	PAYDOWN				1,067	1,549		(178)		(178)						297	06/25/2036	1
31395D-VW-6	FANNIE MAE-SERIES 2006-42CLASS CI		06/25/2020	PAYDOWN				374	589		(62)		(62)						105	06/25/2036	1
31395E-ZJ-9	FREDDIE MAC-SERIES 2835 CLASS KZ		06/01/2020	PAYDOWN		8,453	8,453	8,357	8,402		51		51		8,453				195	08/01/2034	1
31395F-AX-2	FREDDIE MAC-SERIES 2836 CLASS L		06/01/2020	PAYDOWN		14,372	14,372	13,427	14,353		20		20		14,372				297	04/01/2034	1
31395F-CA-0	FREDDIE MAC-SERIES 2836 CLASS QH		06/01/2020	PAYDOWN		132,211	132,211	123,671	130,112		2,099		2,099		132,211				2,879	08/01/2034	1
31395F-EG-5	FREDDIE MAC-SERIES 2836 CLASS YE		06/01/2020	PAYDOWN		56,804	56,804	52,845	55,849		955		955		56,804				1,512	08/01/2034	1
31395H-WC-0	FREDDIE MAC-SERIES 2893 CLASS PE		06/01/2020	PAYDOWN		306,010	306,010	285,593	300,965		5,045		5,045		306,010				6,478	11/01/2034	1
31395L-MA-6	FREDDIE MAC-SERIES 2920 CLASS S		06/15/2020	PAYDOWN				90	69		(7)		(7)						15	01/15/2035	1
31395M-DZ-9	FREDDIE MAC-SERIES 2934 CLASS NG		06/01/2020	PAYDOWN		104,392	104,392	99,809	103,245		1,147		1,147		104,392				2,229	02/01/2035	1
31395M-W7-0	FREDDIE MAC-SERIES 2938 CLASS EB		06/01/2020	PAYDOWN		7,525	7,525	7,069	7,435		90		90		7,525				152	02/01/2025	1
31395N-3R-6	FANNIE MAE-SERIES 2006-61CLASS NP		06/01/2020	PAYDOWN		47,379	47,379	47,587	47,376		4		4		47,379				1,227	07/01/2036	1
31395N-B5-5	FANNIE MAE-SERIES 2006-64 CLASS PD		06/01/2020	PAYDOWN		118,588	118,588	111,079	117,094		1,494		1,494		118,588				2,766	07/01/2036	1
31395P-D8-2	FREDDIE MAC-SERIES 2943 CLASS CA		06/01/2020	PAYDOWN		5,118	5,118	4,869	5,078		40		40		5,118				108	03/01/2025	1
31395R-F6-0	FREDDIE MAC-SERIES 2959 CLASS JK		06/01/2020	PAYDOWN		7,925	7,925	7,620	7,871		54		54		7,925				165	04/01/2025	1
31395R-G9-3	FREDDIE MAC-SERIES 2966 CLASS NE		06/01/2020	PAYDOWN		215,663	215,663	198,005	210,839		4,824		4,824		215,663				4,477	04/01/2035	1
31395T-LN-2	FREDDIE MAC-SERIES 2957 CLASS ZA		06/01/2020	PAYDOWN		35,377	35,377	31,898	34,242		1,135		1,135		35,377				738	03/01/2035	1
31395T-XR-0	FREDDIE MAC-SERIES 2974 CLASS ZM		06/01/2020	PAYDOWN		31,660	31,660	30,161	31,158		502		502		31,660				673	05/01/2035	1
31395U-6Q-9	FREDDIE MAC-SERIES 2981 CLASS NE		06/01/2020	PAYDOWN		56,998	56,998	52,736	55,723		1,275		1,275		56,998				1,105	05/01/2035	1
31395U-GL-9	FREDDIE MAC-SERIES 2971 CLASS EX		06/01/2020	PAYDOWN		38,251	38,251	36,046	37,901		350		350		38,251				815	05/01/2025	1
31395U-N5-6	FREDDIE MAC-SERIES 2979 CLASS QK		06/01/2020	PAYDOWN		11,254	11,254	10,794	11,115		139		139		11,254				237	05/01/2035	1
31395U-QC-8	FREDDIE MAC-SERIES 2982 CLASS NT		06/01/2020	PAYDOWN		109,759	109,759	115,422	112,305		(2,546)		(2,546)		109,759				2,681	05/01/2035	1
31395V-G6-0	FREDDIE MAC-SERIES 2989 CLASS TG		06/01/2020	PAYDOWN		44,120	44,120	41,644	43,691		429		429		44,120				923	06/01/2025	1
31395V-QP-7	FREDDIE MAC-SERIES 2986 CLASS CH		06/01/2020	PAYDOWN		7,164	7,164	6,792	7,097		67		67		7,164				148	06/01/2025	1
31395W-QA-8	FREDDIE MAC-SERIES 3000 CLASS S		06/15/2020	PAYDOWN				52	28		(7)		(7)						11	07/15/2025	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31395W-RA-7	FREDDIE MAC-SERIES 3006 CLASS BK		06/01/2020	PAYDOWN		22,375	22,375	20,771	22,066		309		309		22,375				464	07/01/2025	1
31395W-XL-6	FREDDIE MAC-SERIES 3016 CLASS HR		06/01/2020	PAYDOWN		53,976	53,976	49,939	53,409		567		567		53,976				980	08/01/2025	1
31395X-LV-5	FREDDIE MAC-SERIES 3025 CLASS SJ		06/15/2020	PAYDOWN		267	267	305	278		(11)		(11)		267				33	08/15/2035	1
313968-3F-4	FREDDIE MAC-POOL #D30798		06/01/2020	PAYDOWN		781	781	821	797		(16)		(16)		781				28	02/01/2023	1
31396A-4P-6	FREDDIE MAC-SERIES 3042 CLASS EX		06/01/2020	PAYDOWN		22,250	22,250	20,968	22,029		220		220		22,250				663	09/01/2025	1
31396C-7M-6	FREDDIE MAC-SERIES 3057 CLASS DJ		06/01/2020	PAYDOWN		4,405	4,405	4,002	4,336		69		69		4,405				99	10/01/2025	1
31396C-AR-1	FREDDIE MAC-SERIES 3057 CLASS ME		06/01/2020	PAYDOWN		534,387	534,387	467,567	519,198		15,188		15,188		534,387				10,759	10/01/2035	1
31396C-NH-9	FREDDIE MAC-SERIES 3057 CLASS NA		06/01/2020	PAYDOWN		19,346	19,346	17,828	19,067		279		279		19,346				475	10/01/2025	1
31396C-SU-5	FREDDIE MAC-SERIES 3048 CLASS QJ		06/01/2020	PAYDOWN		25,150	25,150	22,881	24,772		378		378		25,150				725	10/01/2025	1
31396E-4L-7	FREDDIE MAC-SERIES 3044 CLASS EX		06/01/2020	PAYDOWN		41,721	41,721	39,365	41,303		418		418		41,721				1,045	10/01/2025	1
31396E-LG-9	FREDDIE MAC-SERIES 3076 CLASS BM		06/01/2020	PAYDOWN		6,813	6,813	6,122	6,693		121		121		6,813				126	11/01/2025	1
31396F-FR-9	FREDDIE MAC-SERIES 3068 CLASS OC		06/01/2020	PAYDOWN		11,580	11,580	11,046	11,481		100		100		11,580				240	11/01/2025	1
31396F-ZE-6	FREDDIE MAC-SERIES 3083 CLASS BX		06/01/2020	PAYDOWN		23,556	23,556	22,561	23,356		200		200		23,556				487	12/01/2025	1
31396G-K4-2	FREDDIE MAC-SERIES 3104 CLASS QE		06/01/2020	PAYDOWN		258,278	258,278	233,903	251,217		7,062		7,062		258,278				5,498	01/01/2036	1
31396H-5G-0	FREDDIE MAC-SERIES 3102 CLASS CE		06/01/2020	PAYDOWN		14,069	14,069	13,957	14,040		29		29		14,069				383	01/01/2026	1
31396H-AL-3	FREDDIE MAC REFERENCE RE-SERIES R005 CLA		06/01/2020	PAYDOWN		203,711	203,711	230,038	221,938		(18,227)		(18,227)		203,711				4,654	02/01/2036	1
31396H-EG-0	FREDDIE MAC-SERIES 3113 CLASS WB		06/01/2020	PAYDOWN		35,067	35,067	31,237	34,470		597		597		35,067				656	02/01/2026	1
31396H-NL-9	FREDDIE MAC-SERIES 3110 CLASS SL		06/15/2020	PAYDOWN				148	100		(19)		(19)						32	02/15/2026	1
31396J-ND-3	FREDDIE MAC-SERIES 3131 CLASS ME		06/01/2020	PAYDOWN		131,467	131,467	125,407	129,650		1,818		1,818		131,467				2,983	03/01/2036	1
31396K-FX-5	FANNIE MAE-SERIES 2006-73 CLASS PE		06/01/2020	PAYDOWN		119,969	119,969	116,033	119,160		810		810		119,969				2,749	08/01/2036	1
31396K-MT-6	FANNIE MAE-SERIES 2006-74CLASS PD		06/01/2020	PAYDOWN		30,898	30,898	32,175	31,099		(201)		(201)		30,898				731	08/01/2036	1
31396K-RS-3	FANNIE MAE-SERIES 2006-75CLASS SA		06/25/2020	PAYDOWN				642	1,015		(108)		(108)						177	08/25/2036	1
31396L-P8-7	FANNIE MAE-SERIES 2006-119 CLASS MS		06/25/2020	PAYDOWN				533	478		(51)		(51)						121	12/25/2036	1
31396N-5T-9	FREDDIE MAC-SERIES 3138 CLASS GH		06/01/2020	PAYDOWN		39,665	39,665	36,463	39,186		479		479		39,665				836	04/01/2026	1
31396P-VF-5	FANNIE MAE-SERIES 2007-9 CLASS LE		06/01/2020	PAYDOWN		83,652	83,652	78,340	82,077		1,574		1,574		83,652				1,928	03/01/2037	1
313970-CA-1	FREDDIE MAC-POOL #D31865		06/01/2020	PAYDOWN		390	390	410	395		(5)		(5)		390				14	03/01/2023	1
31397B-CM-1	FREDDIE MAC-SERIES 3212 CLASS PE		06/01/2020	PAYDOWN		357,114	357,114	366,181	358,504		(1,390)		(1,390)		357,114				9,564	09/01/2036	1
31397H-M8-8	FREDDIE MAC-SERIES 3322 CLASS NG		06/01/2020	PAYDOWN		52,009	52,009	50,562	51,392		616		616		52,009				1,299	05/01/2037	1
31397J-K4-5	FREDDIE MAC-SERIES 3326 CLASS PE		06/01/2020	PAYDOWN		27,271	27,271	26,516	26,974		296		296		27,271				757	06/01/2037	1
31397L-TB-5	FANNIE MAE-SERIES 2008-49 CLASS PA		06/01/2020	PAYDOWN		4,730	4,730	5,100	5,098		(368)		(368)		4,730				109	04/01/2038	1
31397M-AV-9	FANNIE MAE-SERIES 2008-56CLASS PB		06/01/2020	PAYDOWN		214,666	214,666	187,740	205,596		9,070		9,070		214,666				4,862	07/01/2038	1
31397T-LJ-9	FREDDIE MAC-SERIES 3452 CLASS B		06/01/2020	PAYDOWN		21,889	21,889	19,713	20,919		970		970		21,889				465	05/01/2038	1
313986-Z7-9	FREDDIE MAC-POOL #D46166		06/01/2020	PAYDOWN		146	146	167	155		(9)		(9)		146				4	01/01/2024	1
313987-GK-9	FREDDIE MAC-POOL #D46502		06/01/2020	PAYDOWN		405	405	465	432		(27)		(27)		405				11	12/01/2023	1
313987-LK-3	FREDDIE MAC-POOL #D46630		06/01/2020	PAYDOWN		180	180	207	191		(11)		(11)		180				5	01/01/2024	1
313987-VU-0	FREDDIE MAC-POOL #D46927		06/01/2020	PAYDOWN		355	355	400	378		(23)		(23)		355				10	01/01/2024	1
313988-N2-9	FREDDIE MAC-POOL #D47609		06/01/2020	PAYDOWN		22	22	25	24		(2)		(2)		22				1	01/01/2024	1
313988-RD-1	FREDDIE MAC-POOL #D47684		06/01/2020	PAYDOWN		939	939	1,085	1,009		(71)		(71)		939				25	01/01/2024	1
313988-VC-8	FREDDIE MAC-POOL #D47811		06/01/2020	PAYDOWN		258	258	298	274		(16)		(16)		258				7	01/01/2024	1
31400H-Y2-3	FANNIE MAE-POOL #688429		06/01/2020	PAYDOWN		265	265	293	294		(29)		(29)		265				6	02/01/2033	1
31400H-Y3-1	FANNIE MAE-POOL #688430		06/01/2020	PAYDOWN		856	856	945	917		(61)		(61)		856				20	03/01/2033	1
31400H-Y6-4	FANNIE MAE-POOL #688433		06/01/2020	PAYDOWN		524	524	579	560		(36)		(36)		524				12	03/01/2033	1
31400J-PF-0	FANNIE MAE-POOL #689022		06/01/2020	PAYDOWN		41	41	45	45		(4)		(4)		41				1	05/01/2033	1
31400J-RY-7	FANNIE MAE-POOL #689103		06/01/2020	PAYDOWN		36,112	36,112	41,043	39,683		(3,571)		(3,571)		36,112				716	02/01/2033	1
31400J-SJ-9	FANNIE MAE-POOL #689121		06/01/2020	PAYDOWN		81	81	89	87		(6)		(6)		81				2	02/01/2033	1
31400K-G2-6	FANNIE MAE-POOL #689717		06/01/2020	PAYDOWN		274	274	303	297		(23)		(23)		274				6	03/01/2033	1
31400K-GZ-3	FANNIE MAE-POOL #689716		06/01/2020	PAYDOWN		2,288	2,288	2,531	2,483		(195)		(195)		2,288				61	03/01/2033	1
31400Q-TN-3	FANNIE MAE-POOL #694557		06/01/2020	PAYDOWN		134	134	147	146		(12)		(12)		134				3	04/01/2033	1
31400W-CW-8	FANNIE MAE-POOL #699485		06/01/2020	PAYDOWN		44	44	49	49		(4)		(4)		44				1	04/01/2033	1
31400W-DP-2	FANNIE MAE-POOL #699510		06/01/2020	PAYDOWN		8	8	8	8						8					05/01/2033	1
31401K-ZV-0	FANNIE MAE-POOL # 710956		06/01/2020	PAYDOWN		592	592	613	617		(24)		(24)		592				14	05/01/2033	1
31401N-4U-0	FANNIE MAE-POOL #713735		06/01/2020	PAYDOWN		3,401	3,401	3,705	3,656		(255)		(255)		3,401				71	09/01/2033	1
31401P-C7-7	FANNIE MAE-POOL # 713894		06/01/2020	PAYDOWN		6,935	6,935	7,179	7,073		(138)		(138)		6,935				132	06/01/2033	1
31401W-TK-5	FANNIE MAE-POOL #720654		06/01/2020	PAYDOWN		224	224	228	227		(3)		(3)		224				5	06/01/2033	1
31401X-H5-9	FANNIE MAE-POOL #721252		06/01/2020	PAYDOWN		51	51	52	52		(1)		(1)		51				1	06/01/2033	1
31402C-PL-0	FANNIE MAE-POOL #725027		06/01/2020	PAYDOWN		32,814	32,814	35,750	35,234		(2,420)		(2,420)		32,814				680	11/01/2033	1
31402C-U6-7	FANNIE MAE-POOL #725205		06/01/2020	PAYDOWN		2,380	2,380	2,588	2,553		(173)		(173)		2,380				50	03/01/2034	1
31402D-F9-6	FANNIE MAE-POOL #725692		06/01/2020	PAYDOWN		133	133	137	134		(1)		(1)		133				3	10/01/2033	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31402E-AQ-1	FANNIE MAE-POOL #726415		06/01/2020	PAYDOWN		92	92	101	100		(8)		(8)		92				2	07/01/2033	1
31402H-KT-7	FANNIE MAE-POOL #729406		06/01/2020	PAYDOWN		1,165	1,165	1,280	1,273		(108)		(108)		1,165				22	08/01/2033	1
31402K-CE-2	FANNIE MAE-POOL #730969		06/01/2020	PAYDOWN		575	575	626	617		(42)		(42)		575				12	08/01/2033	1
31402L-PB-2	FANNIE MAE-POOL #732218		06/01/2020	PAYDOWN		714	714	735	723		(8)		(8)		714				9	06/01/2043	1
31402Q-VN-8	FANNIE MAE-POOL#735121		06/01/2020	PAYDOWN		81,629	81,629	81,323	81,358		271		271		81,629				1,730	01/01/2035	1
31402R-UN-7	FANNIE MAE-POOL #735989		06/01/2020	PAYDOWN		45,336	45,336	49,826	49,250		(3,913)		(3,913)		45,336				1,013	02/01/2035	1
31402W-3A-4	FANNIE MAE-POOL #740693		06/01/2020	PAYDOWN		53,212	53,212	58,481	56,515		(3,303)		(3,303)		53,212				1,007	10/01/2033	1
31403C-5V-9	FANNIE MAE-POOL #745260		06/01/2020	PAYDOWN		407	407	427	423		(16)		(16)		407				13	01/01/2033	1
31403D-D9-7	FANNIE MAE-POOL #745428		06/01/2020	PAYDOWN		13,197	13,197	14,422	14,292		(1,095)		(1,095)		13,197				295	01/01/2036	1
31403D-WH-8	FANNIE MAE-POOL #745948		06/01/2020	PAYDOWN		16	16	17	17						16					10/01/2036	1
31404H-TF-6	FANNIE MAE-POOL #769250		06/01/2020	PAYDOWN		3,798	3,798	3,755	3,772		26		26		3,798				87	12/01/2033	1
31404Q-S4-2	FANNIE MAE-POOL #775539		06/01/2020	PAYDOWN		21	21	22	22						21					05/01/2034	1
31406A-6R-8	FANNIE MAE-POOL #804680		06/01/2020	PAYDOWN		1,805	1,805	2,043	1,993		(188)		(188)		1,805				41	12/01/2034	1
31406B-6L-9	FANNIE MAE-POOL #805575		06/01/2020	PAYDOWN		400	400	445	427		(26)		(26)		400				9	11/01/2034	1
31406B-Y4-6	FANNIE MAE-POOL #805431		06/01/2020	PAYDOWN		954	954	1,050	1,022		(67)		(67)		954				22	11/01/2034	1
31406K-DP-2	FANNIE MAE-POOL #812010		06/01/2020	PAYDOWN		2,606	2,606	2,962	2,885		(279)		(279)		2,606				60	01/01/2035	1
31406M-5H-5	FANNIE MAE-POOL #814548		06/01/2020	PAYDOWN		4,045	4,045	4,037	3,935		110		110		4,045				66	04/01/2035	1
31406N-4K-7	FANNIE MAE-POOL #815426		06/01/2020	PAYDOWN		698	698	659	667		31		31		698				13	02/01/2035	1
31407J-DD-1	FANNIE MAE-POOL #831800		06/01/2020	PAYDOWN		25	25	26	26		(1)		(1)		25				1	09/01/2036	1
31407K-KM-0	FANNIE MAE-POOL #832900		06/01/2020	PAYDOWN		1,958	1,958	1,915	1,922		36		36		1,958				38	09/01/2035	1
31407M-ZX-6	FANNIE MAE-POOL #835158		06/01/2020	PAYDOWN		5,525	5,525	5,459	5,468		56		56		5,525				122	08/01/2035	1
31407Y-5U-9	FANNIE MAE-POOL #845159		06/01/2020	PAYDOWN		225	225	220	224		1		1		225				4	01/01/2021	1
31408E-G5-5	FANNIE MAE-POOL #849020		06/01/2020	PAYDOWN		256	256	280	276		(20)		(20)		256				6	01/01/2036	1
31409F-KM-9	FANNIE MAE-POOL #869800		06/01/2020	PAYDOWN		330	330	322	329		2		2		330				6	03/01/2021	1
31409L-GT-6	FANNIE MAE-FANNIE MAE		06/01/2020	PAYDOWN		3,204	3,204	3,731	3,261		(57)		(57)		3,204				70	01/01/2025	1
31409V-K5-1	FANNIE MAE-POOL #879716		06/01/2020	PAYDOWN		89	89	87	89						89				2	02/01/2021	1
31409X-AR-0	FANNIE MAE-POOL #881216		06/01/2020	PAYDOWN		11,869	11,869	11,286	11,458		411		411		11,869				252	01/01/2031	1
31409X-AT-6	FANNIE MAE-POOL #881218		06/01/2020	PAYDOWN		4,125	4,125	4,019	4,064		61		61		4,125				95	05/01/2030	1
3140EU-E3-9	FANNIE MAE-POOL #BC0153		06/01/2020	PAYDOWN		17,759	17,759	19,080	18,637		(878)		(878)		17,759				323	01/01/2046	1
3140F0-HF-4	FANNIE MAE-POOL #BC4729		06/01/2020	PAYDOWN		50,237	50,237	49,714	49,866		372		372		50,237				627	10/01/2046	1
3140GU-MA-2	Fannie Mae Pool-POOL #BH5752		06/01/2020	PAYDOWN		16,592,968	16,592,968	17,084,275	16,991,249		(398,281)		(398,281)		16,592,968				245,690	11/01/2047	1
31410G-CD-3	FANNIE MAE-POOL #888468		06/01/2020	PAYDOWN		1,960	1,960	2,025	1,975		(15)		(15)		1,960				45	09/01/2021	1
31410G-F3-2	FANNIE MAE-POOL #888586		06/01/2020	PAYDOWN		674	674	679	676		(1)		(1)		674				23	10/01/2034	1
31410G-RA-3	FANNIE MAE-POOL #888881		06/01/2020	PAYDOWN		7,838	7,838	8,800	8,675		(838)		(838)		7,838				218	12/01/2037	1
31410K-FF-6	FANNIE MAE-POOL #889466		06/01/2020	PAYDOWN		90,352	90,352	100,674	99,339		(8,987)		(8,987)		90,352				2,312	05/01/2038	1
31410K-JR-6	FANNIE MAE-POOL #889572		06/01/2020	PAYDOWN		16,475	16,475	17,903	17,727		(1,252)		(1,252)		16,475				381	06/01/2038	1
31410P-VR-1	FANNIE MAE-POOL #893524		06/01/2020	PAYDOWN		28	28	28	28		(1)		(1)		28				1	09/01/2036	1
31410T-UZ-6	FANNIE MAE-POOL #897100		06/01/2020	PAYDOWN		107	107	109	109		(2)		(2)		107				3	07/01/2036	1
31410U-RW-4	FANNIE MAE-POOL #897901		06/01/2020	PAYDOWN		7	7	7	7						7					01/01/2037	1
31410W-M9-6	FANNIE MAE-POOL #899584		06/01/2020	PAYDOWN		1,292	1,292	1,415	1,420		(127)		(127)		1,292				33	07/01/2037	1
31411C-C2-5	FANNIE MAE-POOL #903789		06/01/2020	PAYDOWN		28	28	28	28						28				1	11/01/2036	1
31411F-5L-4	FANNIE MAE-POOL #907251		06/01/2020	PAYDOWN		15	15	15	15						15					12/01/2036	1
31411J-H6-6	FANNIE MAE-POOL #909353		06/01/2020	PAYDOWN		3,577	3,577	3,842	3,639		(62)		(62)		3,577				80	02/01/2022	1
31412B-2A-9	FANNIE MAE-POOL #920669		06/01/2020	PAYDOWN		3	3	3	3						3					08/01/2037	1
31412H-5W-5	FANNIE MAE-POOL #926161		06/01/2020	PAYDOWN		24,069	24,069	25,820	25,408		(1,339)		(1,339)		24,069				470	08/01/2039	1
31413F-F5-6	FANNIE MAE-POOL #943988		06/01/2020	PAYDOWN		251	251	257	257		(6)		(6)		251				6	08/01/2037	1
31413L-2G-3	FANNIE MAE-POOL #949075		06/01/2020	PAYDOWN		151	151	168	168		(16)		(16)		151				4	09/01/2037	1
31413L-QC-6	FANNIE MAE-POOL #948751		06/01/2020	PAYDOWN		3	3	3	3						3					09/01/2037	1
31413U-TQ-2	FANNIE MAE-POOL #956059		06/01/2020	PAYDOWN		16,267	16,267	18,166	17,672		(1,405)		(1,405)		16,267				384	12/01/2037	1
31413Y-HL-8	FANNIE MAE-POOL #959335		06/01/2020	PAYDOWN		2	2	2	2						2					11/01/2037	1
31414A-QP-0	FANNIE MAE-POOL #960462		06/01/2020	PAYDOWN		17,308	17,308	18,808	18,706		(1,398)		(1,398)		17,308				337	01/01/2038	1
31414C-JU-3	FANNIE MAE-POOL #962075		06/01/2020	PAYDOWN		409	409	459	461		(52)		(52)		409				11	03/01/2038	1
31414C-Z2-7	FANNIE MAE-POOL #962561		06/01/2020	PAYDOWN		4	4	4	4						4					04/01/2038	1
31414D-CB-0	FANNIE MAE-POOL #962766		06/01/2020	PAYDOWN		53	53	50	51		3		3		53				1	04/01/2038	1
31414F-HY-0	FANNIE MAE-POOL #964747		06/01/2020	PAYDOWN		124	124	117	120		4		4		124				2	07/01/2038	1
31414G-WK-1	FANNIE MAE-POOL #966050		06/01/2020	PAYDOWN		1	1	1	1						1					02/01/2038	1
31414Q-Y6-8	FANNIE MAE-POOL #973333		06/01/2020	PAYDOWN		94	94	88	89		4		4		94				2	02/01/2038	1
31415A-2M-2	FANNIE MAE-POOL #981480		06/01/2020	PAYDOWN		175	175	164	167		7		7		175				3	05/01/2038	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31415C-A9-8	FANNIE MAE-POOL #982532		06/01/2020	PAYDOWN		5	5	5	5						5					09/01/2038	1
31415L-K4-8	FANNIE MAE-POOL #983315		06/01/2020	PAYDOWN		60	60	61	60		(1)		(1)		60				1	07/01/2038	1
31415T-JF-8	FANNIE MAE-POOL #988662		06/01/2020	PAYDOWN		2	2	2	2						2					09/01/2038	1
31415V-BP-9	FANNIE MAE-POOL #990246		06/01/2020	PAYDOWN		20	20	20	21		(1)		(1)		20				1	09/01/2038	1
31415W-BL-6	FANNIE MAE-POOL #991143		06/01/2020	PAYDOWN		25	25	26	26		(1)		(1)		25				1	10/01/2038	1
31416B-N6-1	FANNIE MAE-POOL #995113		06/01/2020	PAYDOWN		58,498	58,498	64,291	63,690		(5,192)		(5,192)		58,498				1,343	09/01/2036	1
31416B-VH-8	FANNIE MAE-POOL #995316		06/01/2020	PAYDOWN		933	933	1,017	1,003		(70)		(70)		933				20	12/01/2034	1
31416X-QT-0	FANNIE MAE-POOL #AB2265		06/01/2020	PAYDOWN		255,909	255,909	285,081	278,383		(22,474)		(22,474)		255,909				4,186	02/01/2041	1
31417B-KU-0	FANNIE MAE-POOL #AB4806		06/01/2020	PAYDOWN		116,679	116,679	123,319	120,475		(3,796)		(3,796)		116,679				1,413	04/01/2027	1
31417F-WS-3	FANNIE MAE-POOL #AB8756		06/01/2020	PAYDOWN		14,487	14,487	13,807	13,888		599		599		14,487				184	03/01/2043	1
31417G-6A-9	FANNIE MAE-POOL #AB9864		06/01/2020	PAYDOWN		14,776	14,776	15,180	15,018		(241)		(241)		14,776				222	07/01/2043	1
31418M-5W-8	FANNIE MAE-POOL #AD0860		06/01/2020	PAYDOWN		2,732	2,732	2,940	2,864		(132)		(132)		2,732				51	04/01/2025	1
31418M-PU-0	FANNIE MAE-POOL #AD0434		06/01/2020	PAYDOWN		29,922	29,922	32,969	32,942		(3,020)		(3,020)		29,922				780	03/01/2037	1
31418N-AL-4	FANNIE MAE-POOL #AD0910		03/01/2020	PAYDOWN															(1,710)	04/01/2020	1
31418P-6N-0	FANNIE MAE-POOL #AD2676		06/01/2020	PAYDOWN		4,821	4,821	5,164	5,015		(194)		(194)		4,821				80	03/01/2025	1
31418T-XF-9	FANNIE MAE-POOL #AD6077		06/01/2020	PAYDOWN		4,113	4,113	4,439	4,283		(170)		(170)		4,113				77	05/01/2025	1
31418U-2M-5	FANNIE MAE-POOL #AD7079		06/01/2020	PAYDOWN		16,390	16,390	17,686	17,104		(713)		(713)		16,390				307	06/01/2025	1
31419A-BJ-5	FANNIE MAE-POOL #AE0040		06/01/2020	PAYDOWN		6,779	6,779	7,340	7,127		(348)		(348)		6,779				139	06/01/2025	1
31419A-HL-4	FANNIE MAE-POOL #AE0234		06/01/2020	PAYDOWN		54,324	54,324	58,620	56,754		(2,430)		(2,430)		54,324				953	08/01/2025	1
31419A-VB-0	FANNIE MAE-POOL #AE0609		06/01/2020	PAYDOWN		44,112	44,112	48,480	48,049		(3,937)		(3,937)		44,112				1,021	04/01/2037	1
31419H-2W-1	FANNIE MAE-POOL #AE7088		06/01/2020	PAYDOWN		28,861	28,861	30,913	30,059		(1,198)		(1,198)		28,861				483	12/01/2025	1
45201Y-YL-5	ILLINOIS ST HSG DEV AUTH REV PROG SER B		05/01/2020	CALL 100		10,783	10,783	10,270	10,335		447		447		10,783				99	06/01/2043	1FE
45385L-CH-4	INDEP CITIES CA FIN AUTH MOBILE HOME REV		05/15/2020	CALL 100		50,000	50,000	49,081	49,728		272		272		50,000				1,438	05/15/2022	1
48342Y-AU-5	KALISPELL MT HSG & HLTHC-REVENUE BONDS		05/15/2020	MATURITY		510,000	510,000	510,000	510,000						510,000				10,200	05/15/2020	4
48503T-AA-5	KANSAS CITY MO INDL DEV -REVENUE BOND		06/10/2020	SINKING PAYMENT		104,822	104,822	125,927	119,562		(14,740)		(14,740)		104,822				2,291	12/10/2032	1
576000-WE-9	Massachusetts School Bui-REVENUE BONDS		04/02/2020	JEFFERIES & CO		5,828,650	5,000,000	5,812,500	5,735,535		(20,402)		(20,402)		5,715,133		113,517	113,517	166,250	02/15/2048	1FE
60637B-FA-3	MISSOURI ST HSG DEV COMM-TAXABLE-REF-SPL		05/01/2020	CALL 100		2,957	2,957	2,957	2,957						2,957				32	08/01/2036	1FE
626207-YS-7	MUNI ELEC AUTH OF GEORGIA-BUILD AMERICA		04/01/2020	CALL 100		293,000	293,000	323,187	320,808		(27,808)		(27,808)		293,000				10,336	04/01/2057	2FE
63166L-DM-0	Nassau County Local Econ-REVENUE BONDS		06/01/2020	SINKING PAYMENT		57,143	57,143	57,143	57,143						57,143				1,714	12/01/2023	4
64943Q-AA-6	NEW YORK CITY NY INDL DE-REVENUE BONDS		03/01/2020	CALL 100		535,000	535,000	772,406	684,276		(149,276)		(149,276)		535,000				29,425	03/01/2029	2FE
64972F-L3-8	NEW YORK CITY NY MUNI WT-REVENUE BONDS		06/15/2020	CALL 100		200,000	200,000	231,876	203,034		(3,034)		(3,034)		200,000				6,491	06/15/2042	1FE
64990B-MM-2	NEW YORK ST DORM AUTH REVENUE ALLIANCE L		06/01/2020	SINKING PAYMENT		135,000	135,000	135,000	135,000						135,000				3,746	12/01/2020	5
64990C-W9-8	NEW YORK STATE DORMITORY-REVENUE BONDS		04/01/2020	SINKING PAYMENT		60,000	60,000	60,000	60,000						60,000				1,838	10/01/2024	2Z
67732P-AE-8	OHIO CNTY WV CNTY COMMIS-REVENUE BONDS		03/01/2020	CALL 100		345,000	345,000	352,211	350,319		(5,319)		(5,319)		345,000				14,231	03/01/2035	2FE
690353-2V-8	Overseas Private Investm-SENIOR UNSECURE		04/05/2020	SINKING PAYMENT		8,856	8,856	8,856	8,856						8,856				149	10/05/2034	1
690353-T6-4	Overseas Private Investm-SENIOR UNSECURE		04/05/2020	SINKING PAYMENT		7,719	7,719	7,695	7,697		21		21		7,719				123	10/05/2034	1
69361F-AA-2	PSCH INC-TXBL REVENUE BONDS SERIES D		06/01/2020	SINKING PAYMENT		180,000	180,000	180,000	180,000						180,000				6,120	12/01/2025	5
75972R-AD-8	RENAISSANCE PUBLIC SCH ACA REVENUE BOND		05/01/2020	CALL 100		40,000	40,000	40,000	40,000						40,000				1,350	05/01/2021	3FE
911760-PC-4	VENDEE MORTGAGE TRUST-SERIES 2000-2 CLAS		06/01/2020	PAYDOWN				749	44											06/01/2030	1
3199999. Subtotal - Bonds - U.S. Special Revenues						87,645,385	86,778,097	89,943,610	88,062,753		(392,885)		(392,885)		87,557,272		88,113	88,113	2,438,735	XXX	XXX
000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A		04/16/2020	PAYDOWN		21,708	21,708	21,617	21,593		115		115		21,708				287	05/16/2042	1FE
001055-BJ-0	Aflac Inc-SENIOR UNSECURED		06/25/2020	VARIOUS		150,683	130,000	129,665			1		1		129,666		21,017	21,017	1,077	04/01/2030	1FE
00105Q-AA-4	AES US Generation Holdin Senior Note		05/31/2020	SINKING PAYMENT		65,720	65,720	65,720	65,720						65,720				1,370	11/30/2023	2PL
00206R-CM-2	AT&T Inc-SENIOR UNSECURED		05/26/2020	VARIOUS		12,303,912	11,860,000	11,703,054			8,371		8,371		11,711,425		592,487	592,487	146,270	06/30/2022	2FE
00206R-CS-9	AT&T Inc-SENIOR UNSECURED		05/26/2020	CREDIT SUISSE SECURI		9,070,182	8,550,000	8,762,459			(14,567)		(14,567)		8,747,892		322,290	322,290	86,355	02/17/2023	2FE
00206R-GL-0	AT&T Inc-SENIOR UNSECURED		05/26/2020	U. S. BANCORP		5,532,350	5,000,000	4,870,870	4,892,249		4,474		4,474		4,896,722		635,628	635,628	161,153	02/15/2028	2FE
00209T-AB-1	AT&T BROADBAND CORP/COMCAST CORP NT		05/05/2020	MARKETAXESS FINANCIA		121,155	100,000	153,496	117,706		(2,074)		(2,074)		115,633		5,522	5,522	4,517	11/15/2022	1FE
00256D-AA-0	Aaset 2019-1 Trust-AASET 2019-1 A		05/15/2020	PAYDOWN		178,255	178,255	178,254	178,254		1		1		178,255				2,314	05/15/2039	1FE
00287Y-AT-6	AbbVie Inc-SR UNSECURED		05/14/2020	MATURITY		6,300,000	6,300,000	6,295,935	6,299,456		544		544		6,300,000				78,750	05/14/2020	2FE
00287Y-BL-2	AbbVie Inc-SENIOR UNSECURED		06/10/2020	TORONTO DOMINION SEC		85,512	83,000	82,946							82,945		2,567	2,567	1,066	11/21/2022	2FE
00287Y-DC-0	AbbVie Inc-SENIOR UNSECURED		05/28/2020	DEUTSCHE BANK SECURI		148,288	135,000	134,386			227		227		134,612		13,676	13,676	1,083	03/15/2025	2FE
003009-A*-8	Aberdeen Asia-Pacific In Senior Secured		03/31/2020	CA_CASH_CLOSE		15,882,349	15,800,000	15,800,000	15,800,000						15,882,349				229,989	06/12/2020	1FE
00432C-AR-2	ACCESS GROUP-STUDENT LN REVENUE NT		12/26/2019	CALL 100															455	09/25/2037	1FE
00432C-AV-3	ACCESS GROUP INC-SERIES 2003-A CLASS A3		05/26/2020	PAYDOWN		250,425	250,425	244,985	250,425						250,425				7,859	07/01/2038	1FE
00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3		04/27/2020	PAYDOWN		481,274	481,274	437,573	469,732		11,542		11,542		481,274				5,535	07/25/2035	1FE
004375-BD-2	ACCREDITED MORTGAGE LOAN-SERIES 2004-3 C		06/01/2020	PAYDOWN		4,357	4,357	4,196	4,281		76		76		4,357				96	10/01/2034	1FM
004375-CB-5	ACCREDITED MORTGAGE LOAN-SERIES 2004-4 C		06/25/2020	PAYDOWN		101,799	101,799	100,813	102,403		(604)		(604)		101,799				846	01/25/2035	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
004375-CE-9	ACCREDITED MORTGAGE LOAN-SERIES 2004-4 C		06/25/2020	PAYDOWN		75,285	75,285	71,521	75,285						75,285				688	01/25/2035	1FM
004375-CF-6	ACCREDITED MORTGAGE LOAN-SERIES 2004-4 C		06/25/2020	PAYDOWN		8,355	8,355	8,361	8,396		(41)		(41)		8,355				67	01/25/2035	1FM
00442F-AB-8	ACE SECS CORP HOME EQUITY LN TR 2007-SL1		06/25/2020	PAYDOWN		12,250	12,250	417	723		11,527		11,527		12,250				25	03/25/2037	1FM
006346-AS-9	ADAMS OUTDOOR ADV SECD REV NT SER 2018-1		06/15/2020	PAYDOWN		173,046	173,046	175,113	174,887		(1,841)		(1,841)		173,046				3,468	11/15/2048	1FE
007036-GB-6	ADJUSTABLE RATE MORTGAGE-SERIES 2005-1 C		05/01/2020	PAYDOWN		5,267	5,448	229	(284)		5,577		5,577		5,267				96	05/01/2035	1FM
009098-A*-5	Air Cargo Logistics Ft W Lease-Collatera		04/10/2020	SINKING PAYMENT		485,224	485,224	485,224	485,224						485,224				3,930	11/10/2039	1
01126#-AA-1	Alamo 6 LLC Senior Secured		03/31/2020	SINKING PAYMENT															7,627	03/31/2042	2
018490-AN-2	ALLERGAN INC-SENIOR UNSECURED NOTE		05/15/2020	EXCHANGE OFFER		2,007,610	2,000,000	2,163,216	2,016,084		(8,474)		(8,474)		2,007,610				45,000	09/15/2020	2FE
01853G-AB-6	ALLIANCE BANCORP TRUST-SERIES 2007-S1 CL		06/01/2020	PAYDOWN		11,491	11,491	443	336		11,155		11,155		11,491				25	05/01/2037	1FM
02343U-AC-9	Amcor Finance USA Inc-SENIOR UNSECURED		04/23/2020	EXCHANGE OFFER		8,953,865	8,955,000	8,954,067	8,953,524		341		341		8,953,865				157,801	04/28/2026	2FE
023551-AJ-3	Hess Corp-SENIOR UNSECURED		05/06/2020	MILLENNIUM ADVISORS		61,817	65,000	76,393			(120)		(120)		76,273		(14,456)	(14,456)	1,094	08/15/2031	3FE
023608-AG-7	AMEREN CORPORATION-SR SUBORDINATED		06/24/2020	MIZUHO SECURITIES		50,149	45,000	44,960	44,972		2		2		44,974		5,175	5,175	1,419	02/15/2026	2FE
02376*-AA-0	American Airlines Group Senior Secured		06/15/2020	SINKING PAYMENT		1,367,071	1,367,071	1,367,071	1,367,071						1,367,071				28,298	06/15/2027	1PL
023761-AA-7	American Airlines 2017-1-FIRST LIEN		05/28/2020	BARCLAYS CAPITAL INC		15,455	17,050	17,355	17,332		(17)		(17)		17,315		(1,860)	(1,860)	494	02/15/2029	1FE
023765-AA-8	AMER AIRLINE 16-2 AA PTT-FIRST LIEN		06/15/2020	SINKING PAYMENT		173,475	173,475	173,475	173,475						173,475				2,776	06/15/2028	1FE
023767-AA-4	AMER AIRLS PASS THRU TR 2011-1A CTF		05/07/2020	DTCYID		170,295	211,547	230,643	216,950		(1,793)		(1,793)		215,156		(44,861)	(44,861)	8,669	01/31/2021	2FE
02376G-AA-4	AMER AIRLINE 16-2 B PTT-2ND LIEN		06/15/2020	SINKING PAYMENT		463,663	463,663	459,280	460,222		3,442		3,442		463,663				10,143	06/15/2024	3FE
02376X-AA-7	AMER AIRLN 14-1 B PTT-SECURED NOTE		04/01/2020	SINKING PAYMENT		147,403	147,403	150,430	149,424		(2,021)		(2,021)		147,403				3,224	10/01/2022	2FE
02377#-AA-5	American Airlines Group Senior Secured		06/15/2020	SINKING PAYMENT		288,445	288,445	288,445	288,445						288,445				6,778	12/15/2024	2PL
02377@-AA-7	American Airlines Group Series 2011-1B(R		04/22/2020	SINKING PAYMENT		778,152	778,152	778,152	778,152						778,152				18,948	10/22/2023	2PL
023770-AA-8	AMER AIRLN 15-1 A PTT-SECURED		05/01/2020	SINKING PAYMENT		543,395	543,395	540,349	541,065		2,330		2,330		543,395				9,170	05/01/2027	1FE
023770-AB-6	AMER AIRLN 15-1 B PTT-PASS THRU CERTS		05/27/2020	VARIOUS		74,005	111,597	109,582	110,189		383		383		110,572		(36,567)	(36,567)	2,337	05/01/2023	3FE
02377A-AA-6	AMER AIRLN 14-1 A PTT-SECURED NOTE		04/01/2020	SINKING PAYMENT		194,786	194,786	195,151	195,083		(297)		(297)		194,786				3,604	10/01/2026	1FE
02377D-AA-0	AMERICAN AIRLINES 2017-2-3RD LIEN		04/15/2020	SINKING PAYMENT		184,064	184,064	179,297	179,737		4,327		4,327		184,064				3,405	10/15/2025	2FE
02378*-AA-8	American Airlines Group Series 2017-2C P		04/15/2020	SINKING PAYMENT		3,074,545	3,074,545	3,074,545	3,074,545						3,074,545				79,631	10/15/2023	2PL
02379#-AA-3	American Airilines 2019-1 Pass Through T		06/15/2020	SINKING PAYMENT		487,500	487,500	487,500	487,500						487,500				9,579	06/15/2024	2PL
02379*-AA-7	American Airlines Group Senior Secured N		06/15/2020	SINKING PAYMENT		675,000	675,000	675,000	675,000						675,000				23,629	06/15/2026	1PL
02380#-AA-0	American Airlines, Inc. Equipment Trust		04/01/2020	SINKING PAYMENT		1,003,861	1,003,861	1,003,861	1,003,861						1,003,861				18,210	10/01/2024	2PL
02380@-AA-2	American Airlines, Inc. Equipment Trust		05/01/2020	SINKING PAYMENT		4,240,535	4,240,535	4,240,535	4,240,535						4,240,535				100,163	05/01/2023	2PL
02639M-AK-2	AMERICAN GENERAL MORTGAG-SERIES 2006-1 C		06/01/2020	PAYDOWN		551,789	551,789	456,214	512,655		39,134		39,134		551,789				19,794	12/01/2035	1FM
02639M-AM-8	AMERICAN GENERAL MORTGAG-SERIES 2006-1 C		06/01/2020	PAYDOWN		93,951	93,951	14,747	49,823		44,128		44,128		93,951				2,656	12/01/2035	1FM
02660T-CZ-4	AMERICAN HOME MORTGAGE I-SERIES 2005-1 C		06/25/2020	PAYDOWN		176,367	176,367	176,367	176,367						176,367					06/25/2045	1FM
02660T-HL-0	AMERICAN HOME MORTGAGE I-SERIES 2005-SD1		06/25/2020	PAYDOWN		37,938	30,940	19,284	24,580		8,933		8,933		37,938				722	09/25/2035	1FM
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		06/01/2020	PAYDOWN		54,116	54,116	54,113	54,114		2		2		54,116				885	10/01/2036	1FE
02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 C		06/01/2020	PAYDOWN		7,330	7,330	7,330	7,329		1		1		7,330				114	10/01/2052	1FE
026874-DG-9	American International G-SENIOR UNSECURE		05/08/2020	JP MORGAN SECURITIES		61,892	61,000	59,748			170		170		59,919		1,973	1,973	397	03/01/2021	2FE
026929-AD-1	AMERICAN HOME MORTGAGE I-SERIES 2006-3 C		06/25/2020	PAYDOWN		447,255	411,875	277,603	381,568		45,967		45,967		447,255				5,480	12/25/2046	1FM
02752#-AA-0	American Midstream Midla Senior Secured		06/30/2020	SINKING PAYMENT		513,627	513,627	513,627	513,627						513,627				14,686	06/30/2031	2
03072S-PD-1	AMERIQUEST MORTGAGE SECU-SERIES 2004-R2		06/25/2020	PAYDOWN		5,381	5,381	5,071	5,385		(4)		(4)		5,381				43	04/25/2034	1FM
03076C-AK-2	Ameriprise Financial Inc-SENIOR UNSECURE		05/28/2020	WELLS FARGO		80,660	75,000	74,683			8		8		74,690		5,970	5,970	369	04/02/2025	1FE
03444@-AA-4	Andrew Solar LLC Senior Secured		04/05/2020	SINKING PAYMENT		46,380	46,380	46,380	46,380						46,380				484	10/05/2030	2
03462@-AA-1	Angel Solar LLC Senior Secured		04/05/2020	SINKING PAYMENT		36,562	36,562	36,562	36,562						36,562				381	10/05/2030	2
037389-AW-3	AON CORP-SENIOR UNSECURED NOTE		06/30/2020	CALL 101.119884		4,166,139	4,120,000	4,520,072	4,060,965		(13,386)		(13,386)		4,166,139				154,500	09/30/2020	2FE
037833-BY-5	APPLE INC-SENIOR UNSECURED		04/17/2020	MARKETAXESS FINANCIA		222,786	200,000	194,858	195,518		198		198		195,716		27,070	27,070	4,279	02/23/2026	1FE
03784*-AA-4	Apple One LLC Senior Secured		04/05/2020	SINKING PAYMENT		39,568	39,568	39,568	39,568						39,568				413	10/05/2030	2
038779-AA-2	ARBYS FUNDING LLC 2015-1A A2		04/30/2020	PAYDOWN		47,850	47,850	47,850	47,850						47,850				1,189	10/30/2045	2FE
039482-AA-2	Archer-Daniels-Midland C-SENIOR UNSECURE		06/10/2020	DEUTSCHE BANK SECURI		59,127	55,000	54,346			24		24		54,370		4,757	4,757	315	03/27/2025	1FE
039483-BB-7	Archer-Daniels-Midland C-SENIOR UNSECURE		06/30/2020	CALL 102.775		15,585,829	15,165,000	17,133,463	15,472,823		113,006		113,006		15,585,829				564,147	03/01/2021	1FE
040104-JJ-1	ARGENT SECURITIES INC.-SERIES 2004-W8 CL		06/25/2020	PAYDOWN		2,003	2,003	1,719	2,002		2		2		2,003				19	05/25/2034	1FM
040104-QN-4	ARGENT SECURITIES INC.-SERIES 2005-W5 CL		04/27/2020	PAYDOWN		7,750	7,750	4,940	6,291		1,459		1,459		7,750				67	01/25/2036	1FM
040104-RV-5	ARGENT SECURITIES INC.-SERIES 2006-W2 CL		06/25/2020	PAYDOWN		30,175	30,175	11,556	15,956		14,219		14,219		30,175				839	03/25/2036	1FM
040104-TF-8	ARGENT SECURITIES INC.-SERIES 2006-W4 CL		06/25/2020	PAYDOWN		1,165	1,165	407	424		741		741		1,165				6	05/25/2036	1FM
040104-TG-6	ARGENT SECURITIES INC.-SERIES 2006-W4 CL		06/25/2020	PAYDOWN		15,079	15,079	4,725	5,351		9,728		9,728		15,079				176	05/25/2036	1FM
04012X-AC-9	ARGENT SECURITIES INC.-SERIES 2006-W5CLA		06/25/2020	PAYDOWN		2,786	2,786	1,024	1,120		1,667		1,667		2,786				28	06/25/2036	1FM
042735-BA-7	Arrow Electronics Inc-SENIOR UNSECURED N		04/01/2020	MATURITY		13,885,000	13,885,000	14,578,131	13,907,299		(22,299)		(22,299)		13,885,000				416,550	04/01/2020	2FE
042735-BG-4	ARROW ELECTRONICS INC-SENIOR UNSECURED		06/16/2020	JP MORGAN SECURITIES		106,747	101,000	100,042	100,295		64		64		100,359		6,388	6,388	2,553	09/08/2024	2FE
043436-AT-1	Asbury Automotive Group -SENIOR UNSECURE		03/30/2020	CALL 100		444,000	444,000	442,797			1,203		1,203		444,000				2,402	03/01/2030	4FE
04544T-AB-7	ASSET BACKED SECURITIES -SERIES 2007-HE2		06/25/2020	PAYDOWN		600	600	112	324		276		276		600				4	05/25/2037	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
04877Q-AB-0	Atlantic Oklahoma Wind, Senior Secured N		06/30/2020	SINKING PAYMENT		626,460	626,460	626,460	626,460						626,460				14,972	12/31/2037	2PL
05329W-AM-4	AUTONATION INC-SR UNSECURED		05/07/2020	MILLENNIUM ADVISORS		892,998	900,000	896,967	898,048		123		123		898,170		(5,172)	(5,172)	24,750	10/01/2025	2FE
05330K-AA-3	AUTO METRO PUERTO RICO-SECURED BOND		06/30/2020	SINKING PAYMENT		45,000	45,000	42,679	43,103		1,897		1,897		45,000				2,278	06/30/2035	2FE
053611-AF-6	AVERY DENNISON CORP-UNSECURED NOTE		04/15/2020	MATURITY		1,700,000	1,700,000	1,698,827	1,699,809		191		191		1,700,000				45,688	04/15/2020	2FE
053773-BA-4	Avis Budget Car Rental L-SENIOR UNSECURE		05/07/2020	CREDIT SUISSE SECURI		585,000	1,000,000	975,000	977,120		1,383		1,383		978,503		(393,503)	(393,503)	34,417	03/15/2025	4FE
055294-AA-0	BCAP LLC TRUST-SERIES 2006-AA1 CLASS A1		06/25/2020	PAYDOWN		81,397	78,966	44,068	69,906		10,007		10,007		81,397					10/25/2036	1FM
05535D-AN-4	BLACKROCK CAPITAL FINANC-SERIES 1997-R1C		05/01/2020	PAYDOWN		8,810	28,036	17,244	26,214		(4,363)		(4,363)		8,810				4,006	03/01/2037	4FM
05535D-CF-9	BLACKROCK CAPITAL FINANC-SERIES 1997-R3		06/01/2020	PAYDOWN		84,180	84,180	54,378	59,695		27,399	2,914	24,485		84,180				6,077	11/01/2028	1FM
05577@-AJ-9	BTMU Capital Corp. Equipment Note		02/26/2020	SINKING PAYMENT		(446,322)	(446,322)	(529,761)	(457,769)		146,396		146,396		(446,322)				65,299	02/26/2021	1FE
05577@-AK-6	BTMU Capital Corp. Equipment Note		02/26/2020	SINKING PAYMENT															2,259	02/26/2021	1FE
05577@-AM-2	BTMU Capital Corp. Equipment Note		02/26/2020	SINKING PAYMENT		7,837	7,837	7,837	7,837						7,837				6,716	02/26/2021	1FE
05577@-AR-1	BTMU CAP CORP EQUIP NT UPRR 2011-A SER B		05/05/2020	SINKING PAYMENT		137,471	137,471	137,471	137,471						137,471				2,701	05/05/2026	1
05582*-AA-3	BG Stewart Solar Farm LL Senior Secured		04/05/2020	SINKING PAYMENT		38,752	38,752	38,752	38,752						38,752				409	10/05/2030	2
05946X-YP-2	BANC OF AMERICA FUNDING -SERIES 2005-F C		06/22/2020	PAYDOWN		2,221	3,288	2,258	2,755		229		229		2,221				142	09/20/2035	2FM
05947U-DW-5	BANK OF AMERICA-FIRST UN-SERIES 2001-3 C		06/01/2020	PAYDOWN				11											33	04/01/2037	6*
05948J-AA-0	BANC OF AMERICA MORTGAGE-SERIES 2002-L C		06/01/2020	PAYDOWN		1,547	1,547	1,363	1,520		27		27		1,547				25	12/01/2032	1FM
05948X-XW-6	BANC OF AMERICA MORTGAGE-SERIES 2003-J C		06/01/2020	PAYDOWN		107	107	106	105		2		2		107				3	11/01/2033	1FM
05949A-GR-5	BANC OF AMERICA MORTGAGE-SERIES 2004-E C		06/01/2020	PAYDOWN		7,206	7,206	7,302	7,326		(120)		(120)		7,206				173	06/01/2034	1FM
05949A-LH-1	BANC OF AMERICA MORTGAGE-SERIES 2004-G C		06/01/2020	PAYDOWN		7,985	7,985	6,958	7,436		549		549		7,985				213	08/01/2034	1FM
05949A-ZG-8	BANC OF AMERICA MORTGAGE-SERIES 2004-L C		06/01/2020	PAYDOWN		936	936	851	918		18		18		936				27	01/01/2035	1FM
05949C-CB-0	BANC OF AMERICA MORTGAGE-SERIES 2005-F C		06/01/2020	PAYDOWN		6,470	6,452	5,066	5,952		502		502		6,470				305	07/01/2035	1FM
06050H-KX-5	BANC OF AMERICA MORTGAGE-SERIES 2002-G C		06/01/2020	PAYDOWN		6,340	6,340	1,964	4,451		1,889		1,889		6,340				120	07/01/2032	1FM
06050H-KY-3	BANC OF AMERICA MORTGAGE-SERIES 2002-G C		06/01/2020	PAYDOWN		2,385	2,385		1,303		1,081		1,081		2,385				36	07/01/2032	1FM
06051G-BD-0	BANC OF AMERICA FUNDING -SERIES 2004-A C		06/01/2020	PAYDOWN		7,849	7,849	7,597	7,670		179		179		7,849				18	06/01/2032	1FM
06051G-BR-9	BANC OF AMERICA FUNDING -SERIES 2004-2 C		06/01/2020	PAYDOWN		240	240	228	237		3		3		240				5	07/01/2032	1FM
06652D-AA-7	BANKUNITED TRUST-SERIES 2005-1 CLASS 1A1		06/25/2020	PAYDOWN		132,566	132,566	93,761	115,320		17,246		17,246		132,566				5,077	09/25/2045	1FM
07177M-AB-9	BAXALTA INC-SENIOR UNSECURED		06/22/2020	MORGAN		108,738	95,000	94,405	94,616		31		31		94,647		14,091	14,091	11	06/23/2025	2FE
07301@-AA-7	Bayonne Water Joint Vent Senior Secured		06/30/2020	SINKING PAYMENT		138,750	138,750	138,750	138,750						138,750				3,517	06/30/2037	2PL
07324N-AA-1	BAYVIEW COMMERCIAL ASSET-SERIES 2006-3A		06/25/2020	PAYDOWN		111,918	111,918	67,747	97,642		14,276		14,276		111,918				551	10/27/2036	4FE
07324N-AB-9	BAYVIEW COMMERCIAL ASSET-SERIES 2006-3A		06/25/2020	PAYDOWN		157,162	157,162	91,126	135,523		21,639		21,639		157,162				795	10/27/2036	5FE
07324S-AY-8	BAYVIEW COMMERCIAL ASSET-SERIES 2004-3 C		06/25/2020	PAYDOWN		3,585	3,585	2,831	3,396		189		189		3,585				29	01/25/2035	1FE
07324S-AZ-5	BAYVIEW COMMERCIAL ASSET-SERIES 2004-3 C		06/25/2020	PAYDOWN		8,961	8,961	5,359	7,945		1,016		1,016		8,961				77	01/25/2035	1FE
07324S-BQ-4	BAYVIEW COMMERCIAL ASSET-SERIES 2005-2A		06/25/2020	PAYDOWN		14,032	14,032	6,034	10,583		3,449		3,449		14,032				56	08/27/2035	4FE
07324S-BS-0	BAYVIEW COMMERCIAL ASSET-SERIES 2005-2A		06/25/2020	PAYDOWN		12,196	12,196	4,269	9,118		3,078		3,078		12,196				52	08/25/2035	4FE
07324S-BT-8	BAYVIEW COMMERCIAL ASSET-SERIES 2005-2A		06/25/2020	PAYDOWN		11,087	11,087	3,326	9,896		1,191		1,191		11,087				51	08/25/2035	5FE
07324S-BU-5	BAYVIEW COMMERCIAL ASSET-SERIES 2005-2A		06/25/2020	PAYDOWN		4,220	4,220	1,013	2,976		1,244		1,244		4,220				39	08/25/2035	5FE
07324S-CE-0	BAYVIEW COMMERCIAL ASSET-SERIES 2005-3A		06/25/2020	PAYDOWN		10,739	10,739	5,905	8,666		2,073		2,073		10,739				79	11/25/2035	5FE
07324S-CF-7	BAYVIEW COMMERCIAL ASSET-SERIES 2005-3A		06/25/2020	PAYDOWN		21,478	21,478	11,284	17,140		4,338		4,338		21,478				160	11/25/2035	5FE
07325B-AE-8	BAYVIEW COMMERCIAL ASSET-SERIES 2006-4A		06/25/2020	PAYDOWN		12,292	12,292	4,179	8,889		3,403		3,403		12,292				83	12/25/2036	6FE
07325B-AF-5	BAYVIEW COMMERCIAL ASSET-SERIES 2006-4A		06/25/2020	PAYDOWN		12,255	12,255	1,838	7,734		4,521		4,521		12,255				85	12/25/2036	6FE
07325B-AG-3	BAYVIEW COMMERCIAL ASSET-SERIES 2006-4A		06/25/2020	PAYDOWN		15,823	(5,410)	(974)	(2,906)		(60,288)		(60,288)		17,851		(2,028)	(2,028)	1,192	12/25/2036	6FE
07325K-AA-6	BAYVIEW COMMERCIAL ASSET-SERIES 2006-SP2		06/25/2020	PAYDOWN		1,647	1,647	1,630	1,647						1,647				16	01/25/2037	5FE
07325M-AA-2	BAYVIEW COMMERCIAL ASSET-SERIES 2007-1 C		06/25/2020	PAYDOWN		61,857	61,857	48,700	57,156		4,701		4,701		61,857				382	03/25/2037	2FE
07325M-AE-4	BAYVIEW COMMERCIAL ASSET-SERIES 2007-1 C		06/25/2020	PAYDOWN		7,299	7,299	1,388	5,031		2,268		2,268		7,299				48	03/25/2037	6FE
07325V-AG-9	BAYVIEW FINANCIAL ACQUIS-SERIES 2007-A C		06/29/2020	PAYDOWN		36,084	36,084	20,441	26,840		9,244		9,244		36,084				303	05/28/2037	1FM
07325Y-AB-4	BAYVIEW COMMERCIAL ASSET-SERIES 2007-3 C		06/25/2020	PAYDOWN		34,977	34,977	30,607	34,242		734		734		34,977				233	07/25/2037	5FE
07383F-4F-2	BEAR STEARNS COMMERCIAL -SERIES 2005-PWR		06/01/2020	PAYDOWN				453			(1)		(1)						(36)	02/01/2041	6FE
07383F-5R-5	BEAR STEARNS COMMERCIAL -SERIES 2005-T18		06/01/2020	PAYDOWN				504	462	336	(81)		255						32	02/01/2042	6FE
07384M-2X-9	BEAR STEARNS ADJUSTABLE -SERIES 2004-9 C		06/01/2020	PAYDOWN		7,393	7,393	6,671	7,056		337		337		7,393				364	11/01/2034	1FM
07384M-4M-1	BEAR STEARNS ADJUSTABLE -SERIES 2004-10		06/01/2020	PAYDOWN		14,804	14,804	13,072	13,970		834		834		14,804				525	01/01/2035	1FM
07384M-S6-0	BEAR STEARNS ADJUSTABLE -SERIES 2004-5 C		06/01/2020	PAYDOWN		1,798	1,798	1,510	1,626		172		172		1,798				34	07/01/2034	1FM
07384M-W4-0	BEAR STEARNS ADJUSTABLE -SERIES 2004-6 C		06/01/2020	PAYDOWN		397	397	326	363		34		34		397				11	09/01/2034	1FM
07384M-WF-5	BEAR STEARNS ADJUSTABLE -SERIES 2003-5 C		06/01/2020	PAYDOWN		5,435	5,435	5,175	5,388		47		47		5,435				140	08/01/2033	1FM
07384Y-CD-6	BEAR STEARNS ASSET BACKE-SERIES 2002-AC1		06/01/2020	PAYDOWN		20,867	20,867	20,230	20,546		321		321		20,867				602	01/01/2032	1FM
07384Y-JQ-0	BEAR STEARNS ASSET BACKE-SERIES 2003-2CL		06/25/2020	PAYDOWN		62,101	62,101	60,022	61,693		408		408		62,101				783	03/25/2043	1FM
07384Y-NJ-1	BEAR STEARNS ASSET BACKE-SERIES 2003-AC6		06/01/2020	PAYDOWN		7,217	7,217	5,660	4,836		2,381		2,381		7,217				173	11/01/2033	1FM
07384Y-PP-5	BEAR STEARNS ASSET BACKE-SERIES 2003-AC7		06/25/2020	PAYDOWN		22,849	39,071	(4,480)	3,044		16,218	428	15,790		22,849				626	01/25/2034	1FM
07386H-CM-1	BEAR STEARNS ALT-A TRUST-SERIES 2003-3 C		06/01/2020	PAYDOWN		43,892	43,892	10,853	25,300		18,592		18,592		43,892				516	10/01/2033	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
07386H-GG-0	BEAR STEARNS ALT-A TRUST-SERIES 2004-3 C		06/25/2020	PAYDOWN		11,294	11,294	10,480	11,132		162		162		11,294				89	04/25/2034	1FM
07386H-HW-4	BEAR STEARNS ALT-A TRUST-SERIES 2004-4 C		01/27/2020	PAYDOWN		1,603					1,548		1,548		1,603					06/25/2034	1FM
07386H-KS-9	BEAR STEARNS ALT-A TRUST-SERIES 2004-8 C		06/25/2020	PAYDOWN		3,578	3,578	3,537	3,581		(3)		(3)		3,578				29	09/25/2034	1FM
07386H-LU-3	BEAR STEARNS ALT-A TRUST-SERIES 2004-8 C		01/27/2020	PAYDOWN		28					10,986		10,986		28					09/25/2034	1FM
07386H-NQ-0	BEAR STEARNS ALT-A TRUST-SERIES 2004-12C		06/25/2020	PAYDOWN		25,593	25,593	18,631	25,255		339		339		25,593				225	01/25/2035	1FM
073879-QF-8	BEAR STEARNS ASSET BACKE-SERIES 2005-AC1		04/25/2020	PAYDOWN		9,686	60,467	24,390	42,360		1,614		1,614		9,686					02/25/2035	6FM
07387A-FX-8	BEAR STEARNS ADJUSTABLE -SERIES 2005-12		06/01/2020	PAYDOWN		7,851	7,848	4,744	6,515		1,337		1,337		7,851				193	02/01/2036	1FM
07387B-AR-4	BEAR STEARNS COMMERCIAL -SERIES 2005-PWR		06/01/2020	PAYDOWN				36,027	2,884		(2,857)		(2,857)						4,197	09/01/2042	6FE
073882-AC-6	BEAR STEARNS ADJUSTABLE -SERIES 2006-4 C		06/01/2020	PAYDOWN		16,196	16,045	8,117	12,382		3,711		3,711		16,196				328	10/01/2036	1FM
07388U-AB-6	BEAR STEARNS ASSET BACKE-SERIES 2006-HE6		06/25/2020	PAYDOWN		19,436	19,436	15,071	18,889		547		547		19,436				139	07/25/2036	1FM
07388V-AG-3	BEAR STEARNS COMMERCIAL -SERIES 2007-T26		06/01/2020	PAYDOWN		134	134	144	135		(1)		(1)		134				3	01/01/2045	1FM
07389P-AY-6	BEAR STEARNS ASSET BACKE-SERIES 2006-AQ1		06/25/2020	PAYDOWN		28					25		25		28					10/25/2036	1FM
07400X-AB-4	BEAR STEARNS MORTGAGE FU-SERIES 2006-AC1		06/01/2020	PAYDOWN		75,344	76,545	30,374	37,639		38,134		38,134		75,344				680	08/01/2036	1FM
075887-AW-9	BECTON DICKINSON & CO-SENIOR NOTE		06/10/2020	CALL 101.243		2,085,606	2,060,000	2,211,272	2,077,902		(9,116)		(9,116)		2,094,392		(8,786)	(8,786)	38,682	11/12/2020	2FE
07820Q-BL-8	BELLA VISTA MORTGAGE TRU-SERIES 2005-1 C		06/22/2020	PAYDOWN		29,032	29,032	27,262	28,837		195		195		29,032				250	01/22/2045	1FM
081437-AM-7	Bemis Co Inc-SENIOR UNSECURED		04/23/2020	EXCHANGE OFFER		1,354,825	1,350,000	1,381,722	1,356,005		(1,180)		(1,180)		1,354,825				31,725	10/15/2021	2FE
081437-AT-2	Bemis Co Inc-SENIOR UNSECURED		06/24/2020	WELLS FARGO		25,200	25,000	25,000							25,000		200	200	13	06/19/2030	2FE
097023-AE-5	BOEING CO-SR UNSECURED		05/21/2020	SOUTHWEST SEC.		988,195	790,000	1,225,779	1,146,748		(9,791)		(9,791)		1,136,956		(148,761)	(148,761)	48,195	09/15/2031	2FE
097023-AM-7	BOEING CO-SENIOR UNSECURED		05/21/2020	MARKETAXESS FINANCIA		171,357	155,000	214,864	193,314		(2,663)		(2,663)		190,651		(19,294)	(19,294)	5,026	06/15/2025	2FE
097023-BG-9	BOEING CO-SR UNSECURED		05/21/2020	SOUTHWEST SEC.		199,836	200,000	198,351	199,456		118		118		199,574		262	262	2,689	10/30/2021	2FE
097023-BH-7	BOEING CO-SR UNSECURED		05/21/2020	MARKETAXESS FINANCIA		141,134	150,000	149,101	149,479		42		42		149,522		(8,388)	(8,388)	2,446	10/30/2024	2FE
097023-BP-9	BOEING CO-SR UNSECURED		05/21/2020	RBC CAPITAL MARKETS		229,115	250,000	243,086	245,671		278		278		245,949		(16,834)	(16,834)	3,719	10/30/2025	2FE
097023-BS-3	Boeing Co/The-SENIOR UNSECURED		05/21/2020	BOFAMLSEC		175,733	240,000	217,437	217,717		195		195		217,912		(42,179)	(42,179)	3,623	06/15/2046	2FE
097023-BZ-7	Boeing Co/The-SENIOR UNSECURED		06/04/2020	GOLDMAN		15,675,880	18,400,000	17,298,192	17,328,600		9,051		9,051		17,337,651		(1,661,771)	(1,661,771)	513,219	03/01/2048	2FE
097023-CK-9	Boeing Co/The-SENIOR UNSECURED		06/03/2020	CITIGROUP GLOBAL MAR		30,393,330	34,100,000	33,518,936	33,524,230		4,926		4,926		33,529,156		(3,135,826)	(3,135,826)	790,552	05/01/2049	2FE
10240*-AA-7	Bowie Acquisitions LLC Senior Secured No		06/30/2020	SINKING PAYMENT		908,373	908,373	908,373	908,373						908,373					09/30/2038	2PL
10620N-AX-6	BRAZOS HIGHER EDUCATION -SER 2006-2 STUD		06/25/2020	PAYDOWN		136,879	136,879	126,014	134,752		2,127		2,127		136,879				1,174	06/25/2026	1FE
110122-BN-7	Bristol-Myers Squibb Co-SENIOR UNSECURED		05/05/2020	GOLDMAN		100,877	90,000	95,042	93,161		(191)		(191)		92,970		7,907	7,907	2,538	08/15/2025	1FE
11042T-AA-1	BRITISH AIRWAYS 2018-1 C-FIRST LIEN		06/20/2020	SINKING PAYMENT		556,833	556,833	556,814	556,813		21		21		556,833				10,580	09/20/2031	1FE
11111#-CC-1	Sun Country 2019-1 B PASS Tranche		06/15/2020	SINKING PAYMENT		324,801	324,801	324,801	163,335						324,801					06/15/2029	2PL
11134L-AR-0	Broadcom Corp / Broadcom-SENIOR UNSECURE		05/14/2020	JANE		980,390	1,000,000	980,739	981,033		751		751		981,784		(1,394)	(1,394)	29,458	01/15/2028	2FE
12479D-AC-2	CREDIT-BASED ASSET SERVI-SERIES 2006-CB7		06/25/2020	PAYDOWN		37,989	37,989	26,334	30,483		7,506		7,506		37,989				228	10/25/2036	1FM
12479R-AB-3	CAPITAL AUTOMOTIVE REIT-SERIES 2014-1A C		06/15/2020	PAYDOWN		43,427	43,427	43,401	43,418		9		9		43,427				1,376	10/15/2044	1FE
12479R-AD-9	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		06/15/2020	PAYDOWN		30,005	30,005	29,996	29,999		6		6		30,005				846	04/15/2047	1FE
12479R-AE-7	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		06/15/2020	PAYDOWN		23,202	23,202	23,199	23,199		3		3		23,202				714	04/15/2047	1FE
124860-CB-1	CREDIT-BASED ASSET SERVI-SERIES 1999-3 C		06/01/2020	PAYDOWN		343	8,100	4,627	5,165						248		95	95	178	02/01/2029	4FM
12489W-GJ-7	CREDIT-BASED ASSET SERVICING-SER 2003-CB		06/01/2020	PAYDOWN		28,665	28,665	20,925	25,464		3,200		3,200		28,665				482	12/01/2032	1FM
12489W-HF-4	CREDIT-BASED ASSET SERVI-SERIES 2003-CB6		06/25/2020	PAYDOWN		1,094	1,094	240	847		246		246		1,094				21	12/25/2033	1FM
12489W-QE-7	CREDIT-BASED ASSET SERVI-SERIES 2005-CB8		06/01/2020	PAYDOWN		65,905	65,905	42,190	60,301		5,604		5,604		65,905				4,457	12/01/2035	1FM
1248MA-AD-9	CREDIT-BASED ASSET SERVI-SERIES 2007-SP1		06/01/2020	PAYDOWN		36,799	36,799	18,729	35,730		1,069		1,069		36,799				1,852	12/01/2037	1FM
1248ME-AA-7	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4		06/25/2020	PAYDOWN		91,174	91,174	82,865	91,172		2		2		91,174				1,041	04/25/2037	1FM
1248ME-AE-9	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4		06/01/2020	PAYDOWN		16,496	16,496	9,747	15,880		617		617		16,496				316	04/01/2037	1FM
1248ME-AG-4	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4		06/01/2020	PAYDOWN		4,481	4,481	2,502	4,279		203		203		4,481				543	04/01/2037	1FM
1248MG-AJ-3	CREDIT-BASED ASSET SERVI-SERIES 2007-CB1		06/25/2020	PAYDOWN		1,106	1,106	320	443		663		663		1,106				5	01/25/2037	1FM
1248RH-AD-9	CREDIT-BASED ASSET SERVI-SERIES 2007-CB6		03/25/2020	VARIOUS		2,855,651	4,213,490	2,136,137	2,680,346		44,926		44,926		2,690,488		165,163	165,163	123,337	07/25/2037	1FM
12498N-AB-9	CREDIT-BASED ASSET SERVI-SERIES 2006-CB2		06/01/2020	PAYDOWN		17,558	17,558	10,517	12,130		5,428		5,428		17,558				1,407	12/01/2036	1FM
12505#-AA-9	CCHM Property Holdings L Senior Secured		06/30/2020	SINKING PAYMENT		1,122,178	1,122,178	1,122,178	1,122,178						1,122,178				39,288	12/31/2031	3PL
12510H-AC-4	Capital Automotive Reit-CAUTO 2020-1A A3		06/15/2020	PAYDOWN		66,215	66,215	66,169			47		47		66,215				279	02/15/2050	1FE
12513Y-BD-1	CD COMMERCIAL MORTGAGE T-SERIES 2007-CD4		06/01/2020	PAYDOWN				15											16	12/01/2049	6FE
12519#-AA-3	CED California Holdings Senior Secured		06/30/2020	SINKING PAYMENT		425,295	425,295	425,295	425,295						425,295				8,818	06/30/2036	5
12524@-AA-8	CED Wind Holdings, LLC Senior Secured No		06/30/2020	SINKING PAYMENT		612,710	612,710	612,710	612,710						612,710				25,291	12/31/2028	2
12527D-AR-1	CFCRE COMMERCIAL MORTGAG-SERIES 2011-C2		06/01/2020	PAYDOWN		615,154	615,154	624,380	616,564		(1,409)		(1,409)		615,154				11,272	12/01/2047	1FM
125435-AA-5	COUNTRYWIDE HOME LOANS-SERIES 2006-R2 CL		06/25/2020	PAYDOWN		100,317	100,317	95,304	95,304						95,304		5,013	5,013	767	07/25/2036	1FM
12558M-BK-7	CIT GROUP HOME EQUITY LO-SERIES 2003-1 C		06/01/2020	PAYDOWN		513,945	513,945	444,832	509,398		4,547		4,547		513,945				11,379	07/01/2034	1FM
125634-AN-5	CLI FUNDING LLC-SERIES 2014-1A CLASS A		06/18/2020	PAYDOWN		134,860	134,860	128,533	132,805		2,055		2,055		134,860				2,094	06/18/2029	1FE
125634-AQ-8	CLI FUNDING LLC-SERIES 2014-2A CLASS A		06/18/2020	PAYDOWN		56,585	56,585	56,270	56,493		91		91		56,585				990	10/18/2029	1FE
12563L-AE-7	CLI FUNDING LLC-SERIES 17-1A CLASS A		06/18/2020	PAYDOWN		666,787	666,787	666,712	666,749		38		38		666,787				10,063	05/18/2042	1FE
12563L-AL-1	CLI Funding VI LLC-SERIES 19-1A CLASS A		06/18/2020	PAYDOWN		1,074,351	1,074,351	1,074,342	1,074,341		10		10		1,074,351				19,977	05/18/2044	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
12572Q-AE-5	CME Group Inc-SENIOR UNSECURED		05/04/2020	MARKETAXESS FINANCIA		62,980	60,000	61,619			(54)		(54)		61,565		1,415	1,415	255	09/15/2022	1FE
126410-LK-3	CSX TRANSPORTATION INC-DEBENTURE		06/15/2020	MATURITY		8,450,000	8,450,000	8,434,108	8,449,002		998		998		8,450,000				411,938	06/15/2020	1FE
12649#-AA-6	CTL 2009-14 Trust Ser 2009 Lease		06/15/2020	SINKING PAYMENT		228,869	228,869	228,869	228,869						228,869				4,788	07/15/2030	1
126650-BC-3	CVS PASS-THROUGH TRUST-FIRST LIEN		06/10/2020	SINKING PAYMENT		1,510	1,510	1,708	1,681		(172)		(172)		1,510				37	01/10/2028	2FE
126650-BP-4	CVS PASS-THROUGH TRUST-SECURED NOTE		06/10/2020	SINKING PAYMENT		293,846	293,846	368,854	334,684		(40,837)		(40,837)		293,846				7,395	12/10/2028	2FE
126650-BQ-2	CVS HEALTH CORP PASS THRU CTF 30/360		06/10/2020	SINKING PAYMENT		8,432	8,432	10,226	9,851		(1,419)		(1,419)		8,432				244	01/10/2030	2FE
126650-BS-8	CVS PASS-THROUGH TRUST-NOTE		06/10/2020	SINKING PAYMENT		84,478	84,478	85,485	85,180		(702)		(702)		84,478				4,451	01/10/2032	2FE
126650-BV-1	CVS PASS-THROUGH TRUST-FIRST LIEN		05/11/2020	CALL 100		26,212	26,212	30,274	29,728		(3,516)		(3,516)		26,212				193	01/10/2033	2FE
126650-BY-5	CVS PASS-THROUGH TRUST-SENIOR SECURED NO		06/10/2020	SINKING PAYMENT		11,754	11,754	13,300	11,357		(1,447)		(1,447)		11,754				264	01/10/2034	2FE
126650-CV-0	CVS Health Corp-SENIOR UNSECURED		04/23/2020	GOLDMAN		5,123,356	4,815,000	4,957,606	213,720		(4,485)		(4,485)		4,953,766		169,590	169,590	25,178	03/09/2023	2FE
12665U-AA-2	CVS PASS-THROUGH TRUST-1ST LIEN		06/10/2020	SINKING PAYMENT		523	523	540	537		(14)		(14)		523				23	01/10/2036	2FE
126670-JD-1	COUNTRYWIDE ASSET-BACKED-SERIES 2005-1M3		06/25/2020	PAYDOWN		26,616	26,562	17,527	25,451		1,161		1,161		26,616				206	03/25/2036	1FM
126670-KN-7	COUNTRYWIDE ASSET-BACKED-SERIES 2005-AB4		06/25/2020	PAYDOWN		34,874	33,547	17,609	27,564		5,114		5,114		34,874				964	03/25/2036	1FM
126670-LP-1	COUNTRYWIDE ASSET-BACKED-SERIES 2005-14		06/25/2020	PAYDOWN		853,003	853,003	448,765	844,289		8,715		8,715		853,003				6,494	04/25/2036	1FM
126670-QZ-4	COUNTRYWIDE ASSET-BACKED-SERIES 2005-17C		06/25/2020	PAYDOWN		12,351	12,351	8,995	12,318		33		33		12,351				105	05/25/2036	1FM
126671-4Q-6	COUNTRYWIDE ASSET-BACKED-SERIES 2004-3 C		06/25/2020	PAYDOWN		42,511	42,511	38,472	42,511						42,511				387	08/25/2034	1FM
126671-H4-1	COUNTRYWIDE ASSET-BACKED-SERIES 2003-4		06/25/2020	PAYDOWN		2,346	2,346	1,929	2,239		107		107		2,346				9	11/25/2033	1FM
126671-ZE-9	COUNTRYWIDE ASSET-BACKED-SERIES 2003-SD2		06/25/2020	PAYDOWN		3,291	3,291	2,784	3,179		113		113		3,291				38	09/25/2032	1FM
12667F-2A-2	COUNTRYWIDE ALTERNATIVE -SERIES 2005-2 C		06/01/2020	PAYDOWN		3,293	3,293	(91)	649		2,645		2,645		3,293				112	03/01/2035	1FM
12667F-U2-9	COUNTRYWIDE ALTERNATIVE -SERIES 2005-J1C		06/01/2020	PAYDOWN		37	37	32	35		3		3		37				1	08/01/2032	1FM
12667F-VN-2	COUNTRYWIDE ALTERNATIVE -SERIES 2004-24C		06/01/2020	PAYDOWN		5,440	5,440	4,386	4,738		703		703		5,440				147	11/01/2034	1FM
12667F-YL-3	COUNTRYWIDE ALTERNATIVE -SERIES 2004-28C		06/01/2020	PAYDOWN		24,641	24,641	19,973	21,291		3,350		3,350		24,641				600	01/01/2035	1FM
12667F-YS-8	COUNTRYWIDE ALTERNATIVE -SERIES 2004-28C		06/01/2020	PAYDOWN		3,944	3,944	3,016	3,294		650		650		3,944				100	01/01/2035	1FM
12667G-CB-7	COUNTRYWIDE ALTERNATIVE -SERIES 2005-14		06/25/2020	PAYDOWN		7,523	7,523	5,144	5,968		1,555		1,555		7,523				136	05/25/2035	1FM
12667G-KG-7	COUNTRYWIDE ALTERNATIVE -SERIES 2005-21C		06/01/2020	PAYDOWN		3,786	3,813	2,616	3,392		742	356	386		3,786				92	06/01/2035	1FM
12667G-YX-5	COUNTRYWIDE ALTERNATIVE -SERIES 2005-31		06/25/2020	PAYDOWN		34,029	34,029	13,728	21,026		13,002		13,002		34,029				625	08/25/2035	1FM
12668A-BP-9	COUNTRYWIDE ALTERNATIVE -SERIES 2005-J10		06/01/2020	PAYDOWN		18,535	18,539	13,406	15,188		3,347		3,347		18,535				415	10/01/2035	1FM
12668A-CY-9	COUNTRYWIDE ALTERNATIVE -SERIES 2005-51C		06/01/2020	PAYDOWN		7,991	7,991	4,276	5,945		2,046		2,046		7,991				113	11/01/2035	1FM
12668A-CZ-6	COUNTRYWIDE ALTERNATIVE -SERIES 2005-51		06/22/2020	PAYDOWN		26,795	26,795	19,314	21,906		4,889		4,889		26,795				469	11/20/2035	1FM
12668A-GW-9	COUNTRYWIDE ALTERNATIVE -SERIES 2005-56		06/25/2020	PAYDOWN		27,714	27,495	12,369	28,221		(547)		(547)		27,714					11/25/2035	4FM
12668A-VP-7	COUNTRYWIDE ALTERNATIVE -SERIES 2005-61		06/25/2020	PAYDOWN		56,984	56,984	52,208	56,474		510		510		56,984				459	12/25/2035	1FM
12668B-DC-4	COUNTRYWIDE ALTERNATIVE -SERIES 2005-76		06/01/2020	PAYDOWN		128,264	128,264	100,081	118,644		9,620		9,620		128,264				4,355	01/01/2036	1FM
126694-YM-4	COUNTRYWIDE HOME LOANS-SERIES 2006-3 CLA		05/26/2020	PAYDOWN		32,491	32,491	26,837	29,708		2,782		2,782		32,491				225	03/25/2036	1FM
12669B-3B-6	COUNTRYWIDE HOME LOANS-SERIES 2001-HYB1		06/01/2020	PAYDOWN		395	395	206	325		70		70		395				13	07/01/2031	1FM
12669E-6K-7	COUNTRYWIDE HOME LOANS-SERIES 2003-58 CL		06/01/2020	PAYDOWN		19,553	19,553	4,931	9,785		9,768		9,768		19,553				527	02/01/2034	1FM
12669E-H3-3	COUNTRYWIDE HOME LOANS-SERIES 2003-42 CL		06/01/2020	PAYDOWN		317	317	234	315		2		2		317				12	09/01/2033	1FM
12669F-KR-3	COUNTRYWIDE HOME LOANS-SERIES 2004-2 CLA		06/01/2020	PAYDOWN		23,825	23,825	17,954	19,797		4,028		4,028		23,825				744	02/01/2034	1FM
12669F-VD-2	COUNTRYWIDE HOME LOANS-SERIES 2004-6 CLA		06/01/2020	PAYDOWN		33,785	33,785	27,482	31,586		2,200		2,200		33,785				799	05/01/2034	1FM
12669F-XR-9	COUNTRYWIDE HOME LOANS-SERIES 2004-7 CLA		06/25/2020	PAYDOWN		5,397	5,795	4,269	5,185		494		494		5,397				555	05/25/2034	4FM
12669G-5U-1	COUNTRYWIDE HOME LOANS-SERIES 2005-17 CL		06/01/2020	PAYDOWN		8,242	8,249	6,669	8,095		153		153		8,242				196	09/01/2035	1FM
12669G-LQ-2	COUNTRYWIDE HOME LOANS-SERIES 2005-HYB1		06/01/2020	PAYDOWN		447	447	331	368		79		79		447				16	03/01/2035	1FM
12669G-RM-5	COUNTRYWIDE HOME LOANS-SERIES 2005-1 CLA		06/25/2020	PAYDOWN		49,954	55,206	34,818	40,603		12,561		12,561		49,954				466	03/25/2035	1FM
12669G-TE-1	COUNTRYWIDE HOME LOANS-SERIES 2005-6 CLA		06/01/2020	PAYDOWN		835	836	626	709		127		127		835				15	04/01/2035	1FM
12669G-TV-3	COUNTRYWIDE HOME LOANS-SERIES 2005-3 CLA		06/25/2020	PAYDOWN		3,653	3,653	2,661	3,189		464		464		3,653				110	04/25/2035	1FM
12669G-UR-0	COUNTRYWIDE HOME LOANS-SERIES 2005-11 CL		06/25/2020	PAYDOWN		30,083	30,083	21,164	24,610		5,473		5,473		30,083				242	04/25/2035	1FM
12669G-WN-7	COUNTRYWIDE HOME LOANS-SERIES 2005-R1 CL		06/25/2020	PAYDOWN		7,691	42,611	31,776	37,072		(2,901)	767	(3,668)		7,691				399	03/25/2035	1FM
12669G-XW-6	COUNTRYWIDE HOME LOANS-SERIES 2005-12 CL		06/01/2020	PAYDOWN		33,657	33,657	9,583	21,942		11,715		11,715		33,657				794	05/01/2035	1FM
12669U-BB-5	COUNTRYWIDE HOME LOANS-SERIES 2002-R3 CL		04/01/2020	PAYDOWN			81,125	13,751			(5,775)		(5,775)						(18)	08/01/2043	1FM
12674@-AA-6	CVS Lease Backed Trust 2 Pass Thru Ctf		06/10/2020	SINKING PAYMENT		140,827	140,827	140,827	140,827						140,827				3,283	08/10/2035	2
12684#-AA-2	CSCC LLC Senior Secured		06/30/2020	SINKING PAYMENT		689,791	689,791	689,791	689,791						689,791				19,544	06/30/2032	2
12695*-AA-3	CVS Caremark Corporation Pass-Through Ce		06/10/2020	SINKING PAYMENT		300,590	300,590	300,590	300,590						300,590				4,280	10/10/2038	2
12707@-AA-7	CVS 2018 - 08 Trust (CVS Senior Secured		06/15/2020	SINKING PAYMENT		43,196	43,196	43,196	43,196						43,196				871	07/15/2041	2
12717@-AA-5	CVS Lease-Backed Pass-Th Senior Secured		06/10/2020	SINKING PAYMENT		216,333	216,333	216,333	216,333						216,333				3,481	11/10/2041	2PL
133131-AZ-5	Camden Property Trust-SENIOR UNSECURED		06/03/2020	SUNTRUST CAPITAL MAR		42,160	40,000	39,972							39,972		2,188	2,188	140	05/15/2030	1FE
14155#-AB-6	Cardinals Ballpark LLC Senior Secured		03/30/2020	SINKING PAYMENT		407,776	407,776	407,776	407,776						407,776				11,764	09/30/2027	2
144531-CL-2	CARRINGTON MORTGAGE LOAN-SERIES 2005-OPT		04/27/2020	PAYDOWN		22,092	22,092	17,317	22,092						22,092				183	05/25/2035	1FM
144531-FL-9	CARRINGTON MORTGAGE LOAN-SERIES 2006-OPT		06/02/2020	DIRECT															2	02/25/2036	1FM
14454A-AB-5	CARRINGTON MORTGAGE LOAN-SERIES 2006-FRE		06/25/2020	PAYDOWN		17,639	20,141	11,379	15,154		3,885		3,885		17,639				234	10/25/2036	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
14855M-AA-6	Castlelake Aircraft Secu-SERIES 2019-1A		06/15/2020	PAYDOWN		307,612	307,612	307,612	307,611		1		1		307,612				5,214	04/15/2039	1FE
14856C-AA-7	Castlelake Aircraft Secu-SERIES 2018-1 C		06/15/2020	PAYDOWN		198,036	198,036	198,527	198,484		(447)		(447)		198,036				2,852	06/15/2043	1FE
14856C-AB-5	Castlelake Aircraft Secu-SERIES 2018-1 C		04/15/2020	PAYDOWN		161,558	161,558	164,526	103,135		(2,875)		(2,875)		161,558				2,592	06/15/2043	2FE
14983C-AA-3	CBA COMMERCIAL SMALL BAL-SERIES 2006-2A		05/01/2020	PAYDOWN		1,705	1,768	1,099	1,228						1,183		522	522	1,271	01/01/2039	5FE
15005#-AA-7	CED Upton County Solar, Senior Secured		06/30/2020	SINKING PAYMENT		401,259	401,259	401,259	401,259						401,259				8,928	06/30/2042	2
15135B-AU-5	Centene Corp-SENIOR UNSECURED		05/11/2020	EXCHANGE OFFER		524,276	525,000	524,275			1		1		524,276				4,331	02/15/2030	3FE
15189T-AR-8	CenterPoint Energy Inc-SENIOR UNSECURED		05/13/2020	U. S. BANCORP		82,070	80,000	78,163			95		95		78,258		3,812	3,812	409	09/01/2022	2FE
15506#-AA-1	Central Rivers Power US, Senior Secured		06/22/2020	SINKING PAYMENT		1,446,387	1,446,387	1,446,387							1,446,387					12/20/2034	2PL
15723#-AA-8	CGA Lease-Backed Pass Th Pass Thru Ctf		06/10/2020	SINKING PAYMENT		86,789	86,789	86,789	86,789						86,789				2,256	03/10/2045	1
161175-AX-2	CHARTER COMM OPT LLC/CAP-FIRST LIEN		06/23/2020	CALL 100		85,000	85,000	85,000	85,000						85,000				2,789	07/23/2020	2FE
161542-DN-2	CHASE FUNDING LOAN ACQUI-SERIES 2004-AQ1		06/25/2020	PAYDOWN		54,058	54,058	49,394	53,935		123		123		54,058				454	05/25/2034	1FM
161546-DB-9	CHASE FUNDING MORTGAGE L-SERIES 2002-3 C		06/25/2020	PAYDOWN		635	635	635	635						635				12	08/25/2032	1FM
161546-DQ-6	CHASE FUNDING MORTGAGE L-SERIES 2002-4 C		06/25/2020	PAYDOWN		623	623	623	623						623				8	10/25/2032	1FM
166764-AH-3	CHEVRON CORP-SR UNSECURED		05/06/2020	MARKETAXESS FINANCIA		159,156	150,000	151,838	150,869		(93)		(93)		150,776		8,380	8,380	1,782	06/24/2023	1FE
166764-BD-1	CHEVRON CORP-SR UNSECURED		05/06/2020	JANE		745,889	675,000	677,640	676,636		(81)		(81)		676,556		69,333	69,333	10,664	11/17/2025	1FE
17025R-AA-3	COUNTRYWIDE HOME LOANS-SERIES 2007-HY4 C		06/01/2020	PAYDOWN		33,029	33,027	16,520	26,848		6,592		6,592		33,029					09/01/2047	1FM
17307G-H7-6	CITIGROUP MORTGAGE LOAN -SERIES 2005-8 C		06/01/2020	PAYDOWN		3,912	4,097	425			19		19				3,912	3,912	49	09/01/2035	1FM
17307G-KZ-0	CITIGROUP MORTGAGE LOAN -SERIES 2004-UST		06/01/2020	PAYDOWN		516	516	510	516						516				12	08/01/2034	1FM
17307G-PE-2	CITIGROUP MORTGAGE LOAN -SERIES 2005-WF1		06/01/2020	PAYDOWN		417,667	417,667	274,144	391,863		25,804		25,804		417,667				20,484	11/01/2034	1FM
17307G-RU-4	CITIGROUP MORTGAGE LOAN -SERIES 2005-2 C		06/01/2020	PAYDOWN		1,224	4,220	245	1,652		(277)	25	(302)		1,224				107	05/01/2035	1FM
17309F-AE-8	CITIGROUP MORTGAGE LOAN -SERIES 2006-AR5		05/01/2020	PAYDOWN		9,635	9,649	5,534	6,555		3,085		3,085		9,635				476	07/01/2036	1FM
17311Y-AC-7	CREDIT-BASED ASSET SERVI-SERIES 2007-CB3		06/01/2020	PAYDOWN		35,359	35,359	14,891	15,974		19,385		19,385		35,359				4,471	03/01/2037	1FM
184692-B#-7	Clearbridge Energy MLP Fd Inc-Senior Sec		03/27/2020	CA_CASH_CLOSE															500,184	06/06/2025	1FE
184692-B*-1	Clearbridge Energy MLP Fd Inc-Senior Sec		03/27/2020	CA_CASH_CLOSE															412,374	07/12/2024	1FE
184692-B@-9	Clearbridge Energy MLP F Senior Secured		03/27/2020	CA_CASH_CLOSE															500,184	06/06/2023	1FE
184692-C*-0	Clearbridge Energy MLP Fd Inc-Senior Sec		03/27/2020	CA_CASH_CLOSE															42,090	04/30/2026	1FE
18469P-A#-7	Clearbridge Energy MLP Op Fd Inc-Senior		03/27/2020	CA_CASH_CLOSE															216,955	02/07/2025	1FE
18469P-A*-1	ClearBridge Energy MLP O Senior Secured		02/07/2020	MATURITY															21,795	02/07/2020	1FE
18469P-A@-9	Clearbridge Energy MLP Op Fd Inc-Senior		03/27/2020	CA_CASH_CLOSE															54,766	02/07/2023	1FE
18469Q-A#-5	Clearbridge Energy MLP Fd Inc-Senior Sec		03/27/2020	CA_CASH_CLOSE															231,429	03/28/2025	1FE
18469Q-A@-7	Clearbridge Energy MLP TR Fd Inc-Senior		03/27/2020	CA_CASH_CLOSE															120,095	03/28/2023	1FE
185899-AC-5	Cleveland-Cliffs Inc-SENIOR UNSECURED		04/28/2020	EXCHANGE OFFER		10,597,230	11,000,000	10,555,900	10,582,900		14,329		14,329		10,597,230				263,885	06/01/2027	4FE
18974B-AA-7	CITIMORTGAGE ALTERNATIVE-SERIES 2006-A5		05/25/2020	PAYDOWN		6,947	7,479	5,194	6,393		936		936		6,947				22	10/25/2036	1FM
18974B-AN-9	CITIMORTGAGE ALTERNATIVE-SERIES 2006-A5		06/25/2020	PAYDOWN		4,919	5,198	3,397	4,126		950	(30)	980		4,919				18	10/25/2036	1FM
191216-CN-8	Coca-Cola Co/The-SENIOR UNSECURED		04/03/2020	GOLDMAN		170,842	160,000	159,867							159,867		10,975	10,975	157	03/25/2025	1FE
194204-AB-9	COLLEGE AVE STUDENT LOAN-SERIES 2017-A C		06/25/2020	PAYDOWN		463,080	463,080	462,884	462,964		116		116		463,080				7,024	11/26/2046	1FE
19421U-AB-0	College Avenue Student L-CASL 2019-A A2		06/25/2020	PAYDOWN		1,160,551	1,160,551	1,160,126	1,160,171		380		380		1,160,551				15,751	12/28/2048	1FE
194266-AE-2	COLLEGE LOAN CORPORATION-SERIES 2005-2 C		04/15/2020	PAYDOWN		107,607	107,607	93,685	99,580		8,027		8,027		107,607				1,312	01/15/2037	1FE
19458L-BD-1	COLLEGIATE FUNDING SERVI-SERIES 2005-A C		06/29/2020	PAYDOWN		70,901	70,901	64,985	67,613		3,287		3,287		70,901				547	12/28/2037	1FE
200340-AT-4	Comerica Inc-SENIOR UNSECURED		04/23/2020	LIQUIDNETINC		1,373,203	1,300,000	1,476,224			(3,136)		(3,136)		1,473,088		(99,885)	(99,885)	12,422	02/01/2029	1FE
20162R-AB-8	Marine Corps Community S-UNSECURED BOND		06/01/2020	SINKING PAYMENT		927,438	927,438	1,049,718	959,949		(32,512)		(32,512)		927,438				29,288	06/01/2022	1FE
20267V-AC-1	COMMONBOND STUDENT LOAN -SERIES 17-AGS C		06/25/2020	PAYDOWN		377,735	377,735	377,715	377,726		9		9		377,735				5,521	05/25/2041	1FE
20267X-AC-7	Commonbond Student Loan -CBSLT 2018-CGS		06/25/2020	PAYDOWN		4,206,659	4,206,659	4,205,694	4,206,120		539		539		4,206,659				72,865	02/25/2046	1FE
20268K-AC-4	COMMONBOND STUDENT LOAN -SERIES 17-BGS C		06/25/2020	PAYDOWN		533,474	533,474	520,145	522,747		10,727		10,727		533,474				7,352	09/25/2042	1FE
20268K-AD-2	COMMONBOND STUDENT LOAN -SERIES 17-BGS C		06/25/2020	PAYDOWN		68,899	68,899	68,894	68,896		2		2		68,899				1,138	09/25/2042	1FE
204012-AE-8	COMMUNITY PROGRAM LOAN T-SERIES 1987-A C		04/01/2020	PAYDOWN		803,763	803,763	474,275	768,134		35,629		35,629		803,763				18,085	04/01/2029	1FM
20605P-AL-5	Concho Resources Inc-SENIOR UNSECURED		05/06/2020	JP MORGAN SECURITIES		428,852	430,000	415,339			8		8		415,348		13,504	13,504	4,808	08/15/2048	2FE
209111-EZ-2	Consolidated Edison Co o-SENIOR UNSECURE		06/15/2020	MATURITY		8,335,000	8,335,000	9,694,213	8,424,122		(89,122)		(89,122)		8,335,000				185,454	06/15/2020	2FE
21075W-DE-2	CONTIMORTGAGE HOME EQUIT-SERIES 1996-3 C		06/15/2020	PAYDOWN		403	403	235	353		50		50		403				3	09/15/2027	1FM
210795-PZ-7	CONTL AIRLINES 2012-1 A-FIRST LIEN		05/28/2020	VARIOUS		151,386	170,019	176,182	173,952		(1,548)		(1,548)		172,404		(21,018)	(21,018)	4,472	04/11/2024	2FE
210795-QB-9	CONTL AIRLINES 2012-2 A-FIRST LIEN		05/28/2020	VARIOUS		124,125	141,980	148,393	146,368		(494)		(494)		145,874		(21,749)	(21,749)	3,326	10/29/2024	1FE
210795-QC-7	CONTL AIRLINES 2012-2 B-2ND LIEN		04/29/2020	SINKING PAYMENT		646,371	646,371	648,281	26,260		(1,036)		(1,036)		646,371					10/29/2020	2FE
21079R-AA-0	CONTL AIRLINES 2007-1-2ND LIEN		04/19/2020	SINKING PAYMENT		96,558	96,558	101,821	96,558						96,558				3,333	04/19/2022	2FE
223611-A#-1	Cowboys Stadium LP Senior Secured		03/31/2020	SINKING PAYMENT															19,191	03/31/2034	2PL
223611-A@-3	Cowboys Stadium LP Senior Secured		03/31/2020	SINKING PAYMENT															16,456	03/31/2034	2PL
22540V-3F-7	CREDIT SUISSE FIRST BOST-SERIES 2002-18		04/01/2020	PAYDOWN		3,023	4,224	871	642	900	1,966		2,866		3,023				276	06/01/2032	1FM
22540V-FZ-0	CREDIT SUISSE FIRST BOST-SERIES 2001-26		04/01/2020	PAYDOWN		357	357	335	340		18		18		357				9	11/01/2031	1FM
22540V-G7-1	CREDIT SUISSE FIRST BOST-SERIES 2002-9 C		06/01/2020	PAYDOWN		1,749	1,749	1,753	1,716		33		33		1,749				171	03/01/2032	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
22540V-Q7-0	CREDIT SUISSE FIRST BOST-SERIES 2002-10		02/01/2020	PAYDOWN															489	05/01/2032	1FM
22540V-S9-4	CREDIT SUISSE FIRST BOST-SERIES 2002-AR1		06/01/2020	PAYDOWN		1,238	1,238	1,226	1,238						1,238				21	12/01/2039	1FM
22541N-5E-5	CREDIT SUISSE FIRST BOST-SERIES 2003-AR1		05/01/2020	PAYDOWN		5,117	8,449	781	3,578		1,751		1,751		5,117				383	04/01/2033	1FM
22541N-FL-8	CREDIT SUISSE FIRST BOST-SERIES 2002-24		06/01/2020	PAYDOWN		44,561	44,561	39,388	40,370		4,191		4,191		44,561				1,073	08/01/2032	1FM
22541N-R6-8	CREDIT SUISSE FIRST BOST-SERIES 2003-AR9		06/01/2020	PAYDOWN		1,531	1,531		608		924		924		1,531				18	03/01/2033	1FM
22541N-T5-8	CREDIT SUISSE FIRST BOST-SERIES 2003-8 C		06/01/2020	PAYDOWN		835	835	839	838		(4)		(4)		835				20	04/01/2033	1FM
22541N-TH-2	CREDIT SUISSE FIRST BOST-SERIES 2002-AR3		06/01/2020	PAYDOWN		667	667	26	373		294		294		667				24	11/01/2032	1FM
22541N-UB-3	CREDIT SUISSE FIRST BOST-SERIES 2002-30		06/01/2020	PAYDOWN		9,549	18,950	6,909	10,157		5,928		5,928		9,549				786	11/01/2032	2FM
22541Q-4M-1	CREDIT SUISSE FIRST BOST-SERIES 2003-29		05/01/2020	PAYDOWN			20,607	1,819	2,383		78		78						13	12/01/2033	1FM
22541Q-A4-4	CREDIT SUISSE FIRST BOST-SERIES 2003-AR2		06/01/2020	PAYDOWN		13,617	18,077	3,817	4,148		10,407		10,407		13,617				547	11/01/2033	1FM
22541Q-DA-7	CREDIT SUISSE FIRST BOST-SERIES 2003 AR1		06/01/2020	PAYDOWN		2,968	2,968	1,049	2,280		688		688		2,968				216	06/01/2033	1FM
22541Q-DB-5	CREDIT SUISSE FIRST BOST-SERIES 2003-AR1		06/01/2020	PAYDOWN		1,419	1,419	165	945		474		474		1,419				69	06/01/2033	1FM
22541Q-NH-1	HOME EQUITY ASSET TRUST-SERIES 2003-5 CL		06/25/2020	PAYDOWN		1,813	1,813	1,814	1,813						1,813				15	12/25/2033	1FM
22541Q-QR-6	CREDIT SUISSE FIRST BOST-SERIES 2003-21		06/01/2020	PAYDOWN			32,531	(4,810)	(8,441)		37,457		37,457						232	08/01/2033	1FM
22541S-CC-0	CREDIT SUISSE FIRST BOST-SERIES 2004 CLA		05/28/2020	PAYDOWN		1,847	1,847	1,439	1,663		184		184		1,847				65	12/01/2033	1FM
22541S-XR-4	CREDIT SUISSE FIRST BOST-SERIES 2004-AR8		06/25/2020	PAYDOWN		8,849	8,849	4,889	7,416		1,434		1,434		8,849				86	09/25/2034	1FM
225458-KR-8	CREDIT SUISSE FIRST BOST-SERIES 2005-3 C		06/01/2020	PAYDOWN		26,800	26,800	16,050	22,623		4,177		4,177		26,800				598	07/01/2035	1FM
225458-WK-0	CREDIT SUISSE FIRST BOST-SERIES 2005-C3		06/01/2020	PAYDOWN				473	455	156	(123)		33						799	07/01/2037	6FE
22546U-AA-6	CREDIT SUISSE ABS REPACKAGING TR 2013-A		04/25/2020	PAYDOWN		69,994	69,994	67,112	68,953		1,041		1,041		69,994				875	01/25/2030	2FE
225470-BU-6	CREDIT SUISSE FIRST BOST-SERIES 2005-C5		06/01/2020	PAYDOWN				68	18	22	(19)		3						30	08/01/2038	6*
2254W0-NK-7	CREDIT SUISSE FIRST BOST-SERIES 2005-11		06/01/2020	PAYDOWN		9,795	9,807	1,663	4,814		4,983		4,983		9,795				198	12/01/2035	1FM
22943H-AD-8	CSAB MORTGAGE BACKED TRU-SERIES 2006-1 C		06/25/2020	PAYDOWN		49,306	49,306	15,606	16,203		33,103		33,103		49,306				2,434	06/25/2036	4FM
22959#-AA-9	CSOLAR IV South LLC Senior Secured		06/30/2020	SINKING PAYMENT		287,404	287,404	287,404	287,404						287,404				3,859	09/30/2038	2FE
22970#-AA-4	CTL 2015-20 Trust Pass-Through Le		06/15/2020	SINKING PAYMENT		60,615	60,615	60,615	60,615						60,615				955	03/15/2029	1Z
231021-AQ-9	Cummins Inc-SENIOR UNSECURED		05/14/2020	JANE		238,297	180,000	205,319	204,935		(250)		(250)		204,685		33,612	33,612	5,533	10/01/2043	1FE
231021-AR-7	CUMMINS INC-SR UNSECURED		05/14/2020	MARKETAXESS FINANCIA		1,165,977	1,075,000	1,113,665	1,094,060		(1,965)		(1,965)		1,092,094		73,883	73,883	24,741	10/01/2023	1FE
23242T-AB-2	COUNTRYWIDE ASSET-BACKED-SERIES 2006-SD2		06/25/2020	PAYDOWN		6,658	6,658	3,032	5,526		1,130		1,130		6,658				144	11/25/2036	5FM
23243A-AD-8	COUNTRYWIDE ALTERNATIVE -SERIES 2006-OA1		06/22/2020	PAYDOWN		15,768	19,139	9,053	15,473		2,040		2,040		15,768				119	09/20/2046	1FM
23245Q-AA-7	COUNTRYWIDE ALTERNATIVE -SERIES 2006-OA2		06/22/2020	PAYDOWN		35,581	35,581	21,681	26,291		9,290		9,290		35,581					03/20/2047	1FM
23248A-AJ-0	COUNTRYWIDE ASSET-BACKED-SERIES 2007-SEA		06/25/2020	PAYDOWN		8,667	8,667	6,386	8,552		115		115		8,667				87	05/25/2047	1FM
233050-AC-7	DBUBS MORTGAGE TRUST-SERIES 2011-LC1A CL		06/01/2020	PAYDOWN		45,149	45,149	45,598	45,191		(42)		(42)		45,149				883	11/01/2046	1FM
23321P-6A-1	PNCMT TRUST-SERIES 2000-1 CLASS DB1		06/01/2020	PAYDOWN		79,345	79,345	75,653	76,806		2,539		2,539		79,345				2,872	03/01/2030	1FM
23332U-AC-8	DSLA MORTGAGE LOAN TRUST-SERIES 2004-AR1		06/19/2020	PAYDOWN		71,239	71,239	49,023	62,474		8,765		8,765		71,239				426	09/19/2044	1FM
23332U-BW-3	DSLA MORTGAGE LOAN TRUST-SERIES 2004-AR4		06/19/2020	PAYDOWN		874	3,852	(109)	1,344		(42)	525	(567)		874				105	01/19/2045	5FM
23332U-CM-4	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR1		06/19/2020	PAYDOWN		9,984	9,984	8,211	9,565		419		419		9,984				274	02/19/2045	1FM
23332U-DU-5	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR3		06/19/2020	PAYDOWN		174,795	174,795	140,448	163,753		11,042		11,042		174,795				766	07/19/2045	1FM
23332U-FV-1	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR6		06/19/2020	PAYDOWN		11,972	11,972	10,087	11,506		465		465		11,972				91	10/19/2045	1FM
23340K-AB-2	DRB PRIME STUDENT LOAN T-SERIES 2015-A C		06/25/2020	PAYDOWN		556,839	556,839	554,647	556,352		486		486		556,839				6,978	07/25/2031	1FE
23340L-AA-2	DRB PRIME STUDENT LOAN T-SERIES 2015-B C		06/25/2020	PAYDOWN		249,090	249,090	247,744	249,090						249,090				3,421	10/27/2031	1FE
23340L-AB-0	DRB PRIME STUDENT LOAN T-SERIES 2015-B C		06/25/2020	PAYDOWN		664,318	664,318	667,978	665,626		(1,308)		(1,308)		664,318				8,653	07/25/2031	1FE
23340W-AB-6	DRB PRIME STUDENT LOAN T-SERIES 16-A CLA		06/25/2020	PAYDOWN		753,175	753,175	750,894	752,183		992		992		753,175				1,669	04/25/2040	1FE
23341B-AC-9	DRB PRIME STUDENT LOAN T-DRB 2016-B A2		06/25/2020	PAYDOWN		1,663,294	1,663,294	1,662,789	1,662,945		349		349		1,663,294				19,731	06/25/2040	1FE
23341K-AA-3	DRB PRIME STUDENT LOAN T-SERIES 2015-D C		06/25/2020	PAYDOWN		269,503	269,503	263,083	267,222		2,281		2,281		269,503				3,230	01/25/2040	1FE
23342K-AD-6	DRB PRIME STUDENT LOAN T-DRB 2017-A B		05/25/2020	PAYDOWN		244,666	244,666	244,649	246,247		(1,580)		(1,580)		244,666				2,845	05/27/2042	1FE
23355L-AF-3	DXC Technology Co-SENIOR UNSECURED		05/07/2020	MARKETAXESS FINANCIA		679,202	578,000	690,679	680,991		(2,934)		(2,934)		678,057		1,145	1,145	24,640	10/15/2029	2FE
24380@-AB-4	Deer District LLC Senior Secured Notes		06/01/2020	SINKING PAYMENT		384,544	384,544	384,544	384,544						384,544				9,691	06/01/2044	2PL
24763L-FY-1	DELTA FUNDING HOME EQUIT-SERIES 1999-3 C		05/01/2020	PAYDOWN		5,765	9,260	3,408	6,048		1,599	52	1,547		5,765				1,896	01/01/2030	1FM
25044@-AA-1	DESERT SUNLIGHT FDG TR I -SR SEC SER A-1		04/07/2020	SINKING PAYMENT		81,718	81,718	82,598	82,421		(702)		(702)		81,718				1,433	10/07/2036	1PL
25044@-AB-9	DESERT SUNLIGHT FDG TR I SER A-1-NG		04/07/2020	SINKING PAYMENT		27,699	27,699	27,629	27,641		59		59		27,699					10/07/2036	6PL
251508-AB-3	DEUTSCHE ALT-A SECURITIE-SERIES 2006-AR2		04/27/2020	PAYDOWN		74,449	73,865	45,746	63,383		10,688		10,688		74,449				822	05/25/2036	1FM
251510-CY-7	DEUTSCHE ALT-A SECURITIE-SERIES 2005-1 C		06/01/2020	PAYDOWN		15,809	36,672	3,519	8,950		9,355		9,355		15,809				1,174	02/01/2035	1FM
251510-FB-4	DEUTSCHE ALT-A SECURITIE-SERIES 2005-AR1		06/25/2020	PAYDOWN		71,611	71,252	42,256	55,301		16,093		16,093		71,611				477	08/25/2035	1FM
251510-HS-5	DEUTSCHE ALT-A SECURITIE-SERIES 2005-5 C		06/01/2020	PAYDOWN		141,290	141,540	110,202	134,552		7,428		7,428		141,290					11/01/2035	1FM
251510-NC-3	DEUTSCHE ALT-A SECURITIE-SERIES 2006-AF1		06/25/2020	PAYDOWN		232,990	217,087	133,767	196,983		26,113		26,113		232,990				592	04/25/2036	1FM
251513-AQ-0	DEUTSCHE ALT-A SECURITIE-SERIES 2006-AB4		06/01/2020	PAYDOWN		2,927	3,567	1,979	3,089		232		232		2,927				5	10/01/2036	1FM
251563-FB-3	DEUTSCHE MORTGAGE SECURI-SERIES 2004-4 C		06/01/2020	PAYDOWN		3,100	3,100	2,110	2,679		421		421		3,100				50	06/01/2034	1FM
25470D-AQ-2	DISCOVERY COMMUNICATIONS-SENIOR UNSECURE		05/22/2020	TENDERED		66,817	64,000	63,919	63,949		6		6		63,956		2,861	2,861	1,269	03/20/2023	2FE
25654#-AA-0	Dodger Tickets LLC Senior Secured		03/31/2020	SINKING PAYMENT															39,713	03/31/2030	1PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
25654#-AB-8	Dodger Tickets LLC Senior Secured		03/31/2020	SINKING PAYMENT		493,237	493,237	493,237	493,237						493,237				29,940	03/31/2032	1PL
256677-AC-9	DOLLAR GENERAL CORP-SR UNSECURED		05/05/2020	BARCLAYS CAPITAL INC		195,860	185,000	180,968	183,197		185		185		183,383		12,477	12,477	3,374	04/15/2023	2FE
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A		04/25/2020	PAYDOWN		95,063	95,063	95,063	95,063						95,063				2,127	10/25/2045	2FE
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		04/25/2020	PAYDOWN		58,288	58,288	57,928	57,989		298		298		58,288				1,200	07/25/2047	2FE
25755T-AK-6	Domino's Pizza Master Is-DPABS 2018-1A A		04/25/2020	PAYDOWN		105,000	105,000	105,000	105,000						105,000				2,272	07/25/2048	2FE
25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A		04/25/2020	PAYDOWN		24,000	24,000	24,000	24,000						24,000				381	10/25/2049	2FE
26078J-AA-8	DuPont de Nemours Inc-SENIOR UNSECURED		05/15/2020	CITIGROUP GLOBAL MAR		45,522	45,000	44,695			70		70		44,765		757	757	866	11/15/2020	2FE
26223U-AC-3	DRUG ROYALTY II LP 1-SERIES 2014-1 CLASS		01/15/2020	PAYDOWN															1,880	07/15/2023	2FE
26439@-AA-2	Duke Endowment (The) Senior Note		04/30/2020	SINKING PAYMENT		488,795	488,795	488,795	488,795						488,795				9,409	10/31/2037	1
26827X-AA-1	ECMC GROUP STUDENT LOAN -SERIES 2016-1A		06/25/2020	PAYDOWN		217,276	217,276	217,276	217,276						217,276				2,338	07/26/2066	1FE
268571-AC-0	ELFI Graduate Loan Progr-SERIES 18-A CLA		06/25/2020	PAYDOWN		379,066	379,066	371,607	374,115		4,951		4,951		379,066				6,536	08/25/2042	1FE
26860#-AA-8	EIF Pio Pico, LLC Senior Secured		06/30/2020	SINKING PAYMENT		168,555	168,555	168,555	168,555						168,555				3,514	12/31/2041	2PL
26875P-AU-5	EOG Resources Inc-SENIOR UNSECURED		04/15/2020	MORGAN		31,997	30,000	29,988							29,988		2,009	2,009	11	04/15/2030	1FE
27034M-AC-8	EARNEST STUDENT LOAN PRO-SERIES 2016-D C		06/25/2020	PAYDOWN		78,060	78,060	78,037	78,035		25		25		78,060				1,182	01/25/2041	1FE
27035B-AC-1	EARNEST STUDENT LOAN PRO-SERIES 17-A CLA		06/25/2020	PAYDOWN		108,202	108,202	108,188	108,195		7		7		108,202				1,529	01/25/2041	1FE
28108R-AA-0	EdLinc Student Loan Fund-ESLFT 2017-A A		06/01/2020	PAYDOWN		2,562,375	2,562,375	2,544,556	2,562,375						2,562,375				36,249	12/01/2047	1FE
28140D-AC-7	EDUCATION LOAN ASSET-BAC-SERIES 13-1 CLA		06/25/2020	PAYDOWN		328,868	328,868	318,761	321,842		7,027		7,027		328,868				3,172	11/25/2033	1FE
28166G-AA-3	EDvestinU Private Educat-SERIES 19-A CLA		06/25/2020	PAYDOWN		991,037	991,037	990,864	990,899		138		138		991,037				14,919	11/25/2038	1FE
28258#-AA-4	8point3 Solar Investco 1 Senior Secured		02/29/2020	SINKING PAYMENT		(665,301)	(665,301)	(665,301)	(665,301)						(665,301)				6,131	11/30/2035	2PL
28258#-AB-2	8point3 Solar Investco 1 Junior Secured		05/29/2020	SINKING PAYMENT		1,838,571	1,838,571	1,838,571	1,838,571						1,838,571				49,105	02/28/2029	3PL
284157-AB-0	ELARA HGV TIMESHARE ISS-SERIES 2014-A CL		06/25/2020	PAYDOWN		46,851	46,851	46,412	46,816		36		36		46,851				589	02/25/2027	2FE
28621U-AA-1	Elevate Holdco Funding L Senior Secured		06/30/2020	SINKING PAYMENT		6,049,468	6,049,468	6,049,468	6,049,468						6,049,468				327,344	12/31/2032	2PL
28842*-AA-1	Elliana Solar LLC Senior Secured		04/05/2020	SINKING PAYMENT		41,214	41,214	41,214	41,214						41,214				430	10/05/2030	2
292480-AJ-9	ENABLE MIDSTREAM PARTNER-SR UNSECURED		05/07/2020	MORGAN		101,982	160,000	137,171	137,215		160		160		137,374		(35,392)	(35,392)	3,911	05/15/2044	2FE
29335@-AA-1	Enhanced Capital Connect CAPCO Note Seri		06/15/2020	SINKING PAYMENT		374,057	374,057	374,057	374,057						374,057					12/15/2020	1
29386@-AD-3	Enterprise RB Fund I LP Secured Promiss		04/01/2020	MATURITY		4,026,884	4,026,884	3,152,364	4,026,884						4,026,884					04/01/2020	1
30247D-AD-3	FIRST FRANKLIN MTG LOAN -SERIES 2006-FF1		06/25/2020	PAYDOWN		27,291	27,291	9,446	16,853		10,438		10,438		27,291				166	10/25/2036	1FM
30251Y-AB-4	FNBA MORTGAGE PASS THROU-SERIES 2004-AR1		06/19/2020	PAYDOWN		219,904	219,904	206,527	220,229		(325)		(325)		219,904					08/19/2034	1FM
30280@-AA-4	FR-Enclave SPV LP Secured Note		04/07/2020	SINKING PAYMENT		232,532	232,532	233,595	233,311		(779)		(779)		232,532				6,034	10/07/2033	2
30288*-AA-8	FLNG Liquefaction 2 LLC Senior Secured		03/31/2020	SINKING PAYMENT															18,683	03/31/2038	2FE
30295#-AA-5	Fidelity Real Estate LLC Tr Ctf - FMR LL		06/30/2020	SINKING PAYMENT		229,474	229,474	229,474							229,474				532	04/30/2040	1Z
3137FB-U6-1	Freddie Mac Multifamily -FHMS K069 A1 FI		06/01/2020	PAYDOWN		6,722	6,722	7,002			(280)		(280)		6,722				28	06/01/2027	1FE
317350-BT-2	FINANCE AMERICA MORTGAGE-SERIES 2004-3 C		06/25/2020	PAYDOWN		130,473	130,473	109,295	130,473						130,473				885	11/25/2034	1FM
318340-AB-2	FIRST FRANKLIN MTG LOAN -SERIES 2006-FFA		06/25/2020	PAYDOWN		36,386	36,386	1,493	(1,785)		38,171		38,171		36,386				281	09/25/2026	1FM
32051D-CJ-9	FIRST HORIZON MORTGAGE P-SERIES 2000-H C		06/01/2020	PAYDOWN		4,604	4,604	4,606	4,601		3		3		4,604				296	05/01/2030	1FM
32051D-CK-6	FIRST HORIZON MORTGAGE P-SERIES 2000-H C		06/01/2020	PAYDOWN		3,501	3,501	3,041	3,303		249	51	198		3,501				102	05/01/2030	1FM
32051G-BV-6	FIRST HORIZON ALTERNATIV-SERIES 2004-AA5		06/01/2020	PAYDOWN		7,106	22,574	1,014	5,710		2,293		2,293		7,106				288	12/01/2034	1FM
32051G-CF-0	FIRST HORIZON ALTERNATIV-SERIES 2004-AA6		06/01/2020	PAYDOWN		1,749	(21,245)	(1,116)	1,654		(96)		(96)		1,749				(244)	01/01/2035	1FM
32053L-AA-0	FIRST HORIZON ALTERNATIV-SERIES 2007-FA2		06/01/2020	PAYDOWN		2,021	2,060	1,027	1,128		913		913		2,021				46	04/01/2037	1FM
32113J-AA-3	FIRST NLC TRUST-SERIES 2005-1 CLASS A		06/25/2020	PAYDOWN		3,262	3,262	2,663	3,121		140		140		3,262				11	05/25/2035	1FM
32113J-BV-6	FIRST NLC TRUST-SERIES 2005-3 CLASS M2		05/26/2020	PAYDOWN		(198)	(320)	(28)	(115)		(245)		(245)		(198)				(4)	12/25/2035	1FM
33972P-AA-7	FLNG LIQUEFACTION 2 LLC-FIRST LIEN		03/31/2020	SINKING PAYMENT															15,984	03/31/2038	2FE
340711-AG-5	FLORIDA GAS TRANSMISSION-SENIOR NOTE		05/06/2020	FIRST TENNESSEE		550,000	500,000	580,274	523,650		(1,363)		(1,363)		522,287		27,713	27,713	23,868	11/01/2024	2FE
350910-AN-5	FOUR TIMES SQUARE TRUST-SERIES 2006-4TS		06/11/2020	PAYDOWN		96,135	96,135	115,316	98,638		(2,503)		(2,503)		96,135				2,165	12/11/2028	1FM
35137L-AA-3	Fox Corp-SENIOR UNSECURED		04/03/2020	EXCHANGE OFFER		4,975,636	4,800,000	4,980,960			(5,324)		(5,324)		4,975,636				33,238	01/25/2022	2FE
35137L-AE-5	Fox Corp-SENIOR UNSECURED		04/03/2020	EXCHANGE OFFER		12,254,138	10,000,000	12,256,200			(2,062)		(2,062)		12,254,138				105,324	01/25/2049	2FE
35729P-GT-1	FREMONT HOME LOAN TRUST-SERIES 2004-4 CL		06/25/2020	PAYDOWN		26,383	26,383	26,602	26,991		(608)		(608)		26,383				233	03/25/2035	1FM
35729R-AE-6	FREMONT HOME LOAN TRUST-SERIES 2006-A CL		06/25/2020	PAYDOWN		57,759	57,759	30,126	38,376		19,383		19,383		57,759				428	05/25/2036	1FM
361924-AJ-2	GNMA-BACKED TRUST-SERIES 3 CLASS F		05/01/2020	PAYDOWN		89	89	70	89						89				177	06/01/2020	1FE
36192K-AT-4	GS MORTGAGE SECURITIES T-SERIES 2012-GCJ		05/01/2020	PAYDOWN		446,135	446,135	458,061	449,228		(3,094)		(3,094)		446,135				6,915	05/01/2045	1FM
36228F-5R-3	GSR MORTGAGE LOAN TRUST-SERIES 2004-7 CL		06/01/2020	PAYDOWN		12,434	12,434	12,021	12,484		(50)		(50)		12,434				114	06/01/2034	1FM
36228F-C5-3	GSAA HOME EQUITY TRUST-SERIES 2004-NC1 C		05/01/2020	PAYDOWN		1,777	1,777	1,326	1,663		114		114		1,777				22	11/01/2033	1FM
36228F-WU-6	GSR MORTGAGE LOAN TRUST-SERIES 2003-9 CL		04/01/2020	PAYDOWN		1,055	1,350	574	850		316		316		1,055				11	08/01/2033	1FM
362290-AC-2	GSR MORTGAGE LOAN TRUST-SERIES 2007-AR1		06/01/2020	PAYDOWN		19,500	19,630	9,947	15,013		9,941	5,343	4,598		19,500				199	03/01/2047	1FM
362334-CN-2	GSR MORTGAGE LOAN TRUST-SERIES 2006-2F		06/01/2020	PAYDOWN		1,057	1,072	691	979		317	232	85		1,057				28	02/01/2036	1FM
362334-NU-4	GSRPM MORTGAGE LOAN TRUS-SERIES 2006-1 C		06/25/2020	PAYDOWN		4,225	4,225	4,234	4,225						4,225				28	03/25/2035	1FM
362341-VU-0	GSR MORTGAGE LOAN TRUST-SERIES 2005-8F C		05/01/2020	PAYDOWN		195,592	174,769	147,545	167,058		10,147		10,147		195,592				3,204	11/01/2035	1FM
36242D-BJ-1	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL		06/01/2020	PAYDOWN		2,529	2,529	2,105	2,451		78		78		2,529				42	08/01/2034	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

										Change In Book/Adjusted Carrying Value											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36242D-BY-8	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL		06/01/2020	PAYDOWN		3,941	3,941	3,403	3,907		34		34		3,941				54	08/01/2034	1FM
36242D-BZ-5	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL		06/01/2020	PAYDOWN		16,579	16,579	3,316	9,691		6,888		6,888		16,579				250	08/01/2034	1FM
36242D-GA-5	GSR MORTGAGE LOAN TRUST-SERIES 2004-11 C		04/01/2020	PAYDOWN		8,966	9,060	526	2,273		6,697		6,697		8,966				134	09/01/2034	1FM
362480-AD-7	GSC CAPITAL CORP MORTGAG-SERIES 2006-2 C		06/25/2020	PAYDOWN		71,173	71,151	46,139	63,925		7,114		7,114		71,173				497	05/25/2036	1FM
36248F-AG-7	GS MORTGAGE SECURITIES T-SERIES 2011-GC3		06/01/2020	PAYDOWN		5,053,645	5,053,645	5,129,314	5,061,758		(8,113)		(8,113)		5,053,645				119,680	03/01/2044	1FM
36290P-AK-3	GSMPS MORTGAGE LOAN TRUS-SERIES 2003-2 C		06/01/2020	PAYDOWN		8,439	229,037				8,439		8,439		8,439					07/01/2043	1FM
36298X-AA-0	GSMPS MORTGAGE LOAN TRUS-SERIES 2006-RP2		06/25/2020	PAYDOWN		225,250	255,327	198,929	209,598		36,359		36,359		225,250				635	04/25/2036	1FM
36298X-AB-8	GSMPS MORTGAGE LOAN TRUS-SERIES 2006-RP2		06/25/2020	PAYDOWN		208,161	235,956	176,842	209,810		18,925		18,925		208,161				570	04/25/2036	1FM
36804#-AA-6	GATX Corp. Pass Thru Ctfs		03/01/2020	SINKING PAYMENT		2,280,793	2,280,793	2,280,793	2,280,793						2,280,793				50,406	09/01/2027	2
369604-BD-4	GENERAL ELECTRIC CO-SR UNSECURED		04/23/2020	TENDERED		6,498,938	6,325,000	6,307,562	624,400		3,205		3,205		6,328,342		170,596	170,596	92,029	10/09/2022	2FE
36962G-5J-9	GENERAL ELECTRIC CO-SR UNSECURED MTN		05/19/2020	TENDERED		410,475	390,000	390,090	390,048		(5)		(5)		390,043		20,432	20,432	10,680	10/17/2021	2FE
37362@-AA-0	Georgia Transmission Cor First Mortgage		06/30/2020	SINKING PAYMENT		527,333	527,333	527,333	527,333						527,333				22,108	06/30/2030	1
374593-A*-2	Giants Stadium LLC Senior Secured		04/01/2020	SINKING PAYMENT		267,283	267,283	267,283	267,283						267,283				9,489	04/01/2040	2PL
38021B-AG-5	GOAL CAPITAL FUNDING TRU-SERIES 2006-1 C		05/26/2020	PAYDOWN		438,013	438,013	400,450	406,853		31,160		31,160		438,013				4,999	08/25/2042	1FE
38021E-AA-2	GOAL CAPITAL FUNDING TR 2010-1 STUDENT L		05/26/2020	PAYDOWN		110,976	110,976	106,364	110,029		947		947		110,976				1,408	08/25/2048	1FE
38217K-AA-2	GOODGREEN TRUST-SERIES 16-1A CLASS A		06/15/2020	PAYDOWN		1,095,167	1,095,167	1,094,621	1,095,167						1,095,167				59,416	10/15/2052	1FE
38217V-AA-8	GOODGREEN TRUST-SERIES 17-1A CLASS A		06/15/2020	PAYDOWN		507,529	507,529	507,293	507,529						507,529				26,252	10/15/2052	1FE
38218D-AA-7	GOODG 2019-1A A		06/15/2020	PAYDOWN		885,493	885,493	885,224	885,493						885,493				50,864	10/15/2054	1FE
38742#-AA-7	Granite Reliable Funding Pass Thru Trust		04/08/2020	SINKING PAYMENT		101,153	101,153	101,153	101,153						101,153				3,055	01/08/2032	2PL
38742#-AB-5	Granite Reliable Funding Pass Thru Trust		04/08/2020	SINKING PAYMENT		426,867	426,867	426,867	426,867						426,867				6,787	01/08/2032	1PL
393505-E3-2	CONSECO FINANCIAL CORP-SERIES 1998-3 CLA		06/01/2020	PAYDOWN		7,717	7,717	7,699	7,716		1		1		7,717				206	03/01/2030	1FE
39538R-BB-4	GREENPOINT MORTGAGE FUND-SERIES 2005-AR2		06/25/2020	PAYDOWN		1,037,679	1,037,679	809,130	898,492		139,187		139,187		1,037,679				7,716	06/25/2045	1FM
39538W-BD-9	GREENPOINT MORTGAGE FUND-SERIES 2005-HY1		06/25/2020	PAYDOWN		25,097	25,097	22,336	25,058		39		39		25,097					07/25/2035	1FM
39813#-AA-9	Gridflex Generation, LLC Senior Secured		06/30/2020	SINKING PAYMENT		322,691	322,691	322,691	322,691						322,691				12,798	12/31/2030	2PL
40408L-AC-1	HASI SYB 2017-1 LLC Senior Secured		06/20/2020	SINKING PAYMENT		276,314	276,314	276,282	276,278		38		38		276,314				310	12/20/2057	1PL
40417Q-AC-9	HERO FUNDING TRUST-HERO 2016-4A A2		06/20/2020	PAYDOWN		480,522	480,522	492,456	481,990		(1,468)		(1,468)		480,522					09/20/2047	1FE
40430H-AG-3	HSI ASSET SECURITIZATION-SERIES 05-NC1 C		06/25/2020	PAYDOWN		92,629	92,629	88,837	92,629						92,629				671	07/25/2035	1FM
40431K-AA-8	HSI ASSET LOAN OBLIGATIO-SERIES 2007-WF1		06/25/2020	PAYDOWN		141	141	104	26		115		115		141				3	12/25/2036	1FM
40431K-AE-0	HSI ASSET LOAN OBLIGATIO-SERIES 2007-WF1		06/01/2020	PAYDOWN		57,345	57,345	27,676	21,948		35,397		35,397		57,345				1,349	12/01/2036	1FM
41161P-A8-6	HARBORVIEW MORTGAGE LOAN-SERIES 2006-1 C		06/19/2020	PAYDOWN		35,236	35,208	18,714	24,453		10,771		10,771		35,236				240	03/19/2036	1FM
41161P-FR-9	HARBORVIEW MORTGAGE LOAN-SERIES 2004-6 C		06/01/2020	PAYDOWN		29,623	29,623	25,265	28,136		1,486		1,486		29,623				419	08/01/2034	1FM
41161P-HC-0	HARBORVIEW MORTGAGE LOAN-SERIES 2004-8 C		06/19/2020	PAYDOWN		231,491	231,491	173,069	200,782		30,709		30,709		231,491				1,551	11/19/2034	1FM
41161P-HU-0	HARBORVIEW MORTGAGE LOAN-SERIES 2004-9 C		06/19/2020	PAYDOWN		129,865	152,764	105,052	120,999		24,358		24,358		129,865				934	12/19/2034	1FM
41161P-KH-5	HARBORVIEW MORTGAGE LOAN-SERIES 2004-11C		06/19/2020	PAYDOWN		3,919	3,919	2,244	3,278		641		641		3,919				31	01/19/2035	1FM
41161P-TP-8	HARBORVIEW MORTGAGE LOAN-SERIES 2005-10		06/19/2020	PAYDOWN		838	7,406	2,489	4,952		(852)		(852)		838				65	11/19/2035	5FM
41161P-WB-5	HARBORVIEW MORTGAGE LOAN-SERIES 2005-13		06/19/2020	PAYDOWN		41,533	41,533	30,942	31,835		9,698		9,698		41,533				328	02/19/2036	1FM
41161P-XH-1	HARBORVIEW MORTGAGE LOAN-SERIES 2005-15C		06/22/2020	PAYDOWN		12,814	12,814	10,108	11,625		1,189		1,189		12,814					10/20/2045	1FM
419839-AA-3	HAWAIIAN AIRLINES 13-1B-SERIES 13-1 CLAS		04/21/2020	GUGGENHEIM		1,706,662	1,912,226	1,934,503	1,567,757		(2,019)		(2,019)		1,924,239		(217,577)	(217,577)	66,929	01/15/2022	3FE
42770X-AC-1	HERO FUNDING TRUST-SERIES 16-3A CLASS A2		06/20/2020	PAYDOWN		328,446	328,446	336,651	328,446						328,446					09/20/2042	1FE
42806D-CH-0	Hertz Vehicle Financing -HERTZ 2019-2A A		06/25/2020	PAYDOWN		3,798,383	3,798,383	3,797,263	3,797,381		1,001		1,001		3,798,383				63,870	05/25/2025	1FE
428236-BR-3	HP INC-SENIOR UNSECURED		05/07/2020	CITIGROUP GLOBAL MAR		828,705	750,000	763,235	762,551		(104)		(104)		762,447		66,258	66,258	29,500	09/15/2041	2FE
42824C-AY-5	HP ENTERPRISE CO-SENIOR UNSECURED		05/07/2020	CREDIT SUISSE SECURI		768,667	665,000	804,310			(165)		(165)		804,146		(35,479)	(35,479)	3,050	10/15/2045	2FE
42970#-AA-2	High Noon Solar LLC Senior Secured		06/30/2020	SINKING PAYMENT		485,350	485,350	485,350	485,350						485,350				9,974	12/31/2036	2PL
437084-AE-6	HOME EQUITY ASSET TRUST-SERIES 2003-7 CL		06/25/2020	PAYDOWN		156,515	156,515	139,720	156,515						156,515				1,537	03/25/2034	1FM
43739E-AP-2	HOMEBANC MORTGAGE TRUST-SERIES 2005-1 CL		06/25/2020	PAYDOWN		122,239	122,239	90,494	106,440		15,799		15,799		122,239				2,364	03/25/2035	1FM
43739E-BS-5	HOMEBANC MORTGAGE TRUST-SERIES 2005-4 CL		06/25/2020	PAYDOWN		127,456	127,456	97,945	117,657		9,799		9,799		127,456				1,881	10/25/2035	1FM
44107T-AT-3	HOST HOTELS & RESORTS LP-SENIOR UNSECURE		06/03/2020	MORGAN		16,858,560	16,528,000	16,637,164	16,567,786		(5,754)		(5,754)		16,560,900		297,660	297,660	597,533	03/01/2023	2FE
44107T-AV-8	HOST HOTELS & RESORTS LP-SENIOR UNSECURE		05/21/2020	GOLDMAN		291,972	300,000	307,392	304,746		(336)		(336)		304,409		(12,437)	(12,437)	5,367	06/15/2025	2FE
44107T-AW-6	HOST HOTELS & RESORTS LP-SR UNSECURED		06/03/2020	JP MORGAN SECURITIES		13,826,974	13,740,000	13,716,075	13,724,329		625		625		13,724,953		102,021	102,021	522,120	02/01/2026	2FE
44416*-AB-2	Hudson Transmission Part Senior Secured		05/31/2020	SINKING PAYMENT		308,933	308,933	308,225	308,368		566		566		308,933				8,451	05/31/2033	2PL
448579-AE-2	Hyatt Hotels Corp-SENIOR UNSECURED NOTE		05/07/2020	STIFEL NICOLAUS		474,180	500,000	491,127	496,532		322		322		496,853		(22,673)	(22,673)	13,875	07/15/2023	2FE
44919*-AC-2	I 595 Express, LLC Senior Secured		06/30/2020	SINKING PAYMENT		1,340,315	1,340,315	1,340,315	1,340,315						1,340,315				22,182	12/31/2031	1PL
45005@-AA-6	IRS Ogden II Lease Finan Lease Backed No		06/15/2020	SINKING PAYMENT		291,083	291,083	291,083	291,083						291,083				5,885	03/15/2032	1
45071K-AE-4	IXIS REAL ESTATE CAPITAL-SERIES 2004-HE4		06/25/2020	PAYDOWN		50,886	50,886	37,560	50,886						50,886				457	02/25/2035	1FM
45071K-DD-3	IXIS REAL ESTATE CAPITAL-SERIES 2006-HE1		05/26/2020	PAYDOWN		4,473	4,473	2,156	2,855		1,941	323	1,618		4,473				33	03/25/2036	1FM
45167R-AE-4	IDEX Corp-SENIOR UNSECURED NOTE		05/27/2020	CALL 102.252		31,493,616	30,800,000	30,408,164	30,753,409		740,207		740,207		31,493,616				623,700	12/15/2020	2FE
45254N-FY-8	IMPAC CMB TRUST-SERIES 2003-11 CLASS 1A1		06/25/2020	PAYDOWN		17,622	17,622	16,332	17,347		275		275		17,622				151	10/25/2033	1FM
45254N-HV-2	IMPAC CMB TRUST-SERIES 2004-4 CLASS 1M1		05/26/2020	PAYDOWN		1,619	1,619	833	1,316		303		303		1,619				13	09/25/2034	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
45254N-JB-4	IMPAC CMB TRUST-SERIES 2004-4 CLASS 2A1		05/01/2020	PAYDOWN		6,320	6,320	6,057	6,042		278		278		6,320				137	09/01/2034	1FM
45254N-JG-3	IMPAC CMB TRUST-SERIES 2004-5 CLASS 1A1		06/25/2020	PAYDOWN		2,043	2,043	1,871	2,031		12		12		2,043				17	10/25/2034	1FM
45254N-JK-4	IMPAC CMB TRUST-SERIES 2004-5 CLASS 1M1		06/25/2020	PAYDOWN		523	523	310	433		90		90		523				5	10/25/2034	1FM
45254N-JP-3	IMPAC CMB TRUST-SERIES 2004-5CLASS 1M5		06/25/2020	PAYDOWN		484	484	182	313		171		171		484				7	10/25/2034	1FM
45254N-JV-0	IMPAC CMB TRUST-SERIES 2004-6 CLASS 1A1		06/25/2020	PAYDOWN		18,160	18,160	16,376	17,863		297		297		18,160				158	10/25/2034	1FM
45254N-JX-6	IMPAC CMB TRUST-SERIES 2004-6 CLASS M1		06/25/2020	PAYDOWN		6,709	6,709	3,196	5,045		1,664		1,664		6,709				59	10/25/2034	1FM
45254N-KA-4	IMPAC CMB TRUST-SERIES 2004-6 CLASS M4		06/25/2020	PAYDOWN		15,207	15,207	3,004	8,210		6,997		6,997		15,207				191	10/25/2034	1FM
45254N-KK-2	IMPAC CMB TRUST-SERIES 2004-7 CLASS M1		06/25/2020	PAYDOWN		3,276	3,276	636	2,104		1,172		1,172		3,276				24	11/25/2034	1FM
45254N-MB-0	IMPAC CMB TRUST-SERIES 2004-11 CLASS 2A1		06/25/2020	PAYDOWN		3,228	3,228	2,310	2,958		269		269		3,228				27	03/25/2035	1FM
45254N-ML-8	IMPAC CMB TRUST-SERIES 2005-1 CLASS 1A1		06/25/2020	PAYDOWN		15,608	15,608	13,120	15,098		510		510		15,608				116	04/25/2035	1FM
45254N-NP-8	IMPAC CMB TRUST-SERIES 2005-3 CLASS A1		06/25/2020	PAYDOWN		234,064	234,064	193,431	214,524		19,541		19,541		234,064				1,717	08/25/2035	1FM
45254N-PA-9	IMPAC CMB TRUST-SERIES 2005-4 CLASS 1A1A		06/25/2020	PAYDOWN		193,985	193,985	142,990	175,735		18,251		18,251		193,985				1,521	05/25/2035	1FM
45254N-PU-5	IMPAC CMB TRUST-SERIES 2005-5 CLASS A1		06/25/2020	PAYDOWN		69,795	69,795	50,469	62,077		7,718		7,718		69,795				559	08/25/2035	1FM
45254N-RV-1	IMPAC CMB TRUST-SERIES 2005-8 CLASS 2M1		06/25/2020	PAYDOWN		1,640	1,640	1,237	1,494		146		146		1,640				14	02/25/2036	1FM
45254N-RW-9	IMPAC CMB TRUST-SERIES 2005-8 CLASS 2M2		06/25/2020	PAYDOWN		3,273	3,273	2,465	2,988		285		285		3,273				33	02/25/2036	1FM
45254T-MK-7	IMPAC SECURED ASSETS COR-SERIES 2003-1 C		06/01/2020	PAYDOWN		1,303	1,303	305	805		499		499		1,303				83	03/01/2033	1FM
45254T-RX-4	IMPAC SECURED ASSETS COR-SERIES 2005-1 C		06/25/2020	PAYDOWN		5,747	5,747	3,467	4,308		1,439		1,439		5,747				37	07/25/2035	1FM
45254T-SM-7	IMPAC SECURED ASSETS COR-SERIES 2005-2 C		06/25/2020	PAYDOWN		58,557	77,988	53,063	66,863		5,196		5,196		58,557				81	03/25/2036	1FM
45257E-AE-4	IMPAC SECURED ASSETS COR-SERIES 2006-5 C		06/25/2020	PAYDOWN		27,424	27,424	23,834	26,642		782		782		27,424					12/25/2036	1FM
45660L-AU-3	RES ASSET SECURIZATION TR-SERIES 2004-IP		06/01/2020	PAYDOWN		17,590	31,108	5,624	16,978		3,302		3,302		17,590				1,008	12/01/2034	1FM
45660L-W9-6	INDYMAC INDX MORTGAGE LO-SERIES 2005-AR3		06/25/2020	PAYDOWN		32,405	32,381	18,516	25,461		6,924		6,924		32,405				269	01/25/2036	1FM
45660L-Y9-4	INDYMAC INDA MORTGAGE LO-SERIES 2005-AR2		06/01/2020	PAYDOWN		68,666	68,666	15,774	251		(24,008)		(24,008)		20,302		48,364	48,364	1,090	01/01/2036	1FM
45660L-YW-3	INDYMAC INDB MORTGAGE LO-SERIES 2005-1 C		06/25/2020	PAYDOWN		38,514	37,957	22,775	27,894		10,151		10,151		38,514				1,119	11/25/2035	1FM
45660N-2J-3	INDYMAC INDX MORTGAGE LO-SERIES 2004 AR8		06/25/2020	PAYDOWN		57,293	57,293	38,819	48,520		8,773		8,773		57,293				703	11/25/2034	2FM
45660N-2Y-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1		06/25/2020	PAYDOWN		2,017	2,017	1,580	1,936		81		81		2,017				24	05/25/2034	1FM
45660N-3S-2	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR9		06/25/2020	PAYDOWN		20,035	20,035	17,264	19,969		67		67		20,035				175	11/25/2034	1FM
45660N-5H-4	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1		06/25/2020	PAYDOWN		39,175	44,803	29,530	35,786		7,125		7,125		39,175				80	12/25/2034	1FM
45660N-7R-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1		06/01/2020	PAYDOWN		1,105	1,794	149	362		824		824		1,105				52	01/01/2035	1FM
45660N-Q2-4	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR4		06/01/2020	PAYDOWN		8,182	8,182	5,479	6,949		1,234		1,234		8,182				226	08/01/2034	1FM
45660N-S3-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR5		06/25/2020	PAYDOWN		9,386	9,386	7,825	8,643		743		743		9,386				88	08/25/2034	1FM
45660N-T8-8	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR7		06/25/2020	PAYDOWN		1,102	1,101	789	926		175		175		1,102				15	09/25/2034	1FM
45660N-WS-0	RESIDENTIAL ASSET SECURI-SERIES 03-A15 C		06/01/2020	PAYDOWN		3,707	3,707	3,338	3,586		120		120		3,707				75	02/01/2034	1FM
45661E-AA-2	INDYMAC INDX MORTGAGE LO-SERIES 2006-AR2		06/25/2020	PAYDOWN		4,019	4,019	2,031	3,084		935		935		4,019					04/25/2046	1FM
45667W-AA-6	INDYMAC INDX MORTGAGE LO-SERIES 2006-FLX		06/25/2020	PAYDOWN		63,301	63,301	44,261	56,897		6,404		6,404		63,301				691	11/25/2036	1FM
45670A-AA-9	INDYMAC INDX MORTGAGE LO-SERIES 2007-FLX		06/25/2020	PAYDOWN		170,919	170,919	134,760	159,254		11,665		11,665		170,919				1,536	06/25/2037	1FM
458140-BP-4	Intel Corp-SENIOR UNSECURED		04/03/2020	HSBC SECURITIES INC		435,128	400,000	399,380							399,380		35,748	35,748	453	03/25/2025	1FE
462592-AD-8	IOWA STUDENT LOAN LIQUID-SERIES 2005-1 C		03/25/2020	PAYDOWN		23,550	23,550	17,074	20,103		3,447		3,447		23,550				135	09/25/2037	1FE
462613-AK-6	IPALCO ENTERPRISES INC-SECURED		05/14/2020	CALL 100.527066		261,370	260,000	259,821	259,977		1,393		1,393		261,370				7,450	07/15/2020	2FE
463556-A*-1	Iroquois Gas Transmissio Senior Note		04/27/2020	MATURITY		19,250,000	19,250,000	19,250,000	19,250,000						19,250,000				465,850	04/27/2020	2
463556-AD-2	IROQUOIS GAS TRANSMISSIO-BOND		05/07/2020	VARIOUS		513,837	486,175	486,175	486,175						486,175		27,662	27,662	15,688	10/31/2027	2FE
46412A-AD-4	IRWIN HOME EQUITY-SERIES 2006-P1 CLASS 2		06/01/2020	PAYDOWN		221,174	221,174	72,691	149,329		71,845		71,845		221,174				11,303	06/01/2037	1FM
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3		03/15/2020	VARIOUS		735,620	718,833	699,963	897,583		(196,709)		(196,709)		700,874		34,746	34,746	19,890	09/15/2065	1FE
466247-CL-5	JP MORGAN MORTGAGE TRUST-SERIES 2004-A2C		06/01/2020	PAYDOWN		452	452	446	446		6		6		452				8	05/01/2034	1FM
466247-K9-3	JP MORGAN MORTGAGE TRUST-SERIES 2006-A2		06/01/2020	PAYDOWN		144	144	119	142		25	23	2		144				3	11/01/2033	1FM
466247-NC-3	JP MORGAN MORTGAGE TRUST-SERIES 2005-S1		06/01/2020	PAYDOWN			12,640		(196)		315		315						(56)	01/01/2035	1FM
466247-TQ-6	JP MORGAN MORTGAGE TRUST-SERIES 2005-A6		06/01/2020	PAYDOWN		42,372	42,372	41,617	40,696		1,676		1,676		42,372				644	08/01/2035	1FM
466247-UG-6	JP MORGAN MORTGAGE TRUST-SERIES 2005-A6		06/01/2020	PAYDOWN		61,241	39,028	33,096	37,537		6,123		6,123		61,241				957	08/01/2035	1FM
466247-XE-8	JP MORGAN MORTGAGE TRUST-SERIES 2005-ALT		06/25/2020	PAYDOWN		39,930	39,819	26,245	34,748		5,217		5,217		39,930				429	10/25/2035	1FM
46625M-P9-4	JP MORGAN CHASE COMMERCI-SERIES 2003-CB7		06/01/2020	PAYDOWN				5,972	1,856	206	(138)		68						341	01/01/2038	6FE
46627M-BQ-9	J.P. MORGAN ALTERNATIVE -SERIES 2005-A2		06/25/2020	PAYDOWN		53,397	53,397	48,356	53,056		342		342		53,397				1,876	01/25/2036	1FM
46627M-CS-4	J.P. MORGAN ALTERNATIVE -SERIES 2006-A1		06/25/2020	PAYDOWN		52,003	52,003	39,718	41,342		10,662		10,662		52,003				592	03/25/2036	1FM
46629B-AR-0	JP MORGAN MORTGAGE ACQUI-SERIES 2006-CW2		06/25/2020	PAYDOWN		18,338	18,338	15,357	18,331		7		7		18,338				111	08/25/2036	1FM
46629N-AC-7	JP MORGAN MORTGAGE ACQUI-SERIES 2006-RM1		06/25/2020	PAYDOWN		1,549	1,549	634	675		874		874		1,549				11	08/25/2036	1FM
46630K-AA-4	JP MORGAN MORTGAGE ACQUI-SERIES 2007-HE1		06/25/2020	PAYDOWN		8,403	8,403	6,536	5,380		3,023		3,023		8,403				53	03/25/2047	1FM
46631Q-AR-3	JP MORGAN CHASE COMMERCI-SERIES 2007-CB2		06/01/2020	PAYDOWN		10,115	10,115	4,826	10,114		1		1		10,115				2,659	02/01/2051	1FM
477143-AJ-0	JetBlue 2019-1 Class A P-FIRST LIEN		05/15/2020	SINKING PAYMENT		136,328	136,328	136,328	136,328						136,328				2,044	05/15/2028	1FE
48121@-AA-9	Jrd Holdings LLC Senior Note Ser		04/30/2020	SINKING PAYMENT		3,571,429	3,571,429	3,723,224	3,615,026		(43,598)		(43,598)		3,571,429				72,143	04/30/2022	2PL
48121@-AB-7	Jrd Holdings LLC Senior Note Ser		04/30/2020	SINKING PAYMENT		3,454,545	3,454,545	3,454,545	3,454,545						3,454,545				80,318	04/30/2027	2PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
48121@-AD-3	Jrd Holdings LLC Senior Note		03/27/2020	SINKING PAYMENT															1,476	03/27/2024	2PL
48122H-AB-0	JP Morgan Student Loan T-SERIES 2007-A C		04/28/2020	PAYDOWN		114,532	114,532	109,163	111,067		3,465		3,465		114,532				1,290	06/28/2039	1FE
48128D-A*-8	JP Morgan Chase Bk Lease-Vadata-Amazon		06/01/2020	SINKING PAYMENT		2,141,191	2,141,191	2,141,191	2,141,191						2,141,191				42,424	12/01/2020	6*
48252A-AA-9	KKR Group Finance Co VI -SENIOR UNSECURE		05/14/2020	MORGAN		1,189,474	1,100,000	1,230,549			(2,414)		(2,414)		1,228,135		(38,661)	(38,661)	15,698	07/01/2029	1FE
485170-BC-7	Kansas City Southern-SENIOR UNSECURED		05/07/2020	AMHERST SECURITIES		589,817	624,000	659,601			(2)		(2)		659,599		(69,782)	(69,782)	12,594	11/15/2069	2FE
48661E-A#-5	KAYNE ANDERSON MID/ENERGY-SR UNSECD SER		03/25/2020	CA_CASH_CLOSE		2,432,700	2,295,000	2,295,000	2,295,000						2,432,700				189,210	03/22/2022	1FE
487312-AC-4	Keenan Fort Detrick Ener Taxable Revenue		05/15/2020	SINKING PAYMENT		625,384	625,384	625,384	625,384						625,384				18,436	05/15/2033	1FE
49271V-AG-5	Keurig Dr Pepper Inc-SENIOR UNSECURED		06/25/2020	VARIOUS		625,421	575,000	574,563	574,674		43		43		574,718		50,703	50,703	13,867	05/25/2023	2FE
493268-AU-0	KEYCORP STUDENT LOAN TRU-SERIES 1999-B C		05/26/2020	PAYDOWN		261,039	261,039	210,450	256,700		4,339		4,339		261,039				3,337	11/25/2036	1FE
493268-AW-6	KEYCORP STUDENT LOAN TRU-SERIES 2000-A C		05/26/2020	PAYDOWN		43,439	43,439	41,484	43,403		36		36		43,439				467	05/25/2029	1FE
493268-BW-5	KEYCORP STUDENT LOAN TRU-SERIES 2004-A C		04/27/2020	PAYDOWN		51,800	51,800	45,859	49,069		2,731		2,731		51,800				601	01/27/2043	1FE
49757#-AA-6	KIRKWALL HLDGS LLC SR SECD NT		04/05/2020	SINKING PAYMENT		42,973	42,973	42,973	42,973						42,973				459	10/05/2030	2
50077L-AK-2	KRAFT HEINZ FOODS CO-SENIOR UNSECURED		05/19/2020	TENDERED		86,613	82,000	87,034			(194)		(194)		86,841		(228)	(228)	1,116	07/15/2025	3FE
501044-CQ-2	KROGER CO/THE-SENIOR UNSECURED		05/08/2020	JANE		155,768	150,000	159,195	153,413		(596)		(596)		152,817		2,951	2,951	2,933	04/15/2022	2FE
501773-CX-1	LB COMMERCIAL CONDUIT MO-SERIES 1999-C1		06/01/2020	PAYDOWN				69	25		(11)		(11)						131	06/01/2031	6FE
50346E-AA-5	LA HIPOTECARIA SA-SERIES 2014-1ACLASS A1		06/15/2020	PAYDOWN		77,835	77,835	80,559	78,906		(1,071)		(1,071)		77,835				1,109	11/24/2042	1FE
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		06/15/2020	PAYDOWN		717,203	717,203	704,532	710,404		6,799		6,799		717,203				11,101	01/15/2042	1FE
52108M-DP-5	LB-UBS COMMERCIAL MORTGA-SERIES 2006-C1		06/11/2020	PAYDOWN			2,260	190			(1,201)		(1,201)						17	02/11/2041	1FM
521865-AY-1	Lear Corp-SENIOR UNSECURED		05/07/2020	BOFAMLSEC		1,187,502	1,295,000	1,195,064	1,206,281		3,469		3,469		1,209,750		(22,248)	(22,248)	32,260	09/15/2027	2FE
525221-AJ-6	LEHMAN XS TRUST-SERIES 2005-3 CLASS 2A1		06/25/2020	PAYDOWN		5,962	5,962	3,548	4,353		1,608		1,608		5,962				372	09/25/2035	1FM
525221-CD-7	LEHMAN XS TRUST-SERIES 2005-4 CLASS 1M1		04/27/2020	PAYDOWN		104	(86)	(4)	(13)		90		90		104				(1)	10/25/2035	1FM
525221-GB-7	LEHMAN XS TRUST-SERIES 2005-10 CLASS 2A3		04/01/2020	PAYDOWN		119	119	80	120		28		28		119				97	01/01/2036	2FM
525226-AL-0	LEHMAN XS TRUST-SERIES 2006-12N CLASS A4		03/25/2020	PAYDOWN		5					3		3		5					08/25/2046	1FM
525229-AG-5	LEHMAN XS TRUST-SERIES 2006-10N CLASS 1A		03/25/2020	PAYDOWN		132	5	2	3		82		82		132					07/25/2046	1FM
539830-AR-0	Lockheed Martin Corp-NOTE		06/05/2020	STIFEL NICOLAUS		35,900,724	24,708,000	26,485,915	26,112,904		(23,478)		(23,478)		26,089,426		9,811,298	9,811,298	1,173,424	09/01/2036	1FE
539830-BB-4	Lockheed Martin Corp-SR UNSECURED		06/05/2020	CITIGROUP GLOBAL MAR		7,412,319	6,045,000	6,181,116	6,170,963		(1,580)		(1,580)		6,169,384		1,242,935	1,242,935	118,915	12/15/2042	1FE
539830-BC-2	LOCKHEED MARTIN CORP-SR UNSECURED		06/05/2020	MORGAN		1,465,717	1,230,000	1,213,187	1,215,725		233		233		1,215,958		249,759	249,759	34,194	03/01/2035	1FE
539830-BD-0	LOCKHEED MARTIN CORP-SR UNSECURED		06/05/2020	U. S. BANCORP		3,209,787	2,702,000	2,593,420	2,601,136		923		923		2,602,059		607,728	607,728	79,289	03/01/2045	1FE
539830-BH-1	LOCKHEED MARTIN CORP-SENIOR UNSECURED		06/05/2020	MARKETAXESS FINANCIA		286,770	250,000	273,687	265,506		(1,104)		(1,104)		264,401		22,369	22,369	7,988	01/15/2026	1FE
539830-BK-4	LOCKHEED MARTIN CORP-SENIOR UNSECURED		06/05/2020	MARKETAXESS FINANCIA		1,412,507	1,112,000	1,214,242	1,202,558		(1,859)		(1,859)		1,200,699		211,808	211,808	28,356	05/15/2036	1FE
539830-BN-8	Lockheed Martin Corp-SENIOR UNSECURED		06/05/2020	BARCLAYS CAPITAL INC		1,600,031	1,267,000	1,388,701	1,388,346		(984)		(984)		1,387,363		212,668	212,668	38,002	09/15/2052	1FE
539830-BQ-1	Lockheed Martin Corp-SENIOR UNSECURED		06/05/2020	GOLDMAN		6,525,568	6,400,000	6,344,512			2		2		6,344,514		181,054	181,054	9,458	06/15/2050	1FE
54246#-AA-5	Long Beach Judicial Part Senior Secured		06/30/2020	SINKING PAYMENT		434,362	434,362	434,362	434,362						434,362				14,942	12/31/2047	1
542514-RL-0	LONG BEACH MORTGAGE LOAN-SERIES 2006-1 C		06/25/2020	PAYDOWN		22,164	22,164	9,854	12,169		9,995		9,995		22,164					02/25/2036	1FM
550279-AA-1	LUMINENT MORTGAGE TRUST-SERIES 2005-1 CL		06/25/2020	PAYDOWN		65,090	65,090	51,564	57,607		7,483		7,483		65,090					11/25/2035	1FM
55027A-AR-1	LUMINENT MORTGAGE TRUST-SERIES 2006-3 CL		06/25/2020	PAYDOWN		89,769	89,769	65,828	74,225		15,544		15,544		89,769					05/25/2036	1FM
55027A-AU-4	LUMINENT MORTGAGE TRUST-SERIES 2006-3 CL		06/25/2020	PAYDOWN		92,317	92,317	61,668	73,678		18,640		18,640		92,317					05/25/2036	1FM
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LT-LUNRR 2020-1A A		06/15/2020	PAYDOWN		830,317	897,013	897,004			9		9		830,317				5,930	02/15/2045	1FE
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LT-LUNRR 2020-1A B		06/15/2020	PAYDOWN		152,987	175,653	175,648			6		6		152,987				1,491	02/15/2045	2FE
55274S-AM-3	MASTR ASSET SECURITIZATI-SERIES 2006-3 C		05/25/2020	PAYDOWN		1,244	1,252	372	394		841		841		1,244				9	10/25/2036	1FM
55291K-AC-1	MASTR ASSET BACKED SECUR-SERIES 2006-WMC		06/25/2020	PAYDOWN		14,272	14,272	2,184	5,046		9,226		9,226		14,272				169	08/25/2036	1FM
55312Y-BD-3	ML-CFC COMMERCIAL MORTGA-SERIES 2007-5 C		06/01/2020	PAYDOWN				39	1	48	(14)		34						2	08/01/2048	6FE
55336V-AY-6	MPLX LP-SENIOR UNSECURED		05/22/2020	EXCHANGE OFFER		593,993	600,000	590,340	593,104		889		889		593,993				9,975	12/01/2022	2FE
55336V-BF-6	MPLX LP-SENIOR UNSECURED		05/22/2020	EXCHANGE OFFER		4,663,950	4,410,000	4,673,890	4,665,617		(1,667)		(1,667)		4,663,950				108,927	12/01/2047	2FE
55374V-AA-1	MSN 1357 LLC Senior Secured Notes Class		06/24/2020	SINKING PAYMENT		413,734	413,734	413,734	413,734						413,734				13,056	01/24/2028	2PL
55374V-AB-9	MSN 1357 LLC Senior Secured Notes Class		06/24/2020	SINKING PAYMENT		177,314	177,314	177,314	177,314						177,314				6,553	01/24/2028	3PL
56033A-AA-8	MAIMONIDES MEDICAL CENTE-SECURED		03/20/2020	CALL 100		20,000	20,000	19,975	19,983		17		17		20,000				330	03/20/2032	1FE
565849-AB-2	MARATHON OIL CORP-NOTE		06/03/2020	MARKETAXESS FINANCIA		206,454	200,000	243,554	241,485		(1,107)		(1,107)		240,378		(33,924)	(33,924)	9,822	03/15/2032	2FE
565849-AE-6	MARATHON OIL CORP-SENIOR UNSECURED NOTE		06/03/2020	SOUTHWEST SEC.		515,282	525,000	653,869	651,493		(2,001)		(2,001)		649,492		(134,210)	(134,210)	23,485	10/01/2037	2FE
565849-AM-8	Marathon Oil Corp-SENIOR UNSECURED		06/03/2020	MARKETAXESS FINANCIA		1,095,333	1,226,000	1,292,909	1,291,187		(545)		(545)		1,290,642		(195,309)	(195,309)	32,584	06/01/2045	2FE
565849-AP-1	MARATHON OIL CORP-SENIOR UNSECURED		06/03/2020	MORGAN		904,714	950,000	990,732	987,389		(1,959)		(1,959)		985,431		(80,717)	(80,717)	37,156	07/15/2027	2FE
56602#-AA-8	Marbeth Lease Fin Trust Pass-Thru Ctf		06/17/2020	SINKING PAYMENT		479,192	479,192	502,873	483,913		(4,721)		(4,721)		479,192				21,679	11/17/2022	2
571903-BD-4	Marriott International I-SENIOR UNSECURE		05/12/2020	BOFAMLSEC		91,133	87,000	86,997			(5)		(5)		86,992		4,141	4,141	389	05/01/2025	2FE
573284-AR-7	MARTIN MARIETTA MATERIAL-SENIOR UNSECURE		05/22/2020	MATURITY		1,090,000	1,090,000	1,095,256	1,090,855		(855)		(855)		1,090,000				7,100	05/22/2020	2FE
57636Q-AP-9	Mastercard Inc-SENIOR UNSECURED		04/07/2020	BARCLAYS CAPITAL INC		32,973	30,000	29,942							29,942		3,031	3,031	36	03/26/2030	1FE
576433-FP-6	MASTR ADJUSTABLE RATE MO-SERIES 2003-5 C		06/01/2020	PAYDOWN		5,445	5,445	1,283	2,745		2,700		2,700		5,445				37	11/01/2033	1FM
576433-GW-0	MASTR ADJUSTABLE RATE MO-SERIES 2003-6 C		03/01/2020	PAYDOWN															86	01/01/2034	1FM
576433-H3-3	MASTR ADJUSTABLE RATE MO-SERIES 2006-OA1		05/26/2020	PAYDOWN		5,461	5,404	2,922	4,540		898		898		5,461				32	04/25/2046	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
576433-NH-5	MASTR ADJUSTABLE RATE MO-SERIES 2004-5 C		06/01/2020	PAYDOWN		39,855	39,855	13,048	24,894		14,961		14,961		39,855				212	07/01/2034	1FM
576433-RB-4	MASTR ADJUSTABLE RATE MO-SERIES 2004-8 C		06/01/2020	PAYDOWN		1,333	1,320	171	452		878		878		1,333				5	09/01/2034	1FM
576433-RU-2	MASTR ADJUSTABLE RATE MO-SERIES 2004-09		06/25/2020	PAYDOWN		113,994	113,994	48,345	98,506		15,488		15,488		113,994					11/25/2034	1FM
576433-SE-7	MASTR ADJUSTABLE RATE MO-SERIES 2004-11		06/25/2020	PAYDOWN		44,179	44,179	28,522	42,316		1,863		1,863		44,179					11/25/2034	1FM
576433-WZ-5	MASTR ADJUSTABLE RATE MO-SERIES 2005-1 C		04/01/2020	PAYDOWN		787	787	466	757		30		30		787				212	01/01/2035	1FM
576433-YN-0	MASTR ADJUSTABLE RATE MO-SERIES 2005-3 C		06/25/2020	PAYDOWN		72,584	72,584	59,773	70,518		2,066		2,066		72,584				436	04/25/2035	1FM
576434-SN-5	MASTR ALTERNATIVE LOANS -SERIES 2004-6 C		06/01/2020	PAYDOWN		1,061	1,061	820	947		114		114		1,061				26	07/01/2034	1FM
576438-AA-3	MASTR ADJUSTABLE RATE MO-SERIES 2006-2 C		06/01/2020	PAYDOWN		79,602	79,602	67,497	71,276		8,326		8,326		79,602				514	04/01/2036	1FM
57643A-AA-8	MASTR SPECIALIZED LOAN T-SERIES 2006-2 C		06/25/2020	PAYDOWN		17,938	17,938	11,769	16,101		1,838		1,838		17,938				116	02/25/2036	1FM
57643L-FG-6	MASTR ASSET BACKED SECUR-SERIES 2004-OPT		05/26/2020	PAYDOWN		188,486	188,486	170,580	186,335		2,151		2,151		188,486				1,487	09/25/2034	1FM
57643L-GF-7	MASTR ASSET BACKED SECUR-SERIES 2005-NC1		06/25/2020	PAYDOWN		2,425	2,425	2,164	2,364		61		61		2,425				26	12/25/2034	1FM
57643L-MP-8	MASTR ASSET BACKED SECUR-SERIES 2005-NC2		06/25/2020	PAYDOWN		15,762	15,762	7,742	10,387		5,376		5,376		15,762				497	11/25/2035	1FM
57643Q-AE-5	MASTR REPERFORMING LOAN -SERIES 2005-2 C		06/25/2020	PAYDOWN		48,833	39,790	22,725	23,175		20,737		20,737		48,833				92	05/25/2035	1FM
57645L-AA-2	MASTR REPERFORMING LOAN -SERIES 2006-2 C		06/01/2020	PAYDOWN		367,742	346,186	230,478	306,424		118,321	70,582	47,739		367,742					05/01/2036	1FM
585525-FC-7	MELLON RESIDENTIAL FUNDI-SERIES 01-TBC1		06/15/2020	PAYDOWN		460	460	441	441						441		19	19	4	11/15/2031	1FM
589929-2N-7	MLCC MORTGAGE INVESTORS -SERIES 2003-F C		06/25/2020	PAYDOWN		5,204	5,204	5,120	5,204						5,204				50	10/25/2028	1FM
589929-3W-6	MERRILL LYNCH MORTGAGE I-SERIES 2003-A5		06/01/2020	PAYDOWN		11,992	11,992	3,787	8,174		3,818		3,818		11,992				225	08/01/2033	1FM
589929-E8-7	MERRILL LYNCH MORTGAGE I-SERIES 2003-A1		06/01/2020	PAYDOWN		7,113	7,113	1,863	1,863		5,251		5,251		7,113				205	12/01/2032	1FM
589929-N3-8	MERRILL LYNCH MORTGAGE I-SERIES 2003-A2		06/01/2020	PAYDOWN		4,083	4,083	4,012	4,079		5		5		4,083				96	03/01/2033	1FM
589929-W5-3	MERRILL LYNCH MORTGAGE I-SERIES 2003-A4		06/01/2020	PAYDOWN		302	302	274	282		20		20		302				10	07/01/2033	1FM
589929-X2-9	MERRILL LYNCH MORTGAGE I-SERIES 2003-A4		06/01/2020	PAYDOWN		33,292	33,292	29,389	32,659		633		633		33,292				1,020	07/01/2033	1FM
59020U-AA-3	MERRILL LYNCH MORTGAGE I-SERIES 2004-A1		06/01/2020	PAYDOWN		131	131	110	130		1		1		131				2	02/01/2034	1FM
59020U-AC-9	MERRILL LYNCH MORTGAGE I-SERIES 2004-A1		06/01/2020	PAYDOWN		14,493	14,493	13,432	14,289		204		204		14,493				367	02/01/2034	1FM
59020U-GT-6	MERRILL LYNCH MORTGAGE I-SERIES 2004-A2		06/01/2020	PAYDOWN		9,374	9,374	8,210	9,122		252		252		9,374				264	07/01/2034	1FM
59020U-HP-3	MERRILL LYNCH MORTGAGE I-SERIES 2004-A3		06/01/2020	PAYDOWN		8,273	8,273	1,664	2,801		5,473		5,473		8,273				185	05/01/2034	1FM
59020U-NZ-4	MLCC MORTGAGE INVESTORS -SERIES 2004-G C		06/25/2020	PAYDOWN		5,822	5,822	4,464	5,653		168		168		5,822				45	01/25/2030	1FM
59020U-Q5-7	MERRILL LYNCH MORTGAGE I-SERIES 2005-A8		06/25/2020	PAYDOWN		201,102	201,102	157,563	196,423		4,679		4,679		201,102				1,271	08/25/2036	1FM
59020U-QD-0	MERRILL LYNCH MORTGAGE I-SERIES 2005-A1		06/01/2020	PAYDOWN		707	707	575	693		14		14		707				19	12/01/2034	1FM
59020U-TL-9	MERRILL LYNCH MORTGAGE I-SERIES 2005-A2C		06/01/2020	PAYDOWN		9,869	9,869	1,737	6,593		3,275		3,275		9,869				281	02/01/2035	1FM
59020U-UJ-2	MLCC MORTGAGE INVESTORS -SERIES 2005-1 C		06/01/2020	PAYDOWN		8,806	8,806	7,995	8,667		138		138		8,806				176	04/01/2035	1FM
59020U-W4-3	MERRILL LYNCH MORTGAGE I-SERIES 2005-A9C		06/01/2020	PAYDOWN		18,047	18,047	10,129	12,509		7,428	1,836	5,592		18,047				665	12/01/2035	1FM
590212-AB-2	MERRILL LYNCH MORTGAGE I-SERIES 2006-HE3		06/25/2020	PAYDOWN		1,820	1,820	729	470		1,349		1,349		1,820				28	06/25/2037	1FM
59024W-AB-3	MLCC MORTGAGE INVESTORS -SERIES 2007-2 C		06/01/2020	PAYDOWN		8,996	8,996	6,965	8,237		759		759		8,996				31	06/01/2037	1FM
59024W-AF-4	MLCC MORTGAGE INVESTORS -SERIES 2007-2 C		04/01/2020	PAYDOWN		(39,601)	(38,202)	(1,845)	4,930		12,359		12,359		(39,601)				(709)	06/25/2037	1FM
60040#-AB-8	Millennium Pipeline Comp Senior Secured		06/30/2020	SINKING PAYMENT		662,196	662,196	670,277	668,028		(5,832)		(5,832)		662,196				10,757	06/30/2032	1PL
60081*-AA-4	Millikan Solar LLC Senior Secured		04/05/2020	SINKING PAYMENT		39,061	39,061	39,061	39,061						39,061				412	10/05/2030	2
61744C-MH-6	MORGAN STANLEY CAPITAL I-SERIES 2005-NC1		06/25/2020	PAYDOWN		73,359	73,359	72,465	73,666		(308)		(308)		73,359				642	01/25/2035	1FM
617459-AD-4	MORGAN STANLEY CAPITAL I-SERIES 2011-C2		06/01/2020	PAYDOWN		168,922	168,922	170,605	169,134		(212)		(212)		168,922				2,627	06/01/2044	1FM
617463-AA-2	MORGAN STANLEY IXIS REAL-SERIES 2006-2 C		06/25/2020	PAYDOWN		285	285	126	144		142		142		285				2	11/25/2036	1FM
61746B-DJ-2	Morgan Stanley-SR UNSECURED		04/03/2020	GOLDMAN		545,097	525,000	540,544	533,346		(673)		(673)		532,673		12,424	12,424	12,141	02/25/2023	1FE
61746R-AB-7	MORGAN STANLEY CAPITAL I-SERIES 2002-HE3		06/25/2020	PAYDOWN		68,518	68,518	61,154	68,518						68,518				786	03/25/2033	1FM
61748H-BF-7	MORGAN STANLEY MORTGAGE -SERIES 2004-6AR		06/25/2020	PAYDOWN		30,820	30,820	30,134	30,820						30,820				265	07/25/2034	1FM
61749B-AB-9	MORGAN STANLEY CAPITAL I-SERIES 2006-NC5		06/25/2020	PAYDOWN		2,541	2,541	1,885	1,689		852		852		2,541				15	10/25/2036	1FM
61749L-AN-1	MORGAN STANLEY MORTGAGE -SERIES 2006-8AR		06/01/2020	PAYDOWN		5,931	5,931	3,886	5,196		735		735		5,931				185	06/01/2036	1FM
61750F-AE-0	MORGAN STANLEY CAPITAL I-SERIES 2006-HE6		06/25/2020	PAYDOWN		12,272	12,272	5,444	6,219		6,053		6,053		12,272				95	09/25/2036	1FM
61750M-AB-1	MORGAN STANLEY CAPITAL I-SERIES 2006-HE7		06/25/2020	PAYDOWN		110	110	59	63		48		48		110				1	09/25/2036	1FM
617526-AE-8	MORGAN STANLEY CAPITAL I-SERIES 2007-HE1		06/25/2020	PAYDOWN		8,390	8,390	2,898	4,959		3,431		3,431		8,390				50	11/25/2036	1FM
61755A-AB-2	MORGAN STANLEY CAPITAL I-SERIES 2007-NC3		06/25/2020	PAYDOWN		88	88	51	65		23		23		88				1	05/25/2037	1FM
61760R-BB-7	MORGAN STANLEY CAPITAL I-SERIES 2011-C3		06/01/2020	PAYDOWN		80,742	80,742	81,549	80,870		(128)		(128)		80,742				1,459	07/01/2049	1FM
61760V-AA-1	MORGAN STANLEY CAPITAL I-SERIES 2012-C4C		06/01/2020	PAYDOWN				46,899	10,561		(1,664)		(1,664)						25,708	03/01/2045	1FE
61915R-AX-4	MORTGAGEIT TRUST-SERIES 2005-5 CLASS M2		06/25/2020	PAYDOWN		44,744	44,744	2,460	38,602		6,142		6,142		44,744				478	12/25/2035	1FM
61915R-BB-1	MORTGAGEIT TRUST-SERIES 2005-AR1 CLASS 1		06/25/2020	PAYDOWN		179,965	179,965	134,182	155,157		24,808		24,808		179,965					11/25/2035	1FM
61915R-BZ-8	MORTGAGEIT TRUST-SERIES 2006-1 CLASS 1A2		06/25/2020	PAYDOWN		14,421	14,315	7,904	11,514		2,791		2,791		14,421				47	04/25/2036	1FM
61946E-AA-6	MOSAIC SOLAR LOANS LLC-SERIES 17-1A CLAS		06/20/2020	PAYDOWN		343,962	343,962	343,863	343,857		105		105		343,962				6,403	06/20/2042	1FE
61946G-AA-1	MOSAIC SOLAR LOANS 2017--2017-2A CLASS A		06/20/2020	PAYDOWN		258,352	258,352	258,318	258,318		34		34		258,352				4,059	06/22/2043	1FE
61946G-AB-9	MOSAIC SOLAR LOANS 2017--2017-2A CLASS B		06/20/2020	PAYDOWN		163,658	163,658	164,781	164,553		(896)		(896)		163,658				3,210	06/22/2043	2FE
61946L-AA-0	Mosaic Solar Loan Trust -MSAIC 2018-2GS		06/20/2020	PAYDOWN		211,953	211,953	209,701	209,678		2,275		2,275		211,953				3,719	02/22/2044	1FE
620076-BE-8	MOTOROLA SOLUTIONS INC-SENIOR UNSECURED		05/14/2020	MORGAN		591,860	570,000	581,109	581,315		(97)		(97)		581,219		10,641	10,641	22,380	09/01/2044	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
620076-BN-8	Motorola Solutions Inc-SENIOR UNSECURED		05/14/2020	WELLS FARGO		462,685	420,000	457,051	456,589		(1,292)		(1,292)		455,297		7,388	7,388	9,392	05/23/2029	2FE
629400-AE-2	Element Rail Leasing II -ERL 2016-1A A2		11/19/2019	CALL 100															125,047	03/19/2046	1FE
62963#-AA-9	NRP (Operating) LLC Senior Note Ser		06/19/2020	SINKING PAYMENT		331,658	331,658	331,658	331,658						331,658				9,675	06/19/2023	4
62963#-AD-3	NRP (Operating) LLC Senior Note Ser		07/19/2019	SINKING PAYMENT		(150,884)	(150,884)	(150,884)	(150,884)						(150,884)				11	07/19/2020	4
62963#-AH-4	NRP (Operating) LLC Senior Note Ser		12/01/2019	SINKING PAYMENT		(87,939)	(87,939)	(87,939)	(87,939)						(87,939)				6,735	12/01/2023	4
62963#-AJ-0	NRP (Operating) LLC Senior Note Ser		12/01/2019	SINKING PAYMENT		(67,540)	(67,540)	(67,540)	(67,540)						(67,540)				86,843	12/01/2026	4
62963#-AK-7	NRP (OPER) LLC SR NT SER J		12/01/2019	SINKING PAYMENT		(67,540)	(67,540)	(67,540)	(67,540)						(67,540)				19,118	12/01/2026	4
62963#-AL-5	NRP (OPER) LLC SR NT SER K		12/01/2019	SINKING PAYMENT		(67,540)	(67,540)	(67,540)	(67,540)						(67,540)				5,677	12/01/2026	4
63080#-AA-5	NARA Caves Lease Trust Lease Backed Ce		06/15/2020	SINKING PAYMENT		158,226	158,226	158,226	158,226						158,226				3,496	09/15/2028	1
63967@-AA-5	TR CTF - NEBRASKA MED CTR		06/15/2020	SINKING PAYMENT		116,855	116,855	116,855							116,855				1,446	01/15/2049	1Z
64034J-AB-0	NELNET PRIVATE EDUCATION-NPELT 2016-A A1		06/25/2020	PAYDOWN		1,726,936	1,726,936	1,715,422	1,720,416		6,519		6,519		1,726,936				25,148	12/26/2040	1FE
64352V-EG-2	NEW CENTURY HOME EQUITY -SERIES 2003-5 C		06/25/2020	PAYDOWN		52	52	39	47		5		5		52					11/25/2033	1FM
64352V-QR-5	NEW CENTURY HOME EQUITY -SERIES 2006-1 C		06/25/2020	PAYDOWN		90,033	90,033	58,009	77,746		12,287		12,287		90,033				1,161	05/25/2036	1FM
65106F-AG-7	NEWCASTLE MORTGAGE SECUR-SERIES 2007-1 C		06/25/2020	PAYDOWN		(4,573)	(30,947)	369	(196)	(7,075)	(6,169)		(13,244)		(4,573)				(661)	04/25/2037	6FM
651639-AN-6	Newmont Mining Corp-SENIOR UNSECURED NOT		03/19/2020	TENDERED															240,000	03/15/2022	2FE
655044-AE-5	NOBLE ENERGY INC-SENIOR UNSECURED NOTE		06/04/2020	MORGAN		5,051,139	5,285,000	6,366,343	6,206,886		(11,793)		(11,793)		6,195,093		(1,143,954)	(1,143,954)	243,991	03/01/2041	2FE
655044-AG-0	NOBLE ENERGY INC NT		06/03/2020	CITIGROUP GLOBAL MAR		1,133,380	1,227,000	904,004	68,034		496		496		904,434		228,946	228,946	35,788	11/15/2043	2FE
655044-AJ-4	NOBLE ENERGY INC-SENIOR UNSECURED		06/03/2020	CITIGROUP GLOBAL MAR		224,065	250,000	275,488	275,286		(247)		(247)		275,039		(50,974)	(50,974)	7,014	11/15/2044	2FE
655044-AN-5	Noble Energy Inc-SENIOR UNSECURED		06/03/2020	CITIGROUP GLOBAL MAR		44,497	50,000	55,690	55,652		(49)		(49)		55,603		(11,106)	(11,106)	1,994	08/15/2047	2FE
65535V-NS-3	NOMURA ASSET ACCEPTANCE -SERIES 2005-S3C		06/25/2020	PAYDOWN		352,710	352,031	153,672	150,513						150,797		201,913	201,913	21,275	08/25/2035	1FM
65535V-RH-3	NOMURA ASSET ACCEPTANCE -SERIES 2005-AR6		06/01/2020	PAYDOWN		261,227	261,227	150,891	227,883		33,344		33,344		261,227				13,923	12/01/2035	1FM
65535V-RK-6	NOMURA ASSET ACCEPTANCE -SERIES 2005-AR6		06/25/2020	PAYDOWN		23,648	23,648	8,522	8,628		15,228	207	15,021		23,648				1,207	12/25/2035	1FM
65535V-US-5	NOMURA ASSET ACCEPTANCE -SERIES 2006-AR2		06/25/2020	PAYDOWN		60,658	60,658	25,130	20,545		40,112		40,112		60,658				493	04/25/2036	1FM
65538D-AA-3	NOMURA ASSET ACCEPTANCE -SERIES 2006-AR4		06/25/2020	PAYDOWN		43,439	43,131	21,684	33,906		9,410		9,410		43,439					12/25/2036	1FM
655844-BL-1	NORFOLK SOUTHERN CORP SR NT		06/19/2020	DTCYID		264,293	250,000	253,275	251,319		(213)		(213)		251,107		13,186	13,186	6,209	02/15/2023	2FE
655855-FA-7	SOUTHERN RAILWAY CO-DEBENTURE		06/15/2020	MATURITY		11,600,000	11,600,000	11,559,156	11,596,309		3,691		3,691		11,600,000				565,500	06/15/2020	2FE
66231N-AA-9	North Shore Aviation Tru Senior Secured		06/20/2020	SINKING PAYMENT		500,978	500,978	500,978							500,978				2,543	03/20/2032	2PL
662352-A*-4	North Shore-Long Island Senior Secured		05/01/2020	SINKING PAYMENT		456,781	456,781	456,781	456,781						456,781				9,592	05/01/2030	1
66705R-AA-7	NORTHSTAR EDUCATION FINA-NEF 2016-1 A		06/25/2020	PAYDOWN		247,801	247,801	236,611	244,348		3,453		3,453		247,801				2,642	05/27/2036	1FE
66727@-AA-9	Northwell Healthcare, In Senior Secured		05/01/2020	SINKING PAYMENT		229,307	229,307	239,119	238,659		(9,352)		(9,352)		229,307				4,815	05/01/2030	1
66987X-DH-5	NOVASTAR HOME EQUITY LOA-SERIES 2003-4 C		06/25/2020	PAYDOWN		2,894	2,894	2,029	2,733		161		161		2,894				26	02/25/2034	1FM
669884-AF-5	NOVASTAR HOME EQUITY LOA-SERIES 2006-1 C		05/26/2020	PAYDOWN			(11,274)	(528)	(559)		332		332						(94)	05/25/2036	1FM
68383N-CU-5	OPTEUM MORTGAGE ACCEPTAN-SERIES 2005-5 C		06/25/2020	PAYDOWN		132,405	132,405	106,890	119,714		12,691		12,691		132,405					12/25/2035	1FM
68383N-DT-7	OPTEUM MORTGAGE ACCEPTAN-SERIES 2006-1 C		06/25/2020	PAYDOWN		143,539	143,539	109,735	125,456		18,082		18,082		143,539				904	04/25/2036	1FM
68383N-DW-0	OPTEUM MORTGAGE ACCEPTAN-SERIES 2006-1 C		06/25/2020	PAYDOWN		212,741	212,741	164,067	197,030		15,711		15,711		212,741				1,419	04/25/2036	1FM
68504T-AA-2	ORANGE LAKE TIMESHARE TR-SER 2015-AA CL		06/08/2020	PAYDOWN		195,886	195,886	195,854	195,879		7		7		195,886				2,971	09/08/2027	1FE
69144Y-AA-5	OXFORD FINANCE FUNDING T-SERIES 2016 1A		06/15/2020	PAYDOWN		211,294	211,294	211,294	211,294						211,294				3,083	06/17/2024	1FE
69336R-AW-0	PHHMC MORTGAGE PASS THRO-SERIES 2005-3 C		06/01/2020	PAYDOWN		260,723	260,723	251,932	256,551		4,173		4,173		260,723				5,581	06/01/2035	1FM
69338R-AA-6	PENNSYLVANIA HIGHER EDUC-SERIES 2011-1A		06/25/2020	PAYDOWN		18,230	18,230	17,956	18,230						18,230				247	06/25/2038	1FE
69394#-AA-3	PGA TOUR, Inc. Senior Note Ser		05/30/2020	SINKING PAYMENT		366,685	366,685	366,685	366,685						366,685				6,289	05/30/2041	1PL
69394#-AB-1	PGA TOUR, Inc. Senior Note Ser		11/30/2019	SINKING PAYMENT															2,775	05/30/2041	1PL
695156-AQ-2	PACKAGING CORP OF AMERIC-SENIOR UNSECURE		05/07/2020	JANE		655,728	600,000	598,410	599,276		86		86		599,362		56,366	56,366	14,250	11/01/2023	2FE
70069F-BS-5	PARK PLACE SECURITIES IN-SERIES 2004-WHQ		06/25/2020	PAYDOWN		701,926	701,926	511,210	684,841		17,085		17,085		701,926				6,550	09/25/2034	1FM
70069F-LH-8	PARK PLACE SECURITIES IN-SERIES 2005-WCW		06/25/2020	PAYDOWN		1,501,096	1,501,096	618,970	1,213,304		287,792		287,792		1,501,096				13,186	07/25/2035	1FM
70069F-LW-5	PARK PLACE SECURITIES IN-PPSI 2005-WCW3		06/25/2020	PAYDOWN		51,150	51,150	46,818	51,150						51,150					08/25/2035	1FM
709163-GJ-2	PENNSYLVANIA ST HGR EDU -SERIES 2006 CL		05/15/2020	CALL 100		100,000	100,000	97,250	99,311		689		689		100,000				2,655	10/25/2042	1FE
718546-AV-6	Phillips 66-SENIOR UNSECURED		04/15/2020	MARKETAXESS FINANCIA		25,934	25,000	24,987							24,986		948	948	21	04/09/2025	1FE
72349C-AB-8	CROWN CASTLE-SERIES 2009-1CLASS A2		05/01/2020	PAYDOWN		689,583	689,583	689,583	689,583						689,583				15,516	08/15/2029	1FE
72703P-AB-9	Planet Fitness Master Is-PLNT 2018-1A A2		06/05/2020	PAYDOWN		100,000	100,000	100,000	100,000						100,000				2,333	09/05/2048	2FE
72703P-AC-7	Planet Fitness Master Is-2019-1A A2 FIXE		06/05/2020	PAYDOWN		97,465	97,465	97,465	97,465						97,465				1,901	12/05/2049	2FE
72925P-AC-9	PLUM CREEK TIMBERLANDS-SENIOR UNSECURED		05/18/2020	CALL 103.379		155,069	150,000	155,833	150,861		4,207		4,207		155,069				4,759	03/15/2021	2FE
73316P-KH-2	POPULAR ABS MORTGAGE PAS-SERIES 2006-B C		06/25/2020	PAYDOWN		5,852	5,852	5,381	5,852						5,852				39	05/25/2036	1FM
73943#-AD-5	Prairie Breeze Class B H Senior Secured		06/30/2020	SINKING PAYMENT		30,075	30,075	30,075	30,075						30,075				524	05/01/2039	2PL
74005P-BD-5	PRAXAIR INC-SENIOR UNSECURED		05/14/2020	JANE		1,003,306	920,000	922,472	921,782		(4)		(4)		921,778		81,528	81,528	17,328	11/07/2042	1FE
74005P-BN-3	PRAXAIR INC-SR UNSECURED		05/14/2020	MARKETAXESS FINANCIA		211,226	200,000	193,432	196,107		268		268		196,375		14,851	14,851	4,166	02/05/2025	1FE
74166Y-AA-8	Primose Funding LLC-PROSE 2019-1A A2		04/30/2020	PAYDOWN		17,545	17,545	17,545	17,545						17,545				393	07/30/2049	2FE
743315-AX-1	Progressive Corp/The-SENIOR UNSECURED		04/07/2020	MORGAN		46,836	40,000	39,659							39,659		7,177	7,177	57	03/26/2050	1FE
745310-AB-8	PUGET ENERGY INC-SENIOR NOTE		06/20/2020	CALL 102.838794		10,514,238	10,224,000	10,254,108	10,228,109		286,129		286,129		10,514,238				341,510	12/15/2020	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
745310-AH-5	PUGET ENERGY INC-SECURED		05/14/2020	JP MORGAN SECURITIES		7,464,375	7,500,000	7,490,349	7,493,974		590		590		7,494,564		(30,189)	(30,189)	139,156	05/15/2025	2FE
747525-AF-0	QUALCOMM Inc-SR UNSECURED		04/17/2020	CREDIT SUISSE SECURI		59,553	54,000	53,806	53,886		6		6		53,892		5,661	5,661	776	05/20/2025	1FE
74922M-AB-7	RESIDENTIAL ACCREDIT LOA-SERIES 2006-QA6		06/25/2020	PAYDOWN		164,239	172,702	115,453	153,721		16,303		16,303		164,239				732	07/25/2036	1FM
74922M-AC-5	RESIDENTIAL ACCREDIT LOA-SERIES 2006-QA6		05/26/2020	PAYDOWN		15,023	16,298	10,405	14,235		1,630		1,630		15,023				65	07/25/2036	1FM
74979U-AA-3	RS 2018 Private, LLC Senior Secured		06/20/2020	SINKING PAYMENT		575,000	575,000	575,000	575,000						575,000				11,615	06/20/2026	1PL
75115D-AH-8	RESIDENTIAL ACCREDIT LOA-SERIES 2006-QS1		05/01/2020	PAYDOWN		254	262	157	225		42	9	33		254				4	09/01/2036	3FM
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6		06/01/2020	PAYDOWN		2,836	3,732	1,818	2,942		389		389		2,836				71	04/01/2037	1FM
75513E-AC-5	Raytheon Technologies Co-SENIOR UNSECURE		06/10/2020	CREDIT SUISSE SECURI		19,435,962	18,200,000	18,139,394			(177)		(177)		18,139,217		1,296,745	1,296,745	37,917	07/01/2050	2FE
75846#-AA-4	Reelcraft Ind. SR SUB NT		03/05/2020	CALL 100		2,923,553	2,923,553	2,923,556	2,919,855		(33)		(33)		2,923,553				130,043	02/28/2023	5GI
75970N-AG-2	RENAISSANCE HOME EQUITY -SERIES 2005-2 C		06/25/2020	PAYDOWN		2,497	2,497	2,370	2,572		(76)		(76)		2,497				18	08/25/2035	1FM
759950-AW-8	RENAISSANCE HOME EQUITY -SERIES 2003-2 C		05/26/2020	PAYDOWN		23,167	23,167	22,023	23,167						23,167				202	08/25/2033	1FM
759950-DG-0	RENAISSANCE HOME EQUITY -SERIES 2004 3 C		06/25/2020	PAYDOWN		28	28	29	29						28					11/25/2034	1FM
760985-DV-0	RESIDENTIAL ASSET MTG PRODS 2001-RS2 CTF		06/25/2020	PAYDOWN		1,147	1,147	1,147	1,149		(2)		(2)		1,147				9	06/25/2031	1FM
76110H-5C-9	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA5		06/01/2020	PAYDOWN		5,095	101,927	9,552	29,474		(14,192)		(14,192)		5,095				10,678	04/01/2035	1FM
761118-FM-5	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA9		06/01/2020	PAYDOWN			57,261	39,773	51,284		(7,600)		(7,600)						27	08/01/2035	1FM
761118-RJ-9	RESIDENTIAL ACCREDIT LOA-SERIES 2006-Q01		04/27/2020	PAYDOWN		195	187	96	136		55		55		195					02/25/2046	1FM
76112B-UE-8	GMAC MORTGAGE CORPORATIO-SERIES 2005-AR4		06/01/2020	PAYDOWN		1,339	1,339	887	1,083		451	195	256		1,339				19	07/01/2035	1FM
76112H-AE-7	RES ASSET SECURIZATION TR-SERIES 2006-A9		06/01/2020	PAYDOWN		84	84	41	41		42		42		84				2	09/01/2036	1FM
76251#-AA-0	Rialto Water Services LL Senior Secured		03/31/2020	SINKING PAYMENT															11,792	09/30/2042	1PL
766879-AA-8	CEMEX Materials LLC-SENIOR UNSECURED		06/16/2020	LIQUIDITY FINANCE LL		4,670,500	4,500,000	5,017,500	5,014,521		(35,420)		(35,420)		4,979,102		(308,602)	(308,602)	305,155	07/21/2025	3FE
76716X-AB-8	RIO OIL FINANCE Trust-2014-3 SR SECD NT		04/06/2020	SINKING PAYMENT		17,692	17,692	20,302	20,009		(2,317)		(2,317)		17,692				863	01/06/2027	3FE
77183#-AA-1	Rock Chalk Park Lease Backed Ce		06/01/2020	SINKING PAYMENT		139,343	139,343	139,343	139,343						139,343				4,619	07/01/2044	1
77183#-AB-9	Rock Chalk Park Trust Ctfs Seri		06/01/2020	SINKING PAYMENT		30,289	30,289	30,289	30,289						30,289				1,534	07/01/2044	1
78409V-AN-4	S&P Global Inc-SENIOR UNSECURED		01/27/2020	MORGAN															4,500	05/15/2048	1FE
78412D-AN-9	SEMCO ENERGY INC-SENIOR SECURED NOTE		04/21/2020	MATURITY		15,455,000	15,455,000	17,299,894	15,540,579		(85,579)		(85,579)		15,455,000				397,966	04/21/2020	1FE
784420-AE-1	SLC STUDENT LOAN TRUST-SERIES 2005-1 CLA		05/15/2020	PAYDOWN		214,412	214,412	179,776	192,231		22,181		22,181		214,412				2,174	02/15/2045	1FE
784424-AE-3	SLC STUDENT LOAN TRUST 2-SERIES 07-1 CLA		05/15/2020	PAYDOWN		37,350	37,350	34,868	35,395		1,955		1,955		37,350				379	02/15/2068	1FE
784427-AG-1	SLC Student Loan Trust 2-SLCLT 2006-1 B		06/15/2020	PAYDOWN		494,399	494,399	459,809	462,688		31,711		31,711		494,399				3,817	03/15/2055	1FE
784428-AG-9	SLC STUDENT LOAN TRUST 2-SERIES 06-2 CLA		06/15/2020	PAYDOWN		60,052	60,052	55,780	57,054		2,998		2,998		60,052				470	12/15/2039	1FE
78442G-GM-2	SLM STUDENT LOAN TRUST 2003-4 LN BKD CTF		06/15/2020	PAYDOWN		46,245	46,245	43,606	44,564		1,680		1,680		46,245				460	06/15/2038	2FE
78442G-HH-2	SLM STUDENT LOAN TRUST-SERIES 2003-7A CL		06/15/2020	PAYDOWN		5,995	5,995	5,995	5,995						5,995				76	12/15/2033	2FE
78442G-JY-3	SLM Student Loan Trust 2-SLMA 2003-11 B		06/15/2020	PAYDOWN		237,821	237,821	226,105	226,984		10,837		10,837		237,821				2,365	12/15/2038	1FE
78442G-KD-7	SLM STUDENT LOAN TRUST-SERIES 2003-12 CL		06/15/2020	PAYDOWN		29,572	29,572	26,842	28,227		1,346		1,346		29,572				285	03/15/2038	2FE
78442G-KP-0	SLM Student Loan Trust 2-SLMA 2003-14 B		04/27/2020	PAYDOWN		479,311	479,311	456,225	458,567		20,744		20,744		479,311				5,956	10/25/2065	1FE
78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004 - 3 C		04/27/2020	PAYDOWN		79,161	79,161	67,485	72,890		6,271		6,271		79,161				951	10/25/2064	1FE
78442G-MR-4	SLM Student Loan Trust 2-SERIES 04-8 CLA		04/27/2020	PAYDOWN		200,613	200,613	190,394	191,469		9,144		9,144		200,613				2,439	01/25/2040	1FE
78442G-PL-4	SLM STUDENT LOAN TRUST-SERIES 2005-4 CLA		04/27/2020	PAYDOWN		391,687	391,687	358,829	368,857		22,830		22,830		391,687				4,122	07/25/2055	1FE
78442G-PS-9	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLA		04/27/2020	PAYDOWN		260,799	260,799	229,390	242,093		18,706		18,706		260,799				2,369	10/25/2040	1FE
78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLA		04/27/2020	PAYDOWN		415,968	415,968	380,163	396,449		19,519		19,519		415,968				4,613	01/25/2044	1FE
78442G-QT-6	SLM STUDENT LOAN TRUST-SERIES 2005-8 CLA		04/27/2020	PAYDOWN		150,479	150,479	126,026	138,445		12,034		12,034		150,479				1,684	01/25/2055	1FE
78442G-RC-2	SLMA 2005-9 STUDENT LN-BKD NT CL B		04/27/2020	PAYDOWN		159,167	159,167	126,293	139,921		19,246		19,246		159,167				1,773	01/25/2041	1FE
78442G-RY-4	SLM STUDENT LOAN TRUST-SERIES 2006-2 CLA		04/27/2020	PAYDOWN		71,907	71,907	62,948	67,159		4,749		4,749		71,907				772	01/25/2041	1FE
78442G-SL-1	SLM Student Loan Trust 2-SERIES 06-4 CLA		04/27/2020	PAYDOWN		130,485	130,485	122,167	124,739		5,746		5,746		130,485				1,387	01/25/2070	1FE
78443G-AJ-4	SLM STUDENT LOAN TRUST 2-SERIES 06-7 CLA		04/27/2020	PAYDOWN		528,885	528,885	492,157	499,007		29,879		29,879		528,885				5,621	01/27/2042	1FE
78446D-AC-3	SLM STUDENT LOAN TRUST-SERIES 2011-A CLA		06/15/2020	PAYDOWN		583,452	583,452	589,660	583,988		(536)		(536)		583,452				9,004	01/15/2043	1FE
78449F-AC-5	SMB PRIVATE ED LN TR 201-SMB PRIVATE ED		06/15/2020	PAYDOWN		985,676	985,676	985,676	985,676						985,676				11,377	05/15/2031	1FE
78449G-AB-5	SMB PRIVATE EDUCATION LO-SERIES 2016-B A		06/15/2020	PAYDOWN		308,214	308,214	308,203	308,154		60		60		308,214				3,094	02/17/2032	1FE
78469P-AB-0	SOCIAL PROFESSIONAL LOAN-SERIES 2016-A C		06/25/2020	PAYDOWN		1,393,816	1,393,816	1,381,090	1,383,991		9,825		9,825		1,393,816				16,046	12/26/2036	1FE
79549A-RE-1	SALOMON BROTHERS MORTGAG-SERIES 2002-HYB		06/01/2020	PAYDOWN		12,866	12,866	12,890	13,213		(347)		(347)		12,866				209	09/01/2032	1FM
79549A-RU-5	Salomon Bros Mtg Secs VI-SERIES 2003-CB1		06/01/2020	PAYDOWN		250	250	138	197		53		53		250				4	01/01/2033	1FM
79549A-SM-2	SALOMON BROTHERS MORTGAG-SERIES 2003 UP1		06/01/2020	PAYDOWN		7,488	7,488	6,689	6,689		798		798		7,488				202	04/01/2032	1FM
79549A-XZ-7	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2		06/01/2020	PAYDOWN		12,586	12,586	9,624	10,482		2,104		2,104		12,586				376	06/01/2033	1FM
79549A-YA-1	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2		06/01/2020	PAYDOWN		10,075	10,075	7,670	5,383		4,692		4,692		10,075				301	06/01/2033	1FM
79549A-YB-9	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2		06/01/2020	PAYDOWN		1,748	1,654	423	630		1,086		1,086		1,748				72	06/01/2033	1FM
80282K-AE-6	SANTANDER HOLDINGS USA-SENIOR UNSECURED		05/07/2020	BNY CAPITAL		556,254	540,000	562,521	554,600		(920)		(920)		553,680		2,574	2,574	19,845	07/17/2025	2FE
805564-RM-5	SAXON ASSET SECURITIES T-SERIES 2005-1 C		06/25/2020	PAYDOWN		49,212	49,212	36,397	48,691		521		521		49,212				407	05/25/2035	1FM
81744F-AZ-0	SEQUOIA MORTGAGE TRUST-SERIES 2004-3 CLA		06/20/2020	PAYDOWN		5,990	5,990	5,462	6,008		(18)		(18)		5,990				146	05/20/2034	1FM
81744F-DK-0	SEQUOIA MORTGAGE TRUST-SERIES 2004-8 CLA		06/20/2020	PAYDOWN		8,076	8,076	7,943	8,126		(50)		(50)		8,076				87	09/20/2034	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
81744F-JH-1	SEQUOIA MORTGAGE TRUST-SERIES 2005-4 CLA		06/01/2020	PAYDOWN		5,351	5,351	3,420	4,609		742		742		5,351				118	04/01/2035	1FM
82652W-AB-4	SIERRA RECEIVABLES FUNDI-SERIES 16-2A CL		06/20/2020	PAYDOWN		37,917	37,917	37,915	37,917						37,917				441	07/20/2033	2FE
82652X-AB-2	SIERRA RECEIVABLES FUNDI-SERIES 16-1A CL		06/20/2020	PAYDOWN		52,267	52,267	52,255	52,579		(312)		(312)		52,267				796	03/21/2033	2FE
83149E-AG-2	SLM STUDENT LN TR 2006-5-NOTE CL B		04/27/2020	PAYDOWN		559,990	559,990	498,874	512,573		47,417		47,417		559,990				5,988	10/25/2040	1FE
83149F-AD-6	SLMA 2006 6 NT CL B		04/27/2020	PAYDOWN		390,415	390,415	337,414	354,568		35,847		35,847		390,415				4,169	01/25/2070	1FE
834016-AB-3	SOCIAL PROFESSIONAL LOAN-SERIES 2015-C C		06/25/2020	PAYDOWN		109,419	109,419	108,818	108,986		433		433		109,419				1,131	08/25/2033	1FE
83406J-AA-2	Sofi Alternative Trust 2-SERIES 19-C CLA		06/15/2020	PAYDOWN		13,829,630	13,829,630	14,317,440	14,287,370		(457,739)		(457,739)		13,829,630				266,235	01/25/2045	1FE
83416W-AB-9	SOLAR STAR FUNDING LLC-SECURED		06/30/2020	SINKING PAYMENT		283,017	283,017	283,017	283,017						283,017					06/30/2035	2FE
83421#-AA-1	SolGen, LLC Senior Secured		06/30/2020	SINKING PAYMENT		225,064	225,064	225,064	225,064						225,064				4,423	09/30/2036	2PL
83546D-AF-5	Sonic Capital LLC-SERIES 18-1A CLASS A2		06/20/2020	PAYDOWN		9,000	9,000	9,000	9,000						9,000				151	02/20/2048	2FE
83611M-AQ-1	SOUNDVIEW HOME EQUITY LO-SERIES 2003-2 C		06/25/2020	PAYDOWN		6,079	6,079	5,927	6,079						6,079				64	11/25/2033	1FM
83613G-AA-7	SOUNDVIEW HOME EQUITY LO-SERIES 2008-1 C		06/25/2020	PAYDOWN		8,137	8,137	6,974	7,742		395		395		8,137				113	02/25/2038	1FM
83715R-AH-5	SOUTH CAROLINA STUDENT L-SERIES 15-A CLA		06/25/2020	PAYDOWN		83,195	83,195	76,539	81,246		1,949		1,949		83,195				974	01/25/2036	1FE
84314#-AB-7	Southern Illinois Power Senior Secured		06/15/2020	SINKING PAYMENT		506,250	506,250	506,250	506,250						506,250				14,555	06/15/2040	2
84519#-AF-1	Southwest Power Pool, In Senior Note Ser		06/30/2020	SINKING PAYMENT		250,000	250,000	259,198	253,698		(3,698)		(3,698)		250,000				5,625	03/31/2024	1
84615#-AA-5	Space Florida Non-Recourse No		05/28/2020	SINKING PAYMENT		651,759	651,759	651,759	651,759						651,759				11,471	02/28/2021	1
84751P-AP-4	SPECIALTY UNDERWRITING &-SERIES 2003-BC2		06/25/2020	PAYDOWN		37,120	37,120	26,254	36,964		157		157		37,120				783	06/25/2034	1FM
84752C-AE-7	SPECIALTY UNDERWRITING &-SERIES 2007-AB1		06/25/2020	PAYDOWN		43,244	43,244	14,363	18,850		24,394		24,394		43,244				697	03/25/2037	1FM
84858D-AA-6	SPIRIT AIR 2015-1 PTT A-SECURED		04/01/2020	SINKING PAYMENT		3,621	3,621	3,621	3,621						3,621				74	04/01/2028	1FE
84858E-AA-4	SPIRIT AIR 2015-1 PTT B-SERIES 2015-1 CL		04/01/2020	SINKING PAYMENT		22,586	22,586	23,236	23,162		(576)		(576)		22,586				503	04/01/2024	2FE
84860*-AB-9	Spirits of St Louis Bask Senior Secured		06/30/2020	SINKING PAYMENT		125,850	125,850	125,850	125,850						125,850				13,225	06/30/2036	2PL
848609-AA-1	Spirits NewCo LLC Senior Secured		06/30/2020	SINKING PAYMENT		145,508	145,508	145,508	145,508						145,508				12,453	06/30/2036	2PL
85234#-AB-1	Stadium Funding Trust Senior Secured		04/01/2020	SINKING PAYMENT		563,091	563,091	563,091	563,091						563,091					04/01/2039	2PL
85434V-AA-6	Stanford Health Care-UNSECURED		01/22/2020	SUMRIDGE PARTNERS LL															1,708	11/15/2048	1FE
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1		06/01/2020	PAYDOWN		36,854	36,854	27,464	33,781		3,065		3,065		36,854				1,108	01/01/2037	1FM
85554N-AG-5	SUNTRUST ADJUSTABLE RATE-SERIES 2007-3 C		06/01/2020	PAYDOWN		13,100	13,100	8,639	9,411		3,689		3,689		13,100				192	06/01/2037	1FM
858586-H#-0	Stepan Company Senior Note		06/27/2020	SINKING PAYMENT		5,835,715	5,835,715	5,858,565	5,856,994		(21,279)		(21,279)		5,835,715					06/27/2025	2PL
86212V-AE-4	Store Master Funding I-V-SERIES 18-1A CL		06/20/2020	PAYDOWN		49,071	49,071	49,052	49,054		17		17		49,071				877	10/20/2048	1FE
86212V-AG-9	Store Master Funding I-V-SERIES 18-1A CL		06/20/2020	PAYDOWN		11,750	11,750	11,749	11,749		1		1		11,750				232	10/20/2048	1FE
86212X-AB-6	STORE Master Funding LLC-STR 2019-1 A2		06/20/2020	PAYDOWN		85,763	85,763	85,762	85,762		1		1		85,763				1,304	11/20/2049	1FE
86212X-AD-2	STORE Master Funding LLC-STR 2019-1 A4		06/20/2020	PAYDOWN		17,375	17,375	17,368	17,368		7		7		17,375				325	11/20/2049	1FE
863572-2A-0	STRUCTURED ASSET SECURIT-SERIES 2000-5 C		06/01/2020	PAYDOWN		2,769	2,923	1,825	1,479		1,408		1,408		2,769				118	11/01/2030	1FM
863572-F9-9	STRUCTURED ASSET SECURIT-SERIES 1999-ALS		06/01/2020	PAYDOWN		1,432	1,432	1,230	917		515		515		1,432				37	09/01/2029	1FM
863579-CB-2	STRUCTURED ADJUSTABLE RA-SERIES 2004-14		06/01/2020	PAYDOWN		67,595	67,595	49,720	61,938		5,657		5,657		67,595				1,801	10/01/2034	1FM
863579-DV-7	STRUCTURED ADJUSTABLE RA-SERIES 2004-17		05/26/2020	PAYDOWN		9,080	7,999	(1,363)	285		8,505		8,505		9,080				105	11/25/2034	1FM
863579-KG-2	STRUCTURED ADJUSTABLE RA-SERIES 2005-2 C		06/01/2020	PAYDOWN		7,804	7,804	6,246	7,084		720		720		7,804				861	02/01/2035	1FM
863579-YR-3	STRUCTURED ADJUSTABLE RA-SERIES 2005-19X		06/25/2020	PAYDOWN		102,289	102,289	70,839	82,202		20,087		20,087		102,289				684	10/25/2035	1FM
86358H-HX-0	STRUCTURED ASSET MORTGAG-SERIES 1999-2 C		06/01/2020	PAYDOWN		1,610	5,883	5,176	5,145		220		220		1,610				345	05/01/2029	1FM
86358R-A2-3	STRUCTURED ASSET SECURIT-SERIES 2002-6 C		06/01/2020	PAYDOWN		17,608	17,608	16,088	16,696		912		912		17,608				680	04/01/2032	1FM
86359A-5E-9	STRUCTURED ASSET SECURIT-SERIES 2003-34A		06/01/2020	PAYDOWN		3,803	3,803	2,488	2,230		1,573		1,573		3,803				150	11/01/2033	1FM
86359A-6A-6	STRUCTURED ASSET SECURIT-SERIES 2003-34A		06/01/2020	PAYDOWN		47,291	47,291	7,389	24,691		22,600		22,600		47,291				4,572	11/01/2033	1FM
86359A-CD-3	STRUCTURED ASSET SECURIT-SERIES 2002-21A		04/01/2020	PAYDOWN		5,267	(1,182)	(118)	(302)		4,484		4,484		5,267				250	11/01/2032	1FM
86359A-CG-6	STRUCTURED ASSET SECURIT-SERIES 2002-21A		06/01/2020	PAYDOWN			3,469	383	(332)		530		530							11/01/2032	1FM
86359A-HD-8	AMORTIZING RESIDENTIAL C-SERIES 2002-BC1		06/25/2020	PAYDOWN		4,708	4,708	3,651	4,410		298		298		4,708				53	01/25/2033	1FM
86359A-ZE-6	STRUCTURED ASSET SECURIT-SERIES 2003-22A		06/01/2020	PAYDOWN		108,629	108,629	27,422	55,326		53,303		53,303		108,629				1,055	06/01/2033	1FM
86359B-7K-1	STRUCTURED ASSET SECURIT-SERIES 2005-7XS		06/01/2020	PAYDOWN		1,889	1,889	1,330	1,595		295		295		1,889				35	04/01/2035	1FM
86359B-LB-5	STRUCTURED ADJUSTABLE RA-SERIES 2004-2 C		06/01/2020	PAYDOWN		4,894	4,894	4,153	4,628		267		267		4,894				92	03/01/2034	1FM
86359B-LQ-2	STRUCTURED ADJUSTABLE RA-SERIES 2004-2 C		04/01/2020	PAYDOWN		59,327	58,541	5,211	29,886		27,254		27,254		59,327				2,696	03/01/2034	1FM
86359B-MX-6	WELLS FARGO HOME EQUITY -SERIES 2004-1 C		06/25/2020	PAYDOWN		140,662	140,662	119,914	136,042		4,620		4,620		140,662				3,988	04/25/2034	1FM
86359B-U8-2	STRUCTURED ASSET SECURIT-SERIES 2004-23X		04/27/2020	PAYDOWN		15,661	(2,458)	(252)	(118)		14,369		14,369		15,661				(60)	01/25/2035	1FM
86359D-MC-8	STRUCTURED ASSET SECURIT-SERIES 2005-RF3		06/25/2020	PAYDOWN		150,130	150,130	120,187	134,049		16,080		16,080		150,130				1,696	06/25/2035	1FM
86359D-ME-4	STRUCTURED ASSET SECURIT-SERIES 2005-RF3		06/01/2020	PAYDOWN		17,672	17,672	16,081	16,518		1,154		1,154		17,672				254	06/01/2035	1FM
86359D-UL-9	LEHMAN XS TRUST-SERIES 2005-5N CLASS 1A1		06/25/2020	PAYDOWN		1,381	1,381	1,126	1,269		112		112		1,381				9	11/25/2035	1FM
86359D-XD-4	STRUCTURED ASSET SECURIT-SERIES 2006-S1		06/25/2020	PAYDOWN		28,633	28,633	951	4,898		23,735		23,735		28,633				771	03/25/2036	1FM
86359L-SM-2	STRUCTURED ASSET MORTGAG-SERIES 2006-AR2		06/25/2020	PAYDOWN		16,358	16,358	11,775	13,065		3,293		3,293		16,358				69	02/25/2036	1FM
86360N-AS-1	STRUCTURED ADJUSTABLE RA-SERIES 2006-5 C		06/01/2020	PAYDOWN			103	8	7		127		127						(28)	06/01/2036	1FM
86360P-AD-9	STRUCTURED ASSET SECURIT-SERIES 2006-NC1		06/25/2020	PAYDOWN		1,230	1,230	892	1,228		2		2		1,230				7	05/25/2036	1FM
86360U-AF-3	STRUCTURED ASSET MORTGAG-SERIES 2006-AAR		06/25/2020	PAYDOWN		41,120	41,120	29,138	31,612		9,508		9,508		41,120				531	07/25/2046	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
86362P-AD-7	STRUCTURED ASSET SECURIT-SERIES 2007-BC1		06/25/2020	PAYDOWN		7,408	7,408	2,490	7,005		402		402		7,408				44	02/25/2037	1FM
86363H-AB-8	STRUCTURED ASSET SECURIT-SERIES 2007-EQ1		06/25/2020	PAYDOWN		3,868	3,868	2,148	1,750		2,118		2,118		3,868				22	03/25/2037	1FM
86363M-AB-7	STRUCTURED ASSET SECURIT-SERIES 2007-GEL		06/25/2020	PAYDOWN		156,115	156,115	88,688	155,770		345		345		156,115				1,077	05/25/2037	1FM
86365L-AA-9	STRUCTURED RECEIVABLES FIN LLC-SER 2010-		06/15/2020	PAYDOWN		76,110	76,110	76,041	76,073		38		38		76,110				2,111	08/15/2036	1FE
86668@-AA-8	SUN CTRY PASS THRU TR 2019-1A TR CTF		06/15/2020	SINKING PAYMENT		435,528	435,528	435,528	219,006						435,528					06/15/2029	1PL
86734@-AA-8	Sunfish Farm LLC Senior Secured		04/05/2020	SINKING PAYMENT		46,657	46,657	46,657	46,657						46,657				498	10/05/2030	2
86800@-AA-7	SUNVAIR INC SR SUB NT		10/02/2018	DLB ACCOUNTING ONLY															282	08/01/2024	
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL		06/15/2020	PAYDOWN		139,666	139,666	139,596	139,600		66		66		139,666				2,552	01/15/2071	1FE
871829-AQ-0	SYSCO CORPORATION-SR UNSECURED		05/07/2020	MORGAN		101,572	100,000	97,904	99,160		120		120		99,279		2,293	2,293	1,076	06/12/2022	2FE
871829-AY-3	SYSCO CORPORATION-SR UNSECURED		05/07/2020	JANE		925,796	955,000	1,002,177	998,846		(329)		(329)		998,516		(72,720)	(72,720)	28,305	10/01/2045	2FE
87246A-AE-8	TIAA SEASONED COMMERCIAL-SERIES 2007-C4		06/02/2020	VARIOUS															138	08/10/2039	1FM
87246A-AG-3	TIAA SEASONED COMMERCIAL-SERIES 2007-C4		06/10/2020	PAYDOWN		1,410	1,410	1,378	1,410						1,410				71	08/10/2039	1FM
87342R-AB-0	TACO BELL FUNDING LLC-SERIES 2016-1A CLA		05/25/2020	PAYDOWN		10,163	10,163	10,203	10,207		(44)		(44)		10,163				222	05/25/2046	2FE
87342R-AC-8	TACO BELL FUNDING LLC-SERIES 2016-1A CLA		05/25/2020	PAYDOWN		73,000	73,000	73,215	73,131		(131)		(131)		73,000				1,814	05/25/2046	2FE
87342R-AE-4	BELL 2018-1 A2II		05/25/2020	PAYDOWN		32,250	32,250	32,250	32,250						32,250				797	11/25/2048	2FE
87407P-AR-1	TAL ADVANTAGE V LLC-ASSET BACKED NOTE CL		06/20/2020	PAYDOWN		155,750	155,750	155,066	155,520		230		230		155,750				2,122	11/21/2039	1FE
87511@-AA-5	TAMMAC MANU HSG CONTRACT TR PT CTF 2005-		06/01/2020	PAYDOWN		300,869	300,869	292,041	298,983		1,886		1,886		300,869				8,481	09/01/2034	5GI
87511@-AB-3	TAMMAC MANU HSG CONTRACT TR 2007-1 CL A		06/01/2020	PAYDOWN		298,281	298,281	292,622	299,156		(874)		(874)		298,281				7,730	02/01/2030	1PL
87511@-AC-1	TAMMAC MANU HSG CONTRACT TR 2007-1 CL B		06/01/2020	PAYDOWN		96,735	96,735	45,011	84,030		12,705		12,705		96,735				3,621	02/01/2030	5GI
87511@-AD-9	TAMMAC MANU HSG CONTRACT TR 2007-1 CL M-		06/01/2020	PAYDOWN		119,358	119,358	64,343	108,559		10,799		10,799		119,358				3,307	02/01/2030	3PL
87511@-AE-7	TAMMAC MANU HSG CONTRACT TR 2007-1 CL M-		06/01/2020	PAYDOWN		33,769	33,769	16,397	29,648		4,121		4,121		33,769				1,009	02/01/2030	4PL
87612E-AV-8	TARGET CORP-SENIOR UNSECURED NOTE		01/28/2020	VARIOUS		1,500,000					1,497,007		1,497,007		1,512,029		(12,029)	(12,029)	15,022	07/15/2020	1FE
88031V-AA-7	TENASKA GATEWAY PARTNERS-SENIOR SECURED		06/30/2020	SINKING PAYMENT		183,583	183,583	183,583	183,583						183,583				2,778	12/30/2023	2FE
881561-CE-2	TERWIN MORTGAGE TRUST-SERIES 2003-6HE CL		06/25/2020	PAYDOWN		788	788	795	827		(39)		(39)		788				8	11/25/2033	1FM
885220-FS-7	THORNBURG MORTGAGE SECUR-SERIES 2004-3 C		06/25/2020	PAYDOWN		84,554	84,554	80,540	83,758		796		796		84,554				744	09/25/2044	1FM
885220-HB-2	THORNBURG MORTGAGE SECUR-SERIES 2005-1 C		06/01/2020	PAYDOWN		57,420	57,420	57,994	57,893		(474)		(474)		57,420				2,438	04/01/2045	1FM
89148B-B*-1	Tortoise MLP Fund, Inc. Senior Note Ser		04/14/2020	CA_CASH_CLOSE		37,772,920	37,398,930	37,398,930	37,398,930						37,772,920				904,337	12/15/2020	1FE
89148H-B*-8	Tortoise Pipeline & Ener Senior Note Ser		04/14/2020	CA_CASH_CLOSE		3,791,829	3,754,286	3,754,286	3,754,286						3,791,829				88,176	12/15/2021	1FE
89334@-AA-6	Trans-Union Interstate P Senior Secured		06/30/2020	SINKING PAYMENT		366,431	366,431	366,431	366,431						366,431				10,910	12/31/2032	2
89407#-AF-5	Transwestern Pipeline Co Senior Note Ser		02/18/2020	CA_CASH_CLOSE															241,200	12/09/2020	2Z
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		06/17/2020	PAYDOWN		732,494	732,494	732,127	732,160		334		334		732,494				11,664	04/17/2049	1FE
89679H-AA-3	TRITON CONTAINER FINANCE-SERIES 17-1A CL		06/20/2020	PAYDOWN		791,198	791,198	791,053	791,089		109		109		791,198				11,604	06/20/2042	1FE
89789K-AC-9	TRUMAN CAPITAL MORTGAGE -SERIES 2006-1 C		03/25/2020	PAYDOWN		20,239	23,751	701	834		20,308		20,308		20,239				182	03/25/2036	1FM
89838#-AA-5	Dartmouth College Senior Secured		06/01/2020	SINKING PAYMENT		332,834	332,834	332,834	332,834						332,834				5,492	05/01/2023	1
89881@-AA-3	TUCSON FBI LEASE-BKD PASS THRU CTF ISSUE		06/15/2020	SINKING PAYMENT		302,581	302,581	302,581	302,581						302,581				5,593	02/15/2032	1
90226#-AA-3	2014 REPLACEMENT PWR STATUTORY TR SR SEC		06/30/2020	SINKING PAYMENT		1,122,347	1,122,347	1,122,347	1,122,347						1,122,347				21,601	05/31/2029	1PL
90345K-AA-8	US AIRWAYS 2010-1A PTT-FIRST LIEN		04/22/2020	SINKING PAYMENT		31,021	31,021	32,960			(1,939)		(1,939)		31,021				969	04/22/2023	1FE
90345W-AA-2	US AIRWAYS 2012-1A PTT-FIRST LIEN		05/28/2020	VARIOUS		49,989	58,502	65,033	63,088		(611)		(611)		62,477		(12,488)	(12,488)	2,268	10/01/2024	1FE
90345W-AD-6	US AIRWAYS 2012-2A PTT-FIRST LIEN		05/29/2020	BOFAMLSEC		324,259	413,069	446,631	435,372		(1,569)		(1,569)		433,803		(109,544)	(109,544)	9,499	06/03/2025	1FE
90346W-AB-9	US AIRWAYS 2013-1B PTT-SERIES 2013-1 CLA		05/15/2020	SINKING PAYMENT		71,327	71,327	75,306	73,254		(1,927)		(1,927)		71,327				1,917	11/15/2021	3FE
90357#-AE-6	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		46,191	46,191	46,191	46,191						46,191				9,104	04/01/2023	1
90357#-AF-3	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		10,144	10,144	10,144	10,144						10,144				1,564	04/01/2023	1
90357#-AG-1	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		119,745	119,745	119,745	119,745						119,745				20,642	04/01/2022	1
90357#-AH-9	US BK TR NATL ASSN SER A BNSF 2005-W EQU		04/01/2020	SINKING PAYMENT		74,474	74,474	74,474	74,474						74,474				11,525	04/01/2023	1
90357#-AJ-5	US BK TR NATL ASSN SER A BNSF 2005-X EQU		04/01/2020	SINKING PAYMENT		70,006	70,006	70,006	70,006						70,006				2,678	04/01/2023	1
90357#-AK-2	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		51,829	51,829	51,829	51,829						51,829				7,494	04/01/2022	1
90357#-AL-0	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		85,125	85,125	85,125	85,125						85,125				2,243	04/01/2022	1
90357#-AN-6	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		18,222	18,222	18,222	18,222						18,222				2,737	04/01/2021	1
90357#-AP-1	U.S. Bank Trust National Equip Note 2005		04/01/2020	MATURITY		22,721	22,721	22,721	22,721						22,721					04/01/2020	1
90357#-AQ-9	U.S. Bank Trust National Equip Note 2005		04/01/2020	MATURITY		22,961	22,961	22,961	22,961						22,961				6,025	04/01/2020	1
90357#-AR-7	US BK TR NATL ASSN SER D BNSF 2005-AA EQ		04/01/2020	SINKING PAYMENT		38,597	38,597	38,597	38,597						38,597				1,476	04/01/2021	1
90357#-AS-5	U.S. Bank Trust National Equip Note 2005		04/01/2020	MATURITY		6,004	6,004	6,004	6,004						6,004					04/01/2020	1
90357#-AT-3	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		76,701	76,701	76,701	76,701						76,701				2,021	04/01/2023	1
90357#-AU-0	U.S. Bank Trust National Equip Note 2005		04/01/2020	SINKING PAYMENT		17,426	17,426	17,426	17,426						17,426				459	04/01/2023	1
909318-AA-5	United Airlines 2018-1 C-FIRST LIEN		05/28/2020	AMHERST SECURITIES		167,894	186,605	186,200	186,229		3		3		186,231		(18,337)	(18,337)	4,898	03/01/2030	1FE
909319-AA-3	UNITED AIR 2013-1 A PTT-FIRST LIEN		05/28/2020	SUMRIDGE PARTNERS LL		46,517	51,669	53,542	53,023		(397)		(397)		52,625		(6,108)	(6,108)	1,765	08/15/2025	1FE
90932N-AA-1	UNITED AIRLINES 2018-1 C-UNTD AIR 18-1 B		06/03/2020	CREDIT SUISSE SECURI		4,968,581	7,047,633	7,047,633	7,047,633						7,047,633		(2,079,052)	(2,079,052)	246,745	03/01/2026	2FE
90932P-AA-6	UNITED AIR 2014-1 A PTT-SECURED NOTE		04/11/2020	SINKING PAYMENT		469,696	469,696	494,127	487,159		(17,463)		(17,463)		469,696				9,394	04/11/2026	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
90932P-AB-4	UNITED AIR 2014-1 B PTT-SERIES 2014-1 CL		04/11/2020	SINKING PAYMENT		209,740	209,740	216,350	213,731		(3,991)		(3,991)		209,740				4,981	04/11/2022	2FE
90933J-AA-9	UNITED AIRLINES 2016-2 C-FIRST LIEN		04/07/2020	SINKING PAYMENT		1,279,712	1,279,712	1,271,730	1,244,086		7,412		7,412		1,279,712				23,355	10/07/2025	2FE
913017-BA-6	United Technologies Corp-NOTE		06/10/2020	CREDIT SUISSE SECURI		23,033,182	16,078,000	19,431,914	18,177,754		(75,867)		(75,867)		18,101,887		4,931,295	4,931,295	894,339	09/15/2029	2FE
913017-CP-2	UNITED TECHNOLOGIES CORP-SENIOR UNSECURE		06/12/2020	U. S. BANCORP		21,795,540	18,160,000	18,109,878	18,111,492		607		607		18,112,099		3,683,441	3,683,441	447,564	05/04/2047	2FE
91403#-AA-6	Hawkeye Energy Collabora Senior Secured		06/30/2020	SINKING PAYMENT		258,684	258,684	258,684							258,684					06/30/2050	1PL
91846H-AA-7	VX 2016 LLC Senior Secured		05/24/2020	SINKING PAYMENT		408,287	408,287	408,287	408,287						408,287				8,011	05/24/2028	2PL
91846H-AD-1	VX 2016 LLC Senior Secured		06/23/2020	SINKING PAYMENT		408,287	408,287	408,287	408,287						408,287				8,031	06/23/2028	2PL
91848#-AA-9	VA LEWISTON LEASE FIN TR-LEASE BACKED CT		06/15/2020	SINKING PAYMENT		71,061	71,061	71,061	71,061						71,061				1,273	12/15/2031	1
91848@-AA-1	VA Bangor Lease Finance Lease Backed Ct		06/15/2020	SINKING PAYMENT		62,217	62,217	62,217	62,217						62,217				1,185	01/15/2031	1
91851#-AA-3	VA Billings Lease Financ Lease Backed Pa		06/15/2020	SINKING PAYMENT		156,074	156,074	156,074	156,074						156,074				2,548	02/15/2034	1
91913Y-AY-6	Valero Energy Corp-SENIOR UNSECURED		05/20/2020	JP MORGAN SECURITIES		71,142	70,000	69,948							69,948		1,194	1,194	200	04/15/2025	2FE
92343V-CR-3	Verizon Communications I-SENIOR UNSECURE		04/17/2020	MARKETAXESS FINANCIA		93,526	85,000	84,439	84,701		19		19		84,720		8,806	8,806	1,397	11/01/2024	2FE
92343V-DW-1	Verizon Communications I-SENIOR UNSECURE		06/29/2020	VARIOUS		6,070,744	5,800,000	5,860,142			208,932		208,932		6,069,074		1,670	1,670	51,558	03/16/2022	2FE
92428F-AB-3	Vermont Transco LLC First Mtg Bond		04/01/2020	SINKING PAYMENT		585,000	585,000	585,000	585,000						585,000				16,819	04/01/2037	1PL
92854V-AA-3	Vivint Solar Financing V-SERIES 2018-1A		04/30/2020	PAYDOWN		389,162	389,162	389,036	389,162						389,162				16,413	04/30/2048	1FE
929227-6K-7	WAMU MORTGAGE PASS-THROU-SERIES 2003-AR7		06/01/2020	PAYDOWN		16,692	16,692	16,669	16,946		(253)		(253)		16,692				406	08/01/2033	1FM
929227-EN-2	WAMU MORTGAGE PASS-THROU-SERIES 2001-AR3		06/01/2020	PAYDOWN		4,488	4,488	962	2,020		2,468		2,468		4,488				80	11/01/2041	1FM
929227-QB-5	WAMU MORTGAGE PASS-THROU-SERIES 2002-AR6		06/01/2020	PAYDOWN		895	895	691	835		60		60		895				72	06/01/2042	1FM
929227-XH-4	WAMU MORTGAGE PASS-THROU-SERIES 2002-AR1		06/01/2020	PAYDOWN		1,140	1,140	375	787		354		354		1,140				15	11/01/2042	1FM
929227-ZF-6	WAMU MORTGAGE PASS-THROU-SERIES 2002-AR1		06/01/2020	PAYDOWN		690	690	69	345		345		345		690				14	01/01/2033	1FM
92922F-2G-2	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		06/25/2020	PAYDOWN		3,688	3,688	3,477	3,747		(59)		(59)		3,688				73	08/25/2045	1FM
92922F-5T-1	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		06/25/2020	PAYDOWN		110,552	110,552	99,806	109,463		1,089		1,089		110,552				1,286	11/25/2045	1FM
92922F-7A-0	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		06/01/2020	PAYDOWN		176,954	144,951	35,289	81,274		76,416		76,416		176,954				2,327	12/01/2035	1FM
92922F-7Q-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		06/25/2020	PAYDOWN		127,998	127,998	111,322	122,563		5,435		5,435		127,998				2,570	12/25/2045	1FM
92922F-B7-2	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1		06/25/2020	PAYDOWN		16,214	16,214	15,567	16,587		(374)		(374)		16,214				630	11/25/2034	1FM
92922F-BW-7	WAMU MORTGAGE PASS-THROU-SERIES 2003-AR9		06/01/2020	PAYDOWN		4,001	4,001	3,957	4,084		(83)		(83)		4,001				139	09/01/2033	1FM
92922F-J2-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR6		06/25/2020	PAYDOWN		79,342	79,342	76,414	80,800		(1,457)		(1,457)		79,342				942	04/25/2045	1FM
92922F-NW-4	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR2		06/01/2020	PAYDOWN		21,218	21,218	13,069	18,356		2,862		2,862		21,218				1,165	04/01/2044	1FM
92922F-Q7-6	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR7		06/01/2020	PAYDOWN		12,126	12,863	328	3,386		8,617		8,617		12,126				(429)	08/01/2035	1FM
92922F-TJ-7	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR8		06/25/2020	PAYDOWN		24,263	24,263	19,450	21,972		2,292		2,292		24,263				1,096	06/25/2044	1FM
92922F-W6-1	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		06/01/2020	PAYDOWN		14,338	14,338	5,417	7,758		6,580		6,580		14,338				460	09/01/2035	1FM
92922F-WU-8	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1		06/25/2020	PAYDOWN		40,098	40,098	33,901	37,861		2,237		2,237		40,098				2,847	07/25/2044	1FM
92922F-ZD-3	WAMU MORTGAGE PASS-THROU-SERIES 2004-RP1		06/01/2020	PAYDOWN		271,087	271,087	201,857	251,189		19,898		19,898		271,087				7,665	01/01/2034	1FM
92922F-ZF-8	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1		06/25/2020	PAYDOWN		110,862	110,862	96,015	108,666		2,195		2,195		110,862				2,649	10/25/2044	1FM
92925C-BB-7	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		06/25/2020	PAYDOWN		86,108	86,108	75,240	84,188		1,920		1,920		86,108				1,803	12/25/2045	1FM
92925V-AM-2	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY1		06/01/2020	PAYDOWN		9,538	9,456	5,800	7,771		1,722		1,722		9,538				(484)	02/01/2037	1FM
92926S-AB-2	WAMU ASSET-BACKED CERTIF-SERIES 2007-HE2		06/25/2020	PAYDOWN		16	16		8		8		8		16					04/25/2037	1FM
92926U-AC-5	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY2		06/01/2020	PAYDOWN		4,304	4,304	2,909	3,829		631	155	476		4,304				319	11/01/2036	1FM
92927X-AC-8	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY6		06/01/2020	PAYDOWN		11,260	11,105	6,211	9,463		1,696		1,696		11,260				225	06/01/2037	1FM
92935V-AG-3	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C3C		06/01/2020	PAYDOWN		306,707	306,707	309,760	307,391		(684)		(684)		306,707				10,288	03/01/2044	1FM
92936J-BB-9	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C5C		06/01/2020	PAYDOWN		150,150	150,150	151,640	150,470		(320)		(320)		150,150				2,296	11/01/2044	1FM
92936Q-AG-3	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C6C		06/01/2020	PAYDOWN		206,035	206,035	208,086	206,503		(468)		(468)		206,035				5,792	04/01/2045	1FM
92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B		04/27/2020	PAYDOWN		448,478	448,478	410,357	427,073		21,405		21,405		448,478				4,997	10/25/2040	1FE
92978E-AA-2	WACHOVIA MORTGAGE LOAN T-SERIES 2006-AMN		06/25/2020	PAYDOWN		5,080	5,080	1,966	2,577		2,503		2,503		5,080				64	08/25/2036	1FM
92978J-AH-6	WACHOVIA STUDENT LOAN TR-SERIES 2006-1 C		04/27/2020	PAYDOWN		74,334	74,334	57,609	74,334						74,334				805	04/25/2040	1FE
92979D-AA-3	WACHOVIA MORTGAGE LOAN T-SERIES 2007-A C		06/01/2020	PAYDOWN		11,438	11,438	7,236	10,238		1,200		1,200		11,438				537	03/01/2037	1FM
92990G-AE-3	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY5		06/01/2020	PAYDOWN		3,189	3,189	1,991	3,085		108		108		3,189				(98)	05/01/2037	1FM
93362F-AF-0	WAMU MORTGAGE PASS-THROU-SERIES 2006-AR8		06/01/2020	PAYDOWN		8,088	8,105	4,061	6,122		1,974		1,974		8,088				141	08/01/2036	1FM
933636-AL-6	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY4		06/01/2020	PAYDOWN		3,819	3,859	2,564	3,339		505		505		3,819				269	11/01/2036	1FM
93363N-AF-2	WAMU MORTGAGE PASS-THROU-SERIES 2006-AR1		06/01/2020	PAYDOWN		27,873	29,087	18,358	24,219		4,459		4,459		27,873				(2,574)	10/01/2036	1FM
939335-P9-0	WASHINGTON MUTUAL MSC MO-SERIES 2002-AR1		06/01/2020	PAYDOWN		6,549	6,549	382	3,294		3,255		3,255		6,549				149	02/01/2031	1FM
939336-5V-1	WASHINGTON MUTUAL MORTGA-SERIES 2005-4 C		06/25/2020	PAYDOWN		21,003	21,832	17,297	19,707		1,847		1,847		21,003				118	06/25/2035	1FM
939336-KZ-5	WASHINGTON MUTUAL MSC MO-SERIES 2002-AR3		06/01/2020	PAYDOWN		10,938	10,938	11,234	11,185		(248)		(248)		10,938				1,471	12/01/2032	1FM
939336-X6-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		06/25/2020	PAYDOWN		153,786	153,786	129,188	148,618		5,168		5,168		153,786				1,940	01/25/2045	1FM
939336-Z4-8	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR3		06/01/2020	PAYDOWN		6,956	6,956		(58)						(58)		7,014	7,014	262	03/01/2035	1FM
93934X-AB-9	WASHINGTON MUTUAL ASSET--SERIES 2006-HE5		06/25/2020	PAYDOWN		5,827	5,827	3,206	2,197		3,631		3,631		5,827				32	10/25/2036	1FM
93935P-AH-2	WASHINGTON MUTUAL MORTGA-SERIES 2007-1 C		06/01/2020	PAYDOWN		15,183	20,140	14,181	18,046		707		707		15,183				(2,038)	02/01/2037	3FM
94106L-BG-3	Waste Management Inc-SENIOR UNSECURED		06/24/2020	STIFEL NICOLAUS		32,608	32,000	33,761			(37)		(37)		33,724		(1,116)	(1,116)	586	06/15/2029	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
94353W-AA-3	WAVE 2017-1 TRUST-WAAV 2017-1A A		06/15/2020	PAYDOWN		484,741	484,741	484,740	484,739		2		2		484,741				9,918	11/15/2042	1FE
94354K-AB-6	Wave USA		04/15/2020	PAYDOWN		189,732	189,732	189,855	181,697		(121)		(121)		189,732				2,866	09/15/2044	2FE
94973V-BA-4	Anthem Inc-SENIOR UNSECURED NOTE		05/08/2020	SUSQUEHANNA BANCSHAR		52,678	50,000	49,832	49,947		5		5		49,951		2,727	2,727	1,361	01/15/2023	2FE
94978#-JJ-7	Wells Fargo Bank Northwe Note N319-115/N		06/26/2020	SINKING PAYMENT		421,285	421,285	421,285	421,285						421,285				7,456	09/26/2024	2PL
94978#-JK-4	Wells Fargo Bank Northwe Note A319-115/		06/09/2020	SINKING PAYMENT		421,285	421,285	421,285	421,285						421,285				5,269	09/09/2024	2PL
949803-AA-8	WELLS FARGO MORTGAGE BAC-SERIES 2004-U C		06/01/2020	PAYDOWN		2,962	2,962	2,483	2,890		73		73		2,962				99	10/01/2034	1FM
94981V-AX-5	WELLS FARGO MORTGAGE BAC-SERIES 2004-K C		06/01/2020	PAYDOWN		666	666	646	666						666				54	07/01/2034	1FM
94983K-AG-4	WELLS FARGO MORTGAGE BAC-SERIES 2006-AR2		11/01/2019	PAYDOWN		894					894		894		894				(1)	03/01/2036	1FM
94984G-AD-9	WELLS FARGO MORTGAGE BAC-SERIES 2006-AR1		06/01/2020	PAYDOWN		816	875	599	779		78		78		816				16	09/01/2036	1FM
94988Y-AA-2	Wells Fargo Bank Northwe Class A Senior		05/25/2020	SINKING PAYMENT		89,816	89,816	89,483	89,562		254		254		89,816					08/25/2027	2PL
94988Y-AB-0	Wells Fargo Bank Northwe Class B Senior		05/25/2020	SINKING PAYMENT		38,492	38,492	38,349	38,382		111		111		38,492					08/25/2027	3PL
94988Y-AC-8	Wells Fargo Bank Northwe Class A Senior		05/25/2020	SINKING PAYMENT		105,303	105,303	104,946	105,031		271		271		105,303					08/25/2027	2PL
94988Y-AD-6	Wells Fargo Bank Northwe Class B Senior		05/25/2020	SINKING PAYMENT		45,130	45,130	44,977	45,012		117		117		45,130					08/25/2027	3PL
94988Y-AE-4	WELLS FARGO BK NW AVIANCA NT TRANCHE A-1		05/25/2020	SINKING PAYMENT		105,601	105,601	105,130	105,238		363		363		105,601					08/25/2027	2PL
94988Y-AF-1	WELLS FARGO BK NW AVIANCA NT TRANCHE A-2		05/25/2020	SINKING PAYMENT		45,258	45,258	45,053	45,098		159		159		45,258					08/25/2027	3PL
94988Y-AG-9	WELLS FARGO BK NW AVIANCA NT TRANCHE A-1		05/25/2020	SINKING PAYMENT		235,930	235,930	234,841	235,069		861		861		235,930					11/25/2027	2PL
94988Y-AH-7	Wells Fargo Bank Northwe Class B Senior		05/25/2020	SINKING PAYMENT		101,113	101,113	100,645	100,740		373		373		101,113					11/25/2027	3PL
94989F-AA-2	Wells Fargo Bank Northwe Class A Senior		05/25/2020	SINKING PAYMENT		90,394	90,394	90,093	90,170		224		224		90,394					05/25/2027	2PL
94989F-AB-0	Wells Fargo Bank Northwe Class B Senior		05/25/2020	SINKING PAYMENT		38,740	38,740	38,608	38,641		99		99		38,740					05/25/2027	3PL
94989F-AC-8	Wells Fargo Bank Northwe Class A Senior		05/25/2020	SINKING PAYMENT		74,936	74,936	74,708	74,764		172		172		74,936					08/25/2027	2PL
94989F-AD-6	Wells Fargo Bank Northwe Class B Senior		05/25/2020	SINKING PAYMENT		32,116	32,116	32,018	32,041		75		75		32,116					08/25/2027	3PL
94989F-AE-4	WELLS FARGO BK NW NT TRANCHE CL A-1 SER		05/25/2020	SINKING PAYMENT		89,708	89,708	89,424	89,493		215		215		89,708					08/25/2027	2PL
94989F-AF-1	Wells Fargo Bank Northwe Class B Senior		05/25/2020	SINKING PAYMENT		38,446	38,446	38,324	38,353		93		93		38,446					08/25/2027	3PL
94989F-AG-9	Wells Fargo Bank Northwe Class A Senior		05/25/2020	SINKING PAYMENT		238,878	238,878	237,890	238,119		758		758		238,878					08/25/2027	2PL
94989F-AH-7	Wells Fargo Bank Northwe Class B Senior		05/25/2020	SINKING PAYMENT		102,376	102,376	101,948	102,044		332		332		102,376					08/25/2027	3PL
95058X-AC-2	WENDYS FUNDING LLC-SERIES 2015-1A CLASS		06/15/2020	PAYDOWN		40,000	40,000	40,000	40,000						40,000				899	06/15/2045	2FE
95058X-AH-1	Wendy's Funding LLC-WEN 2019-1A A2II		06/15/2020	PAYDOWN		126,000	126,000	126,000	126,000						126,000				2,570	06/15/2049	2FE
960386-AH-3	Wabtec Corp/DE-SENIOR UNSECURED NOTE		05/07/2020	BARCLAYS CAPITAL INC		1,088,747	1,100,000	1,098,669	1,099,407		34		34		1,099,441		(10,694)	(10,694)	35,559	08/15/2023	2FE
961548-AL-8	MEADWESTVACO CORP-DEBENTURE		06/15/2020	MATURITY		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				390,000	06/15/2020	2FE
96188#-AA-6	WETT Holdings, LLC Senior Secured		06/30/2020	SINKING PAYMENT		140,556	140,556	140,556	140,556						140,556				3,029	12/18/2024	2PL
96928*-AD-9	William Blair & Company, CTL Pass Thru C		06/15/2020	SINKING PAYMENT		240,454	240,454	240,454	240,454						240,454				7,887	12/15/2025	2
96950F-AN-4	WILLIAMS PARTNERS LP-SENIOR UNSECURED NO		01/27/2020	U B S SECURITIES															39,420	03/04/2044	2FE
97063Q-AA-0	WILLIS ENGINE STRUCTURED-SERIES 17-A CLA		06/15/2020	PAYDOWN		920,692	920,692	919,908	920,114		578		578		920,692				21,820	08/15/2042	1FE
97064E-AA-6	Willis Engine Structured-WESTF 2018-A A		06/15/2020	PAYDOWN		186,969	186,969	186,960	186,960		9		9		186,969				3,833	09/15/2043	1FE
97314@-AA-3	Wind Energy Transmission Senior Secured		06/30/2020	SINKING PAYMENT		125,833	125,833	125,833	125,833						125,833				3,464	12/18/2034	1
98478*-AQ-0	Yankee Gas Services Comp First Mortgage		04/01/2020	MATURITY		22,000,000	22,000,000	23,876,820	22,071,819		(71,819)		(71,819)		22,000,000				535,700	04/01/2020	1
U76673-AA-7	RIO OIL FINANCE TRUST-SER 2014-1 SECD RE		04/06/2020	SINKING PAYMENT		81,293	81,293	90,662	89,054		(7,761)		(7,761)		81,293				3,760	07/06/2024	3FE
U76673-AB-5	Rio Oil Finance Trust Se-SECURED		04/06/2020	SINKING PAYMENT		18,612	18,612	21,358	21,050		(2,438)		(2,438)		18,612				907	01/06/2027	3FE
008474-A@-7	Agnico Eagle Mines Limit Senior Note Ser	A	04/07/2020	MATURITY		25,700,000	25,700,000	25,700,000	25,700,000						25,700,000				857,095	04/07/2020	2
009088-AC-9	AIR CANADA 2015-2B PTT-3RD LIEN	A	06/15/2020	SINKING PAYMENT		459,133	459,133	476,367	188,892		(16,213)		(16,213)		459,133				11,480	12/15/2023	3FE
009089-AB-9	AIR CANADA 2013-1B PTT-2ND LIEN	A	05/15/2020	SINKING PAYMENT		123,458	123,458	129,757	120,558		(3,071)		(3,071)		123,458				3,318	05/15/2021	2FE
064159-KD-7	Bank of Nova Scotia/The-SENIOR UNSECURED	A	05/04/2020	MARKETAXESS FINANCIA		232,250	225,000	226,449			(78)		(78)		226,371		5,879	5,879	3,476	09/19/2022	1FE
0778FP-AA-7	Bell Canada Inc-SENIOR UNSECURED	A	05/07/2020	BARCLAYS CAPITAL INC		639,143	530,000	673,963			(175)		(175)		673,787		(34,644)	(34,644)	2,629	04/01/2048	2FE
136385-AC-5	CANADIAN NATL RESOURCES-SR UNSECURED	A	06/03/2020	MARKETAXESS FINANCIA		114,929	95,000	105,666	103,866		(223)		(223)		103,643		11,286	11,286	6,080	01/15/2032	2FE
136385-AG-6	Canadian Natural Resourc-SENIOR UNSECURE	A	06/03/2020	MORGAN		48,009	45,000	54,446	54,297		(195)		(195)		54,102		(6,093)	(6,093)	2,223	02/01/2035	2FE
136385-AL-5	CANADIAN NATURAL RESOURC-SENIOR UNSECURE	A	06/03/2020	BOFAMLSEC		7,403,659	6,480,000	8,118,893	7,851,272		(21,097)		(21,097)		7,830,174		(426,515)	(426,515)	292,500	03/15/2038	2FE
136385-AP-6	CANADIAN NATURAL RESOURC-SENIOR UNSECURE	A	06/03/2020	CITIGROUP GLOBAL MAR		222,648	190,000	248,977	238,729		(691)		(691)		238,038		(15,390)	(15,390)	10,830	02/01/2039	2FE
136385-AY-7	CANADIAN NATURAL RESOURC-SENIOR UNSECURE	A	06/03/2020	CITIGROUP GLOBAL MAR		402,316	370,000	323,157			103		103		323,259		79,057	79,057	9,361	06/01/2047	2FE
66509C-AC-4	Northern Courier Pipelin Senior Secured	A	06/30/2020	SINKING PAYMENT		830,904	830,904	867,154	873,696					(6,542)	867,154	(36,250)		(36,250)	13,461	06/30/2042	2FE
71644E-AJ-1	PETRO-CANADA-SENIOR UNSECURED BOND	A	05/11/2020	GOLDMAN		284,675	250,000	295,343	288,751		(437)		(437)		288,313		(3,638)	(3,638)	8,406	05/15/2038	2FE
879068-AA-2	TEINE ENERGY LTD-SENIOR UNSECURED	A	05/27/2020	BARCLAYS CAPITAL INC		2,646,000	2,700,000	2,733,750	2,708,281		(4,663)		(4,663)		2,703,618		(57,618)	(57,618)	123,234	09/30/2022	4FE
C0445#-AG-1	ARC Resources Ltd. Senior Secured	A	04/14/2020	SINKING PAYMENT		900,000	900,000	900,000	900,000						900,000				36,945	04/14/2021	2
C0445#-AK-2	ARC Resources Ltd. Senior Note Ser	A	05/27/2020	SINKING PAYMENT		3,440,000	3,440,000	3,440,000	3,440,000						3,440,000				184,384	05/27/2022	2
C3322#-AE-8	Enermark, Inc. Senior Note Ser	A	06/18/2020	SINKING PAYMENT		3,780,000	3,780,000	3,780,000	3,780,000						3,780,000				150,633	06/18/2021	2
C4111#-AG-6	Graymont Western Canada, Gtd Senior Note		06/21/2020	SINKING PAYMENT		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				54,050	06/21/2027	2PL
C4861#-AG-8	Irving Oil Limited Senior Note Ser	A	04/07/2020	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				85,650	04/07/2020	2PL
C4861*-AB-3	Irving Oil Limited Senior Note Ser	A	03/31/2020	MATURITY															276,760	03/31/2020	2Z
00080Q-AF-2	ABN AMRO BANK NV-SUBORDINATED	D	05/14/2020	SUSQUEHANNA BANCSHAR		945,762	880,000	920,329	906,712		(1,661)		(1,661)		905,051		40,711	40,711	33,672	07/28/2025	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
001626-AQ-3	ALM XIX Ltd-SERIES 16-19A CLASS A2R	D	03/09/2020	PAYDOWN															92,722	04/16/2029	1FE
00183F-AA-3	Walney Extens MM 3.263 05/31/33	B	06/30/2020	CA_CASH_CLOSE		1,056,051	1,056,051	1,212,886	1,140,401					72,484	1,212,885	(156,834)		(156,834)	37,415	05/31/2033	2PL
00289L-AA-3	Abengoa Transmision Sur -SECURED NOTE	D	04/30/2020	SINKING PAYMENT		168,542	168,542	176,472	176,028		(7,486)		(7,486)		168,542				5,794	04/30/2043	2FE
00507U-AH-4	ACTAVIS FUNDING SCS-SR UNSECURED	D	05/15/2020	EXCHANGE OFFER		935,387	915,000	936,645	935,594		(207)		(207)		935,387				18,491	06/15/2044	2FE
00507U-AS-0	ACTAVIS FUNDING SCS-SENIOR UNSECURED NOT	D	05/14/2020	EXCHANGE OFFER		5,271,708	5,275,000	5,269,754	5,271,474		234		234		5,271,708				133,077	03/15/2025	2FE
00507U-AT-8	ACTAVIS FUNDING SCS-SR UNSECURED	D	05/15/2020	EXCHANGE OFFER		10,468,587	10,644,000	10,443,568	10,465,629		2,958		2,958		10,468,587				322,868	03/15/2035	2FE
00507U-AU-5	ACTAVIS FUNDING SCS-SR UNSECURED	D	05/15/2020	EXCHANGE OFFER		27,596,354	28,201,000	27,556,521	27,591,574		4,781		4,781		27,596,354				893,032	03/15/2045	2FE
00652M-AD-4	ADANI PORTS AND SPECIAL-SENIOR UNSECURED	D	10/01/2018	VARIOUS							(8,499)		(8,499)						94,717	07/30/2027	2FE
00652X-AB-4	Adani Transmission Ltd-SECURED	D	05/21/2020	SINKING PAYMENT		64,875	64,875	62,248	40,875		2,628		2,628		64,875				1,379	05/21/2036	2FE
00774P-AB-4	Aerborne Funding Limited Senior Secured	D	06/25/2020	SINKING PAYMENT		353,226	353,226	351,460	352,048		1,178		1,178		353,226				6,007	01/25/2030	2PL
00774P-AF-5	Aerborne Funding Limited Senior Secured	D	06/25/2020	SINKING PAYMENT		324,194	324,194	322,573	323,107		1,087		1,087		324,194				5,574	01/25/2030	2PL
00774P-AK-4	Aerborne Funding Limited Senior Secured	D	06/25/2020	SINKING PAYMENT		967,742	967,742	962,903	964,498		3,243		3,243		967,742				16,640	01/25/2030	2PL
00774P-AM-0	Aerborne Funding Limited Senior Secured	D	06/25/2020	SINKING PAYMENT		348,387	348,387	346,645	347,215		1,172		1,172		348,387				13,171	01/25/2030	2PL
00776A-AA-7	Aerborne Funding II Limi Senior Secured	D	06/25/2020	SINKING PAYMENT		1,573,427	1,573,427	1,573,427	1,573,427						1,573,427				29,029	05/25/2030	1PL
00929Z-NN-6	Mobile Airport Authority (Airbus America	C	05/09/2020	SINKING PAYMENT		190,478	190,478	190,478							190,478				1,846	05/09/2039	1Z
00972B-AC-3	Akbank T.A.S.-SUBORDINATED	D	06/10/2020	CITIGMUK		7,337,700	7,890,000	6,864,300			5,424		5,424		6,869,724		467,976	467,976	67,035	04/27/2028	5FE
02315Q-AA-6	Ambac LSNI LLC-FIRST LIEN	D	03/31/2020	CALL 100		21,064	21,064	21,064	21,064						21,064				1,460	02/12/2023	5GI
02364W-BJ-3	America Movil SAB de CV-SENIOR UNSECURED	D	06/18/2020	VARIOUS		15,867,500	15,000,000	14,977,950			(53)		(53)		14,977,897		889,603	889,603	51,510	05/07/2030	1FE
02929Z-MM-9	Mobile Airport Authority (Airbus US A220	C	05/09/2020	SINKING PAYMENT		163,269	163,269	163,269							163,269				1,582	05/09/2039	1Z
04546K-AA-6	AASET 2018-2 US LTD-AASET 2018-2A A	C	05/16/2020	PAYDOWN		140,662	140,662	140,937	140,896		(234)		(234)		140,662				2,213	11/18/2038	1FE
04941T-AS-9	Atlas Senior Loan Fund V-SERIES 16-7A CL	D	05/27/2020	PAYDOWN		148,050	148,050	148,050	148,050						148,050				2,290	11/27/2031	1FE
053633-AH-6	AVERY POINT CLO LTD-SERIES 13-3A CLASS B	D	04/20/2020	PAYDOWN		2,186,947	2,186,947	2,186,947	2,186,947						2,186,947				38,926	01/18/2025	1FE
05389L-AA-1	Avolon Aerospace Leasing Secured Note A3	D	06/15/2020	SINKING PAYMENT		158,451	158,451	158,451	158,451						158,451				2,263	07/15/2028	1PL
05389L-AB-9	Avolon Aerospace Leasing Secured Note B7	D	06/15/2020	SINKING PAYMENT		501,901	501,901	501,901	501,901						501,901				7,377	07/15/2028	1PL
05389L-AD-5	Avolon Aerospace Leasing Secured Note A3	D	06/15/2020	SINKING PAYMENT		155,558	155,558	155,558	155,558						155,558				2,237	08/15/2028	1PL
05389L-AF-0	Avolon Aerospace Leasing Secured Note A3	D	06/15/2020	SINKING PAYMENT		183,436	183,436	183,436	183,436						183,436				2,638	08/15/2028	1PL
05389L-AH-6	Avolon Aerospace Leasing Secured Note B7	D	06/15/2020	SINKING PAYMENT		161,041	161,041	161,041	161,041						161,041				2,315	08/15/2028	1PL
05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	D	06/15/2020	SINKING PAYMENT		168,443	168,443	168,443	168,443						168,443				2,382	10/15/2028	1PL
05389L-AM-5	Avolon Aerospace Leasing Secured Note B7	D	06/15/2020	SINKING PAYMENT		164,332	164,332	164,332	164,332						164,332				2,621	11/15/2028	1PL
05400F-AA-9	Avolon Aerospace Funding Senior Secured	D	06/20/2020	SINKING PAYMENT		99,370	99,370	99,370	99,370						99,370				2,778	11/20/2028	1PL
05400F-AC-5	Avolon Aerospace Funding Senior Secured	D	06/20/2020	SINKING PAYMENT		117,471	117,471	117,471	117,471						117,471				3,266	12/20/2028	1PL
05400F-AE-1	Avolon Aerospace Funding Senior Secured	D	06/20/2020	SINKING PAYMENT		126,229	126,229	126,229	126,229						126,229				3,571	12/20/2028	1PL
05400F-AG-6	Avolon Aerospace Funding Senior Secured	D	06/20/2020	SINKING PAYMENT		125,122	125,122	125,122	125,122						125,122				3,379	12/20/2028	1PL
05400F-AJ-0	Avolon Aerospace Funding Senior Secured	D	06/20/2020	SINKING PAYMENT		116,356	116,356	116,356	116,356						116,356				3,156	12/20/2028	1PL
05400F-AL-5	Avolon Aerospace Funding Senior Secured	D	06/20/2020	SINKING PAYMENT		92,855	92,855	92,855	92,855						92,855				2,893	01/20/2029	1PL
05454Y-AA-3	AWAS Aviation Capital Lt Pass Thru Ctfs	C	04/07/2020	SINKING PAYMENT		634,716	634,716	634,716	634,716						634,716				15,455	10/07/2021	2FE
056162-AL-4	Babson CLO Ltd 2015-I-BABSN 2015-IA XR	D	04/20/2020	PAYDOWN		16,667	16,667	16,667	16,667						16,667				206	01/20/2031	1FE
05616J-AE-3	BABSON CLO LTD 2015-I SUB NT	D	01/20/2020	CAPDECR		323,285		323,285							323,285					04/20/2027	6*
05616M-AE-6	BABSON CLO LTD 2015-II SUB NT	D	01/20/2020	CAPDECR		592,238		592,238							592,238					10/20/2030	6*
05618B-AA-6	BABSON CLO LTD 2013-I SUB NT	D	01/21/2020	CAPDECR		278,023		278,023							278,023					04/21/2025	6*
05618G-AC-1	BABSON EURO CLO 2014-1 BV EURO SUB NT	B	04/13/2020	CAPDECR		109,688		136,519							136,519	(26,831)		(26,831)		04/15/2027	6*
05618H-AE-5	BABSON CLO LTD 2014-1 SUB NT	D	01/20/2020	CAPDECR		70,333		70,333							70,333					07/20/2025	6*
05618J-AE-1	BABSON CLO LTD 2018-III-SUB NT 144A	D	01/20/2020	CAPDECR		209,128		209,128							209,128					07/20/2029	6*
05618N-AA-0	BABSON EURO CLO 2014-2 BV-SUB NT 144A	B	02/25/2020	CAPDECR		230,763		268,273							268,273	(37,510)		(37,510)		11/26/2027	6*
05618R-AC-7	BABSON CLO LTD 2016-I SUB NT	D	01/23/2020	CAPDECR		312,059		312,059							312,059					04/23/2027	6*
05619F-AC-2	BABSON CLO LTD-BABSN 2016-2A SUB	D	03/30/2020	CAPDECR		841,010		841,010							841,010					07/20/2028	6*
05954T-AH-4	BANCO DE CREDITO DEL PER-SUBORDINATED	D	04/15/2020	STANDARD CHARTERED B		1,563,000	1,500,000	1,648,125	1,567,541		(11,277)		(11,277)		1,556,264		6,736	6,736	60,443	09/16/2026	2FE
05968D-AA-8	BANCO INTERNAC DEL PERU-SUBORDINATED	D	06/24/2020	MERRILL LYNCH INTERN		5,425,000	5,000,000	5,362,500	5,251,316		(26,300)		(26,300)		5,225,016		199,984	199,984	296,228	03/19/2029	3FE
05968D-AB-6	Banco Internacional del -UNSECURED	D	01/16/2020	MERRILL LYNCH INTERN																01/18/2023	2FE
06760C-AE-0	BABSON CLO LTD-SERIES 2017-1 CLASS A	D	01/18/2020	CAPDECR		971,995		971,995							971,995					07/18/2029	6*
06760E-AA-4	Babson CLO Ltd 2013-I-SERIES 2013-IA CLA	D	04/20/2020	PAYDOWN		1,101,525	1,101,525	1,099,157	785,830		2,368		2,368		1,101,525				22,971	01/20/2028	1FE
06760H-AB-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLAS	D	01/15/2020	CAPDECR		105,230		105,230							105,230					04/15/2031	6*
06760M-AA-6	BARINGS MIDDLE MARKET CL-BMM 2017-1A	D	01/15/2020	VARIOUS				(17,469,068)							741,205		(741,205)	(741,205)		01/15/2030	2FE
06761N-AE-5	Barings Middle Market CL-BMM 2018-II COM	D	04/15/2020	CAPDECR		11,842,167		11,842,167							11,842,167					01/15/2031	2FE
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRA-BBIRD 2016-1A A	D	06/15/2020	PAYDOWN		304,325	304,325	305,452	305,074		(749)		(749)		304,325				5,466	12/16/2041	1FE
09626U-AU-2	BlueMountain CLO 2013-1 -SERIES 2013-1A	D	04/20/2020	PAYDOWN		139,531	139,531	139,531	139,531						139,531				2,203	01/20/2029	1FE
10010Y-AA-0	TURKISH AIRLN 15-1 A PTT	D	03/15/2020	SINKING PAYMENT															14,578	03/15/2027	3FE
12479L-AA-8	CAL FUNDING II LTD-SERIES 2012-1A CLASS	D	04/25/2020	PAYDOWN		594,167	594,167	594,039	594,149		18		18		594,167				6,873	10/25/2027	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
12642K-AB-0	CSN Islands XI Corp-SENIOR UNSECURED	D	06/09/2020	DTCYID		346,000	400,000	400,000							400,000		(54,000)	(54,000)	9,975	01/28/2028	4FE
126611-AL-6	CVP CASCADE CLO LTD-CVPC 2014-2A A1R	D	04/20/2020	PAYDOWN		19,985,296	19,985,296	19,985,296	19,985,296						19,985,296				319,782	07/18/2026	1FE
126612-AJ-9	CVP CASCADE CLO LTD-CVPC 2013-CL01 A1R	D	04/16/2020	PAYDOWN		11,671,370	11,671,370	11,671,370	11,671,370						11,671,370				182,271	01/16/2026	1FE
12805P-AJ-5	CAL Funding III Ltd-CAI 2018-2A A	D	06/25/2020	PAYDOWN		373,750	373,750	373,708	373,714		36		36		373,750				6,759	09/25/2043	1FE
151290-BW-2	Cemex SAB de CV-SECURED	D	06/17/2020	DTCYID		3,186,950	3,100,000	3,100,000							3,100,000		86,950	86,950	1,147	06/05/2027	3FE
15132H-AD-3	Cencosud SA-SENIOR UNSECURED NOTE	D	03/02/2020	CALL 109.514414															21,158	01/20/2023	2FE
18912A-AA-4	Cloud Leasing 39659 Desi Senior Secured	D	06/14/2020	SINKING PAYMENT		1,256,352	1,256,352	1,251,326	1,252,588		3,764		3,764		1,256,352				19,901	06/14/2029	1PL
192714-AC-7	COLBUN SA-SENIOR UNSECURED	D	06/24/2020	HSBC BANK PLC IN LON		14,719,215	13,610,000	13,073,005	13,144,295		24,361		24,361		13,168,656		1,550,559	1,550,559	380,796	10/11/2027	2FE
192714-AD-5	Colbun SA-SENIOR UNSECURED	D	06/24/2020	HSBC BANK PLC IN LON		7,128,400	7,100,000	6,989,098			2,654		2,654		6,991,752		136,648	136,648	68,338	03/06/2030	2FE
20039F-AA-7	Cometa Energia SA de CV-SECURED	D	04/24/2020	SINKING PAYMENT		335,597	335,597	336,436	336,357		(760)		(760)		335,597				10,697	04/24/2035	2FE
22615M-AL-6	Crestline Denali CLO XIV-SERIES16-1A CLA	D	04/23/2020	PAYDOWN		15,109	15,109	15,109	15,109						15,109				242	10/23/2031	1FE
227170-AG-2	CRONOS CONTAINERS PROGRA-SERIES 2014-2A	D	05/18/2020	PAYDOWN		151,852	151,852	151,805	151,843		9		9		151,852				1,862	11/18/2029	1FE
233283-AA-8	DORIC NIMROD 2013-1 CL A-FIRST LIEN	D	05/07/2020	DTCYID		595,940	726,757	755,705	593,780		(2,012)		(2,012)		747,306		(151,366)	(151,366)	17,064	05/30/2023	3FE
246724-AA-6	Delhi International Airp-FIRST LIEN	D	06/05/2020	DTCYID		2,326,500	2,500,000	2,659,375	2,653,403		(5,077)		(5,077)		2,648,326		(321,826)	(321,826)	49,575	06/04/2029	3FE
24824T-AQ-3	Denali Capital Clo XII L-DEN12 2016-1A A	D	04/15/2020	PAYDOWN		7,939	7,939	7,939	7,939						7,939				120	04/15/2031	1FE
25380Q-AG-4	DIGICEL LTD SR NT	D	05/22/2020	DLB ACCOUNTING ONLY		1,193,711	1,200,000	1,100,100	1,131,426		2,535		2,535		1,193,643	68		68	43,400	04/15/2021	6FE
25461C-AA-0	DirectRoute (Tuam) Limit Senior Secured	B	06/30/2020	SINKING PAYMENT		981,087	981,087	979,182	981,262					(2,953)	978,309	2,778		2,778	12,303	11/30/2040	2
258258-AA-0	DORIC NIMROD AIR 2012-1A-FIRST LIEN	D	05/07/2020	DTCYID		1,233,100	1,503,781	1,534,179	1,526,518		(2,652)		(2,652)		1,523,866		(290,766)	(290,766)	34,467	11/30/2022	3FE
26410N-AF-5	DUCHESS VII CLO EURO ISSUE BOND	B	05/29/2020	VARIOUS		(1,143,636)	(1,143,636)	(99,890)	(287,329)					(5,591)	539,888	(66,384)	(1,617,140)	(1,683,524)		02/28/2023	6*
282523-AH-2	1828 CLO Ltd-GUGG4 2016-1A A1S1	D	04/15/2020	PAYDOWN		94,674	94,674	94,674	94,674						94,674				1,514	10/15/2031	1FE
286189-AA-3	ELEMENTIA SA-SENIOR UNSECURED	D	04/08/2020	CREDIT SUISSE INTERN		4,762,745	7,000,000	6,864,865	6,922,208		3,110		3,110		6,925,318		(2,162,573)	(2,162,573)	285,099	01/15/2025	3FE
29108Q-AY-8	EMERSON PARK CLO LTD-SERIES 13-1A	D	04/15/2020	PAYDOWN		1,895,888	1,895,888	1,895,888	1,895,888						1,895,888				161,542	07/15/2025	1FE
29246X-AB-6	Empresa Electrica Cochra-SECURED	D	06/24/2020	HSBC BANK PLC IN LON		10,627,390	10,368,185	10,367,978	10,367,149		338		338		10,367,487		259,903	259,903	365,911	05/14/2027	3FE
30610G-AA-1	Falcon 2019-1 Aerospace Ltd	D	06/15/2020	PAYDOWN		424,136	424,136	424,120	424,119		17		17		424,136				6,864	09/15/2039	1FE
30610G-AB-9	Falcon 2019-1 Aerospace -SERIES 2019-1 C	D	05/15/2020	PAYDOWN		219,264	219,264	219,256	219,255		8		8		219,264				3,694	09/15/2039	2FE
31446Y-AB-8	Fenix Power Peru SA-SENIOR UNSECURED	D	03/20/2020	SINKING PAYMENT															4,571	09/20/2027	2FE
37890R-AE-5	GLOBAL CONTAINER ASSET L-SERIES 2015-1A	D	06/05/2020	PAYDOWN		359,971	359,971	359,560	359,935		36		36		359,971				9,664	02/05/2030	1FE
37952U-AD-5	GLOBAL SC FINANCE SRL-SER 2014-1A CL A	D	06/17/2020	PAYDOWN		75,000	75,000	74,984	74,995		5		5		75,000				997	07/17/2029	1FE
37956A-AA-1	GLOBAL SC FINANCE SRL-SEACO 2017-1A A	D	06/17/2020	PAYDOWN		980,408	980,408	980,056	980,146		261		261		980,408				15,712	04/15/2037	1FE
38060A-AC-8	Gold Fields Orogen Holdi-SENIOR UNSECURE	D	06/24/2020	MERRILL LYNCH INTERN		6,621,075	5,770,000	5,770,000	5,770,000						5,770,000		851,075	851,075	216,956	05/15/2029	3FE
38136F-AL-7	GoldentTree Loan Managem-GLM 2017-1A C	D	02/19/2020	PAYDOWN															22,340	04/20/2029	1FE
40425Q-AA-3	H.H.I. HULL NO. S856 L.L Guaranteed Note	D	06/05/2020	SINKING PAYMENT		416,667	416,667	416,667	416,667						416,667				8,563	12/05/2030	1
42771L-AB-8	HERO FUNDING TRUST 2017--SERIES 17-2A CL	C	06/20/2020	PAYDOWN		197,420	197,420	197,394	197,420						197,420					09/20/2048	1FE
42771L-AC-6	HERO FUNDING TRUST 2017--SERIES 17-2A CL	C	06/20/2020	PAYDOWN		158,801	158,801	162,751	161,473		(2,672)		(2,672)		158,801				5,543	09/20/2048	1FE
440405-AE-8	HORZN 2018-1 A	C	04/15/2020	PAYDOWN		10,641	10,641	10,641	10,641						10,641				252	12/15/2038	1FE
44040H-AA-0	Horizon Aircraft Finance-HORZN 2019-1 A	D	05/15/2020	PAYDOWN		215,814	215,814	215,813	215,813		1		1		215,814				3,665	07/15/2039	1FE
44963L-AC-0	IHS Netherlands Holdco B-SENIOR UNSECURE	D	05/01/2020	CITIGMUK		11,773,625	13,100,000	13,100,000	13,100,000						13,100,000		(1,326,375)	(1,326,375)	650,633	09/18/2027	4FE
45082#-AA-0	Iberia Pass Thru 2019-1A Senior Secured	D	06/20/2020	SINKING PAYMENT		146,908	146,908	146,908	146,908						146,908				4,264	05/20/2033	1PL
45082@-AA-2	Iberia Pass Thru 2019-1B Senior Secured	D	06/20/2020	SINKING PAYMENT		362,891	362,891	362,891	362,891						362,891				12,111	09/20/2029	2PL
4581X0-CE-6	INTER-AMERICAN DEVEL BK-SR UNSECURED	D	05/14/2020	SUSQUEHANNA BANCSHAR		456,441	300,000	399,263	390,493		(1,033)		(1,033)		389,460		66,981	66,981	10,719	01/24/2044	1FE
46137N-AB-4	Inversiones Latin Americ Senior Secured	C	03/31/2020	SINKING PAYMENT															8,932	03/31/2033	2FE
46617N-AQ-0	JFIN CLO LTD-SERIES 14-2A CLASS A1AR	D	04/20/2020	PAYDOWN		12,255,315	12,255,315	12,255,315	12,255,315						12,255,315				270,838	07/20/2026	1FE
48244X-AA-0	KDAC Aircraft Finance Lt-SERIES 17-1A CL	D	04/15/2020	PAYDOWN		48,241	48,241	48,239	48,239		1		1		48,241				1,615	12/15/2042	1FE
49245P-AA-4	KERRY GROUP FIN SERVICES-SENIOR UNSECURE	D	05/14/2020	JANE		1,038,670	1,000,000	999,474	999,740		29		29		999,769		38,901	38,901	19,467	04/09/2023	2FE
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	D	06/15/2020	PAYDOWN		498,977	498,977	484,900	486,805		12,173		12,173		498,977				8,762	12/15/2038	1FE
49835W-AA-5	KKR PM L.P.- CorpBond	C	02/20/2020	CA_CASH_CLOSE		981,406	981,406	981,406	981,406						981,406				40,064	06/17/2031	2PL
49836A-AB-0	Klabin Austria GmbH-SENIOR UNSECURED	D	06/15/2020	GOLDMAN SACHS INTERN		3,675,000	3,500,000	3,446,100	3,445,967		277		277		3,446,244		228,756	228,756	172,861	04/03/2049	3FE
500769-CH-5	KFW-SENIOR UNSECURED	D	05/07/2020	SUSQUEHANNA BANCSHAR		195,115	250,000	148,085	161,176		1,435		1,435		162,611		32,504	32,504		06/29/2037	1FE
50201D-AA-1	LCPR Senior Secured Fina-FIRST LIEN	D	05/11/2020	GOLDMAN SACHS INTERN		2,733,281	2,625,000	2,625,000	2,625,000						2,625,000		108,281	108,281	97,453	10/15/2027	4FE
51817T-AB-8	LATAM AIR 2015-1 PTT A-SECURED	D	05/27/2020	VARIOUS		2,065,443	2,986,640	3,086,876	91,934		(6,894)		(6,894)		3,082,158		(1,016,715)	(1,016,715)	67,399	11/15/2027	2FE
51817U-AB-5	LATAM AIR 2015-1 PTT B-SECURED	D	05/15/2020	VARIOUS		1,737,932	2,401,090	2,409,153	1,367,518		(528)		(528)		2,408,437		(670,505)	(670,505)	42,933	11/15/2023	3FE
532522-AA-7	LIMA METRO LINE 2 FIN LT-SECURED	D	04/05/2020	SINKING PAYMENT		317,943	317,943	317,943	317,943						317,943				9,340	07/05/2034	2FE
55300R-AE-1	MGM China Holdings Ltd-SENIOR UNSECURED	D	06/24/2020	MERRILL LYNCH INTERN		16,276,140	15,957,000	15,957,000							15,957,000		319,140	319,140	18,617	06/18/2025	3FE
55446M-AA-5	MACH 1 Cayman 2019-1 Ltd	D	06/15/2020	PAYDOWN		181,562	181,562	181,556	181,556		6		6		181,562				2,628	10/15/2039	1FE
55446M-AB-3	MACH 1 Cayman 2019-1 Ltd-SERIES 2019-1 C	D	06/15/2020	PAYDOWN		524,866	524,866	524,851	524,851		15		15		524,866				9,480	10/15/2039	2FE
55819X-AC-6	Madison Park Funding XXI-MDPK 2016-22A B	D	02/20/2020	PAYDOWN															28,753	10/25/2029	1FE
56564R-AB-6	MAPS 2018-1 Ltd-SERIES 18-1A CLASS B	D	04/15/2020	PAYDOWN		158,496	158,496	161,641	161,501		(3,005)		(3,005)		158,496				2,744	05/15/2043	2FE
58517#-AA-8	Meggitt PLC Senior Note Ser	D	06/15/2020	MATURITY		30,500,000	30,500,000	32,239,400	30,618,485		(118,485)		(118,485)		30,500,000				765,550	06/15/2020	2Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
590454-AB-0	Mersin Uluslararasi Lima-SECURED	D	06/26/2020	JP MORGAN SECURITIES		7,110,000	7,000,000	6,977,320	6,977,347		2,008		2,008		6,979,355		130,645	130,645	233,962	11/15/2024	3FE
60935D-AA-3	Mong Duong Finance Holdi-FIRST LIEN	D	06/24/2020	STANDARD CHARTERED B		2,000,000	2,000,000	2,027,500	2,026,878		(1,134)		(1,134)		2,025,743		(25,743)	(25,743)	65,201	05/07/2029	3FE
62877B-AB-1	NORWEGIAN AIR 16-1 B PTT-SECURED	D	05/10/2020	SINKING PAYMENT		541,047	541,047	580,789	564,005		(22,958)		(22,958)		541,047				20,289	11/10/2023	5FE
628788-AA-9	NORWEGIAN AIR 16-1 A PTT-SECURED	D	05/10/2020	SINKING PAYMENT		139,920	139,920	136,030	136,530		3,390		3,390		139,920				3,413	05/10/2028	3FE
62947Q-AY-4	NXP BV / NXP Funding LLC-SENIOR UNSECURE	D	05/14/2020	GOLDMAN		228,256	200,000	235,785			(681)		(681)		235,103		(6,847)	(6,847)	5,149	12/01/2028	2FE
62954H-AB-4	NXP BV / NXP Funding LLC-SENIOR UNSECURE	C	05/14/2020	CITIGROUP GLOBAL MAR		818,602	776,000	822,437			(299)		(299)		822,138		(3,536)	(3,536)	13,903	06/18/2029	2FE
64129J-AQ-3	NEUBERGER BERMAN CLO LTD-NEUB 2013-14A A	D	02/14/2020	PAYDOWN															19,501	01/28/2030	1FE
64129J-AU-4	NEUBERGER BERMAN CLO LTD-NEUB 2013-14A B	D	02/14/2020	PAYDOWN															9,593	01/28/2030	1FE
64130H-AA-9	NEUBERGER BERMAN CLO LTD-NEUB 2017-24A A	D	03/12/2020	PAYDOWN															110,748	04/19/2030	1FE
65120F-AA-2	NEWCREST FINANCE PTY LTD-SENIOR UNSECURE	D	06/05/2020	CALL 105.418		12,492,033	11,850,000	11,727,587	11,812,356		679,677		679,677		12,492,033				292,958	11/15/2021	2FE
67091T-AA-3	OFFICE CHERIFIEN DES PHO-SENIOR UNSECURE	D	06/15/2020	GOLDMAN SACHS INTERN		11,880,000	11,000,000	11,212,870	11,109,329		(10,622)		(10,622)		11,098,707		781,293	781,293	398,750	04/25/2024	3FE
67091T-AB-1	OFFICE CHERIFIEN DES PHO-SR UNSECURED	D	06/26/2020	JP MORGAN SECURITIES		5,851,998	4,791,000	5,326,145	5,286,635		(4,508)		(4,508)		5,282,127		569,871	569,871	202,557	04/25/2044	3FE
67105V-AW-4	OHA CREDIT PARTNERS LTD-OAKC 2013-9A B1R	D	04/20/2020	PAYDOWN		7,934,102	7,934,102	7,934,102	7,934,102						7,934,102				134,506	10/20/2025	1FE
692733-AB-4	Oztel Holdings SPC Ltd-SECURED	D	06/24/2020	CREDIT SUISSE INTERN		3,493,000	3,500,000	3,416,875	3,420,852		3,485		3,485		3,424,337		68,663	68,663	155,872	04/24/2028	3FE
697660-AA-6	PAMPA ENERGIA SA-SENIOR UNSECURED	D	04/03/2020	BARCLAYS BANK PLC		9,380,800	14,300,000	14,752,500	14,624,976		(15,756)		(15,756)		14,609,220		(5,228,420)	(5,228,420)	753,729	01/24/2027	5FE
697660-AB-4	Pampa Energia SA-SENIOR UNSECURED	D	04/09/2020	VARIOUS		1,947,500	3,000,000	2,953,470			1,712		1,712		2,955,043		(1,007,543)	(1,007,543)	(2,959)	04/15/2029	5FE
714264-AA-6	Pernod Ricard SA-BOND	D	06/24/2020	CALL 104.039		3,747,485	3,602,000	4,110,030	3,711,233		(40,989)		(40,989)		3,815,729		(68,244)	(68,244)	184,208	04/07/2021	2FE
71647N-BG-3	Petrobras Global Finance-SENIOR UNSECURE	D	05/28/2020	ZKB		11,911,464	12,099,000	11,870,329							11,870,329		41,135	41,135		06/03/2050	3FE
71647X-AA-5	PETROBRAS ARGENTINA SA-SENIOR UNSECURED	D	04/16/2020	VARIOUS		1,473,750	2,250,000	2,324,063	2,289,530		(4,568)		(4,568)		2,284,962		(811,212)	(811,212)	123,992	07/21/2023	5FE
72353P-AA-4	Pioneer Aircraft Finance-SERIES 19-1 CLA	D	06/15/2020	PAYDOWN		493,436	493,436	493,433	493,434		2		2		493,436				5,788	06/15/2044	1FE
72353P-AB-2	Pioneer Aircraft Finance-SERIES 19-1 CLA	D	04/15/2020	PAYDOWN		44,792	44,792	44,790	44,790		1		1		44,792				554	06/15/2044	2FE
74444J-AE-7	Prumo Participacoes e In-SECURED	D	06/30/2020	SINKING PAYMENT		22,975	22,975	23,625	23,611		(636)		(636)		22,975				297	12/31/2031	3FE
74735P-AB-7	QGOG CONSTELLATION S A SR NT	D	12/18/2019	CORPORATE ACTION															751	11/09/2024	6FE
74951P-BT-4	RESI FINANCE LIMITED PAR-SERIES 2003-C C	D	06/10/2020	PAYDOWN		33,850	33,850	5,042	19,428		14,423		14,423		33,850				278	09/10/2035	1FM
751020-AC-2	RAIT CRE CDO I LTD-3RD PRIORITY SR SECD	D	05/20/2020	PAYDOWN		43,228	43,228	31,124	43,228						43,228				319	11/20/2046	4FE
75405U-AA-4	RAS LAFFAN LNG 3-SECURED NOTE	D	01/15/2020	STANDARD CHARTERED B							(93,247)		(93,247)		(93,247)		93,247	93,247		09/30/2027	1FE
77277L-AB-3	ROCKALL CLO BV EURO SR SECD NT CL A-1	B	06/15/2020	MATURITY		56,730,564	56,730,592	63,748,674	56,400,406	294,815			294,815	7,053,453	63,748,674	(7,018,110)		(7,018,110)	442,213	06/15/2020	6*
77277L-AG-2	ROCKALL CLO BV-SUB NT CL E-1B EURO	B	06/15/2020	PAYDOWN		2,078,593	2,078,593										2,078,593	2,078,593	40,513	06/15/2055	6*
77277L-AH-0	ROCKALL CLO BV-SUB NT CL E-2 EURO	B	06/15/2020	PAYDOWN		2,142,964	2,142,964	547,510	486,931					60,579	547,510	(58,151)	1,653,605	1,595,454	19,310	06/15/2055	6*
77277L-AK-3	ROCKALL CLO BV-SUB NT CL E-3B EURO	B	06/15/2020	PAYDOWN		1,307,993	1,307,993										1,307,993	1,307,993		06/15/2055	6*
775371-AG-2	ROHM & HAAS HOLDINGS LTD-DEBENTURE	D	04/15/2020	MATURITY		300,000	300,000	300,000	300,000						300,000				14,700	04/15/2020	2FE
77879R-AB-2	Rotor Engines Securitiza-ROTOR 2011-1A A	D	03/15/2020	PAYDOWN		2,279,277	2,279,277	2,210,899	2,222,207		57,070		57,070		2,279,277				32,765	06/15/2046	1FE
78386F-AC-0	SACI Falabella-SENIOR UNSECURED	D	05/15/2020	HSBC BANK PLC IN LON		5,066,413	5,000,000	4,875,000	4,894,619		6,791		6,791		4,901,410		165,003	165,003	175,673	01/27/2025	2FE
78386F-AD-8	SACI Falabella-SENIOR UNSECURED	D	05/27/2020	VARIOUS		10,788,815	11,500,000	10,395,500	10,507,993		38,584		38,584		10,546,577		242,238	242,238	230,906	10/30/2027	2FE
80306A-AB-6	SAPPHIRE AVIATION FINANC-SERIES 18-1A CL	D	04/15/2020	PAYDOWN		42,149	42,149	43,262	43,160		(1,011)		(1,011)		42,149				833	03/15/2040	2FE
82321U-AA-1	Shenton Aircraft Investm-SHNTN 2015-1A A	D	06/15/2020	PAYDOWN		111,214	111,214	112,133	112,081		(866)		(866)		111,214				2,237	10/15/2042	1FE
82460P-2A-2	Shinhan Financial Group -SUBORDINATED	D	06/10/2020	AUSTRALIA & NEW ZEAL		15,212,768	14,516,000	14,516,000	14,516,000						14,516,000		696,768	696,768	413,456	02/05/2030	2FE
85572R-AB-5	Start Ltd/Bermuda-STARR 2018-1 B	D	05/15/2020	PAYDOWN		85,252	85,252	84,798	84,885		367		367		85,252				1,540	05/15/2043	2FE
85572V-AB-6	Start III LTD-STARR 2019-2 B	D	04/15/2020	PAYDOWN		137,100	137,100	137,100	137,099		1		1		137,100				2,287	11/15/2044	2FE
86389Q-AB-8	Studio City Finance Ltd-SENIOR UNSECURED	D	06/26/2020	UBS AG		2,173,500	2,100,000	2,212,875	2,198,989		(14,656)		(14,656)		2,184,334		(10,834)	(10,834)	134,488	02/11/2024	4FE
87164K-AJ-3	Syngenta Finance NV-SENIOR UNSECURED	D	05/07/2020	U B S SECURITIES		657,986	700,000	706,990			9		9		706,999		(49,013)	(49,013)	21,742	04/24/2048	2FE
88315F-AA-9	TEXTAINER MARINE CONTAIN-SERIES 17-1A CL	D	06/20/2020	PAYDOWN		244,198	244,198	244,188	244,191		7		7		244,198				3,799	05/20/2042	1FE
88315F-AE-1	TEXTAINER MARINE CONTAIN-SERIES 17-2A CL	D	06/20/2020	PAYDOWN		215,839	215,839	215,800	215,812		27		27		215,839				3,170	06/20/2042	1FE
88315L-AA-6	Textainer Marine Contain-TMCL 2018-1A A	D	06/20/2020	PAYDOWN		581,400	581,400	574,528	575,602		5,798		5,798		581,400				9,956	07/20/2043	1FE
88315L-AC-2	TMCL 2019-1A A	D	06/20/2020	PAYDOWN		256,320	256,320	256,236	256,242		78		78		256,320				4,229	04/20/2044	1FE
886065-AA-9	Thunderbolt II Aircraft -TBOLT 2018-A A	D	06/15/2020	PAYDOWN		49,768	49,768	51,018	50,985		(1,218)		(1,218)		49,768				706	09/15/2038	1FE
89152U-AF-9	Total Capital SA-SENIOR UNSECURED NOTE	D	06/03/2020	TORONTO DOMINION SEC		2,558,375	2,500,000	2,832,750	2,547,904		(18,960)		(18,960)		2,528,944		29,431	29,431	87,943	01/28/2021	1FE
89675*-AP-2	Triton Container Interna Senior Secured	D	04/30/2020	SINKING PAYMENT		2,380,000	2,380,000	2,380,000	2,380,000						2,380,000				78,540	04/30/2022	2
89675*-AR-8	Triton Container Interna Senior Secured	D	04/30/2020	SINKING PAYMENT		1,020,000	1,020,000	1,020,000	1,020,000						1,020,000				33,915	04/30/2022	2
90016B-AA-6	Turkiye Is Bankasi-SENIOR UNSECURED NOTE	D	04/30/2020	MATURITY		800,000	800,000	660,085	659,959		41		41		800,000				20,000	04/30/2020	4FE
91127K-AC-6	United Overseas Bank Ltd-SUBORDINATED	D	06/10/2020	BARCLAYS BANK PLC		3,901,650	3,700,000	3,687,309	3,687,904		502		502		3,688,406		213,244	213,244	91,344	04/15/2029	1FE
918374-AA-7	VTR Finance BV-SENIOR UNSECURED	D	06/26/2020	GOLDMAN SACHS INTERN		2,078,540	2,018,000	2,018,000							2,018,000		60,540	60,540		07/15/2028	4FE
92334V-AA-3	VEON Holdings BV-SENIOR UNSECURED	D	06/03/2020	DTCYID		622,500	600,000	616,500	616,025		(1,258)		(1,258)		614,767		7,733	7,733	15,733	04/09/2025	3FE
92912V-AN-5	VOYA CLO LTD-VOYA 2014-2A A1R	D	03/12/2020	PAYDOWN															42,670	04/17/2030	1FE
92912V-AQ-8	VOYA CLO LTD-VOYA 2014-2A A2AR	D	03/12/2020	PAYDOWN															100,183	04/17/2030	1FE
92912V-AS-4	VOYA CLO LTD-VOYA 2014-2A BR	D	03/12/2020	PAYDOWN															65,614	04/17/2030	1FE
92940Q-AA-0	WTT Investment Ltd/Hong -SENIOR UNSECURE	D	01/02/2020	CALL 103															8,828	11/21/2022	3FE
94951M-AC-7	WELLFLEET CLO 2017-2 LTD-SERIES 17-2A CL	D	03/10/2020	PAYDOWN															29,634	10/20/2029	1FE

STATEMENT AS OF JUNE 30, 2020 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
97342V-AJ-3	WINDMW GMBH SR SEC NT SER E	B	06/30/2020	SINKING PAYMENT		5,645,511	5,645,511	5,440,348	5,646,517					(434,359)	5,212,158	433,353		433,353	73,885	12/31/2021	2FE
984245-AL-4	YPF SOCIEDAD ANONIMA-SENIOR UNSECURED	D	04/06/2020	JEFFERIES INTL LTD		7,061,000	15,350,000	16,153,375	15,937,748		(24,761)		(24,761)		15,912,987		(8,851,987)	(8,851,987)	906,076	07/28/2025	5FE
984245-AQ-3	YPF SA-SENIOR UNSECURED	D	04/14/2020	VARIOUS		5,940,000	12,500,000	13,250,000	13,124,494		(19,614)		(19,614)		13,104,880		(7,164,880)	(7,164,880)	632,450	07/21/2027	5FE
985083-AA-2	YASAR HOLDINGS-SENIOR UNSECURED NOTE	D	04/06/2020	CALL 100		11,675,000	11,675,000	12,011,469	11,701,470		(26,470)		(26,470)		11,675,000				708,151	05/06/2020	4FE
B0909@-AC-2	Befimmo S.A. Senior Note Ser	D	05/30/2020	MATURITY		26,800,000	26,800,000	26,800,000	26,800,000						26,800,000					05/30/2020	2
BJ8134-18-8	Hongkong Electric Financ-SENIOR UNSECURE	D	06/03/2020	AUSTRALIA & NEW ZEAL		26,593,052	26,724,000	26,555,639							26,555,638		37,414	37,414		06/09/2030	1FE
D8563#-AB-0	VTG Deutschland GmbH Senior Note Ser	B	05/19/2020	CA_CASH_CLOSE		16,631,004	14,207,697	18,722,600	14,597,700					4,124,900	21,145,904	(4,514,900)		(4,514,900)	2,874,669	05/06/2023	2PL
D8563#-AC-8	VTG Deutschland GmbH Senior Note Ser	B	05/19/2020	CA_CASH_CLOSE		21,204,189	15,847,046	20,882,900	16,282,050					4,600,850	26,240,039	(5,035,850)		(5,035,850)	5,850,952	05/06/2026	2PL
D8T8A2-AA-3	Via Solutions Nord GmbH Senior Secured	B	06/30/2020	SINKING PAYMENT		1,395,500	1,395,501	1,408,471	1,386,595		9,025		9,025	23,451	1,419,070	(23,570)		(23,570)	20,634	08/31/2043	2FE
E7827*-AA-9	AUTOPISTA DEL SOL CONCESIONARIA EURO SEC	B	06/30/2020	SINKING PAYMENT		163,752	163,752	165,079	163,781					1,196	164,977	(1,225)		(1,225)	3,084	12/30/2045	2FE
E8T529-AA-2	Sonnedix Espana Finance -SENIOR UNSECURE	B	06/30/2020	SINKING PAYMENT		850,120	850,120	892,599	850,271					43,027	893,298	(43,178)		(43,178)	13,723	06/30/2037	2
E8T529-AC-8	Sonnedix Espana Finance -SENIOR UNSECURE	B	06/30/2020	SINKING PAYMENT		136,954	136,954	139,003	136,978					1,997	138,976	(2,022)		(2,022)	2,203	06/30/2037	2
F1000#-AA-6	Akiem Holding SAS Senior Secured Notes (	B	06/30/2020	SINKING PAYMENT		982,362	982,362	959,875	982,538					(22,663)	959,875	22,487		22,487	5,579	09/05/2034	2PL
F6519#-AH-4	Neopost S.A. Senior Note Ser	D	06/20/2020	SINKING PAYMENT		4,585,714	4,585,714	4,585,714	4,585,714						4,585,714				89,192	06/20/2022	2
F6S57T-AC-3	Novafives SAS-FIRST LIEN	B	06/30/2020	VARIOUS		3,633,321	5,159,525	4,908,031	4,829,747		23,930		23,930	138,169	4,991,846	(143,193)	(1,215,332)	(1,358,525)	67,976	06/15/2025	5FE
F8568@-AA-7	Sonepar S.A. Senior Note	D	05/15/2020	SINKING PAYMENT		9,050,000	9,050,000	9,050,000	9,050,000						9,050,000				216,295	05/15/2024	2
G0446*-AA-3	Angel Trains Rolling Sto Senior Secured	B	06/30/2020	SINKING PAYMENT		503,895	503,895	563,108	459,815		189		189	5,976	563,321	(59,426)		(59,426)	11,172	10/31/2027	2
G0753*-AA-0	BBC Commercial Holdings Senior Note Ser	D	06/24/2020	MATURITY		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000					06/24/2020	2Z
G1093*-AC-3	BIIF Bidco Limited Senior Secured Notes	B	06/30/2020	SINKING PAYMENT		1,732,717	1,732,716	1,835,704							1,835,704	(102,987)		(102,987)		12/31/2037	2PL
G1846@-AG-2	Capita Holdings Limited Gtd Senior Note	D	06/30/2020	MATURITY		22,286,126	22,286,126	22,286,126	22,286,126						22,286,126				1,069,734	06/30/2020	3Z
G1987Z-AD-2	CDBL Funding 1-SENIOR UNSECURED	D	06/17/2020	AUSTRALIA & NEW ZEAL		5,152,500	5,000,000	4,700,000	4,770,387		30,312		30,312		4,800,699		351,801	351,801	97,917	04/24/2023	1FE
G2003*-AA-4	Campo Palomas Finance Lt Senior Secured	D	05/15/2020	SINKING PAYMENT		339,720	339,720	339,720	339,720						339,720				9,054	11/15/2036	2FE
G2119W-AA-4	China Evergrande Group-SECURED	D	05/15/2020	UBS AG		915,000	1,000,000	806,729	815,556		3,839		3,839		977,093		(62,093)	(62,093)	54,083	03/23/2022	4FE
G2119W-AF-3	CHINA EVERGRANDE GROUP-SECURED	D	05/15/2020	MERRILL LYNCH INTERN		1,336,000	1,600,000	1,444,000			12,243		12,243		1,456,243		(120,243)	(120,243)	47,000	06/28/2023	4FE
G2140A-AL-1	CIFI Holdings Group Co L-SENIOR UNSECURE	D	05/02/2020	MATURITY		1,000	1,000	996	999		1		1		1,000				32	05/02/2020	3FE
G2854#-AA-0	Dudgeon Offshore Wind Lt Senior Secured	B	06/15/2020	SINKING PAYMENT		155,175	155,175	156,738	164,594					(7,856)	156,739	(1,564)		(1,564)	2,271	06/15/2032	1FE
G31307-AA-2	EMG SUKUK LTD-SENIOR UNSECURED	D	04/22/2020	CITIGMUK		4,537,500	5,000,000	5,222,500	5,151,747		(10,013)		(10,013)		5,141,734		(604,234)	(604,234)	79,870	06/18/2024	2FE
G3426#-AB-5	GIP III Jupiter LTD Senior Secured Notes	B	06/30/2020	SINKING PAYMENT		540,958	540,957	563,955	584,166					(20,210)	563,956	(22,998)		(22,998)	9,350	03/31/2036	2PL
G41205-AA-6	PCCW-HKT CAPITAL NO5 LTD-SENIOR UNSECURE	D	06/17/2020	NOMURA INTL PLC		5,204,300	5,000,000	4,925,150	4,969,151		4,240		4,240		4,973,391		230,909	230,909	146,354	03/08/2023	2FE
G4487E-AA-4	Hikma Pharmaceuticals PL-SENIOR UNSECURE	D	04/10/2020	MATURITY		1,866,000	1,866,000	1,499,518	1,493,594		(794)		(794)		1,866,000				39,653	04/10/2020	3FE
G4587T-AG-7	Hongkong Land Finance Ca-SENIOR UNSECURE	D	05/20/2020	WSIL		4,203,960	4,138,000	4,115,903							4,115,903		88,057	88,057		05/27/2030	1FE
G47150-AA-8	IIRSA Norte Finance Ltd-FIRST LIEN	D	05/30/2020	SINKING PAYMENT		15,716	15,716	17,406	17,286		(1,569)		(1,569)		15,716				688	05/30/2024	1FE
G5635P-AK-5	Longfor Group Holdings L-SENIOR UNSECURE	D	06/02/2020	AUSTRALIA & NEW ZEAL		11,440,845	11,070,000	10,967,160	10,967,160		5,534		5,534		10,972,694		468,151	468,151	313,373	09/16/2029	2FE
G6217F-AA-3	MMC Norilsk Nickel OJSC -SENIOR UNSECURE	D	06/05/2020	VTB CAPITAL PLC, LON		4,160,000	4,000,000	4,024,000	4,020,833		(2,640)		(2,640)		4,018,193		141,807	141,807	108,422	04/11/2023	2FE
G7028A-AB-9	PETRA DIAMONDS US TREAS-2ND LIEN	D	04/24/2020	DTCYID		584,375	1,700,000	544,000	1,663,133		(2,062)	1,117,071	(1,119,133)		544,000		40,375	40,375	60,598	05/01/2022	5FE
G7302V-KS-2	QNB Finance Ltd-SENIOR UNSECURED	D	06/30/2020	SMBC NIKKO SECURITIE		20,798,046	20,308,000	20,279,569			388		388		20,279,957		518,089	518,089	74,040	05/12/2025	1FE
G7444@-AA-8	Red Dorsal Finance Limit Senior Secured	D	04/12/2020	SINKING PAYMENT		611,503	611,503	610,146	611,503						611,503				17,963	10/12/2031	2FE
G75463-AA-0	Reventazon Finance Trust Senior Secured	D	05/15/2020	SINKING PAYMENT		703,665	703,665	703,665	703,665						703,665				28,147	11/15/2033	3FE
G8967#-AJ-2	Triton Container Interna Senior Secured	D	06/30/2020	SINKING PAYMENT		2,820,000	2,820,000	2,820,000	2,820,000						2,820,000					06/30/2023	2
G9328D-AM-2	VEDANTA RESOURCES PLC-SENIOR UNSECURED	D	05/20/2020	DTCYID		594,750	1,100,000	1,102,425	1,092,428		(1,789)		(1,789)		1,110,841		(516,091)	(516,091)	56,259	07/30/2022	4FE
G9500*-AA-7	Waypoint Asset Co 8 Limi Senior Secured	D	04/15/2020	SINKING PAYMENT		375,000	375,000	237,083			375,000		375,000		375,000				8,269	10/15/2022	6*
G9500*-AC-3	WAYPOINT ASSET CO 8 LTD USD SER C SR NT	D	04/15/2020	SINKING PAYMENT		625,000	625,000	306,948			625,000	(17,580)	642,580		625,000				25,659	10/15/2022	6*
K3752#-AE-8	Copenhagen Airports A/S Senior Note Ser	D	06/29/2020	MATURITY		8,550,000	8,550,000	8,550,000	8,550,000						8,550,000				256,500	06/29/2020	2Z
K8808*-AA-3	SIKUKI NUUK HARBOUR A/S SR SECD NT	B	06/30/2020	SINKING PAYMENT		3,561,729	6,301,012	6,126,669	6,092,969		922		922	(43,877)	3,388,459	173,270		173,270		12/31/2036	1PL
L0808#-AG-2	Beacon Finco S.a.r.l Senior Secured Note	B	06/30/2020	SINKING PAYMENT		429,870	429,870	445,795	464,205					(18,410)	445,795	(15,925)		(15,925)	8,077	06/25/2034	2PL
L2287*-AA-5	Cygnus Issuance SA Senior Secured	D	06/30/2020	SINKING PAYMENT		1,022,421	1,022,421	1,022,421	1,022,421						1,022,421				(3,474)	03/31/2023	2PL
L2287*-AB-3	Cygnus Issuance SA Senior Secured Note M	D	06/30/2020	SINKING PAYMENT		342,734	342,734	342,734	342,734						342,734				393	03/31/2023	2PL
L2287*-AC-1	Cygnus Issuance SA Senior Secured	D	06/30/2020	SINKING PAYMENT		592,775	592,775	592,775	592,775						592,775				7,626	03/31/2023	2PL
L41565-AA-7	Garrett LX I Sarl / Garr-SENIOR UNSECURE	B	06/02/2020	VARIOUS		4,049,775	6,290,659	6,520,559	6,311,029		7,261		7,261	229,520	6,547,811	(392,997)	(2,105,039)	(2,498,036)	197,534	10/15/2026	4FE
L9630Q-AC-2	VELA ENERGY FINANCE SA-SECURED	B	06/30/2020	SINKING PAYMENT		895,254	895,254	896,132	895,414					(1,827)	893,587	1,667		1,667	14,304	06/30/2036	2FE
M8933F-MN-4	Turkiye Is Bankasi AS-SUBORDINATED	D	05/14/2020	CITIGMUK		7,012,238	7,890,000	7,890,000							7,890,001		(877,763)	(877,763)	197,031	01/22/2030	5FE
N0804Q-AZ-8	BABSON EURO CLO 2015-1 BV SHORT TERM NT	B	01/27/2020	CAPDECR		141,712		142,973							142,973	(1,261)		(1,261)		10/25/2029	6*
N0804R-BN-2	BABSON EURO CLO-BABSE 2016-1A SUB	B	01/27/2020	CAPDECR		214,057		220,547							220,548	(6,491)		(6,491)		07/27/2030	6*
N2874A-AB-7	DUCHESS VII CLO BV-SR SEC CL F REGS	B	05/29/2020	VARIOUS		(50,828)	(50,828)	5,098	(12,770)					(300)	(23,791)	(2,318)	(24,719)	(27,037)		02/28/2023	6*
N2887P-CD-3	EDP FINANCE BV-SR UNSECURED	B	05/15/2020	BARCLAYS BANK PLC		1,494,954	1,423,224	1,346,392	1,429,163		3,521		3,521	(46,732)	1,385,951	(10,219)	119,222	109,003	30,660	04/22/2025	3FE
N4281@-BG-9	Koninklijke Vopak N.V. Senior Note Ser	D	06/19/2020	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				53,200	06/19/2020	2Z
N4282*-AB-2	Koninklijke FrieslandCam Senior Note Ser	D	04/16/2020	MATURITY		26,400,000	26,400,000	26,400,000	26,400,000						26,400,000				748,440	04/16/2020	2
N5527G-AB-8	MAXEDA DIY HOLDING BV-SECURED	B	04/30/2020	VARIOUS		2,527,580	3,924,898	4,100,760	4,042,440					58,320	4,100,760	(175,860)	(1,397,320)	(1,573,180)	195,536	07/15/2022	5FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
N7516#-AB-9	ROCKALL CLO BV Variable Funding Note- US	D	06/15/2020	DIRECT		7,110,000	7,110,000	7,110,000	7,110,000						7,110,000				125,844	06/15/2021	1FE
N7516#-AC-7	ROCKALL CLO BV Variable Funding Note - G	B	06/15/2020	DIRECT		17,228,019	17,228,016	19,165,082	18,186,502					978,580	19,165,082	(1,937,063)		(1,937,063)	96,098	06/15/2021	1FE
P0091#-AA-7	Aeris Holding Costa Rica Senior Secured	D	05/15/2020	SINKING PAYMENT		238,917	238,917	238,917	238,917						238,917				8,661	11/15/2025	4FE
P1R027-AA-2	Banco do Brasil SA/Cayma-SENIOR UNSECURE	D	04/08/2020	DTCYID		2,256,875	2,300,000	2,466,700			(5,015)		(5,015)		2,461,685		(204,810)	(204,810)	61,605	03/20/2024	3FE
P2867K-AE-6	Colbun SA-SENIOR UNSECURED	D	02/25/2020	CALL 108.75		1,522,500	1,400,000	1,484,000	1,476,066		(2,532)		(2,532)		1,596,034		(73,534)	(73,534)	163,800	07/10/2024	2FE
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXICO USD SR S	D	09/30/2019	BANK LOANS BABSON CA															99,750	12/31/2040	2PL
P3713L-AA-6	Elementia SAB de CV-SENIOR UNSECURED	D	04/07/2020	CREDIT SUISSE INTERN		144,210	209,000	200,849	202,203		300		300		202,503		(58,293)	(58,293)	8,430	01/15/2025	3FE
P3753#-AA-0	Ergon Peru SAC Senior Secured Notes	D	06/30/2020	SINKING PAYMENT		665,424	665,424	665,424	665,424						665,424				11,939	06/30/2034	2PL
P7003*-AA-3	La Bufa Wind S.A.P.I de Senior Secured N	D	06/30/2020	SINKING PAYMENT		95,162	95,162	95,162	95,162						95,162				4,244	09/30/2037	2PL
P7077@-AF-1	Nassau Airport Developme Senior Note	D	06/30/2020	SINKING PAYMENT		252,500	252,500	252,500	252,500						252,500				8,838	11/30/2033	2PL
P7077@-AH-7	Nassau Airport Developme Senior Note Ser	D	06/30/2020	SINKING PAYMENT		138,500	138,500	138,500	138,500						138,500				3,842	03/31/2035	2PL
P7077@-AK-0	Nassau Airport Developme Senior Note Ser	D	06/30/2020	SINKING PAYMENT		45,375	45,375	45,375	45,375						45,375				1,518	06/30/2035	2PL
P7873P-AE-6	Pampa Energia SA-SENIOR UNSECURED	D	04/16/2020	JP MORGAN SECURITIES		191,915	293,000	270,351	275,216		1,259		1,259		276,475		(84,560)	(84,560)	16,147	07/21/2023	4FE
Q3079#-AA-6	DBCT Finance Pty Limited Gtd Senior Note	D	04/28/2020	MATURITY		11,900,000	11,900,000	11,900,000	11,900,000						11,900,000				311,185	04/28/2020	2
Q3R730-AK-4	Firstmac Mortgage Fundin-FMACB 2017-2 B	B	05/13/2020	PAYDOWN		404,038	404,038	447,208	440,505		369		369	6,408	447,282	(43,244)		(43,244)	3,189	02/13/2049	1FE
Q7389M-AH-2	Pepper Residential Secur-SERIES 20X CLAS	B	04/16/2020	PAYDOWN		579,030	579,030	711,143	647,114					64,030	711,143	(132,113)		(132,113)	2,705	09/16/2059	1FE
Q7443P-AC-0	Sapphire Trust-SAPP 2018-3 A2	B	04/21/2020	PAYDOWN		221,732	221,732	255,112	247,843					7,269	255,112	(33,380)		(33,380)	566	01/21/2050	1FE
Q744AN-AD-5	La Trobe Financial Capit-LTFC 2018-2 A2	B	05/12/2020	PAYDOWN		1,486,410	1,486,410	1,659,901	1,615,512					44,390	1,659,901	(173,491)		(173,491)	3,272	03/12/2050	1FE
Q7724#-AD-0	Powerco Ltd. Senior Secured	D	06/07/2020	MATURITY		10,000,000	10,000,000	10,511,400	10,033,439		(33,439)		(33,439)		10,000,000				218,000	06/07/2020	2Z
Q7S0BP-AC-3	RedZed Trust Series 2018-REDZE 2018-1 A2	B	05/11/2020	PAYDOWN		608,758	608,758	680,318	666,837					13,481	680,318	(71,560)		(71,560)	2,992	03/09/2050	1FE
S29371-GF-2	FirstRand Bank Ltd-SR UNSECURED	D	04/30/2020	MATURITY		200,000	200,000	164,000	160,494		(494)		(494)		200,000				4,250	04/30/2020	3FE
T6340*-AB-1	L'Isolante K-Flex SpA Senior Unsecured N	B	12/06/2019	DIRECT										(620,000)						12/06/2029	3Z
V6560A-AD-4	OCP SA-SENIOR UNSECURED	D	06/24/2020	JP MORGAN SECURITIES		255,503	209,000	219,097	218,879		(83)		(83)		218,796		36,707	36,707	9,619	04/25/2044	2FE
X1169K-CN-2	CEZ AS-SENIOR UNSECURED	B	06/25/2020	GOLDMAN SACHS INTERN		7,298,950	7,298,948	7,128,101	7,235,756		4,093		4,093	(106,964)	7,132,883	107,146	58,921	166,067	35,838	12/02/2026	1FE
X1687N-CD-1	Alpha Bank AE-SUBORDINATED	B	06/03/2020	CREDIT SUISSE INTERN		1,106,226	1,340,880	1,317,000							1,317,000	23,880	(234,654)	(210,774)	17,594	02/13/2030	5FE
X926JT-AA-4	Ignitis Grupe UAB-SENIOR UNSECURED	B	06/11/2020	VARIOUS		9,261,739	9,076,799	8,511,828			557		557		8,512,385	445,259	304,095	749,354	11,502	05/21/2030	2FE
Y1R396-QU-0	China Construction Bank -SUBORDINATED	D	06/18/2020	JP MORGAN SECURITIES		18,964,850	19,000,000	18,963,520							18,963,520		1,330	1,330		06/24/2030	2FE
Y202ER-AD-2	ABJA Investment Co Pte L-SENIOR UNSECURE	D	04/08/2020	UBS AG		152,000	200,000	192,400	192,730		190		190		192,920		(40,920)	(40,920)	7,842	01/24/2028	3FE
Y2R40T-AA-6	DELHI INTERNATIONAL AIRP-FIRST LIEN	D	05/28/2020	JP MORGAN SECURITIES		298,500	300,000	253,900	246,727		(1,299)		(1,299)		306,832		(8,332)	(8,332)	15,210	02/03/2022	3FE
Y3R95S-T4-4	Industrial & Commercial -SUBORDINATED	D	06/17/2020	UBSAGLN		15,232,500	15,000,000	14,897,676	14,897,676		6,459		6,459		14,904,135		328,365	328,365	331,823	09/12/2029	1FE
Y458J4-AD-6	Kasikornbank PCL-SUBORDINATED	D	06/24/2020	BARCLAYS BANK PLC		14,126,700	14,700,000	14,700,000	14,700,000						14,700,000		(573,300)	(573,300)	360,375	10/02/2031	3FE
Y7082R-GP-8	Power Finance Corp Ltd-SENIOR UNSECURED	D	04/20/2020	WSIL		10,184,250	11,100,000	9,925,607	10,076,528		32,331		32,331		10,108,859		75,391	75,391	157,250	12/06/2027	2FE
Y7082R-HK-8	Power Finance Corp Ltd-SENIOR UNSECURED	D	05/13/2020	WSIL		5,148,000	5,200,000	5,073,588	5,082,491		3,853		3,853		5,086,344		61,656	61,656	208,542	08/10/2028	2FE
Y7082R-JD-2	Power Finance Corp Ltd-SENIOR UNSECURED	D	05/14/2020	CITIGMUK		5,640,000	6,000,000	5,963,280	5,964,754		1,031		1,031		5,965,785		(325,785)	(325,785)	112,500	06/18/2029	2FE
Y708HT-AD-1	PSA Treasury Pte Ltd-SENIOR UNSECURED	D	06/17/2020	HSBC BANK PLC IN LON		12,276,000	12,000,000	11,978,640			109		109		11,978,749		297,251	297,251	36,750	04/30/2030	1FE
Y7S650-KG-3	REC Ltd-SENIOR UNSECURED	D	05/15/2020	WSIL		17,322,506	18,321,000	16,796,537	16,945,513		57,439		57,439		17,002,953		319,553	319,553	615,280	07/07/2027	2FE
Y7T61V-XQ-2	Shriram Transport Financ-SECURED	D	04/27/2020	VARIOUS		12,462,000	15,025,000	15,025,000	15,025,000						15,025,000		(2,563,000)	(2,563,000)	567,158	02/27/2022	3FE
Y8564*-AB-0	Teekay Shuttle Tanker Fi Senior Secured	D	06/30/2020	SINKING PAYMENT		820,698	820,698	820,111	820,417		281		281		820,698				20,353	12/31/2023	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,775,394,405	1,762,448,290	1,781,062,691	1,487,430,421	289,408	6,408,402	1,183,484	5,514,326	16,189,796	1,804,937,830	(19,136,997)	(10,406,428)	(29,543,425)	54,849,382	XXX	XXX
94978S-AA-7	Wells Fargo Capital X		03/31/2020	EXCHANGE OFFER		49,703	40,000	49,940	49,807		(104)		(104)		49,703				701	12/15/2036	2FE
054536-AA-5	AXA SA-SUBORDINATED	D	05/07/2020	CREDIT SUISSE SECURI		280,464	200,000	282,164	267,261		(1,727)		(1,727)		265,533		14,931	14,931	6,976	12/15/2030	2FE
05962G-AJ-8	BANCO MERCANTIL DE NORTE-JR SUBORDINATED	D	04/09/2020	BSANT		3,847,500	5,700,000	5,779,800	5,771,952		(1,931)		(1,931)		5,770,021		(1,922,521)	(1,922,521)	226,971	10/01/2167	3FE
50049M-AD-1	Kookmin Bank-JR SUBORDINATED	D	06/23/2020	AUSTRALIA & NEW ZEAL		9,989,438	9,675,000	9,675,000							9,675,000		314,438	314,438	412,679	01/02/2169	2FE
G2214P-CA-1	CLP Power HK Finance Ltd-SUBORDINATED	D	06/23/2020	HSBC BANK PLC IN LON		9,080,119	9,017,000	8,995,990	8,995,990		(596)		(596)		8,995,395		84,724	84,724	203,621	02/06/2168	1FE
M4R29Z-ET-1	Emirates NBD PJSC-JR SUBORDINATED	D	06/24/2020	JP MORGAN SECURITIES		3,030,000	3,000,000	3,000,000	3,000,000						3,000,000		30,000	30,000	140,875	09/20/2167	1
P14008-AC-3	Banco Mercantil del Nort-SUBORDINATED	D	06/24/2020	MERRILL LYNCH INTERN		1,485,750	1,500,000	1,434,375			422		422		1,434,797		50,953	50,953	19,646	10/04/2031	3FE
P14008-AE-9	Banco Mercantil del Nort-JR SUBORDINATED	D	04/09/2020	BSANT		282,150	418,000	424,274	423,675		(153)		(153)		423,523		(141,373)	(141,373)	16,645	10/06/2168	3FE
Y1R019-AA-9	CHINA LIFE INSURANCE-SUBORDINATED	D	05/28/2020	CITICCIBM		16,860,742	16,854,000	16,792,520	16,202,279		(2,658)		(2,658)		16,778,622		82,120	82,120	602,235	07/03/2075	1FE
4899999. Subtotal - Bonds - Hybrid Securities						44,905,866	46,404,000	46,434,063	34,710,964		(6,747)		(6,747)		46,392,594		(1,486,728)	(1,486,728)	1,630,349	XXX	XXX
05618@-AA-9	Barings Capital Finance LLC - Investment		06/30/2020	DIRECT		217,500,000	217,500,000	217,500,000							217,500,000				1,492,847	05/21/2023	3
47231@-AE-0	JEFFERIES FINANCE LLC-REVOLVING CR FACIL		06/03/2020	DIRECT		261,000,000	261,000,000	261,000,000							261,000,000					03/01/2021	3Z
57628#-AH-1	MASSMUTUAL ASSET FINANCE LLC Senior Secu		06/30/2020	DIRECT		852,215,000	852,215,000	854,327,863	823,060,000		(99,717)		(99,717)		854,228,146		(2,013,146)	(2,013,146)	8,643,600	12/31/2022	3
72403*-AK-8	PIONEERS GATE LLC 2017 2 GSCF 2011-2A-1		06/17/2020	DIRECT		2,514,078	2,514,078	2,514,078	2,514,078						2,514,078				27,384	12/17/2021	1
72403*-AN-2	PIONEERS GATE LLC 2017-4 Alkali Term Loa		06/25/2020	DIRECT		1,102,654	1,102,654	1,102,654	1,102,654						1,102,654				12,393	06/25/2021	1
72403*-BA-9	PIONEERS GATE LLC 2019-1 ONDK Note		06/25/2020	DIRECT		55,493,322	55,493,322	55,493,322	55,493,322						55,493,322				795,504	10/13/2022	1
72403*-BB-7	PIONEERS GATE LLC 2019-2 MPCF Note		06/11/2020	DIRECT		5,983,333	5,983,333	5,983,333	5,983,333						5,983,333				152,288	03/29/2027	1
72403*-BD-3	PIONEERS GATE LLC 2019-4 FCRT Note		06/15/2020	DIRECT		4,299,401	4,299,401	4,299,401							4,299,401				16,525	01/15/2029	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
72403*-BE-1	PIONEERS GATE LLC 2019-5 KABB NOTE		06/17/2020	DIRECT		111,445,741	111,445,741	111,445,741	79,247,396						111,445,741				1,382,781	06/18/2025	1
72403*-BF-8	PIONEERS GATE LLC 2019-6 AXIS Note		06/18/2020	DIRECT		56,274,155	56,274,155	56,274,155	46,561,949						56,274,155				768,864	08/30/2029	1
72403*-BG-6	PIONEERS GATE LLC 2019-7 CSWC Lev II Not		06/08/2020	DIRECT		6,884,211	6,884,211	6,884,211	6,884,211						6,884,211				111,287	11/20/2026	1Z
72403*-BH-4	Pioneers Gate 2019-8 OPTN		06/10/2020	DIRECT		8,758,122	8,758,122	8,758,122	8,758,122						8,758,122				98,715	09/19/2025	1Z
72403*-BJ-0	Pioneers Gate 2019-9 DTAOT-A		06/11/2020	DIRECT		64,144,737	64,144,737	64,144,737							64,144,737				453,206	08/15/2029	1Z
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						1,647,614,754	1,647,614,754	1,649,727,617	1,029,605,065		(99,717)		(99,717)		1,649,627,900		(2,013,146)	(2,013,146)	13,955,394	XXX	XXX
00118@-AF-4	AEP HIdgs Initial Term Ln		04/01/2020	CA_CASH_CLOSE		28,323	28,323	28,262	28,262		61		61		28,323				751	08/31/2021	5
00118@-AG-2	Arrowhead Electrical Pro Term Loan EUR	B	04/01/2020	CA_CASH_CLOSE		26,394	26,394	28,094	26,857		264		264	1,237	28,358	(1,964)		(1,964)	584	08/31/2021	5
00186T-AC-6	API Commercial Inc.-Aero Precision 1st L		03/31/2020	CA_CASH_CLOSE		54,543	54,543	52,906			1,636		1,636		54,543				225	08/10/2025	4Z
00186X-AB-9	APi Group DE, Inc First Lien Term		06/30/2020	CA_CASH_CLOSE		6,708	6,708	6,675	6,675		34		34		6,708				114	10/01/2026	3FE
00190N-AJ-8	PODS LLC		05/11/2020	CA_CASH_CLOSE		37,243	37,243	37,181	37,181		62		62		37,243				684	12/06/2024	4FE
00453@-AA-8	Accurus Aerospace Corporation		06/30/2020	CA_CASH_CLOSE		43,608	43,608	42,954	42,954		654		654		43,608				4,584	10/31/2024	5
00488P-AK-1	Acrisure, LLC TL B (Increment		02/13/2020	BANK LOANS BABSON CA															13,711	11/22/2023	4FE
00488P-AL-9	Acrisure LLC - 2020 Term Loan B		06/30/2020	CA_CASH_CLOSE		4,925	4,925	4,922			3		3		4,925				89	02/15/2027	4FE
00769Q-AG-8	Advanced Drainage System First Lien Term		04/01/2020	CA_CASH_CLOSE		1,111	1,111	1,108	1,108		3		3		1,111				15	07/31/2026	3FE
01881U-AE-5	Alliant Holdings LP TL B (Apr'18) (		03/31/2020	CA_CASH_CLOSE															21	05/09/2025	4FE
02034D-AC-1	Almonde Inc USD 1L Term Loa		05/29/2020	VARIOUS		7,135	7,135	7,099	7,099		36		36		7,135				16,516	06/13/2024	4FE
02337N-AB-5	Trimark Inc. 1st Lien Term L		05/22/2020	VARIOUS		567,004	857,385	855,242	855,242						855,242		(288,238)	(288,238)	14,904	08/28/2024	5FE
02376C-AT-2	American Airlines Group TL B due 4/2023		04/29/2020	CA_CASH_CLOSE		8,453	8,453	8,337	8,337		116		116		8,453				126	04/28/2023	3FE
02535F-AJ-5	AMERICAN DENTAL PARTNERS		03/31/2020	CA_CASH_CLOSE		18,001	18,001	17,983	17,983		18		18		18,001				574	03/24/2023	4FE
02942#-AA-1	American Scaffold Inc - Term Loan		03/31/2020	CA_CASH_CLOSE		12,445	12,445	12,165	12,165		280		280		12,445				301	09/06/2025	4
03167D-AH-7	AMNEAL PHARMACEUTICALS L TL B		06/30/2020	CA_CASH_CLOSE		5,052	5,052	4,711	4,711		341		341		5,052				147	05/04/2025	4FE
03528#-AB-9	Anju Software Inc. - Delayed Draw Term L		03/31/2020	CA_CASH_CLOSE		9,818	9,818	9,818	9,818						9,818				275	02/19/2025	4Z
03759D-AF-5	Apex Tool Group LLC - 2019 Term Loan B		06/30/2020	CA_CASH_CLOSE		12,579	12,579	12,333	12,333		246		246		12,579				559	08/01/2024	5FE
03827F-AX-9	Applied Systems Inc. 1st Lien TL		06/30/2020	CA_CASH_CLOSE		12,750	12,750	12,750	12,750						12,750				527	09/13/2024	4FE
03879R-AB-8	Arbor Pharmaceuticals In TL B		06/30/2020	CA_CASH_CLOSE		31,875	31,875	29,963	30,005		1,870		1,870		31,875				1,857	07/05/2023	4FE
04014*-AA-4	ARES CRE LENDER LLC Term Loan		06/18/2020	CA_CASH_CLOSE		39,294,650	39,294,650	39,294,650							39,294,650				(174,959)	11/19/2023	1PL
042688-AA-9	Arpad Solar Borrower LLC Term Loan		04/15/2020	CA_CASH_CLOSE		24,571	24,571	24,571	24,571						24,571				646	08/30/2034	2PL
04350#-AA-2	Ascentium Equipment Receivables 2019-1 T		06/10/2020	CA_CASH_CLOSE		1,587,042	1,587,042	1,587,042	1,587,042						1,587,042				47,434	03/20/2029	1PL
04350#-AB-0	Ascentium Equipment Receivables 2019-1 T		06/10/2020	CA_CASH_CLOSE		72,139	72,139	72,139	72,139						72,139				2,747	03/20/2029	2PL
04535*-AA-4	Aspeq Heating Group LLC Term Ln A		03/31/2020	CA_CASH_CLOSE		11,861	11,861	11,683	11,683		178		178		11,861				288	11/08/2025	4Z
04546D-AB-0	Associated Asphalt Partn Term Loan B due		06/23/2020	VARIOUS		222,959	312,051	310,491	310,491		32		32		310,523		(87,564)	(87,564)	11,525	04/05/2024	5FE
04621H-AK-9	AssuredPartners Capital, 1st Lien TL		02/13/2020	VARIOUS															3,654	10/22/2024	4FE
04621H-AN-3	AssuredPartners Inc. - 2020 Term Loan B		06/30/2020	CA_CASH_CLOSE		4,917	4,917	4,918			(1)		(1)		4,917				101	02/12/2027	4FE
04626*-AA-4	ASTORIA ENERGY II LLC ACQUISITION TER		06/30/2020	CA_CASH_CLOSE		41,096	41,096	41,096	41,096						41,096				699	08/31/2024	2
04626*-AB-2	ASTORIA ENERGY II LLC PROJECT TERM LO		06/30/2020	CA_CASH_CLOSE		4,101	4,101	4,101	4,101						4,101				76	08/31/2024	2
04626*-AC-0	ASTORIA ENERGY II LLC TERM LOAN		06/30/2020	CA_CASH_CLOSE		659,669	659,669	659,669	659,669						659,669				11,122	08/31/2024	2
04649V-AW-0	Asurion LLC TL B7		06/30/2020	CA_CASH_CLOSE		7,557	7,557	7,542	7,542		15		15		7,557				293	11/03/2024	4FE
05072@-AC-4	Audio Precision Inc Term Loan		06/30/2020	CA_CASH_CLOSE		42,219	42,219	41,374	41,374		844		844		42,219				1,650	07/27/2024	5
05338H-AC-8	Avalign Technologies Inc.		03/31/2020	CA_CASH_CLOSE		12,500	12,500	12,500	12,500						12,500				412	12/22/2025	4FE
05368H-AE-7	Aviation Technical Services, Inc.		03/31/2020	CA_CASH_CLOSE		12,500	12,500	12,156	12,160		340		340		12,500				212	09/30/2021	5
05549D-AB-4	Epic Health Services, In First Lien TL		06/30/2020	CA_CASH_CLOSE		6,375	6,375	6,311	6,311		64		64		6,375				150	03/08/2024	5FE
05594@-AA-7	BDP Buyer LLC Initial Term Ln		06/30/2020	CA_CASH_CLOSE		12,555	12,555	12,304	12,304		251		251		12,555				1,474	12/14/2024	4
05604X-AP-1	BWAY Holding Company New Term Loan B		06/30/2020	VARIOUS		5,762	5,762	5,733	5,733		29		29		5,762				170	04/03/2024	4FE
05618@-MM-0	Barings Capital Finance LLC - Investment		06/08/2020	DIRECT		20,250,000	20,250,000	20,250,000							20,250,000					07/29/2020	4Z
05988H-AB-3	Boxer Parent Company Inc USD TLB (Jun'18		06/30/2020	CA_CASH_CLOSE		7,506	7,506	7,366	7,366		141		141		7,506				509	10/02/2025	4FE
07367@-AA-8	Beacon Pointe AdvisorsLLC - Term Loan		06/30/2020	CA_CASH_CLOSE		15,589	15,589	15,238			351		351		15,589				100	03/31/2026	4Z
07386*-AA-7	Bearcat Buyer 1st Lien Term Loan		06/30/2020	CA_CASH_CLOSE		36,280	36,280	35,464	35,464		816		816		36,280				1,725	07/09/2026	3PL
07386*-AB-5	Bearcat Buyer, Inc.- Advarra (Delayed Dr		06/30/2020	CA_CASH_CLOSE		2,380	2,380	2,380	2,380						2,380				113	07/08/2026	3PL
08579J-BF-8	Berry Global Inc. - 2019 Term Loan Y		06/30/2020	CA_CASH_CLOSE		7,500	7,500	7,513			(13)		(13)		7,500				144	07/01/2026	3FE
086582-A*-4	BESTOP, INC. TERM LOAN		03/31/2020	CA_CASH_CLOSE		117,846	117,846	115,371	115,642		2,204		2,204		117,846				4,288	07/30/2021	4
08658D-AF-6	Bestop Inc. - 2019 2nd Lien Incremental		03/31/2020	CA_CASH_CLOSE		39,386	39,386	38,992	38,992		394		394		39,386				1,433	07/30/2021	4
08887#-AA-5	BICENT POWER LLC FLOATING RATE T		03/31/2020	CA_CASH_CLOSE		93,157	93,157	92,692	92,784		373		373		93,157				1,703	02/07/2024	3
09186#-AA-1	Black Bear Transmission Holdco LLC - Ter		03/31/2020	CA_CASH_CLOSE		75,000	75,000	73,500	73,500		1,500		1,500		75,000				385	12/10/2026	3Z
09228H-AB-5	Ohio Transmission Corporation-1st Lien D		03/23/2020	CA_CASH_CLOSE		(2,223,022)	(2,223,022)	(2,223,022)							(2,223,022)				2,446	04/08/2026	3PL
09228H-AD-1	Blackbird Purchases 1st Lien Term Loan		03/31/2020	CA_CASH_CLOSE		32,037	32,037	32,037							32,037					04/08/2026	3PL
09522U-AD-5	Blucora Inc.		06/30/2020	CA_CASH_CLOSE		1,216	1,216	1,220	1,220		(4)		(4)		1,216				29	05/22/2024	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
09578#-AA-7	Blue Ocean Inc Fd Registered Note		06/11/2020	CA_CASH_CLOSE		6,972,808	6,972,808	6,972,808	6,972,808						6,972,808					09/14/2028	2PL
09622H-AC-5	Bluefin Holding LLC - AltaReturn / Black		06/30/2020	CA_CASH_CLOSE		25,000	25,000	24,625	24,625		375		375		25,000				790	09/06/2026	4Z
10330J-AU-2	Boyd Gaming Corporation Repriced TL B2		06/25/2020	CA_CASH_CLOSE		4,602	4,602	4,602	4,602						4,602				71	09/15/2023	3FE
12644H-AV-1	CTI Foods Holding Co LLC - First Out Te		06/30/2020	CA_CASH_CLOSE		1,037	1,037	1,037							1,037				41	04/15/2024	5GI
12644H-AW-9	CTI Foods Holding Co LLC - Second Out T		06/30/2020	CA_CASH_CLOSE		659	659	659	620	40			40		659				77	04/15/2024	5GI
12725#-AA-3	CCLF SPV LLC-Revolving Credit Facility		06/24/2020	CA_CASH_CLOSE		20,000,000	20,000,000	20,000,000							20,000,000					03/12/2028	2PL
12769L-AB-5	Caesars Resort Collectio First Lien TLB		03/31/2020	CA_CASH_CLOSE															91	12/23/2024	3FE
13134N-AG-6	Calpine Construction Finance Company L.P		06/30/2020	CA_CASH_CLOSE		5,129	5,129	5,127	5,127		1		1		5,129				109	01/15/2025	3FE
14314*-AA-0	Carlyle US CLO 2013-1 Re Term Loan		05/15/2020	CA_CASH_CLOSE		168,357	168,357	168,357	168,357						168,357				(19,255)	08/15/2030	1FE
14314@-AA-8	Carlyle US CLO 2017-3 Ri Term Loan		04/21/2020	CA_CASH_CLOSE		124,504	124,504	124,504	124,504						124,504				2,734	07/20/2029	1FE
14315#-AA-5	Carlyle US CLO 2017-1 Ri Term Loan		04/21/2020	CA_CASH_CLOSE		12,723	12,723	12,723	12,723						12,723				377	04/20/2031	1PL
14317*-AA-7	Carlyle US CLO 2013-4 Re Term Loan		04/16/2020	CA_CASH_CLOSE		94,821	94,821	94,821	94,821						94,821				1,691	01/16/2031	1FE
14441J-AB-2	Carr Management Inc. - Revolver		06/29/2020	CA_CASH_CLOSE		421,664	421,664	421,664							421,664				5,640	10/22/2020	5GI
14726@-AA-0	CASCADE DRILLING, L.P. 2015 1ST LIEN T		04/01/2020	CA_CASH_CLOSE		27,220	27,220	26,790	26,836		383		383		27,220				793	09/01/2021	4PL
14855J-AB-1	Castlelake Aircraft Secu Class A Loans		06/15/2020	CA_CASH_CLOSE		1,050,838	1,050,838	1,050,530	1,050,531		306		306		1,050,838				33,022	08/03/2041	1FE
15911A-AC-7	Change Healthcare Holdin New TL B due 20		02/28/2020	CA_CASH_CLOSE															77	01/26/2024	4FE
16117L-BX-6	Charter Communications Operating LLC - 2		06/30/2020	CA_CASH_CLOSE		6,263	6,263	6,270	6,270		(7)		(7)		6,263				119	02/01/2027	2FE
18065@-AA-0	Claritas LLC Initial Term Ln		06/30/2020	CA_CASH_CLOSE		29,271	29,271	28,539	28,539		732		732		29,271				2,461	12/21/2023	4
18453H-A*-7	Clear Channel Worldwide TL B		06/30/2020	CA_CASH_CLOSE		7,500	7,500	7,463	7,463		38		38		7,500				195	08/23/2026	4
19201P-AC-5	Coding Solutions Acquisition, Inc.-Visio		06/30/2020	CA_CASH_CLOSE		(33,311)	(33,311)	(33,311)							(33,311)				560	12/31/2026	4Z
20337E-AQ-4	CommScope Inc. Term Loan B		06/30/2020	CA_CASH_CLOSE		7,500	7,500	7,500	7,500						7,500				207	04/06/2026	4FE
20600#-AB-4	Concept Machine Tool Sales LLC - Term Lo		06/30/2020	CA_CASH_CLOSE		7,716	7,716	7,562			154		154		7,716				131	01/31/2025	5GI
20824@-AA-8	ROI Solutions Senior Term Loa		04/01/2020	CA_CASH_CLOSE		54,080	54,080	52,998	52,998		1,082		1,082		54,080				1,953	07/31/2024	5
21119#-AB-6	Continental Cafe LLC - 2019 Delayed Draw		06/30/2020	CA_CASH_CLOSE		997	997	997	997						997				58	01/27/2023	4
21686P-AG-6	Cooper's Hawk Intermediate Holding, LLC		06/30/2020	CA_CASH_CLOSE		37,969	37,969	34,941	34,941		3,028		3,028		37,969				1,481	10/31/2026	5FE
21751#-AA-1	COPPER MOUNTAIN SOLAR 3 CONSTRUCTION FA		06/30/2020	CA_CASH_CLOSE		525,897	525,897	525,897	525,897						525,897				10,646	06/30/2025	2
21870@-AE-1	CorePower Yoga, LLC-1st Lien Term Loan		03/31/2020	CA_CASH_CLOSE		43,105	43,105	43,105	43,105						43,105				1,327	05/14/2025	5
21870B-AB-4	CorePower Yoga, LLC - 1st Lien Delayed D		03/24/2020	CA_CASH_CLOSE		(2,838,889)	(2,838,889)	(2,838,889)							(2,838,889)					05/14/2025	4Z
22412@-AA-2	CPV MARYLAND, LLC CONSTRUCTION FA		03/31/2020	CA_CASH_CLOSE		392,230	392,230	392,230	392,230						392,230				12,221	12/31/2021	4
22834K-AB-7	Crown Finance US, Inc. USD TLB (Feb'18		06/30/2020	CA_CASH_CLOSE		8,044	8,044	8,023	8,023		22		22		8,044				164	02/28/2025	5FE
23248R-AB-0	Cvent, Inc. Re-priced TL B		06/30/2020	CA_CASH_CLOSE		6,375	6,375	6,359	6,359		16		16		6,375				260	11/29/2024	5FE
23361*-AA-3	DRB Systems, LLC First Lien TL		03/31/2020	CA_CASH_CLOSE		2,481	2,481	2,419	2,419		62		62		2,481				105	10/06/2023	3PL
24702#-ZZ-3	Dell Conduit Funding-B L.L.C. - Revolver		06/22/2020	CA_CASH_CLOSE		14,736,094	14,736,094	14,736,094	13,243,615						14,736,094				189,420	08/22/2022	2Z
24702N-BE-9	Dell International LLC - 2019 Term Loan		06/09/2020	CA_CASH_CLOSE		29,357	29,357	29,452	29,452		(95)		(95)		29,357				552	09/12/2025	2FE
25213Y-AK-1	DexKo Global Inc.		06/30/2020	CA_CASH_CLOSE		5,116	5,116	5,159	5,159		(43)		(43)		5,116				145	07/24/2024	4FE
25463#-AA-1	Direct Travel, Inc. Term Loan		03/31/2020	CA_CASH_CLOSE		22,448	22,448	22,224	22,224		224		224		22,448				477	12/01/2021	5
25463E-AD-8	Direct Travel, Inc. Delayed Draw B		03/31/2020	CA_CASH_CLOSE		3,287	3,287	3,287	3,287						3,287				184	06/01/2021	5
25463E-AE-6	Direct Travel Inc. - 2019 Delayed Draw		03/31/2020	CA_CASH_CLOSE		3,953	3,953	3,953	3,953						3,953				132	12/01/2021	6Z
25474#-AA-8	Distinct Holdings, Inc. - Diversified		03/31/2020	CA_CASH_CLOSE															389	12/23/2023	4
26205#-AD-6	Drilling Infor Holdings, Inc - 2019 Red		06/30/2020	CA_CASH_CLOSE		58,623	58,623	58,623	58,623						58,623				827	07/30/2025	4Z
26830*-AA-9	EAIV 2017 Delta MSN 15146		04/29/2020	CA_CASH_CLOSE		452,387	452,387	452,387	452,387						452,387				7,581	10/15/2023	1PL
26830*-AB-7	Delta Air Lines Inc. - MSN 15147		04/30/2020	CA_CASH_CLOSE		452,369	452,369	452,369	452,369						452,369				7,580	10/31/2022	1PL
26830*-AC-5	EAIV Delta MSN 15153		06/19/2020	CA_CASH_CLOSE		451,634	451,634	451,634	451,634						451,634					12/19/2022	1PL
26830*-AE-1	EAIV Delta MSN 15162		01/31/2020	CA_CASH_CLOSE															7,305	01/31/2023	1PL
26830*-AF-8	EAIV Delta MSN 15166		04/04/2020	CA_CASH_CLOSE		433,299	433,299	433,299	433,299						433,299				7,392	04/04/2023	1PL
26830*-AG-6	EAIV Delta MSN 15170		03/27/2020	CA_CASH_CLOSE		431,106	431,106	431,106	431,106						431,106				14,132	03/27/2023	1PL
26830*-AH-4	EAIV Delta MSN 15176		04/29/2020	CA_CASH_CLOSE		439,163	439,163	439,163	439,163						439,163				7,436	04/29/2023	1PL
26830*-AJ-0	EAIV Delta MSN 15181		05/29/2020	CA_CASH_CLOSE		439,996	439,996	439,996	439,996						439,996				7,473	05/29/2023	1PL
26830*-AK-7	EAIV Delta MSN 15186		01/24/2020	CA_CASH_CLOSE															7,424	07/24/2023	1PL
26830*-AL-5	EAIV Delta MSN 15187		01/24/2020	CA_CASH_CLOSE															7,442	07/24/2023	1PL
26830*-AM-3	EAIV Delta MSN 15200		06/18/2020	CA_CASH_CLOSE		410,087	410,087	410,087	410,087						410,087					11/11/2023	1PL
26835*-AA-4	Avatar Purchaser, Inc 1st Lien TL		06/30/2020	CA_CASH_CLOSE		3,837	3,837	3,818	3,818		19		19		3,837				136	11/15/2024	5
27943U-AJ-5	Edelman Financial Group, TL B (Jun'18)		06/30/2020	CA_CASH_CLOSE		7,519	7,519	7,508	7,508		11		11		7,519				232	07/21/2025	4FE
28249G-AC-0	EIF Channelview Cogenera TL B		06/30/2020	CA_CASH_CLOSE		1,483	1,483	1,476	1,476		7		7		1,483				7	04/11/2025	4FE
28470Y-AB-3	Eldorado Resorts LLC TL B due 2024		01/21/2020	CA_CASH_CLOSE															22	04/17/2024	3FE
29373U-AC-5	Envision Healthcare Corp TL due 2025		06/30/2020	CA_CASH_CLOSE		7,500	7,500	7,481	7,481		19		19		7,500				234	09/14/2025	5FE
30184#-AA-9	Exeter Property Group -1st Lien Term Loa		04/01/2020	CA_CASH_CLOSE		23,239	23,239	22,890	22,890		349		349		23,239				483	08/28/2024	5GI
30204K-AB-2	ExGen Renewables IV, LLC TL B		05/29/2020	CA_CASH_CLOSE		29,754	29,754	29,680	29,680		74		74		29,754				717	11/28/2024	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31740M-AC-5	Finl & Risk US Hldgs Term Ln B		06/30/2020	VARIOUS		3,346	3,346	3,338	3,338		8		8		3,346				966	10/01/2025	4FE
33887@-AB-3	Flavor Producers First Lien Term		03/31/2020	CA_CASH_CLOSE		5,232	5,232	5,153	5,153		78		78		5,232				342	12/15/2023	5
33971@-AA-2	FLNG LIQUEFACTION 3, LLC CONSTRUCTION LO		05/27/2020	CA_CASH_CLOSE		14,863,769	14,863,769	14,863,769	3,157,337						14,863,769				100,428	04/28/2022	2
36194@-AA-6	GCS Acq Corp/Global Claims Term Loan A		03/31/2020	CA_CASH_CLOSE		7,740	7,740	7,643	7,643		97		97		7,740				1,558	09/19/2022	5GI
36249Y-AN-0	Canyon Companies S.A.R.L USD TLB (Jul'17		01/31/2020	CA_CASH_CLOSE															5,867	06/16/2023	4FE
36250L-AP-9	GTT Communications, Inc. USD TL B (Apr'1		01/02/2020	BANK LOANS BABSON CA															582	05/31/2025	4FE
36254*-AD-9	GSM Holdings Inc. - 2019 1st Lien Increm		03/31/2020	CA_CASH_CLOSE		52,250	52,250	51,728	51,728		522		522		52,250				1,722	06/01/2024	4
36254E-AC-0	Paya Inc		06/30/2020	CA_CASH_CLOSE		14,019	14,019	13,809	13,809		210		210		14,019				510	08/01/2024	3PL
36740U-AN-2	Gates Global LLC Repriced EUR TL	B	06/30/2020	CA_CASH_CLOSE		2,558	2,558	2,463			108		108		2,571	(13)		(13)		03/31/2024	4FE
36740U-AP-7	Gates Global LLC 2017 Term Ln B		06/30/2020	CA_CASH_CLOSE		4,282	4,282	4,294	4,294		(12)		(12)		4,282				144	04/01/2024	4FE
38133U-AC-7	Golden West Packaging Gr Term Loan		06/30/2020	CA_CASH_CLOSE		15,926	15,926	15,846	15,846		80		80		15,926				2,313	06/20/2023	4
38870#-AA-1	GraphPad Software, Inc. Unitranche		06/30/2020	CA_CASH_CLOSE		51,266	51,266	50,497	50,497		769		769		51,266				2,071	12/15/2023	5
39479U-AJ-2	Greeneden U.S. Holdings USD TL B		05/04/2020	CA_CASH_CLOSE		15,523	15,523	15,232	15,232		291		291		15,523				332	12/01/2023	4FE
39808C-A@-4	GRIDIRON FDG LLC Term Facility		05/29/2020	CA_CASH_CLOSE		1,720,548	1,720,548	1,687,634	1,687,634		32,913		32,913		1,720,548				31,131	05/15/2024	1Z
40227U-AB-2	Gulf Finance, LLC TL B		06/30/2020	CA_CASH_CLOSE		11,701	11,701	11,631	11,632		70		70		11,701				614	08/25/2023	5FE
40416V-AB-1	CD&R Plumb Buyer, LLC Term Loan B		05/01/2020	CA_CASH_CLOSE		2,078	2,078	2,073	2,073		5		5		2,078				32	07/19/2024	4FE
40469#-AB-2	HMT Holding Inc - 1st Lien Term Loan		06/30/2020	CA_CASH_CLOSE		30,108	30,108	29,656			452		452		30,108				170	11/17/2025	4
40476@-AA-7	HW Holdco LLC Initial Term Ln		06/30/2020	CA_CASH_CLOSE		84,274	84,274	82,167	82,167		2,107		2,107		84,274				2,371	10/31/2024	5
41151P-AM-7	Harbor Freight Tools USA Inc.		04/30/2020	CA_CASH_CLOSE		4,059	4,059	4,070	4,070		(10)		(10)		4,059				124	08/18/2023	3FE
41152#-AA-4	Harbor Hydro I, LLC - Term Loan		01/31/2020	CA_CASH_CLOSE															1,492	02/21/2023	3
41380@-AA-0	ARRINGTON INDL PLASTICS INITIAL TERM LN		06/30/2020	CA_CASH_CLOSE		30,207	30,207	29,452			755		755		30,207					03/02/2026	3PL
42237B-AD-4	Heartland LLC - Term Loan		03/31/2020	CA_CASH_CLOSE		6,057	6,057	6,057							6,057					08/30/2025	4PL
42330E-AB-8	Helix Gen Funding, LLC TL B		06/30/2020	CA_CASH_CLOSE		14,611	14,611	14,538	14,538		73		73		14,611				385	06/03/2024	3FE
42804V-AS-0	HTZ TL B1 1L USD		05/19/2020	VARIOUS		1,540,721	2,390,625	2,384,648	2,384,829						2,384,829		(844,108)	(844,108)	48,307	06/30/2023	4FE
42806D-A*-0	Hertz Vehicle Financing Series 2013-A V		03/31/2020	MATURITY		(55,800,809)	(47,500,000)	(47,500,000)	(47,500,000)						(55,800,809)				(221,145)	03/31/2022	2FE
42979B-MM-3	HIGH RIDGE BRANDS CO.-DIP Delayed Draw T		04/02/2020	CA_CASH_CLOSE		538,555	538,555	519,167			19,388		19,388		538,555				3,751	04/20/2020	4Z
42979B-MN-1	High Ridge Brands Co. - DIP Term Loan		04/02/2020	CA_CASH_CLOSE		538,555	538,555	538,555							538,555				3,751	04/20/2020	4Z
43110E-AF-3	Highline Aftermarket Acq TL B		03/31/2020	CA_CASH_CLOSE															30	04/25/2025	4FE
43455J-AT-5	Hoffmaster Group Inc. Repriced 1st Li		06/30/2020	VARIOUS		3,681	3,681	3,708	3,708		(28)		(28)		3,681				92	11/23/2023	5FE
43534*-AB-1	Hollandia Produce LP Equipment Term		06/29/2020	CA_CASH_CLOSE		323,956	323,956	323,956	323,956						323,956				15,430	12/12/2020	4Z
43534*-AC-9	Hollandia Produce LP Equipment Acqui		06/29/2020	CA_CASH_CLOSE		37,750	37,750	37,750	37,750						37,750				1,467	12/12/2020	4Z
43534*-AD-7	Hollandia Produce LP Real Estate Ter		06/29/2020	CA_CASH_CLOSE		483,018	483,018	483,018	483,018						483,018				23,006	12/11/2020	4Z
44332E-AP-1	Hub International Limite USD TL B (Apr'1		06/30/2020	CA_CASH_CLOSE		10,761	10,761	10,775	10,775		(13)		(13)		10,761				196	04/25/2025	4FE
44908X-AT-5	Hyland Software Inc. TL B (add-on)		06/30/2020	CA_CASH_CLOSE		6,416	6,416	6,446	6,446		(31)		(31)		6,416				135	07/01/2024	4FE
44915K-AB-3	Hyperion Materials & Technologies Inc. -		03/31/2020	CA_CASH_CLOSE															96	08/14/2026	4Z
44971*-AA-1	IM Analytics HoldingsLLC - Term Loan		03/31/2020	CA_CASH_CLOSE															81	11/22/2023	6Z
44988L-AC-1	IRB Holding Corp Term Loan B		01/29/2020	BANK LOANS BABSON CA															1,620	02/05/2025	4FE
44988L-AF-4	IRB Holding Corp - 2020 Term Loan B		06/30/2020	CA_CASH_CLOSE		10,075	10,075	10,101			(25)		(25)		10,075				67	02/05/2025	4FE
45249#-AA-0	Image Intl Holdco Initial Term Ln		06/30/2020	CA_CASH_CLOSE		30,611	30,611	30,076	30,076		536		536		30,611				1,571	07/10/2023	4
45672L-AE-5	Infor (US), Inc. Extended USD Te		05/22/2020	CA_CASH_CLOSE		2,613,309	2,613,309	2,608,825	2,608,825		4,484		4,484		2,613,309				71,762	02/01/2022	4FE
45827E-AD-7	Integra US Bidco Inc Term Loan B		03/31/2020	CA_CASH_CLOSE		15,660	15,660	15,347	15,347		313		313		15,660				256	12/18/2025	4Z
46269K-AJ-3	Iridium Communications I TL B		06/30/2020	CA_CASH_CLOSE		3,109	3,109	3,093	3,093		16		16		3,109				82	11/04/2026	4FE
46662@-AA-8	JLL XDD, INC.-1st Lien Term Loan		03/31/2020	CA_CASH_CLOSE															534	12/22/2023	5
47579S-AT-7	Jeld-Wen Inc. Amended TL B		06/30/2020	CA_CASH_CLOSE		3,150	3,150	3,150	3,150						3,150				96	12/06/2024	3FE
48268J-AC-8	KSLB HLDGS LLC Term Loan		06/30/2020	CA_CASH_CLOSE		41,631	41,631	41,214	32,972		416		416		41,631				1,523	07/31/2024	3PL
48275@-AA-3	KREF Lending VII 2018-1 Term Loan		02/27/2020	CA_CASH_CLOSE															(58,406)	04/17/2023	1PL
48275@-AB-1	KREF Lending VII 2018-2 Term Loan		02/27/2020	CA_CASH_CLOSE															(727)	06/07/2023	1PL
48562R-AL-3	KAR Auction Services Inc. - 2019 Term Lo		06/30/2020	CA_CASH_CLOSE		2,498	2,498	2,493	2,493		5		5		2,498				68	09/19/2026	4FE
50105J-AM-9	Kronos Inc. TL B		06/30/2020	CA_CASH_CLOSE		15,262	15,262	15,186	15,186		76		76		15,262				310	11/01/2023	4FE
50212X-AX-4	LPL Holdings Inc. - 2019 Term Loan B1		03/31/2020	CA_CASH_CLOSE		7,560	7,560	7,553	7,553		7		7		7,560				66	11/11/2026	3FE
50546@-AA-2	LAC INTER LLC Term Loan		06/18/2020	CA_CASH_CLOSE		419,956	419,956	410,507	410,507		9,449		9,449		419,956				8,295	09/30/2024	4
50546@-AB-0	Lighthouse Autism Center Delayed Draw Te		03/31/2020	CA_CASH_CLOSE		8,089	8,089	8,089	8,089						8,089				210	10/01/2024	4
52606@-AA-5	Lendmark Funding Trust 2018 - A - Class		06/22/2020	CA_CASH_CLOSE		11,518,390	11,518,390	11,518,390	8,921,610						11,518,390				191,038	11/15/2021	1FE
52606@-AB-3	Lendmark Funding Trust 2018 - A - Class		06/22/2020	CA_CASH_CLOSE		5,759,195	5,759,195	5,759,195	4,460,805						5,759,195				126,696	11/15/2021	2FE
53186*-AA-3	Life Extension Institute Term Loan B		03/31/2020	CA_CASH_CLOSE		47,838	47,838	47,360	47,360		478		478		47,838				2,043	02/19/2022	5
54047#-AA-6	Loftware, Inc. First Lien Term		06/30/2020	CA_CASH_CLOSE		19,125	19,125	18,743	18,743		383		383		19,125				1,055	02/28/2023	5
55282C-AB-2	MAG DS Corp - 1st Lien Term Loan		04/01/2020	CA_CASH_CLOSE		13,232,326	13,232,326	13,100,002	13,100,002		132,323		132,323		13,232,326				333,601	06/06/2025	3PL
55316H-AB-1	Genesee & Wyoming Inc. First Lien Term		06/30/2020	CA_CASH_CLOSE		2,938	2,938	2,924			15		15		2,938				28	10/31/2026	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
55368*-AJ-9	MSHC Inc (HVAC Holdings/ 1L Term Loan		03/31/2020	CA_CASH_CLOSE		8,257	8,257	8,216	8,216		41		41		8,257				167	12/31/2024	5
55371*-AA-3	MRI Software LLC Delayed Draw Te		04/16/2020	VARIOUS															7,387	07/05/2023	3PL
55371*-AC-9	MRI Software LLC Unitranche		02/10/2020	CA_CASH_CLOSE															23,380	07/05/2023	3PL
55371*-AE-5	MRI Software LLC Incremental Ter		02/10/2020	CA_CASH_CLOSE															55,626	06/30/2023	3PL
55371*-AF-2	MRI Software LLC Second Incremen		02/10/2020	CA_CASH_CLOSE															7,103	06/30/2023	3PL
55371*-AG-0	MRI Software LLC Third Increment		02/10/2020	CA_CASH_CLOSE															1,463	06/30/2023	3PL
55371*-AH-8	MRI Software LLC June '18 Increm		02/10/2020	CA_CASH_CLOSE															7,137	06/30/2023	3PL
55371*-AK-1	MRI Software SIXTH AMENDMENT TERM LN		02/10/2020	CA_CASH_CLOSE															2,867	06/30/2023	3PL
55371*-AL-9	MRI Software LLC - 2018 Term Loan		02/10/2020	CA_CASH_CLOSE															2,318	06/30/2023	3PL
55371*-AM-7	MRI Software LLC - 2019 Term Loan		02/10/2020	CA_CASH_CLOSE															4,233	06/30/2023	3PL
55371*-AP-0	MRI Software LLC Apr-19 $100MM D		02/10/2020	CA_CASH_CLOSE															18,314	06/30/2023	3PL
55371*-AQ-8	MRI Software LLC - 2019 Incremental Term		02/10/2020	CA_CASH_CLOSE															34,183	06/30/2023	4Z
55371*-AT-2	MIRI Software LLC 13th Amend Term Ln		02/10/2020	CA_CASH_CLOSE															15,275	06/30/2023	4Z
55377V-AK-6	MTS Sys Corp New Tranche B Term Loan		06/16/2020	CA_CASH_CLOSE		6,375	6,375	6,423	6,423		(48)		(48)		6,375				179	07/05/2023	3FE
58711P-AQ-5	Men's Wearhouse, Inc. (T TL B		05/01/2020	CA_CASH_CLOSE		5,051	5,051	4,836	4,836		215		215		5,051				121	04/09/2025	4FE
594088-AQ-9	Michaels Stores Term Loan B		04/30/2020	VARIOUS		14,877	14,877	14,854	14,854		23		23		14,877				1,936	01/28/2023	4FE
59565T-AH-2	Midcontinent Communicati 1st Lien TL		02/18/2020	CA_CASH_CLOSE															1,198	08/15/2026	3FE
59801E-AC-0	Midnite Air		03/31/2020	CA_CASH_CLOSE		28,308	28,308	27,741	27,741		566		566		28,308				629	06/28/2024	5
60787#-AA-7	Moelis Steele Creek TERM LN		02/12/2020	CA_CASH_CLOSE															49,167	10/16/2030	1PL
62871N-AK-1	NAB HIdgs 2018 Refi Term Loan		06/11/2020	VARIOUS		583,835	641,620	642,826	642,826						642,826		(58,991)	(58,991)	16,308	07/01/2024	4FE
628770-A@-8	NAS, LLC 1ST LIEN TERM L		03/31/2020	CA_CASH_CLOSE		12,613	12,613	12,486	12,486		126		126		12,613				341	06/01/2021	5
63939W-AG-8	Navicure, Inc. First Lien TL		06/30/2020	CA_CASH_CLOSE		1,434	1,434	1,427	1,427		7		7		1,434				39	10/14/2026	4FE
64072U-AE-2	Neptune Finco TLB		04/15/2020	CA_CASH_CLOSE		6,372	6,372	6,341	6,341		32		32		6,372				65	07/17/2025	3FE
64072U-AK-8	CSC Holdings LLC Term Loan B		04/15/2020	CA_CASH_CLOSE		5,617	5,617	5,617	5,617		(1)		(1)		5,617				127	04/15/2027	3FE
64108@-AA-3	Net Health Systems, Inc. Unitranche		03/31/2020	CA_CASH_CLOSE															680	12/15/2023	4PL
64108@-AC-9	Net Health Systems, Inc. Incremental TL		03/31/2020	CA_CASH_CLOSE		6,500	6,500	6,403	6,403		98		98		6,500				249	12/21/2023	5GI
64108@-AD-7	Net Health Acqusition Corp - Term Loan		03/31/2020	CA_CASH_CLOSE															470	12/21/2023	5GI
65336R-AW-8	Nexstar Broadcasting Inc TL B (new)		03/09/2020	CA_CASH_CLOSE															718	06/20/2026	3FE
67090U-AB-9	OL SP 2018-B, LLC Class A Term Lo		06/09/2020	CA_CASH_CLOSE		724,548	724,548	724,378	724,378		170		170		724,548				15,130	02/09/2030	1PL
67090U-AC-7	OL SP 2018-B, LLC Class B Term Lo		06/09/2020	CA_CASH_CLOSE		483,032	483,032	483,025	483,025		8		8		483,032				11,178	02/09/2030	2PL
67611Y-AF-2	Odyssey Logistics 2018 1st Lien Term Loa		05/11/2020	CA_CASH_CLOSE		2,797	2,797	2,807	2,807		(10)		(10)		2,797				54	10/12/2024	4FE
68288*-AA-8	1WS Inter Inc Initial Term		03/31/2020	CA_CASH_CLOSE															52	07/08/2025	4Z
68288*-AB-6	1WorldSync Inc. - Delayed Draw Term Loan		06/30/2020	CA_CASH_CLOSE		1,654	1,654	1,654	1,654						1,654				74	07/08/2025	4Z
68489#-AA-1	ORANGE GROVE ENERGY, L.P DELAYED DRAW TE		06/30/2020	CA_CASH_CLOSE		139,485	139,485	136,521	136,780		2,705		2,705		139,485				2,237	06/30/2035	2
69398*-AD-7	PDI TA Holdings Inc. - 2019 1st Lien Ter		03/31/2020	CA_CASH_CLOSE															1,322	10/24/2024	5
70344@-AB-2	Patriot Growth Insurance Services LLC -		03/31/2020	CA_CASH_CLOSE															149	01/02/2025	4Z
70344@-AC-0	Patriot Growth Ins Svc TRANCHE B-1 TERM		03/31/2020	CA_CASH_CLOSE															140	01/02/2025	4Z
70344@-AD-8	Patriot Growth Insurance Services LLC -		03/31/2020	CA_CASH_CLOSE		5,170	5,170	5,170							5,170					01/02/2025	4Z
70757D-AV-1	Penn National Gaming Inc New TL B2 due 2		06/30/2020	CA_CASH_CLOSE		4,438	4,438	4,427	4,427		11		11		4,438				98	08/14/2025	4FE
72152#-AB-7	Pilot Air Freight, LLC Incremental Sr.		03/31/2020	CA_CASH_CLOSE		19,778	19,778	19,581	19,581		198		198		19,778				506	07/25/2024	4
72403*-BK-7	Pioneers Gate 2019-10 DTAOT-B		06/11/2020	DIRECT		10,855,263	10,855,263	10,855,263							10,855,263				102,428	08/15/2029	2Z
73178E-AC-6	Polymer Process Holdings Inc. - Term Loa		06/30/2020	CA_CASH_CLOSE		25,000	25,000	24,500	24,500		500		500		25,000				881	05/01/2026	5FE
74274N-AC-7	Proampac PG Borrower LLC - 2016 1st Lien		03/31/2020	CA_CASH_CLOSE		8,890	8,890	8,890	8,890						8,890				135	11/18/2023	4FE
74339D-AB-4	PROJECT ALPHA TERM LOAN B		03/31/2020	CA_CASH_CLOSE																04/26/2024	4FE
74339N-AB-2	Autodata, Inc. Term Loan B (ne		06/30/2020	CA_CASH_CLOSE		5,000	5,000	4,900			100		100		5,000				214	05/30/2026	4FE
74530D-AC-9	PUG LLC USD TLB (Jan'20		03/31/2020	CA_CASH_CLOSE															14	01/31/2027	4FE
74839X-AF-6	Quikrete Holdings, Inc. TLB due 2023		03/31/2020	CA_CASH_CLOSE		2,230	2,230	2,230	2,230						2,230				44	11/15/2023	4FE
75025K-AB-4	RCN CABLE TL B		06/30/2020	CA_CASH_CLOSE		1,483	1,483	1,446			37		37		1,483				8	02/01/2024	4FE
75972J-AB-0	Renaissance Learning, In Term Loan B		06/30/2020	CA_CASH_CLOSE		9,066	9,066	9,044	9,044		23		23		9,066				169	05/08/2025	4FE
76086#-AB-9	RESA Power, LLC Sr. Secured Ter		03/31/2020	CA_CASH_CLOSE															223	10/25/2022	5
76086#-AC-7	RESA Power, LLC DDTL		03/31/2020	CA_CASH_CLOSE															14	10/25/2022	5
76761*-AA-7	Rock-it Cargo 2018 Term Loan		03/31/2020	CA_CASH_CLOSE		2,106	2,106	2,053	2,053		53		53		2,106				206	06/22/2024	5GI
78466Y-AL-2	SRS Distribution, Inc. Term Loan B		04/30/2020	CA_CASH_CLOSE		4,705	4,705	4,693	4,693		12		12		4,705				78	08/25/2022	4FE
78488C-AG-5	SeaWorld Parks Term Loan B-5		06/30/2020	CA_CASH_CLOSE		11,147	11,147	11,081	11,081		66		66		11,147				250	03/31/2024	4FE
78490@-AA-9	SW HIdgs 2019 1st Lien Term Loan		03/31/2020	CA_CASH_CLOSE		7,477	7,477	7,403	7,403		75		75		7,477					06/30/2023	4
78490@-AD-3	SW HIdgs LLC 1st Lien Delayed Draw		03/31/2020	CA_CASH_CLOSE		12,801	12,801	12,801	12,801						12,801				388	06/30/2023	4Z
78490@-AE-1	SW HLDGS LLC Supplemental Term Ln		03/31/2020	CA_CASH_CLOSE		15,212	15,212	15,060	15,060		152		152		15,212				412	06/30/2023	4Z
786486-A*-1	SAFETY HOLDINGS INC-INITIAL TERM LOAN		03/31/2020	CA_CASH_CLOSE		20,566	20,566	20,258	20,277		289		289		20,566				1,171	04/29/2022	5

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
786486-A@-9	SambaSafety, Inc. Incremental Ter		03/31/2020	CA_CASH_CLOSE		1,464	1,464	1,431	1,431		33		33		1,464				84	04/29/2022	5
81527C-AL-1	Sedgwick Claims Manageme Term Loan B		06/30/2020	VARIOUS		4,015	4,015	3,940	3,940		75		75		4,015				6,531	12/31/2025	4FE
81608#-AB-8	SEKO Worldwide, LLC Term Loan		03/31/2020	CA_CASH_CLOSE		43,747	43,747	43,747	43,747						43,747				1,056	01/06/2024	5
816196-B#-5	Select Medical Holdings New TL B		02/28/2020	CA_CASH_CLOSE																03/06/2025	4
81884#-AA-5	The Shade Store, LLC - 1st Lien Term Loa		06/26/2020	CA_CASH_CLOSE		36,465	36,465	35,918	35,918		547		547		36,465					10/30/2024	4Z
82888#-AB-7	Simpli.fi Inc. - 1st Lien Term Loan		03/31/2020	CA_CASH_CLOSE		6,783	6,783	6,648	6,648		135		135		6,783				181	09/29/2022	4Z
82888#-AC-5	Simpli.fi Inc. - Delayed Draw Term Loan		03/31/2020	CA_CASH_CLOSE		1,034	1,034	1,034	1,034						1,034				22	09/02/2025	4Z
82925B-AE-5	Sinclair Television Grou Incremental 600		06/30/2020	CA_CASH_CLOSE		1,383	1,383	1,376	1,376		7		7		1,383				40	07/19/2026	3FE
83401*-AA-9	SoFi Funding IX LLC Class B Warehou		06/22/2020	CA_CASH_CLOSE		136,016,043	136,205,090	136,205,090							136,016,043				50,312	07/03/2020	1PL
83405@-AA-3	SoFi Funding PL XII LLC - Revolver Class		06/18/2020	CA_CASH_CLOSE		49,350,927	49,350,927	49,350,927							49,350,927				99,420	03/19/2029	1PL
83405@-AB-1	SoFi Funding PL XII LLC - Revolver Class		06/18/2020	CA_CASH_CLOSE		11,468,880	11,468,880	11,468,880							11,468,880				32,475	03/19/2029	2PL
84763N-AB-6	PPC Industries Inc. First Lien Term		06/30/2020	CA_CASH_CLOSE		917	917	916	916		1		1		917				23	01/17/2025	5FE
85023#-AA-8	Springbrook Software (SB DDTL		06/30/2020	CA_CASH_CLOSE		1,321	1,321	1,321	1,321						1,321				43	12/23/2026	5GI
85023#-AB-6	Springbrook Software (SB Term Loan		06/30/2020	CA_CASH_CLOSE		28,392	28,392	27,896	27,896		497		497		28,392				600	12/23/2026	5GI
85208E-AB-6	Sprint Communications In TL B		04/01/2020	CA_CASH_CLOSE		1,984,694	1,984,694	1,940,038	1,940,038		44,656		44,656		1,984,694				21,351	02/03/2024	3FE
85208E-AD-2	Sprint Communications In TL B (non-fungi		04/01/2020	CA_CASH_CLOSE		497,880	497,880	487,922	487,922		9,958		9,958		497,880				5,991	02/02/2024	3FE
86386#-AA-7	Student Loan Acquisition Trust 2019-I -		06/25/2020	CA_CASH_CLOSE		20,343,650	20,343,650	20,343,650	20,343,650						20,343,650				220,004	12/26/2045	1PL
86880N-AU-7	Surgery Center Holdings, TL B		06/30/2020	CA_CASH_CLOSE		5,422	5,422	5,341	5,341		81		81		5,422				141	09/02/2024	4FE
87164G-AM-5	Syniverse Holdings, Inc. Term Loan B		06/30/2020	CA_CASH_CLOSE		10,025	10,025	9,962	9,962		63		63		10,025				204	03/09/2023	5FE
87300*-AB-0	THG ACQUISITION LLC Initial Term Loan		06/30/2020	CA_CASH_CLOSE		11,398	11,398	11,113	11,113		285		285		11,398					12/02/2026	4Z
87300*-AC-8	THG ACQUISITION LLC Delayed Draw Term Ln		06/30/2020	CA_CASH_CLOSE		559	559	559							559				38	12/02/2026	4Z
88632N-AK-6	TIBCO Software Inc. TL B (extended)		03/04/2020	VARIOUS															10,845	06/11/2026	4FE
89071H-AF-6	Topgolf International, Inc - 1st Lien Te		03/31/2020	CA_CASH_CLOSE		8,142	8,142	8,061	8,061		81		81		8,142				311	02/08/2026	4FE
89364M-BL-7	TransDigm Group Incorpor Repriced TL F		02/06/2020	BANK LOANS BABSON CA															7,012	06/09/2023	4FE
89364M-BR-4	TransDigm Inc. - 2020 Term Loan F		03/25/2020	BANK LOANS BABSON CA															(199)	12/31/2025	3FE
89779@-AA-8	Truck-Lite Co.LLC - Term Loan		03/31/2020	CA_CASH_CLOSE															1,000	12/02/2026	3PL
90139P-AB-5	Twin Brook Capital Funding I WSPV, LLC		06/08/2020	VARIOUS		8,630,659	8,630,659	8,630,659	8,630,659						8,630,659				26,443	04/25/2024	1PL
90139Q-AB-3	Twin Brook Capital Funding II WSPV, LLC		06/08/2020	VARIOUS		8,298,063	8,298,063	8,298,063	8,298,063						8,298,063				154,692	04/25/2024	1PL
90343K-AR-3	U.S. Silica Company TLB due Apr 202		06/30/2020	CA_CASH_CLOSE		2,615	2,615	2,602	2,602		13		13		2,615				99	05/01/2025	5FE
90350D-AE-8	US Farathane Term Loan B-4		03/31/2020	CA_CASH_CLOSE															158	12/23/2021	5FE
90351N-AE-5	USI Inc Term Loan B		06/30/2020	CA_CASH_CLOSE		5,422	5,422	5,407	5,407		15		15		5,422				273	05/16/2024	4FE
90375*-AA-6	US Oral Surgery Management (USOSM) - Ter		03/31/2020	CA_CASH_CLOSE		35,585	35,585	34,873	34,873		712		712		35,585				1,367	01/07/2024	4
90375*-AB-4	US Oral Surgery Management (USOSM) - Del		03/31/2020	CA_CASH_CLOSE		45,752	45,752	45,752	45,752						45,752				942	01/07/2024	4
90385K-AB-7	Ultimate Software Group, First Lien Term		06/30/2020	CA_CASH_CLOSE		3,293	3,293	3,284	3,284		8		8		3,293				117	03/15/2026	4FE
91210#-AA-9	USLS Acq Inc Initial Term Loan		03/31/2020	CA_CASH_CLOSE															258	11/12/2024	5
91210#-AB-7	U.S. Legal Support Inc - Term Loan		03/31/2020	CA_CASH_CLOSE															60	11/12/2024	5
91834#-AA-5	Van Pool Transportation DDTL		06/30/2020	CA_CASH_CLOSE		12,518	12,518	12,518	12,518						12,518				596	05/21/2024	3PL
91834#-AC-1	VP Holding Co Term A Loan		06/30/2020	CA_CASH_CLOSE		33,804	33,804	33,128	33,128		676		676		33,804				1,450	05/22/2024	3PL
91846E-AB-2	VX Cargo 2018-1 Term Loan A		06/15/2020	CA_CASH_CLOSE		820,100	820,100	820,093	820,093		7		7		820,100				27,641	12/15/2033	1FE
91846E-AC-0	VX Cargo 2018-1 Term Loan B		06/15/2020	CA_CASH_CLOSE		430,900	430,900	430,890	430,890		10		10		430,900				17,416	12/15/2033	2FE
91916F-AD-0	Validity Inc. - Term Loan		03/31/2020	CA_CASH_CLOSE		6,710	6,710	6,710							6,710				93	05/30/2025	2PL
92261#-AA-5	Velocity Technology Solu Senior TL		03/31/2020	CA_CASH_CLOSE															389	11/30/2023	3PL
92531H-AB-3	Verscend Holding Corp. TL B		06/30/2020	CA_CASH_CLOSE		7,066	7,066	7,057	7,057		9		9		7,066				264	08/27/2025	4FE
92531S-AZ-6	Vertafore Inc. Term Loan B		03/31/2020	CA_CASH_CLOSE															55	06/30/2023	4FE
92645D-AE-9	Victory Capital Manageme Term Loan B		01/17/2020	BANK LOANS BABSON CA															1,720	06/07/2026	3FE
92645D-AG-4	Victory Capital Management Inc. - 2020 T		06/29/2020	CA_CASH_CLOSE		38,450	38,450	38,753			(304)		(304)		38,450				8	07/01/2026	3FE
92849#-AA-6	Vitalyst, LLC Term Loan		03/31/2020	CA_CASH_CLOSE		372,595	372,595	364,212	364,212		8,383		8,383		372,595				16,146	08/31/2022	4
96244U-AB-3	Whatabrands LLC First Lien Term		02/03/2020	BANK LOANS BABSON CA															5,950	07/19/2026	4FE
96244U-AD-9	Whatabrands LLC - 2020 Term Loan B		06/30/2020	CA_CASH_CLOSE		6,999	6,999	7,012			(13)		(13)		6,999				57	08/02/2026	4FE
96925H-AF-9	William Morris Endeavor TL B (May'18)		01/14/2020	BANK LOANS BABSON CA															8,332	05/18/2025	4FE
97246F-AF-3	Wilsonart, LLC Term Loan B		06/30/2020	CA_CASH_CLOSE		5,607	5,607	5,607	5,607						5,607				224	12/19/2023	4FE
97382T-AB-6	WINEBOW GROUP INC 1ST LIEN TERM L		06/30/2020	CA_CASH_CLOSE		1,037	1,037	1,032	1,034		4		4		1,037				37	06/25/2021	5FE
98149H-A@-7	World 50 Inc. - 2019 Term Loan		06/30/2020	CA_CASH_CLOSE		15,077	15,077	14,700			377		377		15,077				359	01/10/2026	3PL
98162U-AC-5	Worldwide Facilities, LLC - 1st Lien Ter		04/01/2020	CA_CASH_CLOSE		16,739	16,739	16,739							16,739				142	09/05/2026	4IF
98162U-AD-3	Worldwide Facilities, LLC - 1st Lien Del		06/10/2020	CA_CASH_CLOSE		772,837	772,837	772,837							772,837					09/05/2026	4Z
G7017E-AB-4	Peroxychem LLC - Term Loan B		02/03/2020	CA_CASH_CLOSE															60,295	09/27/2024	4IF
G7553#-AA-3	Rock-it Cargo 2018 Term Loan		03/31/2020	CA_CASH_CLOSE		30,000	30,000	29,250	29,250		750		750		30,000				1,030	06/22/2024	5GI
V3845#-AA-3	Graftech International L Term Loan B due		06/30/2020	CA_CASH_CLOSE		59,567	59,567	60,014	60,014		(447)		(447)		59,567					02/12/2025	4

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
23741#-AA-0	DART BUYER INITIAL US TERM LN		03/31/2020	CA_CASH_CLOSE		4,978	4,978	4,879	4,879		100		100		4,978				185	04/01/2025	5
23741@-AA-2	Dart Buyer, Inc		03/31/2020	CA_CASH_CLOSE		6,101	6,101	6,101	6,101						6,101				210	04/01/2025	5
68620#-AA-1	Original Cakerie US TERM LN		03/31/2020	CA_CASH_CLOSE		5,459	5,459	5,459	5,459						5,459				94	07/20/2021	5
C2929#-AA-5	Dart Aerospace USD INITIAL CDN TERM LN	A	03/31/2020	CA_CASH_CLOSE		4,073	4,073	3,992	3,992		81		81		4,073				151	04/01/2025	5
C2968#-AB-5	Deluxe Toronto LTD. Term Loan	A	03/31/2020	CA_CASH_CLOSE		14,384	14,384	14,283	9,371	582	101		683		14,384				279	12/01/2020	5GI
C4796#-AA-1	INTRANSIT BC FINANCE LTD CONSTRUCTION FA	A	06/30/2020	CA_CASH_CLOSE		85,765	85,765	93,425	85,196		4,741		4,741	8,683	98,621	(12,856)		(12,856)	1,761	06/30/2033	2
C4927U-AB-8	KESTREL BIDCO/WESTJET Term Loan		03/31/2020	CA_CASH_CLOSE		5,736	5,736	5,708	5,708		29		29		5,736				68	12/11/2026	3FE
C6901L-AH-0	1011778 B.C. Unlimited Liability Company		06/30/2020	CA_CASH_CLOSE		7,500	7,500	7,481	7,481		19		19		7,500				150	11/14/2026	3FE
C9413P-AZ-6	Valeant Pharm Initial Term Loan		06/29/2020	CA_CASH_CLOSE		178,437	178,437	179,552	179,552		(1,115)		(1,115)		178,437				4,120	05/31/2025	3FE
G0757G-AB-8	BFIM CA Buyer, Inc. First Lien Term	A	06/30/2020	CA_CASH_CLOSE		1,661	1,661	1,657	1,657		4		4		1,661				51	05/02/2026	4FE
008065-A#-1	AEROVIAS DE MEXICO SA USD TERM LN	C	03/31/2020	CA_CASH_CLOSE															42,419	10/28/2023	1PL
01983#-AA-3	Allnex (Luxembourg) & Cy USD Term B-3 du	C	06/30/2020	CA_CASH_CLOSE		7,973	7,973	7,973	7,973						7,973				153	09/14/2023	4FE
055261-XU-0	Flint Group GmbH EUR Incremental	B	06/30/2020	CA_CASH_CLOSE		86	86	73			13		13		86					09/07/2021	5Z
055262-SJ-9	ColourOZ MidCo Sarl EUR Term Loan A	B	06/30/2020	CA_CASH_CLOSE		11,341	11,341	9,658			1,733		1,733		11,391	(50)		(50)		09/07/2021	5Z
055264-EW-1	ColourOZ MidCo Sarl EUR Term Loan I	B	06/30/2020	CA_CASH_CLOSE		13,114	13,114	11,167			2,004		2,004		13,171	(57)		(57)		09/07/2021	5Z
055265-FS-6	ColourOZ MidCo Sarl EUR 1st Lien Te	B	06/30/2020	CA_CASH_CLOSE		167	167	142			26		26		168	(1)		(1)		09/07/2021	5Z
055268-BM-7	ColourOZ MidCo Sarl EUR 1st Lien Te	B	06/30/2020	CA_CASH_CLOSE		9,988	9,988	8,506			1,526		1,526		10,032	(44)		(44)		09/07/2021	5Z
	Flint Group US LLC EUR Incremental	B	06/30/2020	CA_CASH_CLOSE		1,987	1,987	1,692			304		304		1,996	(9)		(9)		09/07/2021	5Z
08078@-AA-6	Belron Group S.A. TL B (USD) due	C	03/31/2020	CA_CASH_CLOSE		1,045	1,045	1,042	1,042		3		3		1,045				10	10/30/2026	3Z
08274B-9J-8	ALISON BIDCO S.A.R.L. USD 1ST LIEN TE	C	03/31/2020	CA_CASH_CLOSE		2,050	2,050	2,030	2,035		15		15		2,050				34	08/29/2021	4FE
138694-RO-4	EG Finco Limited EUR TLB1 (Jan'1	B	06/30/2020	CA_CASH_CLOSE		12,623	12,623	12,081			605		605		12,685	(62)		(62)		01/31/2025	4Z
20676#-AA-5	CONDOR BORROWER LLC Term Loan	C	06/30/2020	CA_CASH_CLOSE		5,150	5,150	5,060	5,060		90		90		5,150				229	10/20/2024	4
44890C-A*-5	HYVA GLOBAL B.V. TERM LOAN A	D	05/18/2020	CA_CASH_CLOSE		2,888,190	2,888,190	2,801,545	2,818,572		69,619		69,619		2,888,190				37,482	07/24/2020	4
46611V-AU-9	JBS USA Lux S.A. TL B	C	06/30/2020	CA_CASH_CLOSE		1,407	1,407	1,403	1,403		4		4		1,407				27	05/01/2026	3FE
48270C-AA-3	KST Electric Power Company S.A.P de C.V.	D	12/31/2019	CA_CASH_CLOSE		70,156	70,156	70,156							70,156					12/31/2037	1Z
81172U-AB-1	SEADRILL PARTNERS FINCO TERM LOAN B	C	06/15/2020	VARIOUS		607,846	3,483,896	594,004	3,460,712			2,866,708	(2,866,708)		594,004		13,842	13,842	142,779	02/21/2021	5FE
923457-ME-2	Veritas Bermuda Ltd. Repriced EUR TL	B	06/30/2020	CA_CASH_CLOSE		19,956	19,956	19,164			890		890		20,054	(98)		(98)		01/27/2023	4Z
D1200Y-AR-8	Springer Nature Deutschland GmbH - USD T	D	04/30/2020	CA_CASH_CLOSE		7,461	7,461	7,448	7,448		12		12		7,461				178	08/15/2024	4FE
E363A5-KX-1	Deoleo, S.A. Perfected TLB	B	06/24/2020	VARIOUS		2,650,603	4,278,696	1,862,388			232,493		232,493		2,094,881	(1,155)	556,877	555,722		06/11/2021	6Z
G0128*-AA-8	AGILITY TRAINS WEST LIMI GBP TERM LOAN	B	03/31/2020	CA_CASH_CLOSE		435,376	435,376	534,176	465,752					68,425	534,177	(98,801)		(98,801)		12/31/2041	2
G1802@-AA-7	Campaign Monitor (UK) Limited - Term Loa	D	06/30/2020	CA_CASH_CLOSE		67,373	67,373	66,216	66,216		1,157		1,157		67,373				2,144	05/06/2025	5
G1802@-AB-5	Campaign Monitor (UK) Limited - Delayed	D	06/30/2020	CA_CASH_CLOSE		1,430	1,430	1,430	1,430						1,430				77	05/06/2025	5
G2490#-AA-0	Craighouse CDA 2 LTD CDN Tranche A FAC	A	03/31/2020	CA_CASH_CLOSE		730,106	730,106	784,440	790,358					(5,918)	784,440	(54,334)		(54,334)	6,129	09/30/2034	2Z
G2656#-AA-0	DANU II - TermLoan Prime	B	06/30/2020	CA_CASH_CLOSE		605,891	605,891	715,309	654,285					61,023	715,309	(109,418)		(109,418)	9,766	06/30/2030	3
G2885*-AA-7	DUBLIN WASTE TO ENERGY GROUP-Tranche A	B	04/30/2020	CA_CASH_CLOSE		457,882	457,882	496,504	473,964					22,540	496,503	(38,621)		(38,621)		12/24/2032	3
G4301U-ZZ-0	Harbour Aircraft Investm Series 2017-1 C	C	04/15/2020	CA_CASH_CLOSE		120,191	120,191	119,266	119,266		925		925		120,191				47,150	11/15/2037	1FE
G4701#-AA-1	IFM USIDF (INTERMEDIATE) B, L.P. - Revol	D	06/12/2020	CA_CASH_CLOSE		9,615,000	9,615,000	9,615,000	9,615,000						9,615,000					11/01/2032	2PL
G5284#-AA-3	Klaatu Aircraft Prom Note	C	05/28/2020	CA_CASH_CLOSE		864,607	864,607	864,607	864,607						864,607				14,268	03/06/2025	2PL
G6031#-AA-7	Merseylink Limited - Term Loan	B	03/31/2020	CA_CASH_CLOSE		966,904	966,904	1,034,455	1,034,364					90	1,034,455	(67,551)		(67,551)		03/31/2032	2
G6361@-AA-9	NYOP EDUCATION (ABERDEEN AMORTISING TERM	B	03/30/2020	CA_CASH_CLOSE		742,773	742,773	875,408	701,327		87,767		87,767	183,012	972,107	(229,334)		(229,334)		03/31/2037	2PL
G6367#-AA-1	NB PEP Investments LP (Incorporated) - R	C	05/29/2020	CA_CASH_CLOSE		250,000,000	250,000,000	250,000,000	47,000,000						250,000,000					12/23/2031	1PL
G6469@-AA-0	Newcastle Estate A1	B	06/12/2020	CA_CASH_CLOSE		832,191	832,191	813,632	830,540		41,540		41,540	(16,908)	855,173	(22,982)		(22,982)	7,312	07/15/2049	5GI
G6469@-AB-8	Newcastle Estate A2	B	06/12/2020	CA_CASH_CLOSE		293,635	293,635	287,342	293,313		14,409		14,409	(5,971)	301,751	(8,116)		(8,116)	2,580	06/12/2028	5GI
G6562A-AF-4	Nomad Foods Europe Midco Limited	C	05/15/2020	CA_CASH_CLOSE		18,693	18,693	18,688	18,688		5		5		18,693				345	05/15/2024	3FE
G6902#-AA-3	PARC ADFER LTD GBP TERM LN FAC	B	03/31/2020	CA_CASH_CLOSE		366,352	366,351	417,719	391,912					25,807	417,719	(51,367)		(51,367)	1,387	10/15/2042	2PL
G6S84#-AA-3	MINTAKA BIDCO LTD Unitranche Fac	B	05/22/2020	CA_CASH_CLOSE		2,211,360	2,211,361	2,322,323	2,343,883		60,812		60,812	(21,560)	2,383,135	(171,775)		(171,775)		12/18/2024	3
G8766#-AA-4	Textainer Marine Contain Series 2018-I C	C	06/22/2020	CA_CASH_CLOSE		539,101	539,101	539,101	539,101						539,101				13,674	02/15/2028	1PL
G9341J-AG-5	Veritas Bermuda Ltd. Repriced USD TL	C	06/30/2020	CA_CASH_CLOSE		6,441	6,441	6,417	6,417		24		24		6,441				224	01/27/2023	4FE
G9706#-AA-5	WINGS Aviation 62696 USD Tranche A-1 Ln	D	06/26/2020	CA_CASH_CLOSE		900,139	900,139	900,139							900,139				9,541	12/20/2027	1Z
K0004#-AA-8	Audio Precision - 2020 USD Incremental T	C	06/30/2020	CA_CASH_CLOSE		13,145	13,145	12,882			263		263		13,145				129	10/31/2024	5Z
K0004#-AB-6	AP BUYCO APS EURO TERM A-3 LN	B	06/30/2020	CA_CASH_CLOSE		19,320	19,320	18,220			386		386		18,607	713		713		10/31/2026	5Z
L0166M-AB-4	ALISON BIDCO SARL USD 1ST LIEN TE	C	03/31/2020	CA_CASH_CLOSE		2,050	2,050	2,030	2,035		15		15		2,050				34	08/29/2021	4FE
L0174#-AA-1	Allnex (Luxembourg) & Cy USD Term B-2 du	C	06/30/2020	CA_CASH_CLOSE		5,292	5,292	5,292	5,292						5,292				203	09/14/2023	4FE
L0175*-AA-4	ALPHA TRAINS FINANCE S.A EUR JUNIOR NOTE	B	03/31/2020	CA_CASH_CLOSE		24,904,170	24,904,168	24,784,995	25,489,830					(704,835)	24,784,995	119,175		119,175	711,112	03/06/2022	3
L1957L-AB-7	Consolidated Energy Fina First Lien TL	D	03/31/2020	CA_CASH_CLOSE		1,797	1,797	1,793	1,793		5		5		1,797				41	05/02/2025	3FE
L3669#-AA-7	Finerge Renewable Group 2.368 31/12/2035	B	06/30/2020	CA_CASH_CLOSE		3,058,021	3,058,022	3,050,949	3,054,213					(3,264)	3,050,949	7,072		7,072	37,171	12/31/2035	2
L5582B-AT-4	ION Trading Technologies Incremental USD	D	06/30/2020	CA_CASH_CLOSE		6,686	6,686	6,657	6,657		29		29		6,686				306	11/21/2024	4FE
L5582B-AU-1	ION Trading Technologies Repriced EUR TL	B	06/30/2020	CA_CASH_CLOSE		9,678	9,678	9,242			484		484		9,726	(48)		(48)		11/21/2024	4Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
L6232U-AF-4	MALLINCKRODT INTL FIN SA-1L GTD SR SECD	C	01/29/2020	BANK LOANS BABSON CA															1,392	09/24/2024	5FE
L7300K-AJ-3	ORTHO-CLINICAL DIAGNOSTICS SA Term Loan	C	06/26/2020	CA_CASH_CLOSE		17,855	17,855	17,863	17,863		(9)		(9)		17,855				682	06/30/2025	4FE
N1827#-AA-8	CARIBBEAN INFRASTRUCTURE TERM LOAN	D	03/31/2020	CA_CASH_CLOSE															12,561	07/13/2030	3PL
P3596#-AA-1	EVM ENERGIA DEL VALLE DE MEXICO USD SR S	D	12/31/2019	CA_CASH_CLOSE															7,591	06/30/2037	2PL
Q0569#-AA-9	SEQ Schools	B	06/30/2020	CA_CASH_CLOSE		104,552	104,552	118,877	106,585					12,291	118,877	(14,325)		(14,325)	792	12/31/2038	1
Q1298#-AC-1	C0003 Pty Ltd 1st Lien Initial Term Loan	B	06/30/2020	CA_CASH_CLOSE		104,747	104,747	108,840	111,312		2,095		2,095	(2,472)	110,935	(6,188)		(6,188)	1,047	10/31/2024	4Z
Q7677@-AB-3	PLENARY HEALTH FIN CO PTY LTD AUST SER B	B	04/01/2020	CA_CASH_CLOSE		271,730	271,730	344,715	313,507					31,208	344,715	(72,985)		(72,985)	2,410	06/30/2040	1FE
X0263*-AB-2	Autostrada Wielkopolska Senior Secured	B	06/30/2020	CA_CASH_CLOSE		4,263,727	4,263,727	4,660,684	4,253,826		10,659		10,659	406,858	4,671,343	(407,616)		(407,616)	72,254	12/31/2024	1PL
X9273*-AA-3	AUTOSTRADA WIELKOPOLSKA TERM LOAN	B	06/30/2020	CA_CASH_CLOSE		323,822	323,822	367,763	318,591		5,287		5,287	50,417	374,296	(50,474)		(50,474)	5,266	06/03/2029	1PL
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						667,369,933	681,651,093	676,995,251	171,852,509	622	837,420	2,866,708	(2,028,666)	110,663	669,371,399	(1,293,284)	(708,182)	(2,001,466)	3,384,461	XXX	XXX
8399997. Total - Bonds - Part 4						4,327,224,521	4,326,012,917	4,353,154,967	2,908,948,725	290,030	6,517,477	4,050,192	2,757,315	16,502,486	4,363,832,309	(20,950,324)	(15,657,464)	(36,607,788)	79,723,921	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,327,224,521	4,326,012,917	4,353,154,967	2,908,948,725	290,030	6,517,477	4,050,192	2,757,315	16,502,486	4,363,832,309	(20,950,324)	(15,657,464)	(36,607,788)	79,723,921	XXX	XXX
G7649*-AA-3	ROTHESAY LIFE LTD Perpetual	B	05/27/2020	PREPAYMENTS W/O PENA	100.000	125,061,491	0.00	142,260,800	116,714,400					25,546,400	141,633,783	(34,671,784)	18,099,492	(16,572,292)			2
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						125,061,491	XXX	142,260,800	116,714,400					25,546,400	141,633,783	(34,671,784)	18,099,492	(16,572,292)		XXX	XXX
26433F-3#-3	Duff & Phelps Select Ene Mandatory Redee		03/31/2020	VARIOUS	880,000.000	22,000,000	0.00	22,000,000	22,000,000						22,000,000				302,767		2FE
486606-4#-0	KAYNE ANDERSON MLP INVT CO-REDEEM PREF S		04/27/2020	CA_CASH_CLOSE	282,162.990	7,124,616	0.00	7,054,075	7,054,075		70,541		70,541		7,124,616				91,703		2FE
89147L-2#-6	Tortoise Energy Infrastr-Mand Redeem Pre		04/09/2020	CA_CASH_CLOSE	1,934,203.000	19,535,450	0.00	19,342,030	19,342,030		193,420		193,420		19,535,450				(120,073)		2FE
89147L-3#-5	Tortoise Energy Infrastr-Mand Redeem Pre		04/09/2020	CA_CASH_CLOSE	1,616,526.990	16,326,923	0.00	16,165,270	16,165,270		161,653		161,653		16,326,923				1,198,630		2FE
151327-20-2	CENTAUR FUNDING CORP-REDEEMABLE PREF STK	D	04/21/2020	CORPORATE ACTION	10,380.000	10,380,000	0.00	12,981,488	12,981,488						12,981,488		(2,601,488)	(2,601,488)	374,384		2FE
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						75,366,989	XXX	77,542,863	77,542,863		425,614		425,614		77,968,477		(2,601,488)	(2,601,488)	1,847,411	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						200,428,480	XXX	219,803,663	194,257,263		425,614		425,614	25,546,400	219,602,260	(34,671,784)	15,498,004	(19,173,780)	1,847,411	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						200,428,480	XXX	219,803,663	194,257,263		425,614		425,614	25,546,400	219,602,260	(34,671,784)	15,498,004	(19,173,780)	1,847,411	XXX	XXX
02079K-30-5	Alphabet Inc-COMMON STOCK		04/02/2020	JP MORGAN INTL PROG	1.000	1,100		1,236	1,339	(103)			(103)		1,236		(136)	(136)			
023135-10-6	AMAZON.COM INC-COMMON STOCK		04/02/2020	JP MORGAN INTL PROG	1.000	1,897		2,024							2,024		(127)	(127)			
039653-10-0	ARCOSA INC-COMMON STOCK		04/30/2020	PIPERJAFFRAY	4,303.000	160,326		162,799	187,333	(28,323)			(28,323)		162,799		(2,473)	(2,473)	425		
110122-10-8	BRISTOL-MYERS SQUIBB CO-COMMON STOCK		04/02/2020	JP MORGAN INTL PROG	21.000	1,142		1,027	1,348	(321)			(321)		1,027		115	115	19		
12685J-10-5	CABLE ONE INC-COMMON STOCK		06/08/2020	PIPERJAFFRAY	100.000	175,983		107,730	148,847	(41,117)			(41,117)		107,730		68,253	68,253	450		
16411Q-10-1	CHENIERE ENERGY PARTNERS-COMMON STOCK		06/23/2020	DTCYID	4,042.000	156,589		104,578							104,577		52,012	52,012	2,587		
177376-10-0	Citrix Systems Inc		04/07/2020	PIPERJAFFRAY	42.000	6,105		4,625	4,658	(33)			(33)		4,625		1,480	1,480	15		
177835-10-5	CITY HOLDING CO-COMMON STOCK		04/30/2020	PIPERJAFFRAY	400.000	27,031		31,128	32,780	(1,652)			(1,652)		31,128		(4,097)	(4,097)	456		
22788C-10-5	Crowdstrike Holdings Inc-COMMON STOCK		04/02/2020	JP MORGAN INTL PROG	24.000	1,332		1,502							1,502		(170)	(170)			
235851-10-2	Danaher Corp-COMMON STOCK		06/03/2020	VARIOUS	1,565.000	258,492		202,757	240,196	(37,439)			(37,439)		202,757		55,735	55,735	548		
26885B-10-0	EQT MIDSTREAM PARTNERS L P LTD PARTNERSH		06/17/2020	MERGER	201,357.000	2,031,692		2,031,692	4,308,745	2,187,390		5,606,898	(3,419,508)		2,031,692				245,132		
29273V-10-0	ENERGY TRANSFER EQUITY L P LTD PARTNERSH		05/05/2020	JONES TRADING INST	3,067.000	24,989		26,219							26,220		(1,231)	(1,231)			
293792-10-7	ENTERPRISE PRODS PARTNERS L P COMMON UNI		06/26/2020	DTCYID	14,862.000	259,517		390,793	418,514	(27,721)			(27,721)		390,794		(131,277)	(131,277)	13,227		
30303M-10-2	FACEBOOK INC-COMMON STOCK		04/02/2020	JP MORGAN INTL PROG	19.000	2,978		3,842							3,842		(864)	(864)			
35086T-10-9	FOUR CORNERS PROPERTY TR-COMMON STOCK		04/30/2020	PIPERJAFFRAY	2,700.000	60,425		77,974	76,113	1,861			1,861		77,974		(17,549)	(17,549)	1,647		
36467J-10-8	GAMING AND LEISURE PROPE-COMMON STOCK		04/30/2020	PIPERJAFFRAY	3,700.000	104,449		146,668	159,285	(12,617)			(12,617)		146,669		(42,220)	(42,220)	2,590		
40701T-10-4	HAMILTON BEACH BRANDS HO-COMMON STOCK		06/03/2020	JONES TRADING INST	5,600.000	56,279		95,792	106,960	(11,168)			(11,168)		95,792		(39,513)	(39,513)	1,008		
42824C-10-9	HEWLETT PACKARD ENTERPRI-COMMON STOCK		06/08/2020	PIPERJAFFRAY	34,800.000	348,210		592,610	551,928	40,682			40,682		592,610		(244,400)	(244,400)	8,352		
449253-10-3	IAA Inc-COMMON STOCK		04/30/2020	PIPERJAFFRAY	3,400.000	131,203		146,574	160,004	(13,430)			(13,430)		146,574		(15,371)	(15,371)			
45688C-10-7	INGEVITY CORP-COMMON STOCK		04/13/2020	JONES TRADING INST	1,700.000	70,176		56,899	148,546	11,052		102,699	(91,647)		56,899		13,277	13,277			
46609J-10-6	J Alexander's Holdings I-COMMON STOCK		04/13/2020	JONES TRADING INST	3,000.000	12,940		30,927	28,680	2,247			2,247		30,927		(17,987)	(17,987)			
469814-10-7	JACOBS ENGINEERING GROUP-COMMON STOCK		04/30/2020	PIPERJAFFRAY	1,100.000	91,012		84,350	98,813	(14,463)			(14,463)		84,350		6,662	6,662	209		
49456B-10-1	Kinder Morgan Inc/DE-KINDER MORGAN INC		06/11/2020	VARIOUS	53,458.000	861,397		1,175,119							1,175,119		(313,722)	(313,722)	14,033		
513272-10-4	LAMB WESTON HOLDINGS INC-COMMON STOCK		04/13/2020	JONES TRADING INST	2,100.000	118,128		168,273	180,663	(12,390)			(12,390)		168,273		(50,145)	(50,145)	483		
530307-10-7	LIBERTY BROADBAND CORP-COMMON STOCK		06/03/2020	JONES TRADING INST	900.000	122,104		88,133	112,104	(23,972)			(23,972)		88,133		33,971	33,971			
559080-10-6	MAGELLAN MIDSTREAM PARTNERS LP COMMON UN		06/24/2020	VARIOUS	8,592.000	379,243		476,389	540,179	(63,790)			(63,790)		476,389		(97,146)	(97,146)	17,657		
57636Q-10-4	MasterCard Inc-COMMON STOCK		04/02/2020	JP MORGAN INTL PROG	6.000	1,399		1,786	896	(61)			(61)		1,787		(388)	(388)	1		
626755-10-2	MURPHY USA INC-COMMON STOCK		06/03/2020	JONES TRADING INST	1,300.000	149,912		108,818	152,100	(43,282)			(43,282)		108,817		41,095	41,095			
64110L-10-6	Netflix Inc-COMMON STOCK		04/07/2020	PIPERJAFFRAY	15.000	5,552		4,344	4,854	(510)			(510)		4,343		1,209	1,209			

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
65339F-10-1	NextEra Energy Inc-COMMON STOCK		06/10/2020	DTCYID	9,165.000	2,200,934		2,330,850	1,015,377	(24,365)			(24,365)		2,330,850		(129,916)	(129,916)	6,576		
688239-20-1	Oshkosh Corp-COMMON STOCK		06/03/2020	JONES TRADING INST	2,200.000	166,571		177,133	208,230	(31,097)			(31,097)		177,133		(10,562)	(10,562)	1,320		
70450Y-10-3	PayPal Holdings Inc-COMMON STOCK		06/08/2020	VARIOUS	2,480.000	388,127		265,979	268,262	(2,282)			(2,282)		265,979		122,148	122,148			
718549-20-7	PHILLIPS 66 PARTNERS LP COMMON UNIT		06/15/2020	DTCYID	32,882.000	1,338,499		1,626,102	2,026,846	(400,745)			(400,745)		1,626,102		(287,603)	(287,603)	57,543		
747525-10-3	QUALCOMM Inc-COMMON STOCK		04/02/2020	JP MORGAN INTL PROG	10.000	658		578	882	(305)			(305)		577		81	81			
75508B-10-4	RAYONIER ADVANCED MATERI-COMMON STOCK		04/13/2020	JONES TRADING INST	1,200.000	1,355		10,345	4,608	5,737			5,737		10,344		(8,989)	(8,989)			
79466L-30-2	salesforce.com Inc-COMMON STOCK		04/02/2020	JP MORGAN INTL PROG	13.000	1,709		2,310							2,311		(602)	(602)			
816851-10-9	Sempra Energy-COMMON STOCK		06/10/2020	DTCYID	11,481.000	1,436,049		1,636,226	1,739,142	(102,916)			(102,916)		1,636,226		(200,177)	(200,177)	23,106		
81762P-10-2	SERVICENOW INC-COMMON STOCK		04/02/2020	JP MORGAN INTL PROG	8.000	2,013		2,476	847	(62)			(62)		2,477		(464)	(464)			
822634-10-1	SHELL MIDSTREAM PARTNERS L P LTD PARTNER		04/03/2020	DTCYID	17,354.000	157,993		165,384	350,724	37,338		222,679	(185,341)		165,384		(7,391)	(7,391)	7,983		
87165B-10-3	SYNCHRONY FINANCIAL-COMMON STOCK		06/03/2020	JONES TRADING INST	2,500.000	59,417		42,750	90,025	(4,112)		43,164	(47,276)		42,750		16,667	16,667	1,100		
87233Q-10-8	TC PipeLines LP-COMMON STOCK LTD PART		05/13/2020	DTCYID	8,623.000	277,567		336,915							336,915		(59,348)	(59,348)	5,605		
874696-10-7	TALLGRASS ENERGY GP LP-COMMON STOCK		04/17/2020	CORPORATE ACTION	96,387.000	2,163,888		2,301,554	2,132,080	169,473			169,473		2,301,553		(137,665)	(137,665)			
90353T-10-0	Uber Technologies Inc-COMMON STOCK		04/02/2020	JP MORGAN INTL PROG	32.000	746		1,293							1,294		(548)	(548)			
92214X-10-6	VAREX IMAGING CORP-COMMON STOCK		06/03/2020	JONES TRADING INST	2,000.000	39,322		60,739	59,620	1,119			1,119		60,739		(21,417)	(21,417)			
955306-10-5	WEST PHARMACEUTICAL SVCS INC COMMON STK		06/08/2020	PIPERJAFFRAY	1,050.000	213,863		128,735	157,847	(29,111)			(29,111)		128,736		85,127	85,127	336		
969457-10-0	WILLIAMS COS INC COMMON STK		06/10/2020	DTCYID	104,511.000	2,096,632		2,195,334	1,210,384	5,980			5,980		2,195,334		(98,702)	(98,702)	34,741		
98978V-10-3	Zoetis Inc-COMMON STOCK		06/08/2020	PIPERJAFFRAY	1,094.000	153,710		110,502	144,791	(34,289)			(34,289)		110,501		43,209	43,209	438		
29250N-10-5	ENBRIDGE INC-COMMON STOCK		06/23/2020	DTCYID	14,956.000	469,915		637,123							637,123		(167,208)	(167,208)			
87807B-10-7	TC Energy Corp-COMMON STOCK		06/05/2020	DTCYID	31,325.000	1,471,327		1,749,414							1,749,414		(278,087)	(278,087)			
01609W-10-2	Alibaba Group Holding Lt-ADR	C	04/02/2020	JP MORGAN INTL PROG	9.000	1,687		1,732	1,061	(153)			(153)		1,732		(45)	(45)			
07725L-10-2	BEIGENE LTD-ADR	C	04/02/2020	JP MORGAN INTL PROG	6.000	791		1,187	995	192			192		1,187		(396)	(396)			
653656-10-8	Nice Ltd-ADR	C	04/02/2020	JP MORGAN INTL PROG	7.000	1,005		1,124	621	(14)			(14)		1,125		(120)	(120)			
D0712D-16-3	BAYER AG-COMMON STOCK	B	04/03/2020	VARIOUS	9.000	516		693	(2,207)	(13,343)			(13,343)	625	694	(17)	(161)	(178)			
G0176J-10-9	ALLEGION PLC-COMMON STOCK	C	06/03/2020	JONES TRADING INST	2,200.000	229,100		216,891	273,988	(57,097)			(57,097)		216,891		12,209	12,209	704		
G0177J-10-8	Allegan plc-COMMON STOCK	C	05/11/2020	EXCHANGE OFFER	300.000	53,527		53,527	57,351	(3,824)			(3,824)		53,527				444		
G47567-10-5	IHS MARKIT LTD-COMMON STOCK	C	04/02/2020	JP MORGAN INTL PROG	20.000	1,187		1,425	829	(116)			(116)		1,426		(239)	(239)	3		
G5216J-11-8	JZ CAP PARTNERS LTD SHARES	B	08/30/2019	TENDERED	29,700.000	278,883		66,048	118,961	(65,799)			(65,799)	12,887	66,049	(14,386)	227,220	212,834			
G6700G-10-7	NVENT ELECTRIC PLC-COMMON STOCK	C	04/13/2020	JONES TRADING INST	600.000	10,645		15,202	15,348	(146)			(146)		15,202		(4,557)	(4,557)	105		
G7S86Z-17-2	ROYAL BANK OF SCOTLAND G-COMMON STOCK	B	08/15/2019	VARIOUS															(483)		
G87572-16-3	TENCENT HOLDINGS LTD-COMMON STOCK	B	04/03/2020	VARIOUS	31.000	1,499		1,574	(7,663)	(4,477)			(4,477)	(1,126)	1,574	19	(94)	(75)	(136)		
G9001E-10-2	LIBERTY LATIN AMERICA LT-COMMON STOCK	C	06/03/2020	JONES TRADING INST	14,500.000	149,579		267,437	279,850	(12,413)			(12,413)		267,437		(117,858)	(117,858)			
K16018-19-2	COLOPLAST A/S-COMMON STOCK	B	04/08/2020	VARIOUS	233.000	33,661		25,515	(3,477)	(9,185)			(9,185)	789	25,516	(1,136)	9,281	8,145			
K1830B-10-7	CHR HANSEN HOLDING A/S-COMMON STOCK	B	04/03/2020	VARIOUS	10.000	732		1,058	(3,341)	17,182			17,182	754	1,059	(55)	(272)	(327)			
K3967W-10-2	GENMAB A/S-COMMON STOCK	B	01/16/2020	VARIOUS					(137,588)												
K72807-13-2	NOVO NORDISK A/S-COMMON STOCK	B	04/03/2020	VARIOUS	18.000	1,054		1,019	(349)	(10,492)			(10,492)	15	1,019	(25)	60	35			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						19,025,763	XXX	20,762,782	17,668,929	1,341,518		5,975,440	(4,633,922)	13,944	20,762,789	(15,600)	(1,721,426)	(1,737,026)	448,224	XXX	XXX
12644H-XY-0	CTI FOODS HOLDING CO LLC		05/03/2019	BARINGSLLC						(35,353)			(35,353)								
723449-MM-3	Pinnacle Operating Corporation - NWC Esc		05/15/2020	BARINGSLLC	952,790.000	904,769		857,511							857,511		47,258	47,258			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						904,769	XXX	857,511		(35,353)			(35,353)		857,511		47,258	47,258		XXX	XXX
57543#-11-8	MASSMUTUAL HLDG CO CL D-COMMON STOCK		06/30/2020	MSI-GOODWILL				956,129													
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other							XXX	956,129												XXX	XXX
00141G-78-1	Invesco Oppenheimer Senior FI		06/30/2020	CORPORATE ACTION	1,000.000	7,480		9,130	8,720	410			410		9,130		(1,650)	(1,650)	105		
00143W-45-3	Invesco Oppenheimer Macq-I/O-GL INFR-R6		04/17/2020	MERGER	1,000.000	10,690		10,690	11,920	(1,230)			(1,230)		10,690				70		
00143W-47-9	Invesco Oppenheimer Macquarie		04/17/2020	MERGER	1,000.000	10,680		10,680	11,910	(1,230)			(1,230)		10,680				67		
00143W-48-7	Invesco Oppenheimer Macquarie		04/17/2020	MERGER	1,000.000	10,650		10,650	11,880	(1,230)			(1,230)		10,650				51		
00143W-49-5	Invesco Oppenheimer Macquarie		04/17/2020	MERGER	1,000.000	10,610		10,610	11,830	(1,220)			(1,220)		10,610				36		
00143W-51-1	Invesco Oppenheimer Macquarie		04/17/2020	MERGER	996,000.000	10,617,360		10,617,360	11,842,440	(1,225,080)			(1,225,080)		10,617,360				59,212		
00143W-52-9	Invesco Oppenheimer Glob-I/O-GL M/A I-R6		04/17/2020	MERGER	1,000.000	8,970		8,970	8,900	70			70		8,970				188		
00143W-54-5	Invesco Oppenheimer Global Mu		04/17/2020	MERGER	1,000.000	8,970		8,970	8,910	60			60		8,970				185		
00143W-55-2	Invesco Oppenheimer Global Mu		04/17/2020	EXCHANGE OFFER	1,000.000	8,970		8,970	8,900	70			70		8,970				167		
00143W-56-0	Invesco Oppenheimer Global Mu		04/17/2020	EXCHANGE OFFER	1,000.000	8,960		8,960	8,890	70			70		8,960				148		
00143W-57-8	Invesco Oppenheimer Global Mu		04/17/2020	MERGER	4,243,003.980	38,059,746		38,059,746	37,805,165	254,580			254,580		38,059,746				748,198		
00888Y-21-9	Invesco Global Infrastru-MUTUAL FUND		04/30/2020	CORPORATE ACTION	924.620	9,570		10,690							10,690		(1,120)	(1,120)			
00888Y-23-5	Invesco Global Infrastru-MUTUAL FUND		04/30/2020	CORPORATE ACTION	924.550	9,560		10,680							10,680		(1,120)	(1,120)			
00888Y-24-3	Invesco Global Infrastru-MUTUAL FUND		04/30/2020	CORPORATE ACTION	921.610	9,520		10,650							10,650		(1,130)	(1,130)			
00888Y-25-0	Invesco Global Infrastru-MUTUAL FUND		04/30/2020	CORPORATE ACTION	917.700	9,471		10,610							10,610		(1,139)	(1,139)			

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
00888Y-26-8	Invesco Global Infrastru-MUTUAL FUND		04/30/2020	CORPORATE ACTION	918,945.560	9,501,897		10,617,360							10,617,360		(1,115,463)	(1,115,463)			
00888Y-80-5	Invesco Multi-Asset Inco-MUTUAL FUND		04/30/2020	CORPORATE ACTION	3,512,611.451	31,156,864		38,059,746							38,059,745		(6,902,881)	(6,902,881)			
00888Y-83-9	Invesco Multi-Asset Inco-OPEN END FUND		04/30/2020	CORPORATE ACTION	825.790	7,325		8,970							8,970		(1,645)	(1,645)			
00888Y-86-2	Invesco Multi-Asset Inco-OPEN-END FUND		04/30/2020	CORPORATE ACTION	826.920	7,335		8,970							8,970		(1,635)	(1,635)			
00888Y-87-0	Invesco Multi-Asset Income Fu		04/17/2020	CORPORATE ACTION	825.000	7,300		8,970							8,970		(1,670)	(1,670)			
00888Y-88-8	Invesco Multi-Asset Income Fu		04/17/2020	CORPORATE ACTION	825.600	7,315		8,960							8,960		(1,645)	(1,645)			
00900W-79-5	Invesco Oppenheimer Global Mu		06/30/2020	CORPORATE ACTION	1,000.000	10,510		10,300	11,400	(1,100)			(1,100)		10,300		210	210			
00900W-81-1	Invesco Oppenheimer Global Mu		06/30/2020	CORPORATE ACTION	1,000.000	10,360		10,210	11,260	(1,050)			(1,050)		10,210		150	150			
00900W-82-9	Invesco Oppenheimer Global Mu		06/30/2020	CORPORATE ACTION	1,000.000	10,520		10,290	11,410	(1,120)			(1,120)		10,290		230	230			
00900W-83-7	Invesco Oppenheimer Global Mu		06/30/2020	CORPORATE ACTION	1,000.000	10,170		10,090	11,080	(990)			(990)		10,090		80	80			
00900W-84-5	Invesco Oppenheimer Global Mu		06/30/2020	CORPORATE ACTION	4,996,000.000	50,659,440		51,258,960	56,654,640	(5,395,680)			(5,395,680)		51,258,960		(599,520)	(599,520)			
46138J-59-3	Invesco Russell 2000 Dyn-INV RSL 2000 DY		04/30/2020	PIPERJAFFRAY	400,000.000	8,568,051		10,608,000	11,636,600	(1,028,600)			(1,028,600)		10,608,000		(2,039,949)	(2,039,949)	79,756		2
78462F-10-3	SPDR S&P 500 ETF Trust		03/24/2020	PIPERJAFFRAY															4,357		
9499999. Subtotal - Common Stocks - Mutual Funds						148,758,294	XXX	159,428,192	118,075,855	(7,403,270)			(7,403,270)		159,428,191		(10,669,897)	(10,669,897)	892,540	XXX	XXX
9799997. Total - Common Stocks - Part 4						168,688,826	XXX	182,004,614	135,744,784	(6,097,105)		5,975,440	(12,072,545)	13,944	181,048,491	(15,600)	(12,344,065)	(12,359,665)	1,340,764	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						168,688,826	XXX	182,004,614	135,744,784	(6,097,105)		5,975,440	(12,072,545)	13,944	181,048,491	(15,600)	(12,344,065)	(12,359,665)	1,340,764	XXX	XXX
9899999. Total - Preferred and Common Stocks						369,117,306	XXX	401,808,277	330,002,047	(6,097,105)	425,614	5,975,440	(11,646,931)	25,560,344	400,650,751	(34,687,384)	3,153,939	(31,533,445)	3,188,175	XXX	XXX
9999999 - Totals						4,696,341,827	XXX	4,754,963,244	3,238,950,772	(5,807,075)	6,943,091	10,025,632	(8,889,616)	42,062,830	4,764,483,060	(55,637,708)	(12,503,525)	(68,141,233)	82,912,096	XXX	XXX

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
72852 Call Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2024		50,000,000	4.46000000	3,114,100			16,939,203		16,939,203	6,883,392						0001
72859 Call Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/04/2014	03/04/2024		50,000,000	4.46000000	3,000,000			16,956,804		16,956,804	6,862,562						0001
72899 Call Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/05/2014	03/05/2024		80,000,000	3.96000000	3,796,800			23,363,581		23,363,581	10,335,225						0001
72907 Call Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/05/2014	03/05/2021		60,000,000	3.73500000	4,716,000			45,867,387		45,867,387	24,057,621						0001
96761 Call Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/24/2017	03/25/2024		6,000,000	1.77500000	370,800			1,605,983		1,605,983	1,220,201						0001
96763 Call Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	03/24/2017	03/24/2022		7,900,000	2.77500000	964,590			3,938,406		3,938,406	2,581,370						0001
96782 Call Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	03/27/2017	03/30/2027		22,500,000	1.70000000	1,639,260			6,196,298		6,196,298	4,440,448						0001
96835 Call Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	03/30/2017	03/30/2032		35,000,000	1.67000000	2,593,500			10,711,374		10,711,374	7,296,580						0001
99001 Call Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/12/2017	07/12/2032		90,000,000	1.75000000	3,258,000			9,821,044		9,821,044	5,940,179						0001
109220 Call Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/30/2018	08/31/2032		46,000,000	1.83250000	3,100,400			15,460,009		15,460,009	10,346,063						0001
113415 Call Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/31/2019	01/31/2034		150,000,000	1.88750000	4,886,250			18,545,646		18,545,646	11,279,762						0001
120544 Call Options - S&P 500	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/29/2019	10/29/2024		46,565,000	3475.00000000	3,897,390			4,179,752		4,179,752	(931,227)						0003
121891 Call Options - MXEA Index	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/18/2019	12/18/2024		35,875,000	2050.00000000	3,577,875			1,959,351		1,959,351	(1,547,802)						0003
123715 Call Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2020	02/24/2021		94,000,000	1.20250000		4,032,600		10,659,386		10,659,386	6,626,786						0001
123758 Call Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/25/2020	02/25/2021		199,000,000	1.21500000		8,477,400		22,610,345		22,610,345	14,132,945						0001
124040 Call Options - ISHARES Russell 2000	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/06/2020	09/18/2020	100	100,000	160.00000000		334,178		193,000		193,000	(141,178)						0003
126754 Call Options - ISHARES EAFE	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/03/2020	03/19/2021	100	100,000	70.00000000		105,592		61,000		61,000	(44,592)						0003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
126819 Call Options - S&P 500 Index Listed	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CITIGROUP GLOBAL MARKETS INC./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/05/2020	12/18/2020	10	10,000	3500.00000000		517,000		339,000		339,000	(178,000)						0003
126826 Call Options - ISHARES Russell 2000	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/05/2020	12/18/2020	150	150,000	180.00000000		253,353		115,500		115,500	(137,853)						0003
126830 Call Options - ISHARES Russell 2000	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/05/2020	06/18/2021	200	200,000	180.00000000		732,884		432,000		432,000	(300,884)						0003
126832 Call Options - ISAHRES EEM	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	JONES TRADING INSTITUTIONAL SERVICES LLC/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/05/2020	03/19/2021	400	400,000	45.00000000		551,432		448,000		448,000	(103,432)						0003
126868 Call Options - Russell 2000 Index Listed	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CITIGROUP GLOBAL MARKETS INC./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/08/2020	12/17/2021	18	17,500	1800.00000000		1,093,400		603,750		603,750	(489,650)						0003
126872 Call Options - ISHARES EAFE	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/08/2020	03/19/2021	300	300,000	70.00000000		429,557		183,000		183,000	(246,557)						0003
127286 Call Options - ISHARES Russell 2000	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/19/2020	06/18/2021	150	150,000	180.00000000		392,109		324,000		324,000	(68,109)						0003
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										38,914,965	16,919,505		211,513,819	XXX	211,513,819	107,813,851					XXX	XXX
72849 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2024		72,000,000	4.46000000	4,484,300			79,231		79,231	(96,566)						0001
72862 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/04/2014	03/04/2024		72,000,000	4.46000000	4,600,000			81,007		81,007	(91,010)						0001
75311 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/19/2014	06/19/2029		49,000,000	3.95000000	3,246,250			615,706		615,706	(267,675)						0001
75324 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/20/2014	06/20/2029		49,000,000	3.97000000	3,234,000			607,250		607,250	(261,636)						0001
75326 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/20/2014	06/20/2029		49,000,000	3.97000000	3,229,000			620,471		620,471	(328,304)						0001
75346 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/24/2014	06/25/2029		37,500,000	3.89000000	2,490,938			508,960		508,960	(199,915)						0001
75348 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/24/2014	06/25/2029		37,500,000	3.89250000	2,490,000			576,797		576,797	(179,843)						0001
75741 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/17/2014	07/17/2029		50,000,000	3.76500000	3,377,500			840,540		840,540	(279,567)						0001
76595 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/08/2014	09/10/2029		50,000,000	3.62000000	3,602,500			837,103		837,103	(424,746)						0001
76720 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/10/2014	09/10/2029		70,000,000	3.73200000	3,878,000			818,286		818,286	(449,949)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
76735 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/11/2014	09/11/2029		70,000,000	3.72500000	3,850,000			811,356		811,356	(472,194)						0001
88434 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	04/19/2016	04/20/2026		125,000,000	3.40000000	10,150,000			2,280,470		2,280,470	(1,239,749)						0001
88463 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	04/20/2016	04/20/2026		50,000,000	3.38750000	4,015,000			901,142		901,142	(521,012)						0001
88473 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	04/21/2016	04/21/2026		75,000,000	3.50000000	5,910,000			1,219,048		1,219,048	(630,740)						0001
89511 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	05/27/2016	05/27/2026		80,000,000	3.41500000	6,288,000			1,437,193		1,437,193	(798,204)						0001
89519 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/31/2016	05/28/2021		50,000,000	3.41250000	2,785,000			81,958		81,958	(115,525)						0001
89521 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	05/31/2016	05/29/2026		30,000,000	3.45000000	2,325,000			535,938		535,938	(274,129)						0001
90448 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	06/30/2016	06/30/2026		60,000,000	3.07000000	5,370,000			1,513,760		1,513,760	(996,887)						0001
90458 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	07/01/2016	07/01/2026		50,000,000	3.01000000	4,572,500			1,335,007		1,335,007	(906,236)						0001
90957 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	08/05/2016	08/05/2026		75,000,000	3.01000000	6,667,500			2,042,967		2,042,967	(1,356,957)						0001
90987 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/08/2016	08/10/2026		38,000,000	3.01000000	3,366,800			961,618		961,618	(814,352)						0001
91764 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	09/14/2016	09/14/2026		55,000,000	3.08000000	4,859,250			1,427,583		1,427,583	(976,628)						0001
91778 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	09/15/2016	09/15/2026		58,000,000	3.10000000	5,109,800			1,520,176		1,520,176	(929,543)						0001
92217 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	09/28/2016	09/28/2026		108,000,000	2.88750000	9,990,000			3,378,096		3,378,096	(2,519,596)						0001
93271 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/22/2016	11/24/2031		150,000,000	3.52500000	11,925,000			4,923,160		4,923,160	(1,966,699)						0001
93272 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	11/22/2016	11/24/2031		75,000,000	3.52750000	5,977,500			2,612,353		2,612,353	(434,030)						0001
93273 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/22/2016	11/24/2031		87,500,000	3.52500000	6,991,250			2,855,310		2,855,310	(762,438)						0001
93829 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	12/07/2016	05/29/2026		15,000,000	3.35750000	1,390,000			291,709		291,709	(160,215)						0001
94947 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	01/09/2017	05/28/2021		25,000,000	3.35000000	1,700,000			26,693		26,693	(52,481)						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
95723 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/10/2017	05/27/2026		40,000,000	3.56000000	3,300,000			567,927		567,927	(436,473)						0001
96760 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/24/2017	03/25/2024		10,100,000	3.77500000	623,170			73,338		73,338	(32,087)						0001
96762 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	03/24/2017	03/24/2022		12,600,000	2.77500000	1,538,460			90,500		90,500	(232,589)						0001
96783 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	03/27/2017	03/30/2027		46,000,000	3.70000000	3,300,730			755,755		755,755	(284,329)						0001
96836 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	03/30/2017	03/30/2032		98,000,000	3.67000000	7,350,000			2,990,426		2,990,426	(645,636)						0001
99000 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/12/2017	07/12/2032		180,000,000	3.75000000	6,606,000			2,818,954		2,818,954	(740,850)						0001
99146 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/14/2017	07/14/2032		72,000,000	3.28500000	3,394,800			1,468,239		1,468,239	(608,393)						0001
102656 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	01/11/2018	01/11/2021		50,000,000	2.71500000	4,147,500			46,995		46,995	(561,563)						0001
102659 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	01/11/2018	01/13/2025		80,000,000	3.22500000	5,700,000			1,247,152		1,247,152	(961,424)						0001
104273 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/28/2018	02/26/2021		514,000,000	3.49500000	24,980,400			217,991		217,991	(843,411)						0001
105076 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/28/2018	03/28/2023		375,000,000	3.35000000	25,050,000			2,806,143		2,806,143	(2,480,344)						0001
105601 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/19/2018	04/19/2033		230,000,000	3.96500000	8,475,500			4,408,401		4,408,401	(720,805)						0001
109211 Put Options - 27 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/30/2018	08/30/2030		822,500,000	4.98500000	18,823,000			6,731,410		6,731,410	(9,801)						0001
109218 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/30/2018	08/31/2032		901,000,000	4.98000000	17,299,200			7,518,858		7,518,858	803,856						0001
109221 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/30/2018	08/31/2032		200,000,000	4.83250000	7,440,000			3,122,237		3,122,237	301,268						0001
109319 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/06/2018	09/06/2033		667,000,000	5.50000000	10,455,225			5,877,238		5,877,238	(849,335)						0001
109400 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	09/11/2018	09/13/2032		463,700,000	4.57900000	11,036,060			4,738,551		4,738,551	(28,438)						0001
109469 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	09/13/2018	09/13/2032		435,200,000	4.77000000	11,424,000			5,289,989		5,289,989	316,526						0001
109615 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/17/2018	09/17/2032		422,010,000	4.79250000	11,068,670			5,034,044		5,034,044	46,062						0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
109696 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2018	09/19/2033		193,000,000	4.83800000	4,800,000			2,493,433		2,493,433	(788,295)						0001
109703 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/19/2018	09/19/2033		295,000,000	4.84200000	7,463,500			3,332,066		3,332,066	(398,389)						0001
109754 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2018	09/20/2030		648,000,000	4.68900000	14,547,600			5,052,330		5,052,330	(547,054)						0001
109808 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	09/21/2018	09/21/2033		578,000,000	4.99600000	19,595,000			10,135,094		10,135,094	1,200,519						0001
109878 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	09/25/2018	09/25/2031		990,000,000	4.70000000	22,525,000			8,718,739		8,718,739	(1,152,533)						0001
109941 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/25/2018	09/26/2033		427,500,000	4.87200000	11,068,497			5,548,207		5,548,207	434,023						0001
110050 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	09/28/2018	09/28/2032		458,000,000	4.88400000	9,285,950			4,112,271		4,112,271	(250,428)						0001
110071 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/01/2018	10/03/2033		243,500,000	4.50600000	10,900,000			5,264,967		5,264,967	(1,975,965)						0001
110091 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/02/2018	10/04/2032		570,000,000	4.90125000	11,688,000			5,002,329		5,002,329	(237,219)						0001
110194 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2018	10/04/2030		393,500,000	5.06000000	7,791,300			2,278,033		2,278,033	(557,545)						0001
110197 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/04/2018	10/04/2033		413,000,000	4.76700000	9,332,000			4,246,173		4,246,173	374,838						0001
110239 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/05/2018	10/05/2033		478,500,000	5.03700000	9,770,750			4,340,740		4,340,740	690,033						0001
110571 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/18/2018	10/18/2033		348,500,000	4.79000000	7,980,650			4,171,937		4,171,937	(700,915)						0001
110573 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/18/2018	10/18/2033		344,000,000	4.80000000	8,060,780			3,574,599		3,574,599	4,328						0001
110642 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/19/2018	10/20/2031		357,500,000	4.80500000	10,518,365			3,843,699		3,843,699	157,266						0001
110643 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/19/2018	10/20/2031		360,000,000	4.80600000	10,500,000			3,869,906		3,869,906	(33,458)						0001
110840 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/25/2018	10/27/2031		260,000,000	4.78000000	7,531,940			2,828,788		2,828,788	47						0001
110962 Put Options - 15 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/29/2018	10/29/2029		123,000,000	4.79400000	3,579,300			998,055		998,055	(51,417)						0001
111183 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2018	11/10/2031		133,300,000	4.63000000	3,532,450			1,410,676		1,410,676	(352,276)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
113414 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/31/2019	01/31/2034		196,000,000	4.38750000	4,895,100			2,461,183		2,461,183	(258,236)						0001
114538 Put Options - S&P 500	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/19/2019	03/22/2023		20,625,000	2750.00000000	2,341,350			2,636,541		2,636,541	1,025,399						0003
115956 Put Options - NASDAQ 100 Index	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/15/2019	05/15/2023		32,500,000	6500.00000000	3,364,650			2,467,404		2,467,404	361,990						0003
116717 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/11/2019	06/18/2021	193	193,300	260.00000000	3,142,435			3,032,877		3,032,877	1,436,219						0003
116846 Put Options - MXEA Index	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/17/2019	06/16/2023		17,000,000	1700.00000000	1,800,000			2,519,735		2,519,735	1,332,977						0003
117085 Put Options - EM MXEF	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2019	06/26/2023		14,625,000	975.00000000	2,029,650			2,564,999		2,564,999	1,073,192						0003
117894 Put Options - S&P 500	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/29/2019	07/28/2023		21,375,000	2850.00000000	2,410,200			3,115,612		3,115,612	1,147,353						0003
118211 Put Options - Russell 2000	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	08/07/2019	08/07/2023		15,500,000	1550.00000000	2,500,000			3,068,098		3,068,098	1,364,982						0003
118212 Put Options - MXEA Index	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2019	08/07/2023		34,000,000	1700.00000000	4,265,600			4,828,065		4,828,065	2,384,263						0003
118335 Put Options - S&P 500	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/13/2019	08/15/2023		21,000,000	2800.00000000	2,655,212			2,944,000		2,944,000	1,021,280						0003
118471 Put Options - S&P 500	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/19/2019	08/18/2023		14,500,000	2900.00000000	2,009,150			2,203,283		2,203,283	794,464						0003
118492 Put Options - MXEA Index	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/20/2019	08/21/2023		24,750,000	1650.00000000	2,775,000			3,209,096		3,209,096	1,596,139						0003
118694 Put Options - S&P 500	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/26/2019	08/25/2023		18,200,000	2800.00000000	2,514,525			2,604,111		2,604,111	971,997						0003
118753 Put Options - S&P 500	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/27/2019	08/28/2023		24,000,000	2400.00000000	2,331,300			2,562,857		2,562,857	1,021,994						0003
119379 Put Options - S&P 500	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/18/2019	09/18/2023		27,500,000	2750.00000000	3,144,700			3,849,287		3,849,287	1,457,547						0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
119437 Put Options - S&P 500	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	09/19/2019	09/19/2023		28,500,000	2850.00000000	3,421,850			4,206,410		4,206,410	1,493,876						0003
119473 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/20/2019	09/17/2021	150	150,000	270.00000000	2,719,851			3,108,000		3,108,000	1,371,000						0003
121464 Put Options - ISHARES EAFE	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	CREDIT SUISSE SECURITIES USA LLC/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/04/2019	09/18/2020	150	150,000	58.00000000	144,000			232,500		232,500	211,500						0003
121508 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/06/2019	09/17/2021	100	100,000	270.00000000	1,423,532			2,072,000		2,072,000	914,000						0003
121509 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/06/2019	09/17/2021	50	50,000	270.00000000	710,844			1,036,000		1,036,000	457,000						0003
121731 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/13/2019	09/17/2021	150	150,000	270.00000000	2,008,600			3,108,000		3,108,000	1,371,000						0003
121983 Put Options - ISAHRES EEM	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	CREDIT SUISSE SECURITIES USA LLC/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/20/2019	09/18/2020	350	350,000	38.00000000	264,250			416,500		416,500	290,500						0003
121985 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/20/2019	09/17/2021	150	150,000	270.00000000	1,808,347			3,108,000		3,108,000	1,371,000						0003
122926 Put Options - MXEA Index	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/29/2020	01/22/2025		30,000,000	1500.00000000		2,240,000		4,244,897		4,244,897	2,004,897						0003
123703 Put Options - ISHARES EAFE	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/24/2020	12/18/2020	150	150,000	58.00000000		228,668		411,000		411,000	182,332						0003
123716 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2020	02/24/2021		100,000,000	1.70250000		4,030,000		1,304,834		1,304,834	(2,725,166)						0001
123740 Put Options - S&P 500	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/25/2020	02/25/2025		37,500,000	3000.00000000		5,530,938		7,358,155		7,358,155	1,827,218						0003
123757 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/25/2020	02/25/2021		212,000,000	1.71500000		8,458,800		2,595,488		2,595,488	(5,863,312)						0001
123833 Put Options - ISHARES EAFE	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/27/2020	12/18/2020	200	200,000	58.00000000		478,000		548,000		548,000	70,000						0003
123872 Put Options - ISAHRES EEM	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	CREDIT SUISSE SECURITIES USA LLC/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/28/2020	12/18/2020	300	300,000	35.00000000		543,000		435,000		435,000	(108,000)						0003
123904 Put Options - ISHARES EAFE	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/02/2020	12/18/2020	50	50,000	53.00000000		92,076		80,000		80,000	(12,076)						0003
123920 Put Options - ISHARES EAFE	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	CREDIT SUISSE SECURITIES USA LLC/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/02/2020	09/18/2020	300	300,000	54.00000000		399,000		261,000		261,000	(138,000)						0003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
123940 Put Options - ISHARES EAFE	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/02/2020	09/18/2020	250	250,000	53.00000000		317,190		190,000		190,000	(127,190)						0003
124004 Put Options - ISHARES Russell 2000	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/05/2020	12/18/2020	100	100,000	125.00000000		614,447		722,000		722,000	107,553						0003
124005 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/05/2020	12/17/2021	150	150,000	270.00000000		3,530,079		3,426,000		3,426,000	(104,079)						0003
124019 Put Options - ISHARES EAFE	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	JONES TRADING INSTITUTIONAL SERVICES LLC/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/06/2020	12/18/2020	500	500,000	53.00000000		1,089,374		800,000		800,000	(289,374)						0003
124020 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/06/2020	12/17/2021	350	350,000	260.00000000		8,508,931		7,014,000		7,014,000	(1,494,931)						0003
124105 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2020	03/18/2022	700	700,000	250.00000000		21,625,032		13,048,000		13,048,000	(8,577,032)						0003
124121 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/11/2020	03/11/2021		150,000,000	1.36500000		5,355,000		3,943,820		3,943,820	(1,411,180)						0001
124146 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	03/11/2020	03/11/2021		75,000,000	1.22500000		4,020,000		2,842,633		2,842,633	(1,177,367)						0001
124147 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	03/11/2020	03/11/2021		150,000,000	1.55500000		3,750,000		2,732,047		2,732,047	(1,017,953)						0001
124148 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	03/11/2020	03/11/2021		75,000,000	1.42500000		2,940,000		1,823,569		1,823,569	(1,116,431)						0001
124320 Put Options - ISAHRES EEM	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	JONES TRADING INSTITUTIONAL SERVICES LLC/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2020	03/19/2021	200	200,000	36.00000000		1,154,953		406,000		406,000	(748,953)						0003
124321 Put Options - ISAHRES EEM	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2020	12/18/2020	500	500,000	35.00000000		2,197,500		725,000		725,000	(1,472,500)						0003
124322 Put Options - ISAHRES EEM	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2020	12/18/2020	500	500,000	35.00000000		2,317,366		725,000		725,000	(1,592,366)						0003
124344 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	03/15/2021		150,000,000	1.37000000		9,600,000		3,941,962		3,941,962	(5,658,038)						0001
124444 Put Options - S&P 500 Index Listed	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CITIGROUP GLOBAL MARKETS INC./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/17/2020	12/16/2022	10	10,000	2500.00000000		4,733,800		2,054,000		2,054,000	(2,679,800)						0003
124445 Put Options - Russell 2000 Index Listed	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CITIGROUP GLOBAL MARKETS INC./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/17/2020	12/16/2022	18	17,500	1100.00000000		4,325,475		1,802,500		1,802,500	(2,522,975)						0003
124448 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/17/2020	03/17/2021		150,000,000	1.22000000		8,625,000		5,647,411		5,647,411	(2,977,589)						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
124504 Put Options - S&P 500 Index Listed	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CITIGROUP GLOBAL MARKETS INC./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2020	12/16/2022	13	12,500	2250.00000000		5,570,875		1,905,000		1,905,000	(3,665,875)						0003
124613 Put Options - S&P 500 Index Listed	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CITIGROUP GLOBAL MARKETS INC./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/19/2020	12/17/2021	10	10,000	2250.00000000		3,670,050		1,001,000		1,001,000	(2,669,050)						0003
124569 Put Options - S&P 500	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2020	03/20/2025		14,300,000	2000.00000000		2,788,500		1,483,882		1,483,882	(1,304,618)						0003
124692 Put Options - S&P 500	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/24/2020	03/24/2025		15,000,000	2000.00000000		2,929,575		1,491,072		1,491,072	(1,438,503)						0003
124702 Put Options - S&P 500 Index Listed	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CITIGROUP GLOBAL MARKETS INC./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2020	12/17/2021	10	10,000	2000.00000000		1,739,900		746,000		746,000	(993,900)						0003
124787 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/25/2020	03/25/2021		150,000,000	1.68500000		3,975,000		2,353,303		2,353,303	(1,621,697)						0001
124788 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/25/2020	03/25/2021		150,000,000	1.44000000		6,150,000		3,983,519		3,983,519	(2,166,481)						0001
124824 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/26/2020	03/26/2021		150,000,000	1.45000000		5,415,000		3,917,647		3,917,647	(1,497,353)						0001
125068 Put Options - S&P 500	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/03/2020	04/03/2025		22,500,000	2250.00000000		4,372,700		2,885,830		2,885,830	(1,486,870)						0003
125104 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/03/2020	04/06/2021		120,000,000	1.19250000		5,040,000		5,080,263		5,080,263	40,263						0001
125252 Put Options - Russell 2000	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/07/2020	04/07/2025		20,000,000	1000.00000000		3,418,800		2,160,160		2,160,160	(1,258,640)						0003
125350 Put Options - S&P 500	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2020	04/14/2025		24,000,000	2400.00000000		3,880,900		3,343,498		3,343,498	(537,402)						0003
125506 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021		120,000,000	1.58000000		2,664,000		2,263,685		2,263,685	(400,315)						0001
125579 Put Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/22/2020	04/22/2021		115,000,000	1.63000000		2,426,500		2,361,972		2,361,972	(64,528)						0001
125583 Put Options - ISHARES EAFE	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	JONES TRADING INSTITUTIONAL SERVICES LLC/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/22/2020	09/18/2020	300	300,000	53.00000000		1,056,327		228,000		228,000	(828,327)						0003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
125711 Put Options - EM MXEF	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/24/2020	12/15/2023		7,500,000	750.00000000		1,201,100		933,904		933,904	(267,196)						0003
125715 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/24/2020	12/18/2020	300	300,000	270.00000000		7,606,208		3,441,000		3,441,000	(4,165,208)						0003
125762 Put Options - MXEA Index	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/27/2020	04/25/2025		11,625,000	1550.00000000		1,983,450		1,983,328		1,983,328	(122)						0003
125889 Put Options - S&P 500 Index Listed	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CITIGROUP GLOBAL MARKETS INC./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/30/2020	01/15/2021	10	10,000	2750.00000000		2,259,200		1,388,000		1,388,000	(871,200)						0003
126623 Put Options - S&P 500	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/28/2020	05/22/2025		28,000,000	2800.00000000		4,860,900		5,010,648		5,010,648	149,748						0003
126661 Put Options - S&P 500 Index Listed	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CITIGROUP GLOBAL MARKETS INC./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2020	12/18/2020	10	10,000	2900.00000000		1,974,378		1,660,000		1,660,000	(314,378)						0003
126674 Put Options - Russell 2000 Index Listed	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CITIGROUP GLOBAL MARKETS INC./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2020	12/18/2020	10	10,000	1350.00000000		1,250,766		986,000		986,000	(264,766)						0003
126750 Put Options - ISHARES Russell 2000	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/03/2020	03/19/2021	55	55,000	130.00000000		535,224		565,400		565,400	30,176						0003
126752 Put Options - ISHARES Russell 2000	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/03/2020	12/18/2020	50	50,000	130.00000000		417,545		429,500		429,500	11,955						0003
126753 Put Options - ISAHRES EEM	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/03/2020	03/19/2021	230	230,000	36.00000000		483,781		466,900		466,900	(16,881)						0003
126755 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/03/2020	06/18/2021	120	119,700	270.00000000		2,078,459		2,176,146		2,176,146	97,687						0003
126779 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/04/2020	06/18/2021	330	330,300	270.00000000		5,742,282		6,004,854		6,004,854	262,572						0003
126833 Put Options - ISAHRES EEM	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	JONES TRADING INSTITUTIONAL SERVICES LLC/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/05/2020	03/19/2021	950	950,000	35.00000000		1,536,418		1,824,000		1,824,000	287,582						0003
126869 Put Options - S&P 500 Index Listed	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CITIGROUP GLOBAL MARKETS INC./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/08/2020	08/21/2020	5	5,000	3100.00000000		455,000		605,000		605,000	150,000						0003
126873 Put Options - ISHARES EAFE	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/08/2020	03/19/2021	250	250,000	60.00000000		783,100		850,000		850,000	66,900						0003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
126888 Put Options - ISHARES EAFE	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/09/2020	03/19/2021	300	300,000	60.00000000		1,041,651		1,020,000		1,020,000	(21,651)						0003
126889 Put Options - ISHARES EAFE	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/09/2020	12/18/2020	100	100,000	58.00000000		227,761		274,000		274,000	46,239						0003
126899 Put Options - ISAHRES EEM	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	CREDIT SUISSE SECURITIES USA LLC/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/09/2020	03/19/2021	500	500,000	38.00000000		1,240,000		1,410,000		1,410,000	170,000						0003
127285 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/19/2020	03/18/2022	150	150,000	280.00000000		4,336,412		4,119,000		4,119,000	(217,412)						0003
127290 Put Options - ISHARES EAFE	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	CREDIT SUISSE SECURITIES USA LLC/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/19/2020	06/18/2021	600	600,000	53.00000000		1,785,000		1,422,000		1,422,000	(363,000)						0003
127291 Put Options - ISAHRES EEM	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	CREDIT SUISSE SECURITIES USA LLC/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/19/2020	12/18/2020	1,500	1,500,000	38.00000000		3,976,658		3,435,000		3,435,000	(541,658)						0003
127293 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/19/2020	12/18/2020	100	100,000	280.00000000		1,620,811		1,384,000		1,384,000	(236,811)						0003
127315 Put Options - ISHARES EAFE	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	CREDIT SUISSE SECURITIES USA LLC/CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2020	06/18/2021	400	400,000	53.00000000		1,180,000		948,000		948,000	(232,000)						0003
127367 Put Options - NASDAQ 100 Index Listed	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CITIGROUP GLOBAL MARKETS INC./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2020	09/18/2020	2	1,500	10000.00000000		870,000		702,300		702,300	(167,700)						0003
127370 Put Options - Russell 2000 Index Listed	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CITIGROUP GLOBAL MARKETS INC./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2020	01/15/2021	15	15,000	1340.00000000		1,950,999		1,516,500		1,516,500	(434,499)						0003
127415 Put Options - S&P 500 Index Listed	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CITIGROUP GLOBAL MARKETS INC./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/29/2020	09/18/2020	10	10,000	3025.00000000		1,565,800		1,268,000		1,268,000	(297,800)						0003
127439 Put Options - Russell 2000 Index Listed	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	CITIGROUP GLOBAL MARKETS INC./CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/30/2020	12/17/2021	8	7,500	1450.00000000		1,512,075		1,443,750		1,443,750	(68,325)						0003
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										565,039,030	216,277,733		385,676,012	XXX	385,676,012	(71,170,950)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										603,953,995	233,197,238		597,189,831	XXX	597,189,831	36,642,900					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										38,914,965	16,919,505		211,513,819	XXX	211,513,819	107,813,851					XXX	XXX
0449999999. Total Purchased Options - Put Options										565,039,030	216,277,733		385,676,012	XXX	385,676,012	(71,170,950)					XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										603,953,995	233,197,238		597,189,831	XXX	597,189,831	36,642,900					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
116718 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/11/2019	06/18/2021	193	193,300	145.00000000	(222,632)			(402,064)		(402,064)	(295,749)						0003
119472 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/20/2019	09/17/2021	150	150,000	150.00000000	(198,841)			(441,000)		(441,000)	(310,500)						0003
121507 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/06/2019	09/17/2021	100	100,000	150.00000000	(91,316)			(294,000)		(294,000)	(207,000)						0003
121510 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/06/2019	09/17/2021	50	50,000	150.00000000	(44,909)			(147,000)		(147,000)	(103,500)						0003
121732 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/13/2019	09/17/2021	150	150,000	150.00000000	(123,705)			(441,000)		(441,000)	(310,500)						0003
121815 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/16/2019	12/17/2021	100	100,000	160.00000000	(140,400)			(452,000)		(452,000)	(306,000)						0003
121901 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/18/2019	12/17/2021	100	100,000	160.00000000	(139,600)			(452,000)		(452,000)	(306,000)						0003
121947 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/19/2019	12/17/2021	100	100,000	160.00000000	(137,200)			(452,000)		(452,000)	(306,000)						0003
121953 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/19/2019	12/17/2021	50	50,000	160.00000000	(67,500)			(226,000)		(226,000)	(153,000)						0003
121978 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/20/2019	12/17/2021	150	150,000	160.00000000	(198,935)			(678,000)		(678,000)	(459,000)						0003
121986 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/20/2019	09/17/2021	150	150,000	150.00000000	(109,059)			(441,000)		(441,000)	(310,500)						0003
124104 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2020	03/18/2022	700	700,000	140.00000000		(3,234,228)		(2,590,000)		(2,590,000)	644,228						0003
125585 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/22/2020	12/18/2020	300	300,000	210.00000000		(3,010,878)		(1,044,000)		(1,044,000)	1,966,878						0003
125586 Put Options - ISAHRES EEM	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/22/2020	12/18/2020	830	830,000	26.00000000		(864,502)		(381,800)		(381,800)	482,702						0003
126756 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/03/2020	06/18/2021	120	119,700	180.00000000		(428,119)		(511,119)		(511,119)	(83,000)						0003
126778 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/04/2020	06/18/2021	330	330,300	180.00000000		(1,166,430)		(1,410,381)		(1,410,381)	(243,951)						0003
127284 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/19/2020	03/18/2022	150	150,000	155.00000000		(664,541)		(754,500)		(754,500)	(89,959)						0003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
127289 Put Options - ISAHRES EEM	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	CREDIT SUISSE SECURITIES USA LLC /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/19/2020	12/18/2020	1,500	1,500,000	28.00000000		(997,658)		(960,000)		(960,000)	37,658						0003
127295 Put Options - SPDR Trust Series 1	Portfolio Hedge	Page 2 & Exhibit 5	Equity/Index	SVB LEERINK /CLEARED THROUGH MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/19/2020	12/18/2020	100	100,000	220.00000000		(548,550)		(437,000)		(437,000)	111,550						0003
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(1,474,097)	(10,914,906)		(12,514,864)	XXX	(12,514,864)	(241,643)					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(1,474,097)	(10,914,906)		(12,514,864)	XXX	(12,514,864)	(241,643)					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options										(1,474,097)	(10,914,906)		(12,514,864)	XXX	(12,514,864)	(241,643)					XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(1,474,097)	(10,914,906)		(12,514,864)	XXX	(12,514,864)	(241,643)					XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap 000060 /1498/[At Maturity] LIBOR [1.74038%]/At Maturity FIXED 9.00746%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/07/1992	08/11/2022		112,784,393	9.00746% [LIBOR]			4,822,213	23,661,268		23,661,268	138,916				819,144		0001
Interest Rate Swap 000184 /1499/[At Maturity] LIBOR [0.30638%]/At Maturity FIXED 7.516%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/18/1996	06/22/2026		22,480,654	7.516% [LIBOR]			765,008	12,031,335		12,031,335	2,169,197				274,871		0001
Interest Rate Swap 000495 /34492/[Semi-Annual] FIXED [5.945%]/Semi-Annual LIBOR 0.3805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/17/1998	11/19/2028		16,000,000	LIBOR [5.945%]			(358,849)	(7,187,656)		(7,187,656)	(1,759,390)				231,724		0001
Interest Rate Swap 000502 /34493/[Semi-Annual] FIXED [5.697%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/09/1998	12/11/2028		10,000,000	LIBOR [5.697%]			(226,754)	(4,312,926)		(4,312,926)	(1,107,394)				145,344		0001
Interest Rate Swap 010689 /853/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 7.0225%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/26/2000	09/28/2020		4,000,000	7.0225% [LIBOR]			107,096	64,836		64,836	(87,878)				9,798		0001
Interest Rate Swap 020430 /1095/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 6.37%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/25/2001	01/29/2031		20,000,000	6.37% [LIBOR]			487,870	11,917,314		11,917,314	2,880,164				325,269		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 020439 /1098/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 6.446%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/29/2001	01/31/2031		19,000,000	6.446% [LIBOR]			472,570	11,471,621		11,471,621	2,742,584				309,006		0001
Interest Rate Swap 010972 /855/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 6.13%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/01/2001	02/05/2031		10,000,000	6.13% [LIBOR]			236,031	5,736,118		5,736,118	1,473,658				162,788		0001
Interest Rate Swap 011046 /34498/[Semi-Annual] FIXED [6.14%]/Quarterly LIBOR 0.344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/28/2001	03/02/2021		2,000,000	LIBOR [6.14%]			(46,306)	(78,228)		(78,228)	23,505				8,185		0001
Interest Rate Swap 011954 /34501/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 6.276%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/19/2001	07/23/2031		11,000,000	6.276% [LIBOR]			259,966	6,729,038		6,729,038	1,706,810				182,911		0001
Interest Rate Swap 020411 /1090/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 6.215%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/31/2001	08/02/2031		26,000,000	6.215% [LIBOR]			623,433	15,712,808		15,712,808	3,953,756				432,921		0001
Interest Rate Swap 012014 /862/[Quarterly] LIBOR [0.39238%]/Semi-Annual FIXED 6.1775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/13/2001	08/15/2031		15,000,000	6.1775% [LIBOR]			356,105	9,025,947		9,025,947	2,281,987				250,212		0001
Interest Rate Swap 020421 /1093/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 6.03%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	09/14/2001	09/18/2031		50,000,000	6.03% [LIBOR]			1,185,286	29,474,072		29,474,072	7,647,391				837,407		0001
Interest Rate Swap 012076 /864/[Semi-Annual] LIBOR [0.31625%]/Semi-Annual FIXED 5.98%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX036O1TB7DW3U69	09/17/2001	09/19/2031		50,000,000	5.98% [LIBOR]			1,148,004	29,217,441		29,217,441	7,647,022				837,407		0001
Interest Rate Swap 020448 /1101/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 6.13%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/08/2002	01/12/2032		37,000,000	6.13% [LIBOR]			831,263	22,775,048		22,775,048	5,854,427				628,183		0001
Interest Rate Swap 020449 /1102/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 6.135%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/08/2002	01/12/2032		60,000,000	6.135% [LIBOR]			1,349,495	36,962,787		36,962,787	9,492,017				1,018,676		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 020451 /1104/[Quarterly] LIBOR [1.17613%]/Semi-Annual FIXED 6.1%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/14/2002	01/19/2027		100,000,000	6.1% [LIBOR]			2,252,560	36,967,303		36,967,303	8,211,664				1,279,649		0001
Interest Rate Swap 012898 /872/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 6.0975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2002	02/05/2032		10,000,000	6.0975% [LIBOR]			234,406	6,149,279		6,149,279	1,594,103				170,294		0001
Interest Rate Swap 012899 /873/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 6.0975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2002	02/05/2032		10,000,000	6.0975% [LIBOR]			234,406	6,148,357		6,148,357	1,590,415				170,294		0001
Interest Rate Swap 020453 /1106/[Quarterly] LIBOR [0.50088%]/Semi-Annual FIXED 6.055%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS, L X1H61UOUXUPKXR510V18	02/04/2002	02/06/2032		50,000,000	6.055% [LIBOR]			1,162,208	30,512,419		30,512,419	7,967,120				851,469		0001
Interest Rate Swap 020455 /1108/[Quarterly] LIBOR [0.424%]/Semi-Annual FIXED 6.043%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/12/2002	02/14/2022		35,000,000	6.043% [LIBOR]			806,987	3,287,861		3,287,861	108,533				222,738		0001
Interest Rate Swap 013316 /877/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 6.039%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/25/2002	04/29/2022		35,000,000	6.039% [LIBOR]			795,847	3,703,274		3,703,274	213,297				236,736		0001
Interest Rate Swap 013457 /878/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 6.1%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/22/2002	05/24/2032		30,000,000	6.1% [LIBOR]			689,277	18,880,689		18,880,689	4,915,687				517,446		0001
Interest Rate Swap 013467 /879/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 6.155%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/23/2002	05/28/2032		10,000,000	6.155% [LIBOR]			233,080	6,364,536		6,364,536	1,642,943				172,554		0001
Interest Rate Swap 013530 /880/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 6.145%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS, L X1H61UOUXUPKXR510V18	06/07/2002	06/11/2032		10,000,000	6.145% [LIBOR]			249,154	6,369,867		6,369,867	1,653,344				172,844		0001
Interest Rate Swap 013687 /885/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 5.9725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/08/2002	07/12/2032		30,000,000	5.9725% [LIBOR]			650,372	18,609,579		18,609,579	4,956,116				520,264		0001
Interest Rate Swap 013746 /890/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 5.821%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2002	07/30/2032		13,000,000	5.821% [LIBOR]			282,930	7,860,315		7,860,315	2,150,378				225,916		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 014056 /895/[Quarterly] LIBOR [0.31838%]/Semi-Annual FIXED 5.2725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS, L X1H61UOUXUPKXR510V18	09/10/2002	09/12/2032		30,000,000	5.2725% [LIBOR]			614,055	16,334,812		16,334,812	4,941,213				523,927		0001
Interest Rate Swap 014275 /901/[Quarterly] LIBOR [0.38788%]/Annual FIXED 5.5844%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2002	12/15/2031		49,795,915	5.5844% [LIBOR]			949,747	35,914,771		35,914,771	10,811,049				842,861		0001
Interest Rate Swap 014333 /903/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 5.5%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS, L X1H61UOUXUPKXR510V18	11/06/2002	11/08/2032		54,000,000	5.5% [LIBOR]			1,099,793	31,205,328		31,205,328	9,078,014				949,233		0001
Interest Rate Swap 014501 /910/[Quarterly] LIBOR [0.30513%]/Semi-Annual FIXED 5.2975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/19/2002	12/23/2032		30,000,000	5.2975% [LIBOR]			569,235	16,748,181		16,748,181	5,069,931				529,906		0001
Interest Rate Swap 014801 /915/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 5.2%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/07/2003	02/11/2033		6,000,000	5.2% [LIBOR]			113,244	3,306,850		3,306,850	1,018,712				106,532		0001
Interest Rate Swap 020360 /165/[At Maturity] FIXED [5.473%]/At Maturity LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2003	07/15/2020		54,595,991	LIBOR [5.473%]			(3,051,238)	(354,084)		(354,084)	2,424,154				73,695		0001
Interest Rate Swap 014853 /916/[Semi-Annual] FIXED [5.0882%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/21/2003	02/25/2023		15,000,000	LIBOR [5.0882%]			(268,792)	(1,936,514)		(1,936,514)	(361,384)				122,321		0001
Interest Rate Swap 014854 /917/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 6.01%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/21/2003	02/25/2033		35,000,000	6.01% [LIBOR]			788,495	22,856,060		22,856,060	6,149,888				622,420		0001
Interest Rate Swap 020362 /167/[At Maturity] FIXED [5.42126%]/At Maturity LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/25/2003	07/15/2020		78,906,000	LIBOR [5.42126%]			(4,298,960)	(565,695)		(565,695)	3,412,503				106,486		0001
Interest Rate Swap 020363 /168/[At Maturity] FIXED [5.38734%]/At Maturity LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2003	07/15/2020		92,480,418	LIBOR [5.38734%]			(4,959,795)	(656,114)		(656,114)	3,933,903				124,781		0001
Interest Rate Swap 020368 /521/[At Maturity] FIXED [5.28461%]/At Maturity LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/05/2003	10/15/2020		37,178,427	LIBOR [5.28461%]			(1,907,350)	(1,355,859)		(1,355,859)	1,167,504				135,053		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 015029 /1502/[At Maturity] LIBOR [0.29688%]/At Maturity FIXED 5.64%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	03/21/2003	03/25/2033		12,870,875	5.64% [LIBOR]			306,791	11,565,523		11,565,523	3,432,200				229,701		0001
Interest Rate Swap 015134 /925/[Quarterly] LIBOR [0.35788%]/Annual FIXED 5.45432%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/28/2003	12/15/2032		50,906,358	5.45432% [LIBOR]			964,856	40,269,828		40,269,828	12,410,101				898,465		0001
Interest Rate Swap 020378 /176/[At Maturity] FIXED [4.9159%]/At Maturity LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/16/2003	10/15/2020		39,990,022	LIBOR [4.9159%]			(1,724,593)	(1,294,425)		(1,294,425)	1,010,970				144,879		0001
Interest Rate Swap 020462 /177/[At Maturity] FIXED [4.875%]/At Maturity LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2003	07/15/2020		43,873,000	LIBOR [4.875%]			(1,848,310)	(223,684)		(223,684)	1,445,669				58,996		0001
Interest Rate Swap 020465 /178/[At Maturity] FIXED [4.7856%]/At Maturity LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/05/2003	07/15/2020		1,529,399	LIBOR [4.7856%]			(61,735)	(8,778)		(8,778)	48,126				2,056		0001
Interest Rate Swap 015399 /938/[Semi-Annual] FIXED [4.5725%]/Quarterly LIBOR 0.30975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/06/2003	06/10/2023		10,000,000	LIBOR [4.5725%]			(167,686)	(1,280,120)		(1,280,120)	(307,848)				85,878		0001
Interest Rate Swap 015446 /941/[Semi-Annual] FIXED [4.54125%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/19/2003	06/23/2023		30,000,000	LIBOR [4.54125%]			(455,797)	(3,851,602)		(3,851,602)	(945,154)				258,940		0001
Interest Rate Swap 020469 /180/[At Maturity] FIXED [4.844%]/At Maturity LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/25/2003	10/15/2020		40,680,115	LIBOR [4.844%]			(1,685,917)	(1,276,017)		(1,276,017)	978,029				147,156		0001
Interest Rate Swap 020471 /182/[At Maturity] FIXED [5.065%]/At Maturity LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/30/2003	10/15/2020		39,219,837	LIBOR [5.065%]			(1,798,779)	(1,333,462)		(1,333,462)	1,076,745				141,859		0001
Interest Rate Swap 015738 /34509/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 5.405%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/25/2003	07/29/2033		15,000,000	5.405% [LIBOR]			293,527	8,924,835		8,924,835	2,666,124				271,247		0001
Interest Rate Swap 015861 /960/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 5.67%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/06/2003	08/08/2033		20,000,000	5.67% [LIBOR]			424,331	12,601,896		12,601,896	3,610,342				362,077		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 015973 /34514/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 5.6575%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/19/2003	08/21/2033		3,600,000	5.6575% [LIBOR]			75,374	2,268,228		2,268,228	651,911				65,248		0001
Interest Rate Swap 016382 /1503/[At Maturity] LIBOR [0.30375%]/At Maturity FIXED 5.6305%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/02/2003	10/06/2023		12,013,339	5.6305% [LIBOR]			282,364	2,616,261		2,616,261	471,339				108,619		0001
Interest Rate Swap 019977 /1042/[Semi-Annual] FIXED [5.082%]/Quarterly LIBOR 0.344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/27/2004	03/02/2024		10,000,000	LIBOR [5.082%]			(178,630)	(1,778,251)		(1,778,251)	(415,140)				95,917		0001
Interest Rate Swap 017549 /984/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 5.006%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2004	03/18/2034		6,000,000	5.006% [LIBOR]			111,514	3,402,958		3,402,958	1,108,826				111,122		0001
Interest Rate Swap 017696 /985/[Semi-Annual] FIXED [4.91%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/26/2004	03/30/2024		15,000,000	LIBOR [4.91%]			(242,726)	(2,611,201)		(2,611,201)	(635,344)				145,043		0001
Interest Rate Swap 017698 /1504/[At Maturity] LIBOR [0.30788%]/At Maturity FIXED 5.347%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/26/2004	03/30/2034		18,613,174	5.347% [LIBOR]			402,463	16,929,820		16,929,820	5,383,344				345,097		0001
Interest Rate Swap 017802 /1505/[At Maturity] LIBOR [0.27588%]/At Maturity FIXED 5.695%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/05/2004	04/07/2029		26,523,035	5.695% [LIBOR]			624,344	15,555,349		15,555,349	4,256,784				392,953		0001
Interest Rate Swap 018382 /1506/[At Maturity] LIBOR [1.35238%]/At Maturity FIXED 5.852%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/06/2004	07/08/2029		56,324,480	5.852% [LIBOR]			1,385,020	38,058,469		38,058,469	9,894,595				846,274		0001
Interest Rate Swap 018608 /995/[Quarterly] LIBOR [0.37663%]/Semi-Annual FIXED 5.375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS, L X1H61UOUXUPKXR51OV18	08/18/2004	08/20/2034		40,000,000	5.375% [LIBOR]			782,489	25,321,383		25,321,383	7,772,427				752,064		0001
Interest Rate Swap 019421 /1004/[Semi-Annual] FIXED [4.9405%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/24/2005	01/26/2025		200,000,000	LIBOR [4.9405%]			(3,395,878)	(42,343,411)		(42,343,411)	(10,934,157)				2,140,093		0001
Interest Rate Swap 019424 /1005/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 5.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/24/2005	01/26/2035		50,000,000	5.0% [LIBOR]			863,845	29,802,374		29,802,374	9,834,921				954,267		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 019429 /1006/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 5.0325%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/25/2005	01/27/2035		50,000,000	5.0325% [LIBOR]			871,970	30,047,515		30,047,515	9,855,499				954,594		0001
Interest Rate Swap 019462 /1007/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 5.0525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/25/2005	01/27/2035		100,000,000	5.0525% [LIBOR]			1,753,939	60,783,776		60,783,776	20,268,110				1,909,188		0001
Interest Rate Swap 019469 /1009/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 5.068%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/27/2005	01/31/2035		25,000,000	5.068% [LIBOR]			449,553	15,262,373		15,262,373	5,076,022				477,297		0001
Interest Rate Swap 019553 /1017/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 4.789%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/08/2005	02/10/2035		75,000,000	4.789% [LIBOR]			1,261,166	42,594,022		42,594,022	14,684,298				1,433,854		0001
Interest Rate Swap 019555 /1018/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 4.809%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/09/2005	02/11/2035		75,000,000	4.809% [LIBOR]			1,268,929	42,787,069		42,787,069	14,694,021				1,433,854		0001
Interest Rate Swap 019558 /1020/[Quarterly] LIBOR [0.424%]/Semi-Annual FIXED 4.854%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2005	02/14/2035		45,000,000	4.854% [LIBOR]			770,029	26,163,014		26,163,014	9,083,521				860,312		0001
Interest Rate Swap 019563 /1021/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 4.896%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/15/2005	02/17/2035		50,000,000	4.896% [LIBOR]			862,023	29,184,191		29,184,191	9,853,643				956,556		0001
Interest Rate Swap 019589 /1022/[Quarterly] LIBOR [0.358%]/Semi-Annual FIXED 4.983%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/17/2005	02/22/2035		50,000,000	4.983% [LIBOR]			877,785	30,030,898		30,030,898	10,172,197				956,556		0001
Interest Rate Swap 019593 /1023/[Quarterly] LIBOR [0.358%]/Semi-Annual FIXED 5.092%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/18/2005	02/22/2035		50,000,000	5.092% [LIBOR]			905,035	30,602,926		30,602,926	9,949,706				956,556		0001
Interest Rate Swap 019594 /1024/[Quarterly] LIBOR [0.358%]/Semi-Annual FIXED 4.9975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/18/2005	02/22/2025		70,000,000	4.9975% [LIBOR]			1,233,975	15,260,189		15,260,189	3,924,126				754,735		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 019599 /1025/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 5.127%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/22/2005	02/24/2045		50,000,000	5.127% [LIBOR]			905,544	48,571,966		48,571,966	17,702,263				1,241,219		0001
Interest Rate Swap 019653 /1026/[Quarterly] LIBOR [0.344%]/Semi-Annual FIXED 5.097%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/28/2005	03/02/2025		65,000,000	5.097% [LIBOR]			1,165,972	14,580,090		14,580,090	3,730,901				703,082		0001
Interest Rate Swap 019666 /1027/[Quarterly] LIBOR [0.3305%]/Semi-Annual FIXED 5.193%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/02/2005	03/04/2035		45,000,000	5.193% [LIBOR]			863,454	28,440,652		28,440,652	9,268,265				862,076		0001
Interest Rate Swap 020105 /1044/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 5.292%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/08/2005	04/12/2035		50,000,000	5.292% [LIBOR]			911,468	32,282,797		32,282,797	10,130,895				961,119		0001
Interest Rate Swap 020723 /1507/[At Maturity] LIBOR [0.30638%]/At Maturity FIXED 4.9086%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/20/2005	06/22/2035		11,383,304	4.9086% [LIBOR]			219,957	9,971,617		9,971,617	3,486,009				220,290		0001
Interest Rate Swap 021271 /1508/[At Maturity] LIBOR [0.3595%]/At Maturity FIXED 4.924%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2005	08/25/2035		15,183,888	4.924% [LIBOR]			299,064	13,867,177		13,867,177	4,811,521				295,599		0001
Interest Rate Swap 021346 /1509/[At Maturity] LIBOR [0.35%]/At Maturity FIXED 4.84%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/30/2005	09/01/2035		10,004,265	4.84% [LIBOR]			192,079	8,823,358		8,823,358	3,130,383				194,891		0001
Interest Rate Swap 021447 /1510/[At Maturity] LIBOR [0.31763%]/At Maturity FIXED 4.852%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2005	09/07/2035		24,054,240	4.852% [LIBOR]			481,844	21,319,023		21,319,023	7,543,743				468,749		0001
Interest Rate Swap 022343 /1128/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 5.18125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/23/2005	11/25/2035		90,000,000	5.18125% [LIBOR]			1,654,622	58,774,593		58,774,593	19,049,127				1,766,501		0001
Interest Rate Swap 022842 /1132/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 4.994%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/28/2005	12/30/2020		12,000,000	4.994% [LIBOR]			199,221	280,368		280,368	(100,132)				42,426		0001
Interest Rate Swap 023612 /1141/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 5.33%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/09/2006	03/13/2026		24,000,000	5.33% [LIBOR]			497,253	6,786,991		6,786,991	1,696,715				286,496		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 023773 /1145/[Semi-Annual] FIXED [5.264%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/20/2006	03/22/2026		145,000,000	LIBOR [5.264%]			(2,730,552)	(40,524,880)		(40,524,880)	(10,374,767)				1,735,463		0001
Interest Rate Swap 023774 /1146/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 5.27%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/20/2006	03/22/2036		189,000,000	5.27% [LIBOR]	50,000		3,564,804	128,221,246		128,221,246	41,054,699				3,747,971		0001
Interest Rate Swap 024819 /1151/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 5.604%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/13/2006	06/15/2036		85,000,000	5.604% [LIBOR]			1,875,426	63,177,767		63,177,767	19,076,025				1,697,874		0001
Interest Rate Swap 024941 /1152/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 5.796%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/19/2006	06/21/2036		15,000,000	5.796% [LIBOR]			322,371	11,537,844		11,537,844	3,410,708				299,812		0001
Interest Rate Swap 024946 /1153/[Quarterly] LIBOR [0.30513%]/Semi-Annual FIXED 5.784%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/21/2006	06/23/2021		55,000,000	5.784% [LIBOR]			1,177,384	2,966,442		2,966,442	(293,023)				272,236		0001
Interest Rate Swap 024947 /1154/[Quarterly] LIBOR [0.30513%]/Semi-Annual FIXED 5.8065%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/21/2006	06/23/2036		20,000,000	5.8065% [LIBOR]	52,000		430,390	15,416,272		15,416,272	4,550,037				399,750		0001
Interest Rate Swap 024948 /1155/[Quarterly] LIBOR [0.30513%]/Semi-Annual FIXED 5.807%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/21/2006	06/23/2026		35,000,000	5.807% [LIBOR]			753,270	11,300,555		11,300,555	2,597,666				427,946		0001
Interest Rate Swap 024988 /1158/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 5.8725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	06/28/2006	06/30/2026		24,000,000	5.8725% [LIBOR]			503,861	7,866,312		7,866,312	1,785,686				293,939		0001
Interest Rate Swap 025191 /1163/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 5.797%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/18/2006	07/20/2036		13,000,000	5.797% [LIBOR]			273,969	10,035,720		10,035,720	2,959,078				260,487		0001
Interest Rate Swap 025196 /1164/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 5.811%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/18/2006	07/20/2026		57,000,000	5.811% [LIBOR]			1,205,238	18,606,860		18,606,860	4,264,848				701,587		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 025335 /1168/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 5.654%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DW3U69	07/31/2006	08/02/2036		17,000,000	5.654% [LIBOR]			359,944	12,774,019		12,774,019	3,853,708				340,955		0001
Interest Rate Swap 025336 /1169/[Semi-Annual] FIXED [5.6455%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/31/2006	08/02/2036		28,250,000	LIBOR [5.6455%]			(596,942)	(21,197,086)		(21,197,086)	(6,418,006)				566,587		0001
Interest Rate Swap 025475 /1170/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 5.507%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/17/2006	08/21/2036		30,000,000	5.507% [LIBOR]			605,545	21,915,608		21,915,608	6,778,309				602,619		0001
Interest Rate Swap 026216 /1511/[At Maturity] LIBOR [1.17613%]/At Maturity FIXED 5.4973%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/12/2006	10/16/2036		41,033,356	5.4973% [LIBOR]			931,109	49,243,543		49,243,543	16,028,245				828,071		0001
Interest Rate Swap 026385 /1182/[Quarterly] LIBOR [0.68663%]/Semi-Annual FIXED 5.33%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/30/2006	11/01/2036		19,000,000	5.33% [LIBOR]			369,100	13,498,219		13,498,219	4,317,750				384,016		0001
Interest Rate Swap 026948 /1187/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 5.175%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/22/2006	11/24/2036		40,000,000	5.175% [LIBOR]			734,036	27,533,877		27,533,877	9,062,122				809,939		0001
Interest Rate Swap 027272 /1191/[Quarterly] LIBOR [0.32663%]/Semi-Annual FIXED 5.028%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/01/2006	12/05/2036		25,000,000	5.028% [LIBOR]			454,570	16,654,054		16,654,054	5,631,886				506,674		0001
Interest Rate Swap 027823 /1196/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 5.235%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/21/2006	12/27/2036		320,000,000	5.235% [LIBOR]			5,823,821	226,035,044		226,035,044	75,163,092				6,499,231		0001
Interest Rate Swap 027847 /1198/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 5.264%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/22/2006	12/28/2036		200,000,000	5.264% [LIBOR]			3,596,290	141,167,770		141,167,770	45,770,484				4,062,019		0001
Interest Rate Swap 028223 /1204/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 5.393%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2007	01/25/2037		25,000,000	5.393% [LIBOR]			480,975	18,219,761		18,219,761	5,772,545				508,828		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 028226 /1206/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 5.3975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	01/23/2007	01/25/2037		65,000,000	5.3975% [LIBOR]			1,251,998	47,418,153		47,418,153	15,012,190				1,322,954		0001
Interest Rate Swap 028246 /1207/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 5.42%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	01/23/2007	01/25/2037		50,000,000	5.42% [LIBOR]			968,700	36,654,752		36,654,752	11,581,164				1,017,657		0001
Interest Rate Swap 028258 /1209/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 5.5025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	01/25/2007	01/29/2037		50,000,000	5.5025% [LIBOR]			1,002,799	37,357,604		37,357,604	11,624,389				1,017,964		0001
Interest Rate Swap 028259 /1210/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 5.47%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/25/2007	01/29/2037		65,000,000	5.47% [LIBOR]			1,293,077	48,244,539		48,244,539	15,119,472				1,323,353		0001
Interest Rate Swap 028429 /1214/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 5.4725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/01/2007	02/05/2037		35,000,000	5.4725% [LIBOR]			711,047	25,994,298		25,994,298	8,138,458				713,004		0001
Interest Rate Swap 028447 /1215/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 5.3745%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	02/05/2007	02/07/2022		50,000,000	5.3745% [LIBOR]			992,408	4,105,283		4,105,283	292,338				316,228		0001
Interest Rate Swap 028582 /1217/[Quarterly] LIBOR [0.4335%]/Semi-Annual FIXED 5.421%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	02/09/2007	02/13/2037		50,000,000	5.421% [LIBOR]			998,593	36,782,949		36,782,949	11,642,302				1,019,191		0001
Interest Rate Swap 028606 /1219/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 5.907%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	02/16/2007	02/21/2027		100,000,000	5.907% [LIBOR]			2,218,485	36,282,021		36,282,021	8,582,681				1,288,410		0001
Interest Rate Swap 028607 /1220/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 5.907%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	02/16/2007	02/21/2027		200,000,000	5.907% [LIBOR]			4,436,970	72,564,043		72,564,043	17,165,362				2,576,820		0001
Interest Rate Swap 028860 /1223/[Quarterly] LIBOR [0.32663%]/Semi-Annual FIXED 5.237%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	03/01/2007	03/05/2037		30,000,000	5.237% [LIBOR]			576,834	21,256,693		21,256,693	6,946,823				612,617		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 028886 /1224/[Semi-Annual] LIBOR [0.31763%]/Semi-Annual FIXED 6.2%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/05/2007	03/07/2027		300,000,000	6.2% [LIBOR]			7,407,641	115,090,402		115,090,402	25,298,302				3,879,755		0001
Interest Rate Swap 028911 /1226/[Quarterly] LIBOR [0.31838%]/Semi-Annual FIXED 6.21%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX036O1TB7DW3U69	03/08/2007	03/12/2027		100,000,000	6.21% [LIBOR]			2,515,600	38,486,777		38,486,777	8,419,722				1,294,218		0001
Interest Rate Swap 029239 /1230/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 5.75%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/23/2007	03/27/2027		100,000,000	5.75% [LIBOR]			2,077,444	35,760,501		35,760,501	8,783,935				1,299,038		0001
Interest Rate Swap 030133 /1234/[Semi-Annual] FIXED [4.98%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2007	05/23/2027		47,500,000	LIBOR [4.98%]			(825,355)	(14,809,682)		(14,809,682)	(4,302,886)				623,862		0001
Interest Rate Swap 030178 /1237/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 5.6%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/24/2007	05/29/2037		75,000,000	5.6% [LIBOR]			1,537,988	58,617,546		58,617,546	17,958,242				1,542,066		0001
Interest Rate Swap 030427 /1238/[Semi-Annual] FIXED [5.603%]/Quarterly LIBOR 0.3305%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/31/2007	06/04/2027		40,000,000	LIBOR [5.603%]			(849,515)	(14,193,441)		(14,193,441)	(3,530,464)				526,498		0001
Interest Rate Swap 031359 /1247/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 5.725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2007	07/30/2037		100,000,000	5.725% [LIBOR]			2,128,383	80,844,836		80,844,836	24,346,264				2,066,398		0001
Interest Rate Swap 031361 /1249/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 5.736%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/26/2007	07/30/2027		150,000,000	5.736% [LIBOR]			3,200,825	55,673,782		55,673,782	13,562,999				1,995,620		0001
Interest Rate Swap 031737 /1255/[Semi-Annual] FIXED [5.2975%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/12/2007	09/14/2037		60,000,000	LIBOR [5.2975%]			(1,231,880)	(44,249,968)		(44,249,968)	(14,392,268)				1,244,548		0001
Interest Rate Swap 032052 /1257/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 5.304%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/31/2007	11/02/2037		25,000,000	5.304% [LIBOR]			485,579	18,583,655		18,583,655	6,044,631				520,517		0001
Interest Rate Swap 032053 /1258/[Semi-Annual] FIXED [5.305%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/31/2007	11/02/2037		25,000,000	LIBOR [5.305%]			(485,704)	(18,587,824)		(18,587,824)	(6,044,970)				520,517		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 032997 /1295/[Quarterly] LIBOR [1.02025%]/Semi-Annual FIXED 4.69%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/22/2008	01/24/2028		172,000,000	4.69% [LIBOR]			2,706,205	54,165,763		54,165,763	16,778,337				2,366,172		0001
Interest Rate Swap 032998 /1296/[Quarterly] LIBOR [1.02025%]/Semi-Annual FIXED 4.76%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/22/2008	01/24/2038		350,000,000	4.76% [LIBOR]	2,150,000		5,629,312	230,942,402		230,942,402	83,130,642				7,335,402		0001
Interest Rate Swap 033113 /1300/[Quarterly] LIBOR [0.68663%]/Semi-Annual FIXED 5.47%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/30/2008	02/01/2033		150,000,000	5.47% [LIBOR]	(100,000)		3,018,951	87,502,805		87,502,805	25,686,401				2,661,179		0001
Interest Rate Swap 033368 /1515/[At Maturity] FIXED [5.2322%]/At Maturity LIBOR 0.3805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/14/2008	02/19/2027		137,166,563	LIBOR [5.2322%]			(4,855,586)	(87,168,411)		(87,168,411)	(23,913,503)				1,767,268		0001
Interest Rate Swap 033369 /1516/[At Maturity] FIXED [5.2825%]/At Maturity LIBOR 0.3805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DW3U69	02/14/2008	02/19/2027		135,920,624	LIBOR [5.2825%]			(4,901,324)	(87,920,680)		(87,920,680)	(23,803,456)				1,751,215		0001
Interest Rate Swap 033381 /1517/[At Maturity] FIXED [5.289%]/At Maturity LIBOR 0.3805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/15/2008	02/19/2027		136,486,960	LIBOR [5.289%]			(4,933,466)	(88,518,380)		(88,518,380)	(24,006,600)				1,758,511		0001
Interest Rate Swap 033434 /1518/[At Maturity] FIXED [5.163%]/At Maturity LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/21/2008	08/25/2026		139,307,083	LIBOR [5.163%]			(4,768,410)	(79,626,030)		(79,626,030)	(21,769,209)				1,727,352		0001
Interest Rate Swap 033469 /1519/[At Maturity] FIXED [5.3355%]/At Maturity LIBOR 0.37125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DW3U69	02/26/2008	08/28/2026		138,190,310	LIBOR [5.3355%]			(5,047,025)	(83,983,953)		(83,983,953)	(22,093,737)				1,714,897		0001
Interest Rate Swap 033470 /1520/[At Maturity] FIXED [5.2914%]/At Maturity LIBOR 0.37125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/26/2008	08/28/2026		138,190,310	LIBOR [5.2914%]			(4,966,256)	(82,700,756)		(82,700,756)	(22,052,826)				1,714,897		0001
Interest Rate Swap 033522 /1521/[At Maturity] FIXED [5.15%]/At Maturity LIBOR 0.33713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/28/2008	09/03/2027		134,813,986	LIBOR [5.15%]			(4,615,683)	(90,206,177)		(90,206,177)	(25,595,622)				1,806,206		0001
Interest Rate Swap 033531 /1522/[At Maturity] FIXED [5.081%]/At Maturity LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DW3U69	02/29/2008	09/07/2027		45,277,850	LIBOR [5.081%]			(1,556,164)	(29,595,675)		(29,595,675)	(8,498,554)				607,044		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 033535 /1523/[At Maturity] FIXED [5.064%]/At Maturity LIBOR 0.3305%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/29/2008	09/07/2027		136,996,112	LIBOR [5.064%]			(4,611,429)	(88,986,430)		(88,986,430)	(25,708,437)				1,836,719		0001
Interest Rate Swap 033549 /1524/[At Maturity] FIXED [5.006%]/At Maturity LIBOR 0.3305%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/29/2008	09/07/2027		138,128,311	LIBOR [5.006%]			(4,548,831)	(87,803,798)		(87,803,798)	(25,675,253)				1,851,898		0001
Interest Rate Swap 033618 /1324/[Quarterly] LIBOR [0.30975%]/Semi-Annual FIXED 5.84%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/06/2008	03/10/2033		40,000,000	5.84% [LIBOR]			924,243	25,362,204		25,362,204	7,013,345				712,461		0001
Interest Rate Swap 033715 /1326/[Semi-Annual] FIXED [4.6875%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2008	03/18/2028		100,000,000	LIBOR [4.6875%]			(1,699,322)	(32,078,285)		(32,078,285)	(10,010,102)				1,389,244		0001
Interest Rate Swap 033720 /1327/[Semi-Annual] FIXED [4.54%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/17/2008	03/19/2028		130,000,000	LIBOR [4.54%]			(2,051,779)	(40,224,236)		(40,224,236)	(13,015,589)				1,806,017		0001
Interest Rate Swap 034420 /5491/[Quarterly] LIBOR [0.3305%]/Semi-Annual FIXED 5.66%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2008	06/04/2033		92,000,000	5.66% [LIBOR]			1,980,104	57,495,536		57,495,536	16,313,139				1,654,082		0001
Interest Rate Swap /5601/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 5.6375%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2008	06/11/2033		30,000,000	5.6375% [LIBOR]			671,336	18,688,460		18,688,460	5,324,543				539,792		0001
Interest Rate Swap 034475 /5731/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 5.56%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DW3U69	06/13/2008	06/18/2033		35,000,000	5.56% [LIBOR]			747,450	21,369,723		21,369,723	6,212,492				630,243		0001
Interest Rate Swap 034534 /5953/[Quarterly] LIBOR [0.27588%]/Semi-Annual FIXED 5.4125%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DW3U69	07/03/2008	07/07/2030		18,000,000	5.4125% [LIBOR]			336,770	8,512,512		8,512,512	2,396,089				284,889		0001
Interest Rate Swap /6568/[Quarterly] LIBOR [0.37663%]/Semi-Annual FIXED 5.27%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DW3U69	08/18/2008	08/20/2028		90,000,000	5.27% [LIBOR]			1,713,350	34,454,188		34,454,188	9,524,245				1,283,881		0001
Interest Rate Swap /6589/[Semi-Annual] FIXED [4.879%]/Quarterly LIBOR 0.37413%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/19/2008	08/21/2028		125,000,000	LIBOR [4.879%]			(2,130,606)	(43,909,170)		(43,909,170)	(13,257,610)				1,783,168		0001

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Interest Rate Swap /6613/[Semi-Annual] FIXED [4.82%]/Quarterly LIBOR 0.358%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2008	08/22/2028		75,000,000	LIBOR [4.82%]			(1,255,553)	(25,993,282)		(25,993,282)	(7,931,555)				1,069,901		0001
Interest Rate Swap /6791/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 5.18%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX036O1TB7DW3U69	08/27/2008	08/29/2028		17,000,000	5.18% [LIBOR]			312,911	6,404,329		6,404,329	1,804,942				242,809		0001
Interest Rate Swap /6861/[Semi-Annual] FIXED [4.72375%]/Quarterly LIBOR 0.3305%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/02/2008	09/04/2028		75,000,000	LIBOR [4.72375%]			(1,263,121)	(25,508,936)		(25,508,936)	(7,988,846)				1,072,526		0001
Interest Rate Swap /6952/[Semi-Annual] FIXED [4.512%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/09/2008	09/11/2028		75,000,000	LIBOR [4.512%]			(1,256,277)	(24,263,047)		(24,263,047)	(8,009,744)				1,073,837		0001
Interest Rate Swap /6986/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 4.9%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX036O1TB7DW3U69	09/11/2008	09/16/2028		25,000,000	4.9% [LIBOR]			463,221	8,893,603		8,893,603	2,671,645				358,382		0001
Interest Rate Swap /7368/[Quarterly] LIBOR [0.302%]/Semi-Annual FIXED 5.025%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/30/2008	10/02/2028		35,000,000	5.025% [LIBOR]			581,502	12,908,155		12,908,155	3,857,813				502,954		0001
Interest Rate Swap /7392/[Quarterly] LIBOR [0.27588%]/Semi-Annual FIXED 4.83%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/02/2008	10/07/2028		29,000,000	4.83% [LIBOR]			458,112	10,213,693		10,213,693	3,120,480				417,237		0001
Interest Rate Swap /7407/[Quarterly] LIBOR [0.27588%]/Semi-Annual FIXED 4.92%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/03/2008	10/07/2023		33,000,000	4.92% [LIBOR]			536,150	5,054,972		5,054,972	1,142,298				298,828		0001
Interest Rate Swap /7451/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 4.655%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/08/2008	10/10/2023		30,000,000	4.655% [LIBOR]			452,747	4,333,353		4,333,353	1,065,949				271,662		0001
Interest Rate Swap /7490/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 4.871%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/09/2008	10/16/2028		105,000,000	4.871% [LIBOR]			1,695,300	37,386,023		37,386,023	11,323,102				1,511,599		0001
Interest Rate Swap /7497/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 4.8%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/09/2008	10/14/2020		18,000,000	4.8% [LIBOR]			284,233	225,848		225,848	(196,874)				48,466		0001
Interest Rate Swap /7591/[Semi-Annual] FIXED [4.45753%]/Quarterly LIBOR 1.13488%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2008	10/17/2038		50,000,000	LIBOR [4.45753%]			(719,608)	(31,516,271)		(31,516,271)	(12,194,769)				1,069,462		0001

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Interest Rate Swap /7596/[Semi-Annual] FIXED [4.40116%]/Quarterly LIBOR 1.13488%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2008	10/17/2038		50,000,000	LIBOR [4.40116%]			(705,515)	(31,022,039)		(31,022,039)	(12,151,575)				1,069,462		0001
Interest Rate Swap /7661/[Quarterly] LIBOR [1.109%]/Semi-Annual FIXED 4.99%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2008	10/21/2023		40,000,000	4.99% [LIBOR]			682,892	6,276,921		6,276,921	1,383,273				363,868		0001
Interest Rate Swap /7669/[Semi-Annual] FIXED [4.435%]/Quarterly LIBOR 1.09763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2008	10/22/2023		128,000,000	LIBOR [4.435%]			(1,836,280)	(17,734,998)		(17,734,998)	(4,696,584)				1,164,378		0001
Interest Rate Swap /7670/[Semi-Annual] FIXED [4.43339%]/Quarterly LIBOR 1.09763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/20/2008	10/22/2038		50,000,000	LIBOR [4.43339%]			(716,894)	(31,301,908)		(31,301,908)	(12,310,535)				1,069,755		0001
Interest Rate Swap /7671/[Semi-Annual] FIXED [4.35959%]/Quarterly LIBOR 1.09763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/20/2008	10/22/2038		50,000,000	LIBOR [4.35959%]			(698,444)	(30,654,370)		(30,654,370)	(12,253,288)				1,069,755		0001
Interest Rate Swap /7679/[Semi-Annual] FIXED [4.25929%]/Quarterly LIBOR 1.043%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX036O1TB7DW3U69	10/21/2008	10/23/2038		50,000,000	LIBOR [4.25929%]			(677,484)	(29,807,000)		(29,807,000)	(12,028,206)				1,070,047		0001
Interest Rate Swap /7693/[Semi-Annual] FIXED [4.21429%]/Quarterly LIBOR 1.043%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX036O1TB7DW3U69	10/21/2008	10/23/2038		50,000,000	LIBOR [4.21429%]			(666,234)	(29,412,062)		(29,412,062)	(11,993,790)				1,070,047		0001
Interest Rate Swap /7710/[Semi-Annual] FIXED [4.112%]/Quarterly LIBOR 1.02025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/22/2008	10/24/2023		7,700,000	LIBOR [4.112%]			(98,897)	(985,207)		(985,207)	(292,261)				70,150		0001
Interest Rate Swap /7720/[Semi-Annual] FIXED [4.01284%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX036O1TB7DW3U69	10/23/2008	10/27/2038		50,000,000	LIBOR [4.01284%]			(617,055)	(27,648,714)		(27,648,714)	(11,841,001)				1,070,339		0001
Interest Rate Swap /7767/[Semi-Annual] FIXED [3.96%]/Quarterly LIBOR 0.84075%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/23/2008	10/29/2028		146,000,000	LIBOR [3.96%]	250,000		(1,802,149)	(41,201,548)		(41,201,548)	(15,747,006)				2,106,907		0001
Interest Rate Swap /7768/[Semi-Annual] FIXED [3.92%]/Quarterly LIBOR 0.84075%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/23/2008	10/29/2033		123,000,000	LIBOR [3.92%]	266,619		(1,493,649)	(50,629,064)		(50,629,064)	(21,101,634)				2,245,382		0001
Interest Rate Swap /7790/[Semi-Annual] FIXED [4.01514%]/Quarterly LIBOR 0.88713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/24/2008	10/28/2038		50,000,000	LIBOR [4.01514%]			(625,427)	(27,674,042)		(27,674,042)	(11,956,516)				1,070,339		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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /7876/[Semi-Annual] FIXED [4.38%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/30/2008	11/03/2038		50,000,000	LIBOR [4.38%]			(740,159)	(31,201,103)		(31,201,103)	(12,505,261)				1,070,631		0001
Interest Rate Swap /7896/[Semi-Annual] FIXED [4.3224%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/31/2008	11/04/2038		50,000,000	LIBOR [4.3224%]			(727,081)	(30,697,619)		(30,697,619)	(12,461,363)				1,070,631		0001
Interest Rate Swap /7912/[Semi-Annual] FIXED [4.35515%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/31/2008	11/04/2038		50,000,000	LIBOR [4.35515%]			(735,268)	(30,691,285)		(30,691,285)	(12,241,279)				1,070,631		0001
Interest Rate Swap /8087/[Semi-Annual] FIXED [4.41364%]/Quarterly LIBOR 0.50088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/04/2008	11/06/2038		50,000,000	LIBOR [4.41364%]			(751,868)	(31,223,953)		(31,223,953)	(12,296,880)				1,071,214		0001
Interest Rate Swap /8107/[Semi-Annual] FIXED [4.29105%]/Quarterly LIBOR 0.50088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/04/2008	11/06/2038		50,000,000	LIBOR [4.29105%]			(721,220)	(30,439,748)		(30,439,748)	(12,447,023)				1,071,214		0001
Interest Rate Swap /8108/[Semi-Annual] FIXED [4.28277%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX036O1TB7DW3U69	11/04/2008	02/15/2031		50,000,000	LIBOR [4.28277%]			(713,334)	(18,971,618)		(18,971,618)	(6,920,056)				815,092		0001
Interest Rate Swap /8147/[Semi-Annual] FIXED [4.1678%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/05/2008	02/15/2031		50,000,000	LIBOR [4.1678%]			(684,591)	(18,476,140)		(18,476,140)	(7,073,421)				815,092		0001
Interest Rate Swap /8172/[Semi-Annual] FIXED [4.1495%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/05/2008	02/15/2031		50,000,000	LIBOR [4.1495%]			(680,016)	(18,278,755)		(18,278,755)	(6,915,007)				815,092		0001
Interest Rate Swap /8191/[Semi-Annual] FIXED [4.1865%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/06/2008	02/15/2031		50,000,000	LIBOR [4.1865%]			(689,266)	(18,574,270)		(18,574,270)	(7,076,574)				815,092		0001
Interest Rate Swap /8290/[Semi-Annual] FIXED [4.25691%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX036O1TB7DW3U69	11/07/2008	02/15/2031		31,200,000	LIBOR [4.25691%]			(441,086)	(11,753,683)		(11,753,683)	(4,315,528)				508,617		0001
Interest Rate Swap /8291/[Semi-Annual] FIXED [4.25873%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2008	02/15/2031		20,800,000	LIBOR [4.25873%]			(294,247)	(7,884,573)		(7,884,573)	(2,948,920)				339,078		0001
Interest Rate Swap /8382/[Quarterly] LIBOR [0.424%]/Semi-Annual FIXED 4.19%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/12/2008	11/14/2028		23,000,000	4.19% [LIBOR]			317,211	6,949,966		6,949,966	2,528,207				332,706		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /8400/[Quarterly] LIBOR [0.424%]/Semi-Annual FIXED 4.125%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	11/12/2008	11/14/2028		20,000,000	4.125% [LIBOR]			269,335	5,935,407		5,935,407	2,197,722				289,310		0001
Interest Rate Swap /8404/[Semi-Annual] FIXED [4.1605%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	11/12/2008	05/15/2030		50,000,000	LIBOR [4.1605%]			(682,766)	(17,240,477)		(17,240,477)	(6,420,219)				785,812		0001
Interest Rate Swap /8405/[Semi-Annual] FIXED [4.11%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	11/12/2008	05/15/2030		50,000,000	LIBOR [4.11%]			(670,141)	(16,993,977)		(16,993,977)	(6,414,460)				785,812		0001
Interest Rate Swap /8408/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 4.0975%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	11/13/2008	11/17/2028		30,000,000	4.0975% [LIBOR]			397,439	8,843,162		8,843,162	3,300,187				434,223		0001
Interest Rate Swap /8415/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 4.13%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	11/13/2008	11/17/2028		42,000,000	4.13% [LIBOR]			563,239	12,493,981		12,493,981	4,621,029				607,913		0001
Interest Rate Swap /8427/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 4.475%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	11/14/2008	11/18/2028		20,000,000	4.475% [LIBOR]			302,709	6,529,073		6,529,073	2,206,586				289,655		0001
Interest Rate Swap /8497/[Quarterly] LIBOR [0.3805%]/Semi-Annual FIXED 5.36%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	11/17/2008	11/19/2028		30,000,000	5.36% [LIBOR]			585,709	12,015,862		12,015,862	3,288,576				434,482		0001
Interest Rate Swap /8519/[Semi-Annual] FIXED [3.8617%]/Quarterly LIBOR 0.37663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES	GDWTXX03601TB7DW3U69	11/18/2008	11/20/2038		50,000,000	LIBOR [3.8617%]			(599,786)	(26,424,016)		(26,424,016)	(11,788,451)				1,072,089		0001
Interest Rate Swap /8542/[Semi-Annual] FIXED [3.6425%]/Quarterly LIBOR 0.37413%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	11/19/2008	11/21/2038		82,000,000	LIBOR [3.6425%]			(890,713)	(40,629,372)		(40,629,372)	(19,618,996)				1,758,226		0001
Interest Rate Swap /8578/[Semi-Annual] FIXED [3.1875%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	11/20/2008	11/24/2038		86,000,000	LIBOR [3.1875%]			(723,551)	(35,711,434)		(35,711,434)	(19,962,515)				1,844,495		0001
Interest Rate Swap /8770/[Semi-Annual] FIXED [3.44967%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES	GDWTXX03601TB7DW3U69	11/24/2008	11/26/2038		50,000,000	LIBOR [3.44967%]			(489,494)	(22,805,692)		(22,805,692)	(11,479,706)				1,072,672		0001
Interest Rate Swap /8790/[Semi-Annual] FIXED [3.2091%]/Quarterly LIBOR 0.37125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	11/25/2008	11/28/2038		50,000,000	LIBOR [3.2091%]			(428,924)	(20,698,701)		(20,698,701)	(11,332,535)				1,072,672		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /8934/[Semi-Annual] FIXED [2.78663%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DW3U69	12/05/2008	02/15/2031		57,000,000	LIBOR [2.78663%]			(386,800)	(12,685,080)		(12,685,080)	(7,615,494)				929,205		0001
Interest Rate Swap /9000/[Semi-Annual] FIXED [2.69761%]/Quarterly LIBOR 0.31838%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/10/2008	12/12/2038		50,000,000	LIBOR [2.69761%]			(379,703)	(16,476,488)		(16,476,488)	(11,248,079)				1,073,837		0001
Interest Rate Swap /9001/[Semi-Annual] FIXED [2.8225%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/10/2008	02/15/2031		50,000,000	LIBOR [2.8225%]			(348,266)	(11,319,257)		(11,319,257)	(6,696,830)				815,092		0001
Interest Rate Swap /9020/[Semi-Annual] FIXED [2.72285%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DW3U69	12/11/2008	12/15/2038		50,000,000	LIBOR [2.72285%]			(382,904)	(16,438,760)		(16,438,760)	(10,948,865)				1,074,128		0001
Interest Rate Swap /9041/[Semi-Annual] FIXED [2.73526%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/11/2008	12/15/2038		50,000,000	LIBOR [2.73526%]			(386,007)	(16,545,732)		(16,545,732)	(10,991,226)				1,074,128		0001
Interest Rate Swap /9044/[Semi-Annual] FIXED [2.7093%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DW3U69	12/11/2008	12/15/2038		50,000,000	LIBOR [2.7093%]			(379,517)	(16,319,006)		(16,319,006)	(10,938,330)				1,074,128		0001
Interest Rate Swap /9083/[Semi-Annual] FIXED [2.64265%]/Quarterly LIBOR 0.32088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/12/2008	12/16/2038		50,000,000	LIBOR [2.64265%]			(362,105)	(15,995,009)		(15,995,009)	(11,209,454)				1,074,128		0001
Interest Rate Swap /9092/[Semi-Annual] FIXED [2.80316%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/12/2008	05/15/2037		50,000,000	LIBOR [2.80316%]			(343,431)	(15,975,597)		(15,975,597)	(10,173,258)				1,027,132		0001
Interest Rate Swap /9109/[Semi-Annual] FIXED [2.73069%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/15/2008	05/15/2037		50,000,000	LIBOR [2.73069%]			(325,314)	(15,617,655)		(15,617,655)	(10,383,599)				1,027,132		0001
Interest Rate Swap /9118/[Semi-Annual] FIXED [2.66716%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2008	05/15/2037		50,000,000	LIBOR [2.66716%]			(309,431)	(15,100,091)		(15,100,091)	(10,341,938)				1,027,132		0001
Interest Rate Swap /9120/[Semi-Annual] FIXED [2.71%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2008	02/15/2037		50,000,000	LIBOR [2.71%]			(320,141)	(15,053,438)		(15,053,438)	(9,972,409)				1,019,497		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /9121/[Semi-Annual] FIXED [2.6025%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2008	02/15/2037		50,000,000	LIBOR [2.6025%]			(293,266)	(14,191,064)		(14,191,064)	(9,905,992)				1,019,497		0001
Interest Rate Swap /9123/[Semi-Annual] FIXED [2.52721%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2008	12/18/2038		50,000,000	LIBOR [2.52721%]			(309,589)	(14,980,962)		(14,980,962)	(11,125,064)				1,074,418		0001
Interest Rate Swap /9156/[Semi-Annual] FIXED [2.373%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/18/2008	02/15/2036		50,000,000	LIBOR [2.373%]			(235,891)	(11,800,408)		(11,800,408)	(9,248,842)				988,370		0001
Interest Rate Swap /9186/[Semi-Annual] FIXED [2.51687%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2008	12/23/2038		50,000,000	LIBOR [2.51687%]			(253,567)	(14,634,573)		(14,634,573)	(10,818,145)				1,074,709		0001
Interest Rate Swap /9187/[Semi-Annual] FIXED [2.52693%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/19/2008	12/23/2038		50,000,000	LIBOR [2.52693%]			(256,082)	(14,722,823)		(14,722,823)	(10,912,630)				1,074,709		0001
Interest Rate Swap /9191/[Semi-Annual] FIXED [2.62582%]/Quarterly LIBOR 0.29663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX036O1TB7DW3U69	12/22/2008	12/24/2038		50,000,000	LIBOR [2.62582%]			(276,676)	(15,599,362)		(15,599,362)	(10,894,241)				1,074,709		0001
Interest Rate Swap /9202/[Semi-Annual] FIXED [2.69209%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/23/2008	12/29/2038		100,000,000	LIBOR [2.69209%]			(512,190)	(32,403,452)		(32,403,452)	(22,114,790)				2,150,581		0001
Interest Rate Swap /9203/[Semi-Annual] FIXED [2.68655%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX036O1TB7DW3U69	12/23/2008	12/29/2038		50,000,000	LIBOR [2.68655%]			(254,710)	(16,152,184)		(16,152,184)	(10,953,271)				1,075,291		0001
Interest Rate Swap /9204/[Semi-Annual] FIXED [2.70871%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX036O1TB7DW3U69	12/23/2008	12/29/2038		50,000,000	LIBOR [2.70871%]			(260,250)	(16,348,473)		(16,348,473)	(10,970,586)				1,075,291		0001
Interest Rate Swap /9206/[Semi-Annual] FIXED [2.71%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/24/2008	12/30/2038		50,000,000	LIBOR [2.71%]			(259,086)	(16,347,815)		(16,347,815)	(11,125,821)				1,075,291		0001
Interest Rate Swap /9207/[Semi-Annual] FIXED [2.71%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/24/2008	12/30/2038		50,000,000	LIBOR [2.71%]			(259,086)	(16,347,815)		(16,347,815)	(11,125,821)				1,075,291		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /9226/[Semi-Annual] FIXED [2.6747%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/29/2008	02/15/2036		50,000,000	LIBOR [2.6747%]			(311,316)	(14,081,502)		(14,081,502)	(9,543,109)				988,370		0001
Interest Rate Swap /9253/[Semi-Annual] FIXED [2.67725%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/29/2008	12/31/2038		50,000,000	LIBOR [2.67725%]			(242,526)	(16,077,724)		(16,077,724)	(11,046,892)				1,075,291		0001
Interest Rate Swap /9342/[Semi-Annual] FIXED [2.662%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/31/2008	02/15/2036		50,000,000	LIBOR [2.662%]			(308,141)	(13,985,413)		(13,985,413)	(9,536,251)				988,370		0001
Interest Rate Swap /9386/[Semi-Annual] FIXED [3.08064%]/Quarterly LIBOR 1.35238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DW3U69	01/06/2009	01/08/2039		50,000,000	LIBOR [3.08064%]			(356,044)	(19,651,367)		(19,651,367)	(11,262,122)				1,076,162		0001
Interest Rate Swap /9387/[Semi-Annual] FIXED [3.08108%]/Quarterly LIBOR 1.35238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/06/2009	01/08/2039		50,000,000	LIBOR [3.08108%]			(356,154)	(19,655,479)		(19,655,479)	(11,365,229)				1,076,162		0001
Interest Rate Swap /9388/[Semi-Annual] FIXED [3.00625%]/Quarterly LIBOR 1.35238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/06/2009	01/08/2039		25,000,000	LIBOR [3.00625%]			(168,723)	(9,631,955)		(9,631,955)	(5,767,721)				538,081		0001
Interest Rate Swap /9399/[Semi-Annual] FIXED [3.05051%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DW3U69	01/07/2009	01/09/2039		50,000,000	LIBOR [3.05051%]			(350,761)	(19,383,428)		(19,383,428)	(11,236,982)				1,076,162		0001
Interest Rate Swap /9400/[Semi-Annual] FIXED [3.03116%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/07/2009	01/09/2039		50,000,000	LIBOR [3.03116%]			(345,923)	(19,484,523)		(19,484,523)	(11,553,942)				1,076,162		0001
Interest Rate Swap /9408/[Semi-Annual] FIXED [2.89847%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/08/2009	05/15/2037		50,000,000	LIBOR [2.89847%]			(367,259)	(16,984,520)		(16,984,520)	(10,493,623)				1,027,132		0001
Interest Rate Swap /9424/[Semi-Annual] FIXED [2.87376%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/08/2009	02/15/2037		50,000,000	LIBOR [2.87376%]			(361,081)	(16,585,291)		(16,585,291)	(10,339,152)				1,019,497		0001
Interest Rate Swap /9428/[Semi-Annual] FIXED [2.80839%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DW3U69	01/09/2009	05/15/2037		50,000,000	LIBOR [2.80839%]			(344,739)	(16,021,167)		(16,021,167)	(10,147,043)				1,027,132		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /9429/[Semi-Annual] FIXED [2.8574%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/09/2009	05/15/2037		50,000,000	LIBOR [2.8574%]			(356,991)	(16,649,932)		(16,649,932)	(10,466,691)				1,027,132		0001
Interest Rate Swap /9445/[Semi-Annual] FIXED [2.865%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/09/2009	02/15/2037		50,000,000	LIBOR [2.865%]			(358,891)	(16,295,823)		(16,295,823)	(10,214,057)				1,019,497		0001
Interest Rate Swap /9456/[Semi-Annual] FIXED [2.823%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/12/2009	02/15/2037		50,000,000	LIBOR [2.823%]			(348,391)	(15,958,932)		(15,958,932)	(10,187,741)				1,019,497		0001
Interest Rate Swap /9466/[Semi-Annual] FIXED [2.78182%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/12/2009	01/14/2039		50,000,000	LIBOR [2.78182%]			(284,991)	(16,996,752)		(16,996,752)	(11,040,753)				1,076,453		0001
Interest Rate Swap /9503/[Semi-Annual] FIXED [2.76255%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/13/2009	02/15/2037		50,000,000	LIBOR [2.76255%]			(333,279)	(15,467,344)		(15,467,344)	(10,004,554)				1,019,497		0001
Interest Rate Swap /9511/[Semi-Annual] FIXED [2.69412%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/14/2009	05/15/2037		50,000,000	LIBOR [2.69412%]			(316,171)	(15,090,184)		(15,090,184)	(10,091,343)				1,027,132		0001
Interest Rate Swap /9514/[Semi-Annual] FIXED [2.67278%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/14/2009	05/15/2037		50,000,000	LIBOR [2.67278%]			(310,836)	(14,916,660)		(14,916,660)	(10,077,713)				1,027,132		0001
Interest Rate Swap /9587/[Semi-Annual] FIXED [2.72428%]/Quarterly LIBOR 1.13525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DW3U69	01/16/2009	01/20/2039		50,000,000	LIBOR [2.72428%]			(285,546)	(16,500,537)		(16,500,537)	(10,982,543)				1,077,033		0001
Interest Rate Swap /9650/[Semi-Annual] FIXED [3.11638%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/23/2009	01/27/2039		50,000,000	LIBOR [3.11638%]			(392,940)	(19,996,642)		(19,996,642)	(11,403,018)				1,077,613		0001
Interest Rate Swap /9887/[Semi-Annual] FIXED [3.3453%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	01/30/2009	02/03/2039		50,000,000	LIBOR [3.3453%]			(481,484)	(22,051,958)		(22,051,958)	(11,500,381)				1,077,903		0001
Interest Rate Swap /10017/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 3.938%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DW3U69	02/09/2009	02/11/2039		200,000,000	3.938% [LIBOR]			2,512,810	109,466,417		109,466,417	47,979,018				4,313,931		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /10831/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 4.85%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/23/2009	03/25/2039		300,000,000	4.85% [LIBOR]			4,965,532	214,152,284		214,152,284	77,037,759				6,493,458		0001
Interest Rate Swap /10848/[Semi-Annual] FIXED [3.41%]/Quarterly LIBOR 0.28375%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/24/2009	03/26/2029		5,000,000	LIBOR [3.41%]			(46,325)	(1,238,384)		(1,238,384)	(578,073)				73,909		0001
Interest Rate Swap /10879/[Semi-Annual] FIXED [3.765%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/24/2009	03/30/2046		37,500,000	LIBOR [3.765%]			(392,127)	(25,636,058)		(25,636,058)	(12,411,428)				951,459		0001
Interest Rate Swap /10891/[Semi-Annual] FIXED [3.9425%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/24/2009	03/27/2029		82,500,000	LIBOR [3.9425%]			(968,298)	(24,244,470)		(24,244,470)	(9,581,551)				1,219,494		0001
Interest Rate Swap /10893/[Semi-Annual] FIXED [3.384%]/Quarterly LIBOR 0.28375%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/24/2009	03/26/2029		5,000,000	LIBOR [3.384%]			(45,675)	(1,227,111)		(1,227,111)	(577,941)				73,909		0001
Interest Rate Swap /11096/[Semi-Annual] FIXED [3.185%]/Quarterly LIBOR 0.29613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	03/30/2009	04/01/2024		50,000,000	LIBOR [3.185%]			(373,499)	(5,468,197)		(5,468,197)	(2,422,555)				484,768		0001
Interest Rate Swap /11978/[At Maturity] FIXED [3.78%]/At Maturity LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/05/2009	04/15/2030		39,546,198	LIBOR [3.78%]			(698,107)	(20,298,789)		(20,298,789)	(8,450,486)				618,680		0001
Interest Rate Swap /12209/[Semi-Annual] FIXED [3.675%]/Quarterly LIBOR 0.3805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/15/2009	05/19/2039		110,000,000	LIBOR [3.675%]			(1,220,849)	(56,380,549)		(56,380,549)	(27,075,555)				2,390,445		0001
Interest Rate Swap /13281/[Quarterly] LIBOR [0.31625%]/Semi-Annual FIXED 4.11%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/17/2009	06/19/2024		192,000,000	4.11% [LIBOR]			2,617,520	29,278,225		29,278,225	9,341,115				1,912,786		0001
Interest Rate Swap /13282/[Semi-Annual] FIXED [4.16875%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/17/2009	06/19/2029		73,000,000	LIBOR [4.16875%]			(1,016,647)	(23,265,440)		(23,265,440)	(8,550,178)				1,093,173		0001
Interest Rate Swap /13369/[Quarterly] LIBOR [0.30513%]/Semi-Annual FIXED 4.37875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/19/2009	06/23/2039		60,000,000	4.37875% [LIBOR]			862,844	38,562,625		38,562,625	15,575,273				1,306,981		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /13402/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 4.1575%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	06/23/2009	06/25/2024		15,000,000	4.1575% [LIBOR]			196,339	2,325,923		2,325,923	733,326				149,812		0001
Interest Rate Swap /13414/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 4.4%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	06/23/2009	02/16/2040		200,000,000	4.4% [LIBOR]			2,952,092	131,786,045		131,786,045	52,256,304				4,430,576		0001
Interest Rate Swap /13443/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 4.45%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	06/24/2009	02/16/2040		145,000,000	4.45% [LIBOR]			2,176,517	96,870,859		96,870,859	37,994,259				3,212,167		0001
Interest Rate Swap /13474/[Semi-Annual] FIXED [4.1015%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	06/25/2009	06/29/2029		20,000,000	LIBOR [4.1015%]	(16,295)		(243,379)	(6,268,429)		(6,268,429)	(2,279,978)				300,000		0001
Interest Rate Swap /15106/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 3.75%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/11/2009	09/15/2024		225,000,000	3.75% [LIBOR]			2,878,614	32,981,493		32,981,493	12,283,212				2,308,307		0001
Interest Rate Swap /15107/[Semi-Annual] FIXED [3.865%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/11/2009	09/15/2029		165,000,000	LIBOR [3.865%]			(2,205,858)	(49,494,521)		(49,494,521)	(20,148,300)				2,503,708		0001
Interest Rate Swap /15108/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 3.93%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/11/2009	09/15/2039		100,000,000	3.93% [LIBOR]			1,369,384	56,684,579		56,684,579	25,493,517				2,191,461		0001
Interest Rate Swap /15804/[Semi-Annual] FIXED [3.556%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	10/07/2009	10/09/2021		150,000,000	LIBOR [3.556%]			(1,431,400)	(6,329,162)		(6,329,162)	(1,427,197)				848,528		0001
Interest Rate Swap /15839/[Semi-Annual] FIXED [3.725%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	10/09/2009	10/13/2021		53,000,000	LIBOR [3.725%]			(550,901)	(2,352,665)		(2,352,665)	(467,855)				300,982		0001
Interest Rate Swap /16031/[Semi-Annual] FIXED [3.74%]/Quarterly LIBOR 1.043%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	10/21/2009	10/23/2021		70,000,000	LIBOR [3.74%]			(766,726)	(3,193,279)		(3,193,279)	(620,468)				402,119		0001
Interest Rate Swap /16032/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 3.92%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	10/21/2009	10/23/2024		215,000,000	3.92% [LIBOR]			2,548,444	33,608,650		33,608,650	11,579,860				2,231,758		0001
Interest Rate Swap /16033/[Semi-Annual] FIXED [4.04%]/Quarterly LIBOR 1.043%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	10/21/2009	10/23/2029		254,000,000	LIBOR [4.04%]			(3,163,120)	(80,484,461)		(80,484,461)	(30,627,906)				3,875,061		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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /16034/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 4.12%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/21/2009	10/23/2039		105,000,000	4.12% [LIBOR]			1,349,589	62,818,790		62,818,790	26,497,046				2,307,612		0001
Interest Rate Swap /16441/[Semi-Annual] FIXED [3.855%]/Quarterly LIBOR 0.50088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/04/2009	11/06/2021		10,000,000	LIBOR [3.855%]			(122,442)	(487,228)		(487,228)	(92,061)				58,310		0001
Interest Rate Swap /16462/[Quarterly] LIBOR [0.50088%]/Semi-Annual FIXED 4.09%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/04/2009	11/06/2024		18,000,000	4.09% [LIBOR]			241,545	2,982,883		2,982,883	996,998				187,710		0001
Interest Rate Swap /16931/[Semi-Annual] FIXED [3.7425%]/Quarterly LIBOR 0.344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2009	12/02/2024		10,000,000	LIBOR [3.7425%]			(111,655)	(1,530,373)		(1,530,373)	(576,904)				105,119		0001
Interest Rate Swap /16933/[Semi-Annual] FIXED [4.026%]/Quarterly LIBOR 0.344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/30/2009	12/02/2039		10,000,000	LIBOR [4.026%]			(125,830)	(5,835,617)		(5,835,617)	(2,517,834)				220,341		0001
Interest Rate Swap /17051/[Semi-Annual] FIXED [3.73%]/Quarterly LIBOR 0.30975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	12/08/2009	12/10/2021		100,000,000	LIBOR [3.73%]			(1,255,608)	(5,034,737)		(5,034,737)	(1,118,298)				600,000		0001
Interest Rate Swap /17080/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 5.13%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/10/2009	12/14/2031		93,000,000	5.13% [LIBOR]			1,831,527	46,699,968		46,699,968	14,596,551				1,574,147		0001
Interest Rate Swap /17100/[Semi-Annual] FIXED [4.405%]/Quarterly LIBOR 1.31138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/11/2009	01/13/2040		4,400,000	LIBOR [4.405%]			(60,695)	(2,888,899)		(2,888,899)	(1,147,156)				97,249		0001
Interest Rate Swap /17139/[Semi-Annual] FIXED [3.956%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	12/15/2009	12/17/2021		180,000,000	LIBOR [3.956%]			(2,429,771)	(9,783,631)		(9,783,631)	(1,879,472)				1,087,474		0001
Interest Rate Swap /17237/[Semi-Annual] FIXED [4.065%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/21/2009	12/23/2021		100,000,000	LIBOR [4.065%]			(1,281,199)	(5,661,084)		(5,661,084)	(1,057,063)				608,276		0001
Interest Rate Swap /17538/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 4.563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/08/2010	01/12/2040		140,000,000	4.563% [LIBOR]			2,041,810	96,104,152		96,104,152	36,817,634				3,093,493		0001
Interest Rate Swap /17639/[Semi-Annual] FIXED [4.935%]/Quarterly LIBOR 1.043%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/19/2010	01/23/2042		35,000,000	LIBOR [4.935%]			(592,488)	(28,838,223)		(28,838,223)	(10,527,772)				812,573		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /17695/[Quarterly] LIBOR [0.88713%]/Semi-Annual FIXED 5.164%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	01/26/2010	01/28/2040		175,000,000	5.164% [LIBOR]			3,194,246	139,957,899		139,957,899	47,896,543				3,871,813		0001
Interest Rate Swap /17696/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 5.2225%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/26/2010	01/28/2032		55,000,000	5.2225% [LIBOR]	(57,613)			23,973,550		23,973,550	8,075,496				935,808		0001
Interest Rate Swap /17697/[Quarterly] LIBOR [0.88713%]/Semi-Annual FIXED 5.325%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2010	01/28/2030		72,000,000	5.325% [LIBOR]			1,189,138	32,253,607		32,253,607	9,240,353				1,114,257		0001
Interest Rate Swap /17698/[Quarterly] LIBOR [0.88713%]/Semi-Annual FIXED 5.012%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/26/2010	01/28/2040		106,000,000	5.012% [LIBOR]			1,854,241	81,795,706		81,795,706	29,013,476				2,345,213		0001
Interest Rate Swap /17699/[Quarterly] LIBOR [0.88713%]/Semi-Annual FIXED 4.685%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/26/2010	01/28/2041		72,000,000	4.685% [LIBOR]	(133,867)		1,141,764	53,387,827		53,387,827	19,809,274				1,633,147		0001
Interest Rate Swap /17700/[Quarterly] LIBOR [0.88713%]/Semi-Annual FIXED 4.43375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2010	01/28/2040		43,000,000	4.43375% [LIBOR]			627,868	28,803,498		28,803,498	11,247,951				951,360		0001
Interest Rate Swap /17702/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 5.146%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/27/2010	01/29/2035		16,500,000	5.146% [LIBOR]			301,513	10,189,945		10,189,945	3,281,616				315,016		0001
Interest Rate Swap /17703/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 5.111%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/27/2010	01/29/2040		65,000,000	5.111% [LIBOR]			1,176,402	51,395,398		51,395,398	17,911,519				1,438,102		0001
Interest Rate Swap /17704/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 5.1425%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2010	01/29/2040		106,500,000	5.1425% [LIBOR]			1,678,006	85,518,842		85,518,842	29,465,540				2,356,275		0001
Interest Rate Swap /17705/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 5.161%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/27/2010	01/30/2037		92,000,000	5.161% [LIBOR]			1,698,673	63,669,357		63,669,357	21,180,715				1,873,053		0001
Interest Rate Swap /17706/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 4.955%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/27/2010	01/29/2040		93,000,000	4.955% [LIBOR]				51,039,527		51,039,527	20,115,496				2,057,592		0001
Interest Rate Swap /17707/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 4.86%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/27/2010	01/29/2040		56,000,000	4.86% [LIBOR]	(99,096)			19,121,342		19,121,342	7,894,708				1,238,980		0001

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap /17708/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 4.67%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	01/27/2010	01/31/2040		11,000,000	4.67% [LIBOR]			175,913	7,787,292		7,787,292	2,916,100				243,371		0001
Interest Rate Swap /17709/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 5.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2010	01/29/2040		90,000,000	5.0% [LIBOR]			1,578,914	69,869,023		69,869,023	24,450,799				1,991,218		0001
Interest Rate Swap /17710/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 5.01%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2010	01/29/2030		14,000,000	5.01% [LIBOR]			246,309	5,859,007		5,859,007	1,754,194				216,661		0001
Interest Rate Swap /17899/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 5.1775%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/02/2010	02/04/2040		90,000,000	5.1775% [LIBOR]			1,428,088	72,297,175		72,297,175	25,205,973				1,992,235		0001
Interest Rate Swap /17943/[Semi-Annual] FIXED [4.1225%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2010	02/10/2025		125,000,000	LIBOR [4.1225%]			(1,685,381)	(22,054,977)		(22,054,977)	(7,404,036)				1,341,932		0001
Interest Rate Swap /17964/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 4.4%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/09/2010	02/11/2040		117,500,000	4.4% [LIBOR]			1,747,701	77,420,297		77,420,297	30,750,465				2,602,300		0001
Interest Rate Swap /17965/[Semi-Annual] FIXED [4.3075%]/Quarterly LIBOR 0.44763%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/09/2010	02/11/2030		145,000,000	LIBOR [4.3075%]			(2,089,675)	(50,898,629)		(50,898,629)	(18,166,939)				2,247,500		0001
Interest Rate Swap /17967/[Semi-Annual] FIXED [4.33%]/Quarterly LIBOR 0.44763%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/09/2010	02/11/2030		145,000,000	LIBOR [4.33%]			(2,105,987)	(51,179,214)		(51,179,214)	(18,246,788)				2,247,500		0001
Interest Rate Swap /17968/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 4.4225%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/09/2010	02/11/2040		117,500,000	4.4225% [LIBOR]			1,760,920	77,891,318		77,891,318	31,020,975				2,602,300		0001
Interest Rate Swap /18020/[Quarterly] LIBOR [0.358%]/Semi-Annual FIXED 4.3425%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2010	02/22/2025		42,000,000	4.3425% [LIBOR]			602,835	7,899,556		7,899,556	2,427,574				452,841		0001
Interest Rate Swap /18050/[Semi-Annual] FIXED [4.237%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/23/2010	02/25/2025		250,000,000	LIBOR [4.237%]			(3,415,859)	(45,694,424)		(45,694,424)	(14,615,583)				2,695,482		0001
Interest Rate Swap /18389/[Semi-Annual] FIXED [4.4095%]/Quarterly LIBOR 0.30975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/08/2010	03/10/2030		20,000,000	LIBOR [4.4095%]			(319,072)	(7,305,970)		(7,305,970)	(2,590,945)				311,448		0001

STATEMENT AS OF JUNE 30, 2020 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /18390/[Semi-Annual] FIXED [4.24%]/Quarterly LIBOR 0.30975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/08/2010	03/10/2025		17,400,000	LIBOR [4.24%]			(262,846)	(3,210,467)		(3,210,467)	(1,026,523)				188,411		0001
Interest Rate Swap /18949/[Semi-Annual] FIXED [4.5275%]/Quarterly LIBOR 0.30375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/31/2010	04/06/2040		110,000,000	LIBOR [4.5275%]			(1,569,742)	(76,293,542)		(76,293,542)	(30,088,513)				2,445,490		0001
Interest Rate Swap /34515/[Semi-Annual] FIXED [6.296%]/Semi-Annual LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/14/2010	12/29/2027		17,000,000	LIBOR [6.296%]			(393,112)	(7,353,704)		(7,353,704)	(1,650,258)				232,782		0001
Interest Rate Swap /34516/[Semi-Annual] FIXED [6.3275%]/Semi-Annual LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/14/2010	12/31/2027		5,000,000	LIBOR [6.3275%]			(115,419)	(2,176,047)		(2,176,047)	(485,537)				68,465		0001
Interest Rate Swap /19193/[Semi-Annual] FIXED [4.5%]/Quarterly LIBOR 1.13525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/16/2010	04/20/2040		57,000,000	LIBOR [4.5%]			(831,603)	(38,914,372)		(38,914,372)	(15,264,267)				1,268,490		0001
Interest Rate Swap /19196/[Semi-Annual] FIXED [4.38%]/Quarterly LIBOR 1.13525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/16/2010	04/20/2030		219,000,000	LIBOR [4.38%]			(3,063,705)	(79,669,416)		(79,669,416)	(28,104,112)				3,429,641		0001
Interest Rate Swap /19243/[Semi-Annual] FIXED [4.47625%]/Quarterly LIBOR 1.109%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/19/2010	04/21/2040		57,000,000	LIBOR [4.47625%]			(826,702)	(39,049,035)		(39,049,035)	(15,553,269)				1,268,490		0001
Interest Rate Swap /19247/[Semi-Annual] FIXED [4.365%]/Quarterly LIBOR 1.109%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/19/2010	04/21/2030		218,000,000	LIBOR [4.365%]			(3,040,510)	(78,986,718)		(78,986,718)	(27,967,570)				3,413,980		0001
Interest Rate Swap /19270/[Semi-Annual] FIXED [4.5%]/Quarterly LIBOR 1.09763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/20/2010	04/22/2040		100,000,000	LIBOR [4.5%]			(1,467,094)	(68,316,385)		(68,316,385)	(26,595,801)				2,225,421		0001
Interest Rate Swap /19281/[Semi-Annual] FIXED [4.431%]/Quarterly LIBOR 1.043%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	04/21/2010	04/23/2040		71,000,000	LIBOR [4.431%]			(1,022,984)	(47,545,155)		(47,545,155)	(18,741,349)				1,580,049		0001
Interest Rate Swap /19283/[Semi-Annual] FIXED [3.9495%]/Quarterly LIBOR 1.043%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/21/2010	04/23/2022		70,000,000	LIBOR [3.9495%]			(840,051)	(4,708,162)		(4,708,162)	(1,101,650)				472,176		0001
Interest Rate Swap /19334/[Semi-Annual] FIXED [4.025%]/Quarterly LIBOR 0.88713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/26/2010	04/28/2022		60,000,000	LIBOR [4.025%]			(753,470)	(4,137,680)		(4,137,680)	(932,231)				405,832		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /19378/[Semi-Annual] FIXED [4.377%]/Quarterly LIBOR 0.84075%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	04/27/2010	04/29/2040		23,000,000	LIBOR [4.377%]			(331,855)	(15,189,025)		(15,189,025)	(6,056,507)				512,105		0001
Interest Rate Swap /19379/[Semi-Annual] FIXED [4.12%]/Quarterly LIBOR 0.84075%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	04/27/2010	04/29/2025		17,000,000	LIBOR [4.12%]			(223,439)	(3,117,431)		(3,117,431)	(1,037,323)				186,807		0001
Interest Rate Swap /19495/[Quarterly] LIBOR [0.50088%]/Semi-Annual FIXED 4.02%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/04/2010	05/06/2025		20,000,000	4.02% [LIBOR]			261,383	3,585,715		3,585,715	1,237,442				220,227		0001
Interest Rate Swap /19513/[Semi-Annual] FIXED [4.0136%]/Quarterly LIBOR 0.50088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/04/2010	05/06/2025		100,000,000	LIBOR [4.0136%]			(1,303,715)	(17,899,847)		(17,899,847)	(6,164,271)				1,101,136		0001
Interest Rate Swap /19537/[Semi-Annual] FIXED [4.12594%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/05/2010	02/15/2040		100,000,000	LIBOR [4.12594%]			(1,348,252)	(60,762,681)		(60,762,681)	(25,713,158)				2,215,288		0001
Interest Rate Swap /19573/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 4.85%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/06/2010	09/20/2032		77,000,000	4.85% [LIBOR]			1,314,625	38,303,655		38,303,655	12,843,015				1,345,849		0001
Interest Rate Swap /19653/[Quarterly] LIBOR [0.424%]/Semi-Annual FIXED 4.24%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/12/2010	05/14/2040		53,000,000	4.24% [LIBOR]			744,213	33,697,999		33,697,999	14,004,860				1,181,258		0001
Interest Rate Swap /19780/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 3.771%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/19/2010	05/21/2025		22,000,000	3.771% [LIBOR]			253,107	3,721,992		3,721,992	1,414,257				243,247		0001
Interest Rate Swap /19785/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 4.03%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/19/2010	05/21/2040		20,000,000	4.03% [LIBOR]			255,997	11,936,061		11,936,061	5,175,325				445,982		0001
Interest Rate Swap /19787/[Semi-Annual] FIXED [3.81%]/Quarterly LIBOR 0.37413%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/19/2010	05/21/2025		500,000,000	LIBOR [3.81%]			(5,849,924)	(85,265,377)		(85,265,377)	(31,572,138)				5,528,336		0001
Interest Rate Swap /19788/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 4.065%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/19/2010	05/21/2040		168,000,000	4.065% [LIBOR]			2,179,775	101,347,199		101,347,199	43,901,493				3,746,249		0001
Interest Rate Swap /19860/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 3.75625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/21/2010	05/25/2030		60,000,000	3.75625% [LIBOR]			675,581	18,372,678		18,372,678	7,694,001				944,405		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /19870/[Semi-Annual] FIXED [3.615%]/Quarterly LIBOR 0.3595%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2010	05/25/2025		43,000,000	LIBOR [3.615%]			(453,798)	(6,968,602)		(6,968,602)	(2,794,295)				476,408		0001
Interest Rate Swap /19871/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 3.8575%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2010	05/25/2040		28,000,000	3.8575% [LIBOR]			329,446	15,975,950		15,975,950	7,360,043				624,532		0001
Interest Rate Swap /19903/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 3.60625%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2010	05/26/2025		43,000,000	3.60625% [LIBOR]			454,630	6,925,444		6,925,444	2,740,783				476,408		0001
Interest Rate Swap /20225/[Semi-Annual] FIXED [4.037%]/Quarterly LIBOR 0.33713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/01/2010	06/03/2040		29,000,000	LIBOR [4.037%]			(374,186)	(17,366,624)		(17,366,624)	(7,529,682)				647,324		0001
Interest Rate Swap /20362/[Semi-Annual] FIXED [4.00125%]/Quarterly LIBOR 0.31288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/07/2010	06/09/2040		79,000,000	LIBOR [4.00125%]			(1,082,442)	(46,819,707)		(46,819,707)	(20,447,820)				1,764,284		0001
Interest Rate Swap /20363/[Semi-Annual] FIXED [3.7275%]/Quarterly LIBOR 0.31288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/07/2010	06/09/2025		120,000,000	LIBOR [3.7275%]			(1,479,966)	(20,175,562)		(20,175,562)	(7,684,514)				1,333,567		0001
Interest Rate Swap /20528/[Semi-Annual] FIXED [3.9675%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/09/2010	06/11/2040		50,000,000	LIBOR [3.9675%]			(701,393)	(29,631,813)		(29,631,813)	(13,280,562)				1,116,636		0001
Interest Rate Swap /20530/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 3.96%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/10/2010	06/14/2040		27,000,000	3.96% [LIBOR]			373,784	15,799,886		15,799,886	6,978,144				603,134		0001
Interest Rate Swap /20596/[Semi-Annual] FIXED [4.056%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/11/2010	06/15/2040		20,000,000	LIBOR [4.056%]	(36,068)		(286,477)	(12,059,894)		(12,059,894)	(5,035,720)				446,766		0001
Interest Rate Swap /20598/[Semi-Annual] FIXED [3.5675%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/11/2010	06/15/2022		80,000,000	LIBOR [3.5675%]			(950,507)	(5,226,908)		(5,226,908)	(1,568,283)				560,000		0001
Interest Rate Swap /20599/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 4.025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/11/2010	06/15/2040		96,000,000	4.025% [LIBOR]			1,360,208	57,354,182		57,354,182	24,904,471				2,144,478		0001
Interest Rate Swap /20600/[Semi-Annual] FIXED [3.99125%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/11/2010	06/15/2035		100,000,000	LIBOR [3.99125%]			(1,400,009)	(46,377,802)		(46,377,802)	(19,357,952)				1,933,908		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /20746/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 3.55875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/16/2010	06/18/2022		22,000,000	3.55875% [LIBOR]			249,688	1,446,255		1,446,255	448,105				154,392		0001
Interest Rate Swap /20857/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 3.8725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2010	06/28/2040		33,000,000	3.8725% [LIBOR]			363,790	18,987,274		18,987,274	8,502,861				737,718		0001
Interest Rate Swap /20904/[Semi-Annual] FIXED [3.7275%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/28/2010	06/30/2030		695,000,000	LIBOR [3.7275%]			(7,137,103)	(212,321,061)		(212,321,061)	(90,188,721)				10,983,419		0001
Interest Rate Swap /20905/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 3.8525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/28/2010	06/30/2040		555,000,000	3.8525% [LIBOR]			6,046,288	314,018,333		314,018,333	143,801,073				12,410,177		0001
Interest Rate Swap /20909/[Semi-Annual] FIXED [3.716%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/28/2010	06/30/2030		132,000,000	LIBOR [3.716%]			(1,347,946)	(40,199,578)		(40,199,578)	(17,057,568)				2,086,059		0001
Interest Rate Swap /21029/[Quarterly] LIBOR [0.29613%]/Semi-Annual FIXED 3.747%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/29/2010	07/01/2040		16,500,000	3.747% [LIBOR]			169,620	9,109,294		9,109,294	4,329,023				369,043		0001
Interest Rate Swap /23444/[Quarterly] LIBOR [1.17613%]/Semi-Annual FIXED 5.01%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/14/2010	07/16/2020		45,000,000	5.01% [LIBOR]			768,402	71,852		71,852	(701,923)				45,000		0001
Interest Rate Swap /21361/[Quarterly] LIBOR [1.109%]/Semi-Annual FIXED 5.02%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/19/2010	07/21/2020		45,000,000	5.02% [LIBOR]			775,003	97,730		97,730	(699,252)				55,113		0001
Interest Rate Swap /21379/[Semi-Annual] FIXED [3.185%]/Quarterly LIBOR 1.09763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/20/2010	07/22/2022		95,000,000	LIBOR [3.185%]			(769,114)	(5,749,698)		(5,749,698)	(2,130,244)				681,753		0001
Interest Rate Swap /21429/[Semi-Annual] FIXED [3.022%]/Quarterly LIBOR 0.88713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2010	07/28/2020		125,000,000	LIBOR [3.022%]			(942,854)	(200,049)		(200,049)	671,205				176,777		0001
Interest Rate Swap /21664/[Semi-Annual] FIXED [3.73%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/30/2010	08/03/2040		70,000,000	LIBOR [3.73%]			(808,723)	(38,109,826)		(38,109,826)	(17,901,522)				1,568,765		0001
Interest Rate Swap /21697/[Semi-Annual] FIXED [3.587%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/02/2010	08/04/2030		17,800,000	LIBOR [3.587%]	(16,269)		(193,390)	(5,224,793)		(5,224,793)	(2,243,974)				282,846		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /21729/[Semi-Annual] FIXED [3.597%]/Quarterly LIBOR 0.50088%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	08/04/2010	08/06/2030		10,000,000	LIBOR [3.597%]	(9,142)		(109,542)	(2,946,413)		(2,946,413)	(1,261,757)				158,902		0001
Interest Rate Swap /21836/[Quarterly] LIBOR [0.43463%]/Semi-Annual FIXED 5.128%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	08/10/2010	08/12/2020		33,000,000	5.128% [LIBOR]			611,692	175,927		175,927	(492,409)				57,158		0001
Interest Rate Swap /22776/[Semi-Annual] FIXED [3.103%]/Quarterly LIBOR 0.32088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	09/14/2010	09/16/2025		20,000,000	LIBOR [3.103%]			(190,877)	(2,874,786)		(2,874,786)	(1,385,655)				228,254		0001
Interest Rate Swap /23081/[Quarterly] LIBOR [0.30513%]/Semi-Annual FIXED 5.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	09/21/2010	09/23/2020		60,000,000	5.0% [LIBOR]			1,049,219	640,386		640,386	(738,893)				143,875		0001
Interest Rate Swap /23123/[Quarterly] LIBOR [0.29663%]/Semi-Annual FIXED 5.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	09/22/2010	09/24/2020		60,000,000	5.0% [LIBOR]			1,044,266	649,409		649,409	(734,161)				143,875		0001
Interest Rate Swap /23539/[Semi-Annual] FIXED [3.2%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	10/08/2010	10/12/2030		20,000,000	LIBOR [3.2%]			(155,387)	(5,181,769)		(5,181,769)	(2,613,809)				320,780		0001
Interest Rate Swap /23775/[Semi-Annual] FIXED [3.33%]/Quarterly LIBOR 1.09763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	10/20/2010	10/22/2030		25,000,000	LIBOR [3.33%]			(220,524)	(6,814,748)		(6,814,748)	(3,278,290)				401,365		0001
Interest Rate Swap /23776/[Semi-Annual] FIXED [2.5475%]/Quarterly LIBOR 1.09763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/20/2010	10/22/2020		15,000,000	LIBOR [2.5475%]			(73,627)	(97,684)		(97,684)	(4,969)				41,758		0001
Interest Rate Swap /23875/[Semi-Annual] FIXED [3.37%]/Quarterly LIBOR 0.99138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	10/25/2010	10/27/2030		28,000,000	LIBOR [3.37%]			(255,553)	(7,753,423)		(7,753,423)	(3,686,938)				449,964		0001
Interest Rate Swap /24043/[Semi-Annual] LIBOR [1.21888%]/Semi-Annual FIXED 6.7635%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/28/2010	10/15/2022		12,000,000	6.7635% [LIBOR]	100,000		309,356	1,796,762		1,796,762	127,308				90,995		0001
Interest Rate Swap /24044/[Semi-Annual] FIXED [5.695%]/Semi-Annual LIBOR 0.32088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/28/2010	12/16/2023		5,250,000	LIBOR [5.695%]			(118,098)	(991,082)		(991,082)	(183,051)				48,898		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /24072/[Semi-Annual] FIXED [3.6925%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	11/01/2010	11/03/2040		50,000,000	LIBOR [3.6925%]			(568,284)	(27,469,496)		(27,469,496)	(13,272,870)				1,127,774		0001
Interest Rate Swap /24113/[Semi-Annual] FIXED [2.705%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	11/02/2010	11/04/2020		28,000,000	LIBOR [2.705%]			(180,729)	(224,565)		(224,565)	(7,109)				81,633		0001
Interest Rate Swap /24145/[Semi-Annual] FIXED [3.42%]/Quarterly LIBOR 0.54088%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	11/03/2010	11/05/2030		13,000,000	LIBOR [3.42%]	(12,175)		(130,691)	(3,670,518)		(3,670,518)	(1,671,379)				209,114		0001
Interest Rate Swap /24264/[Quarterly] LIBOR [0.43463%]/Semi-Annual FIXED 2.83%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	11/09/2010	11/12/2020		50,000,000	2.83% [LIBOR]			352,306	455,210		455,210	2,623				152,069		0001
Interest Rate Swap /24266/[Semi-Annual] FIXED [3.415%]/Quarterly LIBOR 0.43463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/10/2010	11/12/2025		100,000,000	LIBOR [3.415%]			(997,112)	(16,406,619)		(16,406,619)	(7,042,064)				1,158,663		0001
Interest Rate Swap /24347/[Semi-Annual] FIXED [3.255%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/15/2010	11/17/2022		14,000,000	LIBOR [3.255%]			(126,496)	(1,009,050)		(1,009,050)	(383,281)				107,991		0001
Interest Rate Swap /24354/[Semi-Annual] FIXED [2.979%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	11/15/2010	11/17/2020		13,000,000	LIBOR [2.979%]			(99,521)	(130,737)		(130,737)	6,267				40,069		0001
Interest Rate Swap /24450/[Semi-Annual] FIXED [3.51375%]/Quarterly LIBOR 0.3805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/17/2010	11/19/2025		150,000,000	LIBOR [3.51375%]			(1,543,856)	(25,490,720)		(25,490,720)	(10,572,700)				1,741,228		0001
Interest Rate Swap /24535/[Semi-Annual] FIXED [3.905%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	11/22/2010	11/24/2040		40,000,000	LIBOR [3.905%]			(480,036)	(23,421,963)		(23,421,963)	(10,538,230)				903,549		0001
Interest Rate Swap /24538/[Semi-Annual] FIXED [2.993%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	11/22/2010	11/24/2020		15,000,000	LIBOR [2.993%]			(111,613)	(160,048)		(160,048)	2,765				47,434		0001
Interest Rate Swap /24540/[Semi-Annual] FIXED [2.98125%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/22/2010	11/24/2020		11,000,000	LIBOR [2.98125%]			(81,204)	(116,877)		(116,877)	1,941				34,785		0001
Interest Rate Swap /24666/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 2.984%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	11/24/2010	11/26/2020		50,000,000	2.984% [LIBOR]			373,077	542,728		542,728	(2,619)				160,078		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /24804/[Quarterly] LIBOR [0.344%]/Semi-Annual FIXED 3.7825%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/30/2010	12/02/2040		11,000,000	3.7825% [LIBOR]			125,021	6,176,015		6,176,015	2,900,911				248,598		0001
Interest Rate Swap /24952/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 3.1625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/03/2010	12/07/2020		50,000,000	3.1625% [LIBOR]			476,203	621,462		621,462	(25,333)				165,831		0001
Interest Rate Swap /24962/[Semi-Annual] FIXED [4.00125%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/06/2010	12/08/2040		17,000,000	LIBOR [4.00125%]			(233,203)	(10,290,139)		(10,290,139)	(4,550,593)				384,290		0001
Interest Rate Swap /24963/[Semi-Annual] FIXED [3.135%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2010	12/08/2020		21,000,000	LIBOR [3.135%]			(197,118)	(260,299)		(260,299)	7,290				69,649		0001
Interest Rate Swap /25235/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 4.89%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/14/2010	12/16/2020		60,000,000	4.89% [LIBOR]			1,108,731	1,263,006		1,263,006	(516,195)				203,470		0001
Interest Rate Swap /25394/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 3.52125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/17/2010	12/21/2020		50,000,000	3.52125% [LIBOR]			505,882	762,574		762,574	(79,643)				173,205		0001
Interest Rate Swap /25406/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 5.05%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/17/2010	12/21/2030		17,500,000	5.05% [LIBOR]				7,557,912		7,557,912	2,593,372				283,262		0001
Interest Rate Swap /25407/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 4.985%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/17/2010	12/21/2030		10,250,000	4.985% [LIBOR]				3,381,012		3,381,012	1,206,700				165,911		0001
Interest Rate Swap /25408/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 4.95%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/17/2010	12/21/2040		15,000,000	4.95% [LIBOR]			258,921	11,966,302		11,966,302	4,389,272				339,411		0001
Interest Rate Swap /25409/[Quarterly] LIBOR [0.30513%]/Semi-Annual FIXED 4.736%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/17/2010	12/23/2040		18,000,000	4.736% [LIBOR]			291,006	13,484,376		13,484,376	5,038,948				407,294		0001
Interest Rate Swap /25410/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 5.065%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/17/2010	12/21/2030		7,500,000	5.065% [LIBOR]			133,773	3,419,025		3,419,025	1,046,608				121,398		0001
Interest Rate Swap /25411/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 4.17%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2010	12/21/2040		22,000,000	4.17% [LIBOR]			293,951	14,195,923		14,195,923	5,933,714				497,803		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /25412/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 4.895%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/17/2010	12/21/2040		20,000,000	4.895% [LIBOR]			339,728	15,595,695		15,595,695	5,657,921				452,548		0001
Interest Rate Swap /25413/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 4.3825%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/17/2010	12/21/2040		11,000,000	4.3825% [LIBOR]			158,663	7,481,336		7,481,336	3,002,610				248,902		0001
Interest Rate Swap /25414/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 4.58%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/17/2010	12/21/2040		10,000,000	4.58% [LIBOR]			154,114	7,185,283		7,185,283	2,767,918				226,274		0001
Interest Rate Swap /25448/[Quarterly] LIBOR [0.30513%]/Semi-Annual FIXED 4.136%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/21/2010	12/23/2040		30,000,000	4.136% [LIBOR]			395,010	18,974,674		18,974,674	8,075,178				678,823		0001
Interest Rate Swap /25449/[Quarterly] LIBOR [0.30513%]/Semi-Annual FIXED 4.12%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/21/2010	12/23/2040		45,000,000	4.12% [LIBOR]			588,914	28,627,127		28,627,127	12,427,194				1,018,234		0001
Interest Rate Swap /25459/[Quarterly] LIBOR [0.29663%]/Semi-Annual FIXED 4.1625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/22/2010	12/24/2040		45,000,000	4.1625% [LIBOR]			594,762	28,691,310		28,691,310	12,098,699				1,018,234		0001
Interest Rate Swap /25460/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 4.18%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/23/2010	12/29/2040		35,000,000	4.18% [LIBOR]			439,651	22,456,622		22,456,622	9,452,018				792,346		0001
Interest Rate Swap /25543/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 4.263%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/28/2010	12/30/2040		95,000,000	4.263% [LIBOR]	(175,988)		1,229,938	62,479,488		62,479,488	25,343,845				2,150,654		0001
Interest Rate Swap /25633/[Quarterly] LIBOR [0.30375%]/Semi-Annual FIXED 3.755%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/30/2010	01/04/2021		35,000,000	3.755% [LIBOR]			364,211	610,862		610,862	(83,341)				124,975		0001
Interest Rate Swap /25643/[Quarterly] LIBOR [0.30375%]/Semi-Annual FIXED 4.1875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/30/2010	01/04/2041		95,000,000	4.1875% [LIBOR]			1,194,011	61,116,418		61,116,418	25,673,949				2,151,178		0001
Interest Rate Swap /25644/[Quarterly] LIBOR [0.30375%]/Semi-Annual FIXED 4.2025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/30/2010	01/04/2041		80,000,000	4.2025% [LIBOR]			1,011,483	51,608,936		51,608,936	21,848,392				1,811,519		0001
Interest Rate Swap /25829/[Semi-Annual] FIXED [3.75%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/06/2011	01/10/2031		150,000,000	LIBOR [3.75%]			(1,584,987)	(48,113,426)		(48,113,426)	(20,430,146)				2,433,747		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /25865/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 4.25625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2011	01/11/2041		22,000,000	4.25625% [LIBOR]			287,235	14,451,969		14,451,969	5,969,011				498,410		0001
Interest Rate Swap /25866/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 4.4875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/07/2011	01/11/2041		11,000,000	4.4875% [LIBOR]			156,336	7,721,825		7,721,825	3,039,456				249,205		0001
Interest Rate Swap /25867/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 4.8425%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/07/2011	01/13/2041		18,000,000	4.8425% [LIBOR]			287,673	13,885,707		13,885,707	5,135,049				407,890		0001
Interest Rate Swap /25868/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 4.69%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/07/2011	01/11/2041		10,000,000	4.69% [LIBOR]	(18,550)		152,249	7,411,020		7,411,020	2,747,037				226,550		0001
Interest Rate Swap /25878/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 5.03%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	01/07/2011	01/11/2041		20,000,000	5.03% [LIBOR]			338,498	15,786,776		15,786,776	5,580,385				453,100		0001
Interest Rate Swap /25879/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 5.23%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	01/07/2011	01/11/2031		7,500,000	5.23% [LIBOR]			134,437	3,517,649		3,517,649	1,036,693				121,745		0001
Interest Rate Swap /25880/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 5.065%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	01/07/2011	01/11/2041		15,000,000	5.065% [LIBOR]			256,499	11,940,063		11,940,063	4,195,136				339,825		0001
Interest Rate Swap /25881/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 5.2375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	01/07/2011	01/11/2031		17,500,000	5.2375% [LIBOR]				7,770,991		7,770,991	2,584,839				284,072		0001
Interest Rate Swap /25882/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 5.19%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	01/07/2011	01/11/2031		10,250,000	5.19% [LIBOR]				3,486,332		3,486,332	1,196,967				166,385		0001
Interest Rate Swap /25916/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 5.11%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/10/2011	01/12/2021		75,000,000	5.11% [LIBOR]			1,298,952	1,891,750		1,891,750	(662,853)				273,004		0001
Interest Rate Swap /26033/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 5.435%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/18/2011	01/20/2021		75,000,000	5.435% [LIBOR]			1,444,839	2,103,334		2,103,334	(771,214)				280,624		0001
Interest Rate Swap /26198/[Semi-Annual] FIXED [3.7325%]/Quarterly LIBOR 0.88713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/26/2011	01/28/2023		120,000,000	LIBOR [3.7325%]			(1,331,440)	(10,824,006)		(10,824,006)	(3,380,532)				963,743		0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /26295/[Quarterly] LIBOR [0.68663%]/Semi-Annual FIXED 4.11375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/28/2011	02/01/2031		30,000,000	4.11375% [LIBOR]			400,353	10,808,514		10,808,514	4,129,662				488,134		0001
Interest Rate Swap /26503/[Semi-Annual] FIXED [3.4275%]/Quarterly LIBOR 0.68663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/28/2011	02/01/2021		120,000,000	LIBOR [3.4275%]			(1,189,661)	(2,157,688)		(2,157,688)	(1,396)				460,869		0001
Interest Rate Swap /26537/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 4.3025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/31/2011	02/02/2041		100,000,000	4.3025% [LIBOR]			1,441,568	66,776,248		66,776,248	27,550,207				2,268,810		0001
Interest Rate Swap /26539/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 4.305%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/31/2011	02/02/2041		100,000,000	4.305% [LIBOR]			1,442,818	66,832,245		66,832,245	27,329,682				2,268,810		0001
Interest Rate Swap /26558/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 4.36%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/01/2011	02/03/2041		100,000,000	4.36% [LIBOR]			1,470,318	67,907,506		67,907,506	27,437,958				2,268,810		0001
Interest Rate Swap /26643/[Semi-Annual] FIXED [3.925%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/04/2011	02/08/2023		125,000,000	LIBOR [3.925%]			(1,561,441)	(12,027,207)		(12,027,207)	(3,503,850)				1,009,718		0001
Interest Rate Swap /26648/[Semi-Annual] FIXED [4.15625%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/04/2011	02/08/2026		50,000,000	LIBOR [4.15625%]			(682,389)	(10,594,921)		(10,594,921)	(3,599,873)				592,136		0001
Interest Rate Swap /26828/[Semi-Annual] FIXED [4.17%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/16/2011	02/18/2026		85,000,000	LIBOR [4.17%]			(1,156,889)	(18,160,198)		(18,160,198)	(6,240,347)				1,008,424		0001
Interest Rate Swap /26963/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 3.81375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/22/2011	02/24/2023		100,000,000	3.81375% [LIBOR]			1,154,464	9,502,506		9,502,506	2,935,032				813,941		0001
Interest Rate Swap /27102/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 5.073%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2011	02/28/2041		59,000,000	5.073% [LIBOR]			1,055,981	48,895,810		48,895,810	17,580,264				1,340,871		0001
Interest Rate Swap /27105/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 4.885%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/24/2011	02/28/2041		53,800,000	4.885% [LIBOR]			912,340	42,201,568		42,201,568	15,356,178				1,222,693		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /27127/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 5.175%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2011	02/28/2031		13,500,000	5.175% [LIBOR]			248,508	6,434,051		6,434,051	1,961,886				220,385		0001
Interest Rate Swap /27128/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 4.545%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/24/2011	02/28/2041		13,600,000	4.545% [LIBOR]	(25,388)		207,509	9,757,427		9,757,427	3,727,173				309,082		0001
Interest Rate Swap /27131/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 5.29375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/24/2011	02/28/2026		3,000,000	5.29375% [LIBOR]				429,490		429,490	142,618				35,686		0001
Interest Rate Swap /27132/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 5.065%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/24/2011	02/28/2041		28,000,000	5.065% [LIBOR]				22,085,730		22,085,730	8,361,396				636,346		0001
Interest Rate Swap /27133/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 5.19%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/24/2011	02/28/2031		20,500,000	5.19% [LIBOR]				9,092,053		9,092,053	3,075,664				334,659		0001
Interest Rate Swap /27134/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 4.855%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	02/24/2011	02/28/2041		30,600,000	4.855% [LIBOR]				9,961,726		9,961,726	4,249,567				695,435		0001
Interest Rate Swap /27135/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 5.02%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	02/24/2011	02/28/2041		23,000,000	5.02% [LIBOR]				15,305,842		15,305,842	5,904,341				522,713		0001
Interest Rate Swap /27136/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 5.1425%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	02/24/2011	02/28/2031		15,500,000	5.1425% [LIBOR]				5,191,139		5,191,139	1,799,797				253,035		0001
Interest Rate Swap /27139/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 4.93%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	02/24/2011	02/27/2041		32,000,000	4.93% [LIBOR]				16,628,653		16,628,653	6,674,044				727,252		0001
Interest Rate Swap /27153/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 4.32%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/24/2011	02/28/2041		22,000,000	4.32% [LIBOR]			310,926	14,820,735		14,820,735	6,053,349				499,986		0001
Interest Rate Swap /27154/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 5.188%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2011	02/28/2031		7,000,000	5.188% [LIBOR]				3,122,758		3,122,758	1,068,373				114,274		0001
Interest Rate Swap /27155/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 4.746%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/24/2011	02/28/2041		16,700,000	4.746% [LIBOR]			271,592	12,642,962		12,642,962	4,730,044				379,535		0001
Interest Rate Swap /27160/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 5.04%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/24/2011	02/28/2041		61,000,000	5.04% [LIBOR]			1,081,712	49,704,310		49,704,310	17,598,146				1,386,325		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /27455/[Semi-Annual] FIXED [3.6895%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	03/03/2011	03/07/2021		100,000,000	LIBOR [3.6895%]			(1,215,907)	(2,329,379)		(2,329,379)	(37,358)				415,331		0001
Interest Rate Swap /27477/[Semi-Annual] FIXED [4.4%]/Quarterly LIBOR 0.31288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/07/2011	03/09/2039		60,000,000	LIBOR [4.4%]			(941,733)	(37,919,947)		(37,919,947)	(14,902,952)				1,296,958		0001
Interest Rate Swap /27962/[Semi-Annual] FIXED [3.44875%]/Quarterly LIBOR 0.29663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/22/2011	03/24/2021		12,000,000	LIBOR [3.44875%]			(115,778)	(277,386)		(277,386)	(28,202)				51,264		0001
Interest Rate Swap /28070/[Semi-Annual] FIXED [3.56%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/25/2011	03/29/2021		15,000,000	LIBOR [3.56%]			(141,922)	(365,545)		(365,545)	(31,158)				64,952		0001
Interest Rate Swap /28080/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 4.29375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	03/28/2011	03/30/2041		24,900,000	4.29375% [LIBOR]			326,202	16,700,705		16,700,705	6,919,080				567,124		0001
Interest Rate Swap /28081/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 4.52375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	03/28/2011	03/30/2041		11,600,000	4.52375% [LIBOR]			165,305	8,305,073		8,305,073	3,249,318				264,203		0001
Interest Rate Swap /28082/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 4.71625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	03/28/2011	03/28/2041		11,500,000	4.71625% [LIBOR]			175,291	8,667,060		8,667,060	3,264,984				261,862		0001
Interest Rate Swap /28084/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 5.14375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	03/28/2011	03/30/2031		23,500,000	5.14375% [LIBOR]				10,158,910		10,158,910	3,452,523				385,250		0001
Interest Rate Swap /28085/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 5.02375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	03/28/2011	03/29/2041		25,900,000	5.02375% [LIBOR]			434,607	20,613,100		20,613,100	7,318,431				589,901		0001
Interest Rate Swap /28096/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 4.8575%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	03/28/2011	03/30/2041		20,500,000	4.8575% [LIBOR]			326,344	16,021,351		16,021,351	5,882,686				466,910		0001
Interest Rate Swap /28097/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 4.2675%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	03/28/2011	03/30/2041		14,600,000	4.2675% [LIBOR]			189,351	9,716,936		9,716,936	4,049,254				332,531		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /28262/[Semi-Annual] FIXED [3.5975%]/Quarterly LIBOR 0.29613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/30/2011	04/01/2021		10,000,000	LIBOR [3.5975%]			(95,325)	(248,662)		(248,662)	(19,308)				43,301		0001
Interest Rate Swap /28263/[Quarterly] LIBOR [0.29613%]/Semi-Annual FIXED 4.31%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/30/2011	04/01/2041		14,700,000	4.31% [LIBOR]			192,496	9,907,218		9,907,218	4,089,725				334,808		0001
Interest Rate Swap /28271/[Quarterly] LIBOR [0.29613%]/Semi-Annual FIXED 3.543%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/30/2011	04/01/2021		50,000,000	3.543% [LIBOR]			462,999	1,221,745		1,221,745	108,428				216,506		0001
Interest Rate Swap /28823/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 4.09%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/21/2011	04/27/2031		100,000,000	4.09% [LIBOR]			1,272,689	36,448,259		36,448,259	14,019,942				1,645,448		0001
Interest Rate Swap /28824/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 4.212%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/21/2011	04/27/2041		100,000,000	4.212% [LIBOR]			1,333,689	65,659,711		65,659,711	27,469,738				2,281,995		0001
Interest Rate Swap /28825/[Semi-Annual] FIXED [3.7%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2011	04/27/2023		30,000,000	LIBOR [3.7%]			(323,307)	(2,927,493)		(2,927,493)	(956,061)				252,339		0001
Interest Rate Swap /28826/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 3.7%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2011	04/27/2023		100,000,000	3.7% [LIBOR]			1,077,689	9,758,310		9,758,310	3,186,869				841,130		0001
Interest Rate Swap /28853/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 5.83%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/21/2011	04/27/2021		77,000,000	5.83% [LIBOR]			1,649,871	3,479,603		3,479,603	(643,750)				350,752		0001
Interest Rate Swap /28881/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 3.4405%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/25/2011	04/27/2021		50,000,000	3.4405% [LIBOR]			473,970	1,277,501		1,277,501	150,390				227,761		0001
Interest Rate Swap /29088/[Semi-Annual] FIXED [3.342%]/Quarterly LIBOR 0.50088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/04/2011	05/06/2021		25,000,000	LIBOR [3.342%]			(241,979)	(645,345)		(645,345)	(104,366)				115,244		0001
Interest Rate Swap /29123/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 3.901%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/05/2011	05/09/2031		60,000,000	3.901% [LIBOR]			742,533	20,726,536		20,726,536	8,413,693				988,635		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /29124/[Semi-Annual] FIXED [3.268%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/05/2011	05/09/2021		25,000,000	LIBOR [3.268%]			(230,264)	(639,113)		(639,113)	(118,036)				115,920		0001
Interest Rate Swap /29397/[Semi-Annual] FIXED [4.03%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/16/2011	05/18/2041		34,400,000	LIBOR [4.03%]			(444,120)	(21,408,147)		(21,408,147)	(9,353,572)				786,136		0001
Interest Rate Swap /29768/[Semi-Annual] FIXED [3.212%]/Quarterly LIBOR 0.36925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/25/2011	05/27/2021		42,000,000	LIBOR [3.212%]			(359,902)	(1,115,963)		(1,115,963)	(242,786)				200,327		0001
Interest Rate Swap /29796/[Semi-Annual] FIXED [4.24%]/Quarterly LIBOR 0.3625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2011	05/29/2042		36,000,000	LIBOR [4.24%]			(493,434)	(24,932,416)		(24,932,416)	(10,460,616)				842,546		0001
Interest Rate Swap /29952/[Quarterly] LIBOR [0.35%]/Semi-Annual FIXED 3.167%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/27/2011	06/01/2021		40,000,000	3.167% [LIBOR]			332,695	1,059,063		1,059,063	246,475				191,833		0001
Interest Rate Swap /30129/[Semi-Annual] FIXED [3.145%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/03/2011	06/07/2021		50,000,000	LIBOR [3.145%]			(471,828)	(1,340,941)		(1,340,941)	(325,784)				242,384		0001
Interest Rate Swap /30137/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 4.71%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/03/2011	06/07/2041		26,800,000	4.71% [LIBOR]			462,610	19,863,090		19,863,090	7,477,933				613,187		0001
Interest Rate Swap /30138/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 4.805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/03/2011	06/07/2041		34,300,000	4.805% [LIBOR]	(64,881)		608,364	26,652,453		26,652,453	9,710,377				784,788		0001
Interest Rate Swap /30139/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 4.945%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/03/2011	06/07/2031		18,000,000	4.945% [LIBOR]				5,791,878		5,791,878	2,103,810				297,681		0001
Interest Rate Swap /30151/[Quarterly] LIBOR [0.31288%]/Semi-Annual FIXED 4.541%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/03/2011	06/09/2041		22,900,000	4.541% [LIBOR]			375,573	16,613,997		16,613,997	6,490,932				523,955		0001
Interest Rate Swap /30152/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 4.385%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/03/2011	06/07/2041		12,800,000	4.385% [LIBOR]			200,148	8,886,579		8,886,579	3,585,762				292,866		0001
Interest Rate Swap /30153/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 3.999%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/03/2011	06/07/2041		25,000,000	3.999% [LIBOR]			342,664	15,440,456		15,440,456	6,806,804				572,003		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /30154/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 4.2125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/03/2011	06/07/2041		13,000,000	4.2125% [LIBOR]			192,063	8,574,785		8,574,785	3,593,655				297,442		0001
Interest Rate Swap /30155/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 4.833%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/03/2011	06/08/2031		2,500,000	4.833% [LIBOR]				462,483		462,483	173,323				41,345		0001
Interest Rate Swap /30159/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 4.925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/03/2011	06/07/2031		22,500,000	4.925% [LIBOR]				9,326,905		9,326,905	3,302,739				372,101		0001
Interest Rate Swap /30521/[Semi-Annual] FIXED [3.87%]/Quarterly LIBOR 0.32088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2011	06/16/2031		155,000,000	LIBOR [3.87%]			(2,073,722)	(53,444,532)		(53,444,532)	(21,889,065)				2,565,707		0001
Interest Rate Swap /30611/[Semi-Annual] FIXED [3.8825%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/15/2011	06/17/2031		75,000,000	LIBOR [3.8825%]	(74,411)		(984,842)	(25,953,804)		(25,953,804)	(10,327,189)				1,241,471		0001
Interest Rate Swap /30613/[Semi-Annual] FIXED [3.6875%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/15/2011	06/17/2026		14,000,000	LIBOR [3.6875%]	(7,576)		(170,187)	(2,746,079)		(2,746,079)	(1,070,639)				170,892		0001
Interest Rate Swap /30614/[Semi-Annual] FIXED [3.1875%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/15/2011	06/17/2021		195,000,000	LIBOR [3.1875%]			(1,882,964)	(5,474,260)		(5,474,260)	(1,323,631)				955,301		0001
Interest Rate Swap /30800/[Semi-Annual] FIXED [3.56%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/23/2011	06/27/2026		10,000,000	LIBOR [3.56%]			(98,244)	(1,892,975)		(1,892,975)	(786,452)				122,474		0001
Interest Rate Swap /30804/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 3.74125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/23/2011	06/27/2031		5,000,000	3.74125% [LIBOR]			53,653	1,658,040		1,658,040	707,516				82,878		0001
Interest Rate Swap /30836/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 3.7275%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	06/24/2011	06/28/2031		50,000,000	3.7275% [LIBOR]			514,947	16,500,623		16,500,623	7,061,899				829,156		0001
Interest Rate Swap /31089/[Quarterly] LIBOR [0.29613%]/Semi-Annual FIXED 3.198%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/29/2011	07/01/2021		100,000,000	3.198% [LIBOR]			753,499	2,934,872		2,934,872	735,993				500,000		0001
Interest Rate Swap /31090/[Quarterly] LIBOR [0.29613%]/Semi-Annual FIXED 3.2355%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/29/2011	07/01/2021		96,000,000	3.2355% [LIBOR]			741,359	2,853,467		2,853,467	689,351				480,000		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /31091/[Quarterly] LIBOR [0.29613%]/Semi-Annual FIXED 3.224%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/29/2011	07/01/2021		110,000,000	3.224% [LIBOR]			843,149	3,256,174		3,256,174	797,468				550,000		0001
Interest Rate Swap /31103/[Semi-Annual] FIXED [4.3%]/Quarterly LIBOR 0.30375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/30/2011	07/05/2042		54,400,000	LIBOR [4.3%]			(714,429)	(38,421,101)		(38,421,101)	(16,117,317)				1,276,372		0001
Interest Rate Swap /31154/[Quarterly] LIBOR [0.30375%]/Semi-Annual FIXED 3.2475%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	06/30/2011	07/05/2021		30,000,000	3.2475% [LIBOR]			236,111	903,752		903,752	214,173				151,493		0001
Interest Rate Swap /31257/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 4.52625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/07/2011	07/11/2041		9,000,000	4.52625% [LIBOR]			129,655	6,521,673		6,521,673	2,554,252				206,363		0001
Interest Rate Swap /31258/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 4.32%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/07/2011	07/11/2041		9,250,000	4.32% [LIBOR]			123,718	6,322,599		6,322,599	2,585,987				212,095		0001
Interest Rate Swap /31259/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 4.101%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/07/2011	07/11/2041		18,000,000	4.101% [LIBOR]			221,038	11,521,706		11,521,706	4,956,770				412,726		0001
Interest Rate Swap /31260/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 4.6975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/07/2011	07/11/2041		16,200,000	4.6975% [LIBOR]			247,251	12,288,848		12,288,848	4,656,833				371,454		0001
Interest Rate Swap /31261/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 4.859%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/07/2011	07/11/2041		19,000,000	4.859% [LIBOR]			305,328	15,033,328		15,033,328	5,528,322				435,656		0001
Interest Rate Swap /31262/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 4.91%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/07/2011	07/11/2041		20,000,000	4.91% [LIBOR]			326,498	16,027,927		16,027,927	5,840,262				458,585		0001
Interest Rate Swap /31264/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 4.9825%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/07/2011	07/11/2031		12,000,000	4.9825% [LIBOR]				3,878,338		3,878,338	1,388,427				199,269		0001
Interest Rate Swap /31272/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 5.0425%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/07/2011	07/11/2031		17,000,000	5.0425% [LIBOR]				7,214,203		7,214,203	2,506,770				282,297		0001
Interest Rate Swap /31355/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 3.7725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/11/2011	07/13/2031		40,000,000	3.7725% [LIBOR]			425,274	13,438,415		13,438,415	5,672,749				664,530		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /31446/[Quarterly] LIBOR [1.21888%]/Semi-Annual FIXED 3.8775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	07/13/2011	07/15/2041		60,000,000	3.8775% [LIBOR]			682,400	35,729,182		35,729,182	16,212,114				1,376,081		0001
Interest Rate Swap /31447/[Quarterly] LIBOR [1.21888%]/Semi-Annual FIXED 3.73625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	07/13/2011	07/15/2031		30,000,000	3.73625% [LIBOR]			320,013	9,959,889		9,959,889	4,242,899				498,397		0001
Interest Rate Swap /31534/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 3.57%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/18/2011	07/20/2026		3,750,000	3.57% [LIBOR]			37,273	716,849		716,849	296,151				46,157		0001
Interest Rate Swap /31697/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 3.3475%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/25/2011	07/27/2023		45,000,000	3.3475% [LIBOR]			405,648	4,287,233		4,287,233	1,672,716				394,873		0001
Interest Rate Swap /31957/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 3.875%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/29/2011	08/02/2041		8,000,000	3.875% [LIBOR]			98,225	4,772,321		4,772,321	2,172,698				183,695		0001
Interest Rate Swap /31989/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 3.64125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/29/2011	08/02/2031		50,000,000	3.64125% [LIBOR]	(50,196)		555,471	16,138,981		16,138,981	7,002,795				832,541		0001
Interest Rate Swap /31990/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 3.81%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/29/2011	08/02/2041		8,000,000	3.81% [LIBOR]			95,625	4,722,034		4,722,034	2,222,372				183,695		0001
Interest Rate Swap /32050/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 3.754%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/01/2011	08/03/2041		8,000,000	3.754% [LIBOR]			93,385	4,580,386		4,580,386	2,153,536				183,739		0001
Interest Rate Swap /32070/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 3.724%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/02/2011	08/04/2041		8,000,000	3.724% [LIBOR]			92,397	4,532,354		4,532,354	2,148,522				183,739		0001
Interest Rate Swap /32081/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 3.679%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/02/2011	08/04/2041		8,000,000	3.679% [LIBOR]			90,597	4,458,516		4,458,516	2,142,150				183,739		0001
Interest Rate Swap /32093/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 3.594%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/02/2011	08/04/2041		8,000,000	3.594% [LIBOR]			87,197	4,324,396		4,324,396	2,126,990				183,739		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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /32116/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 3.52%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/03/2011	08/05/2041		8,000,000	3.52% [LIBOR]			84,425	4,206,094		4,206,094	2,114,713				183,739		0001
Interest Rate Swap /32147/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 3.46%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/04/2011	08/08/2041		8,000,000	3.46% [LIBOR]			81,332	4,112,067		4,112,067	2,106,226				183,782		0001
Interest Rate Swap /32161/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 3.455%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2011	08/08/2041		20,000,000	3.455% [LIBOR]			202,831	10,254,542		10,254,542	5,253,895				459,456		0001
Interest Rate Swap /32190/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 3.44%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/05/2011	08/09/2041		8,000,000	3.44% [LIBOR]			80,564	4,076,598		4,076,598	2,097,003				183,782		0001
Interest Rate Swap /32209/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 3.4675%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/05/2011	08/09/2041		8,000,000	3.4675% [LIBOR]			81,664	4,124,528		4,124,528	2,107,711				183,782		0001
Interest Rate Swap /32218/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 3.4675%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/05/2011	08/09/2041		8,000,000	3.4675% [LIBOR]			81,664	4,120,588		4,120,588	2,101,547				183,782		0001
Interest Rate Swap /32224/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 3.5%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/08/2011	08/10/2041		23,500,000	3.5% [LIBOR]			243,708	12,267,875		12,267,875	6,255,561				539,989		0001
Interest Rate Swap /32255/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 3.453%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/08/2011	08/10/2041		13,000,000	3.453% [LIBOR]			131,762	6,660,524		6,660,524	3,412,448				298,717		0001
Interest Rate Swap /32280/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 3.416%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/08/2011	08/10/2041		8,000,000	3.416% [LIBOR]			79,604	4,039,577		4,039,577	2,093,853				183,826		0001
Interest Rate Swap /32296/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 3.4065%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/08/2011	08/10/2041		8,000,000	3.4065% [LIBOR]	(15,263)		79,224	4,023,198		4,023,198	2,058,508				183,826		0001
Interest Rate Swap /32324/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 3.38125%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/08/2011	08/10/2041		8,000,000	3.38125% [LIBOR]			78,214	4,040,067		4,040,067	2,152,925				183,826		0001

STATEMENT AS OF JUNE 30, 2020 OF THE Massachusetts Mutual Life Insurance Company

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /32612/[Semi-Annual] FIXED [3.38125%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/11/2011	08/15/2041		100,000,000	LIBOR [3.38125%]			(975,907)	(49,855,776)		(49,855,776)	(26,166,094)				2,298,369		0001
Interest Rate Swap /32703/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 2.4375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/12/2011	08/16/2021		100,000,000	2.4375% [LIBOR]			494,796	2,448,937		2,448,937	1,263,607				531,507		0001
Interest Rate Swap /32732/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 2.39625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/15/2011	08/17/2021		100,000,000	2.39625% [LIBOR]			474,171	2,410,305		2,410,305	1,297,158				531,507		0001
Interest Rate Swap /32940/[Semi-Annual] FIXED [2.23%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/19/2011	08/23/2021		36,000,000	LIBOR [2.23%]			(130,532)	(812,921)		(812,921)	(500,325)				193,028		0001
Interest Rate Swap /32955/[Semi-Annual] FIXED [2.2225%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/19/2011	08/23/2021		20,000,000	LIBOR [2.2225%]			(71,768)	(449,387)		(449,387)	(277,674)				107,238		0001
Interest Rate Swap /33067/[Semi-Annual] FIXED [2.27%]/Quarterly LIBOR 0.3595%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/22/2011	08/24/2021		43,600,000	LIBOR [2.27%]			(166,809)	(1,005,579)		(1,005,579)	(598,488)				233,779		0001
Interest Rate Swap /33068/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 2.735%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/22/2011	08/24/2026		31,400,000	2.735% [LIBOR]			193,138	4,482,819		4,482,819	2,583,045				389,347		0001
Interest Rate Swap /33232/[Semi-Annual] FIXED [3.3%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/24/2011	08/26/2041		225,000,000	LIBOR [3.3%]			(2,034,346)	(108,666,490)		(108,666,490)	(58,596,503)				5,175,000		0001
Interest Rate Swap /33252/[Semi-Annual] FIXED [3.08%]/Quarterly LIBOR 0.3625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/25/2011	08/30/2031		10,000,000	LIBOR [3.08%]			(79,065)	(2,600,945)		(2,600,945)	(1,391,570)				167,033		0001
Interest Rate Swap /33270/[Semi-Annual] FIXED [2.898%]/Quarterly LIBOR 0.3625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/25/2011	08/30/2026		150,000,000	LIBOR [2.898%]			(1,049,476)	(22,960,620)		(22,960,620)	(12,262,557)				1,861,451		0001
Interest Rate Swap /33274/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 3.01%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/26/2011	08/31/2031		128,000,000	3.01% [LIBOR]			967,233	32,715,917		32,715,917	17,955,919				2,138,022		0001
Interest Rate Swap /33352/[Semi-Annual] FIXED [3.27%]/Quarterly LIBOR 0.3625%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/29/2011	08/31/2041		7,500,000	LIBOR [3.27%]			(66,424)	(3,586,400)		(3,586,400)	(1,966,883)				172,541		0001

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Interest Rate Swap /33381/[Semi-Annual] FIXED [3.20375%]/Quarterly LIBOR 0.344%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	08/31/2011	09/02/2041		7,500,000	LIBOR [3.20375%]			(63,538)	(3,479,158)		(3,479,158)	(1,942,728)				172,541		0001
Interest Rate Swap /33382/[Quarterly] LIBOR [0.344%]/Semi-Annual FIXED 3.1525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	08/31/2011	09/02/2041		130,000,000	3.1525% [LIBOR]			1,068,020	58,937,866		58,937,866	33,416,144				2,990,706		0001
Interest Rate Swap /33385/[Semi-Annual] FIXED [3.1675%]/Quarterly LIBOR 0.344%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	08/31/2011	09/02/2041		7,500,000	LIBOR [3.1675%]			(62,179)	(3,474,734)		(3,474,734)	(1,990,599)				172,541		0001
Interest Rate Swap /33460/[Semi-Annual] FIXED [3.21125%]/Quarterly LIBOR 0.31763%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	09/01/2011	09/06/2041		7,500,000	LIBOR [3.21125%]			(73,749)	(3,490,095)		(3,490,095)	(1,937,753)				172,582		0001
Interest Rate Swap /33469/[Semi-Annual] FIXED [2.34625%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	09/01/2011	09/06/2021		24,000,000	LIBOR [2.34625%]			(132,198)	(594,564)		(594,564)	(334,283)				130,905		0001
Interest Rate Swap /33485/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 3.03625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	09/02/2011	09/06/2041		140,000,000	3.03625% [LIBOR]			1,254,154	60,278,910		60,278,910	35,733,991				3,221,521		0001
Interest Rate Swap /33500/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 3.075%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/02/2011	09/06/2041		135,000,000	3.075% [LIBOR]			1,235,519	60,060,120		60,060,120	35,579,222				3,106,467		0001
Interest Rate Swap /33566/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 2.9925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	09/02/2011	09/06/2041		75,000,000	2.9925% [LIBOR]			655,462	31,643,168		31,643,168	19,096,080				1,725,815		0001
Interest Rate Swap /33611/[Semi-Annual] FIXED [2.14625%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/06/2011	09/08/2021		30,000,000	LIBOR [2.14625%]			(133,285)	(674,857)		(674,857)	(453,481)				163,631		0001
Interest Rate Swap /33632/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 2.92625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	09/06/2011	09/08/2041		100,000,000	2.92625% [LIBOR]			834,282	40,831,061		40,831,061	25,252,697				2,301,630		0001
Interest Rate Swap /33798/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 2.96375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	09/09/2011	09/13/2041		80,000,000	2.96375% [LIBOR]			711,010	33,307,103		33,307,103	20,315,968				1,841,738		0001
Interest Rate Swap /33824/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 2.58%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	09/12/2011	09/14/2026		12,000,000	2.58% [LIBOR]			83,326	1,611,137		1,611,137	999,336				149,519		0001

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Interest Rate Swap /34030/[Semi-Annual] FIXED [2.26625%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/16/2011	09/20/2021		300,000,000	LIBOR [2.26625%]			(1,246,292)	(7,376,684)		(7,376,684)	(4,469,063)				1,656,804		0001
Interest Rate Swap /34059/[Semi-Annual] FIXED [2.265%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/16/2011	09/20/2021		100,000,000	LIBOR [2.265%]			(414,806)	(2,454,511)		(2,454,511)	(1,486,664)				552,268		0001
Interest Rate Swap /34104/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.91125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/19/2011	09/21/2041		44,000,000	2.91125% [LIBOR]			310,976	17,870,911		17,870,911	11,163,104				1,013,673		0001
Interest Rate Swap /34234/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 2.385%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/22/2011	09/26/2026		11,500,000	2.385% [LIBOR]			47,610	1,412,000		1,412,000	965,749				143,635		0001
Interest Rate Swap /34235/[Semi-Annual] FIXED [2.515%]/Quarterly LIBOR 0.28375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/22/2011	09/26/2031		30,000,000	LIBOR [2.515%]			(143,699)	(6,061,959)		(6,061,959)	(4,190,849)				502,892		0001
Interest Rate Swap /34236/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 2.36%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/22/2011	09/26/2026		11,500,000	2.36% [LIBOR]			46,172	1,394,101		1,394,101	966,217				143,635		0001
Interest Rate Swap /34237/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 2.395%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/22/2011	09/26/2026		11,500,000	2.395% [LIBOR]			48,185	1,419,159		1,419,159	965,561				143,635		0001
Interest Rate Swap /34238/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 2.615%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	09/26/2041		40,000,000	2.615% [LIBOR]			211,599	13,868,397		13,868,397	9,896,935				921,738		0001
Interest Rate Swap /34260/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 2.355%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	09/26/2026		12,000,000	2.355% [LIBOR]			47,880	1,451,828		1,451,828	1,008,741				149,880		0001
Interest Rate Swap /34293/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 2.289%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	09/26/2026		11,800,000	2.289% [LIBOR]			43,188	1,379,146		1,379,146	993,192				147,382		0001
Interest Rate Swap /34417/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 2.075%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/26/2011	09/28/2021		60,000,000	2.075% [LIBOR]			122,187	1,360,075		1,360,075	975,605				334,066		0001
Interest Rate Swap /34425/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 2.774%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/26/2011	09/28/2041		11,100,000	2.774% [LIBOR]			61,399	4,198,889		4,198,889	2,787,426				255,842		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /34426/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 3.012%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/26/2011	09/28/2041		10,900,000	3.012% [LIBOR]			73,264	4,645,012		4,645,012	2,791,681				251,233		0001
Interest Rate Swap /34428/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.396%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	09/26/2011	09/28/2031		18,600,000	3.396% [LIBOR]				4,779,836		4,779,836	2,445,697				311,931		0001
Interest Rate Swap /34429/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 3.284%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/26/2011	09/28/2041		14,100,000	3.284% [LIBOR]			113,948	6,787,692		6,787,692	3,688,349				324,989		0001
Interest Rate Swap /34430/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 3.241%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/26/2011	09/28/2041		11,900,000	3.241% [LIBOR]			93,611	5,625,673		5,625,673	3,102,117				274,281		0001
Interest Rate Swap /34438/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.2925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2011	09/28/2041		2,200,000	3.2925% [LIBOR]				980,049		980,049	552,372				50,707		0001
Interest Rate Swap /34439/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 3.1%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2011	09/29/2041		10,000,000	3.1% [LIBOR]			71,615	4,445,487		4,445,487	2,575,318				230,489		0001
Interest Rate Swap /34442/[Semi-Annual] FIXED [2.74375%]/Quarterly LIBOR 0.306%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/27/2011	09/29/2031		11,000,000	LIBOR [2.74375%]			(59,182)	(2,501,409)		(2,501,409)	(1,551,683)				184,476		0001
Interest Rate Swap /34486/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 2.87532%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/27/2011	09/29/2041		200,000,000	2.87532% [LIBOR]			1,207,610	79,861,679		79,861,679	50,657,997				4,609,772		0001
Interest Rate Swap /34487/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 2.83564%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/27/2011	09/29/2041		150,000,000	2.83564% [LIBOR]			875,947	58,698,150		58,698,150	37,868,229				3,457,329		0001
Interest Rate Swap /34549/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 2.17779%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/28/2011	09/30/2021		316,000,000	2.17779% [LIBOR]			796,529	7,598,017		7,598,017	5,008,221				1,766,494		0001
Interest Rate Swap /34636/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 2.162%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2011	09/30/2021		500,000,000	2.162% [LIBOR]	(58,000)		1,220,856	11,942,376		11,942,376	8,026,796				2,795,085		0001
Interest Rate Swap /34637/[Quarterly] LIBOR [0.30375%]/Semi-Annual FIXED 2.82125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/29/2011	10/03/2041		122,000,000	2.82125% [LIBOR]			685,019	47,318,098		47,318,098	30,750,537				2,812,623		0001
Interest Rate Swap /34681/[Quarterly] LIBOR [0.30375%]/Semi-Annual FIXED 2.71475%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/30/2011	10/04/2041		102,000,000	2.71475% [LIBOR]			530,888	37,371,557		37,371,557	25,473,991				2,351,537		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /34691/[Semi-Annual] FIXED [2.6875%]/Quarterly LIBOR 0.30375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2011	10/04/2041		100,000,000	LIBOR [2.6875%]			(506,854)	(36,152,847)		(36,152,847)	(24,874,699)				2,305,428		0001
Interest Rate Swap /34726/[Semi-Annual] FIXED [1.99%]/Quarterly LIBOR 0.30375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/03/2011	10/05/2021		4,250,000	LIBOR [1.99%]			(6,727)	(92,811)		(92,811)	(70,876)				23,853		0001
Interest Rate Swap /34844/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 2.17%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/06/2011	10/11/2021		250,000,000	2.17% [LIBOR]			656,225	6,096,127		6,096,127	4,020,832				1,414,214		0001
Interest Rate Swap /34879/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 2.68%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/07/2011	10/11/2031		125,000,000	2.68% [LIBOR]			646,863	27,582,741		27,582,741	17,592,364				2,100,037		0001
Interest Rate Swap /34882/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 2.3%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/07/2011	10/11/2021		500,000,000	2.3% [LIBOR]			1,637,450	13,003,013		13,003,013	7,620,900				2,828,427		0001
Interest Rate Swap /34883/[Semi-Annual] FIXED [2.8025%]/Quarterly LIBOR 1.31138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/07/2011	10/11/2036		8,000,000	LIBOR [2.8025%]			(46,299)	(2,485,223)		(2,485,223)	(1,572,942)				161,443		0001
Interest Rate Swap /34886/[Semi-Annual] FIXED [2.799%]/Quarterly LIBOR 1.31138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/07/2011	10/12/2036		8,000,000	LIBOR [2.799%]			(46,115)	(2,478,510)		(2,478,510)	(1,569,681)				161,443		0001
Interest Rate Swap /34940/[Semi-Annual] FIXED [2.814%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/11/2011	10/13/2041		2,250,000	LIBOR [2.814%]			(13,139)	(886,093)		(886,093)	(582,614)				51,909		0001
Interest Rate Swap /34942/[Semi-Annual] FIXED [2.313%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/11/2011	10/13/2021		3,250,000	LIBOR [2.313%]			(10,837)	(85,390)		(85,390)	(50,241)				18,456		0001
Interest Rate Swap /34946/[Semi-Annual] FIXED [2.8%]/Quarterly LIBOR 1.31138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/11/2011	10/13/2031		9,600,000	LIBOR [2.8%]			(55,386)	(2,243,771)		(2,243,771)	(1,349,905)				161,283		0001
Interest Rate Swap /34995/[Semi-Annual] FIXED [2.86625%]/Quarterly LIBOR 1.31138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/12/2011	10/14/2031		10,000,000	LIBOR [2.86625%]			(61,220)	(2,410,620)		(2,410,620)	(1,408,669)				168,003		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /35041/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 2.393%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/12/2011	10/14/2021		100,000,000	2.393% [LIBOR]			375,571	2,729,110		2,729,110	1,484,150				567,891		0001
Interest Rate Swap /35065/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 2.375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/12/2011	10/14/2021		93,750,000	2.375% [LIBOR]			343,661	2,538,473		2,538,473	1,401,249				532,398		0001
Interest Rate Swap /35073/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 2.375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/12/2011	10/14/2021		156,250,000	2.375% [LIBOR]			572,768	4,228,073		4,228,073	2,332,195				887,330		0001
Interest Rate Swap /35094/[Semi-Annual] FIXED [2.78375%]/Quarterly LIBOR 1.13488%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/13/2011	10/17/2031		19,200,000	LIBOR [2.78375%]			(115,646)	(4,505,063)		(4,505,063)	(2,769,053)				322,709		0001
Interest Rate Swap /35104/[Semi-Annual] FIXED [2.937%]/Quarterly LIBOR 1.13525%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2011	10/18/2036		8,300,000	LIBOR [2.937%]			(56,056)	(2,754,189)		(2,754,189)	(1,647,983)				167,600		0001
Interest Rate Swap /35106/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 2.77%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/14/2011	10/18/2026		15,850,000	2.77% [LIBOR]			93,812	2,337,911		2,337,911	1,336,675				198,916		0001
Interest Rate Swap /35107/[Semi-Annual] FIXED [2.415%]/Quarterly LIBOR 1.13525%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/14/2011	10/18/2021		44,000,000	LIBOR [2.415%]			(182,325)	(1,221,063)		(1,221,063)	(654,289)				250,839		0001
Interest Rate Swap /35119/[Semi-Annual] FIXED [2.96125%]/Quarterly LIBOR 1.13525%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/14/2011	10/18/2036		8,300,000	LIBOR [2.96125%]			(57,063)	(2,784,830)		(2,784,830)	(1,645,211)				167,600		0001
Interest Rate Swap /35184/[Quarterly] LIBOR [1.109%]/Semi-Annual FIXED 3.207%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2011	10/21/2041		10,900,000	3.207% [LIBOR]			88,915	5,080,366		5,080,366	2,836,309				251,587		0001
Interest Rate Swap /35185/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 2.957%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2011	10/19/2041		11,100,000	2.957% [LIBOR]			76,307	4,614,137		4,614,137	2,829,793				256,203		0001
Interest Rate Swap /35186/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 3.326%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2011	10/20/2041		10,000,000	3.326% [LIBOR]			87,195	4,900,907		4,900,907	2,627,297				230,814		0001
Interest Rate Swap /35187/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/17/2011	10/19/2041		2,200,000	3.424% [LIBOR]				1,007,891		1,007,891	545,182				50,779		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /35188/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.54%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2011	10/19/2031		18,600,000	3.54% [LIBOR]				5,100,160		5,100,160	2,502,630				312,762		0001
Interest Rate Swap /35189/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 3.45%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2011	10/19/2041		14,100,000	3.45% [LIBOR]			131,687	7,275,205		7,275,205	3,741,191				325,447		0001
Interest Rate Swap /35190/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 3.43%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2011	10/19/2041		11,900,000	3.43% [LIBOR]			109,950	6,092,041		6,092,041	3,152,431				274,668		0001
Interest Rate Swap /35192/[Semi-Annual] FIXED [2.936%]/Quarterly LIBOR 1.13525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/17/2011	10/19/2041		1,000,000	LIBOR [2.936%]			(6,770)	(412,019)		(412,019)	(254,028)				23,081		0001
Interest Rate Swap /35263/[Semi-Annual] FIXED [2.95%]/Quarterly LIBOR 1.13525%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/18/2011	10/20/2036		8,300,000	LIBOR [2.95%]			(56,768)	(2,770,131)		(2,770,131)	(1,643,937)				167,600		0001
Interest Rate Swap /35331/[Semi-Annual] FIXED [2.85%]/Quarterly LIBOR 1.109%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/19/2011	10/21/2031		19,160,000	LIBOR [2.85%]			(122,093)	(4,595,507)		(4,595,507)	(2,701,435)				322,179		0001
Interest Rate Swap /35405/[Semi-Annual] FIXED [3.02%]/Quarterly LIBOR 0.99138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/24/2011	10/26/2036		8,300,000	LIBOR [3.02%]			(61,228)	(2,863,886)		(2,863,886)	(1,651,967)				167,703		0001
Interest Rate Swap /35451/[Semi-Annual] FIXED [2.9675%]/Quarterly LIBOR 0.99138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/25/2011	10/27/2036		27,600,000	LIBOR [2.9675%]			(196,357)	(9,294,817)		(9,294,817)	(5,476,236)				557,663		0001
Interest Rate Swap /35452/[Semi-Annual] FIXED [2.9625%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/25/2011	10/27/2031		3,000,000	LIBOR [2.9625%]			(21,268)	(756,738)		(756,738)	(424,533)				50,490		0001
Interest Rate Swap /35453/[Semi-Annual] FIXED [2.43625%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/25/2011	10/27/2021		2,600,000	LIBOR [2.43625%]			(11,591)	(74,226)		(74,226)	(39,258)				14,992		0001
Interest Rate Swap /35518/[Semi-Annual] FIXED [3.06875%]/Quarterly LIBOR 0.76013%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/27/2011	10/31/2036		8,300,000	LIBOR [3.06875%]			(66,283)	(2,933,020)		(2,933,020)	(1,658,968)				167,703		0001
Interest Rate Swap /35519/[Semi-Annual] FIXED [3.06%]/Quarterly LIBOR 0.76013%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/27/2011	10/31/2036		8,300,000	LIBOR [3.06%]			(65,920)	(2,921,554)		(2,921,554)	(1,658,110)				167,703		0001

STATEMENT AS OF JUNE 30, 2020 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /35520/[Semi-Annual] FIXED [3.1475%]/Quarterly LIBOR 0.76013%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/27/2011	10/31/2036		8,300,000	LIBOR [3.1475%]			(69,551)	(3,038,600)		(3,038,600)	(1,694,187)				167,703		0001
Interest Rate Swap /35522/[Semi-Annual] FIXED [3.1725%]/Quarterly LIBOR 0.76013%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/27/2011	10/31/2036		8,300,000	LIBOR [3.1725%]			(70,588)	(3,071,360)		(3,071,360)	(1,696,682)				167,703		0001
Interest Rate Swap /35540/[Semi-Annual] FIXED [3.1775%]/Quarterly LIBOR 0.76013%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/27/2011	10/31/2036		8,300,000	LIBOR [3.1775%]			(70,796)	(3,076,825)		(3,076,825)	(1,670,268)				167,703		0001
Interest Rate Swap /35602/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 3.2%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/27/2011	10/31/2041		100,000,000	3.2% [LIBOR]			864,212	46,641,728		46,641,728	26,020,009				2,309,221		0001
Interest Rate Swap /35603/[Semi-Annual] FIXED [2.54625%]/Quarterly LIBOR 0.68663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/28/2011	11/01/2021		16,000,000	LIBOR [2.54625%]			(88,121)	(486,485)		(486,485)	(238,296)				92,607		0001
Interest Rate Swap /35606/[Semi-Annual] FIXED [2.6725%]/Quarterly LIBOR 0.68663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/28/2011	11/01/2023		19,000,000	LIBOR [2.6725%]			(116,638)	(1,536,205)		(1,536,205)	(835,066)				173,619		0001
Interest Rate Swap /35609/[Quarterly] LIBOR [0.68663%]/Semi-Annual FIXED 3.09%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/28/2011	11/01/2041		150,000,000	3.09% [LIBOR]	(289,150)		1,233,951	66,483,839		66,483,839	37,985,794				3,464,643		0001
Interest Rate Swap /35754/[Semi-Annual] FIXED [2.55%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/01/2011	11/03/2026		233,000,000	LIBOR [2.55%]			(1,317,191)	(31,342,319)		(31,342,319)	(19,879,350)				2,933,395		0001
Interest Rate Swap /35755/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 2.6775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/01/2011	11/03/2031		167,000,000	2.6775% [LIBOR]			1,050,543	36,923,800		36,923,800	23,816,704				2,811,856		0001
Interest Rate Swap /35868/[Semi-Annual] FIXED [2.2575%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/04/2011	11/08/2021		307,400,000	LIBOR [2.2575%]			(1,276,948)	(8,346,011)		(8,346,011)	(5,135,323)				1,792,435		0001
Interest Rate Swap /35887/[Semi-Annual] FIXED [2.2%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/07/2011	11/09/2021		100,000,000	LIBOR [2.2%]			(387,055)	(2,642,924)		(2,642,924)	(1,700,899)				583,095		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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /36063/[Semi-Annual] FIXED [2.88%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/14/2011	11/16/2041		200,000,000	LIBOR [2.88%]			(1,432,092)	(80,402,730)		(80,402,730)	(50,740,702)				4,623,851		0001
Interest Rate Swap /36064/[Semi-Annual] FIXED [2.26375%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2011	11/16/2021		300,000,000	LIBOR [2.26375%]			(1,223,763)	(8,327,479)		(8,327,479)	(5,091,100)				1,762,101		0001
Interest Rate Swap /36065/[Semi-Annual] FIXED [2.87875%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2011	11/16/2041		200,000,000	LIBOR [2.87875%]			(1,430,842)	(80,418,449)		(80,418,449)	(50,827,580)				4,623,851		0001
Interest Rate Swap /36372/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 2.6625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/21/2011	11/23/2041		30,000,000	2.6625% [LIBOR]			173,652	10,758,411		10,758,411	7,493,414				693,902		0001
Interest Rate Swap /36514/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 2.08875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/23/2011	11/25/2021		218,000,000	2.08875% [LIBOR]			637,037	5,641,544		5,641,544	3,963,596				1,294,303		0001
Interest Rate Swap /36516/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 2.09%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/23/2011	11/25/2021		182,000,000	2.09% [LIBOR]			532,976	4,720,796		4,720,796	3,360,762				1,080,565		0001
Interest Rate Swap /36831/[Semi-Annual] FIXED [2.7%]/Quarterly LIBOR 0.344%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/30/2011	12/02/2036		8,300,000	LIBOR [2.7%]			(49,410)	(2,459,582)		(2,459,582)	(1,632,551)				168,165		0001
Interest Rate Swap /36832/[Semi-Annual] FIXED [2.7175%]/Quarterly LIBOR 0.344%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/30/2011	12/02/2036		8,300,000	LIBOR [2.7175%]			(50,136)	(2,482,610)		(2,482,610)	(1,634,287)				168,165		0001
Interest Rate Swap /36854/[Semi-Annual] FIXED [2.635%]/Quarterly LIBOR 0.344%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/30/2011	12/02/2031		18,850,000	LIBOR [2.635%]			(106,089)	(4,106,056)		(4,106,056)	(2,670,916)				318,504		0001
Interest Rate Swap /36883/[Semi-Annual] FIXED [2.805%]/Quarterly LIBOR 0.32663%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/01/2011	12/05/2036		8,300,000	LIBOR [2.805%]			(58,663)	(2,600,078)		(2,600,078)	(1,644,668)				168,216		0001
Interest Rate Swap /36970/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.2975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/02/2011	12/06/2031		15,800,000	3.2975% [LIBOR]				2,964,092		2,964,092	1,627,606				267,202		0001
Interest Rate Swap /36972/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.26625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/02/2011	12/06/2031		17,500,000	3.26625% [LIBOR]				4,298,478		4,298,478	2,331,952				295,952		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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /36973/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 3.206%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/02/2011	12/06/2041		26,200,000	3.206% [LIBOR]			256,943	12,276,352		12,276,352	6,867,421				606,432		0001
Interest Rate Swap /36974/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 3.1975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/02/2011	12/06/2041		20,700,000	3.1975% [LIBOR]			202,125	9,663,588		9,663,588	5,422,027				479,128		0001
Interest Rate Swap /36975/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 3.08%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/02/2011	12/06/2041		17,500,000	3.08% [LIBOR]			160,597	7,762,693		7,762,693	4,535,883				405,060		0001
Interest Rate Swap /36977/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 2.9775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/02/2011	12/06/2041		14,200,000	2.9775% [LIBOR]			123,036	6,004,660		6,004,660	3,653,210				328,677		0001
Interest Rate Swap /36979/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 2.7525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/02/2011	12/06/2041		23,900,000	2.7525% [LIBOR]			180,194	8,816,790		8,816,790	5,882,058				553,196		0001
Interest Rate Swap /37203/[Semi-Annual] FIXED [2.68%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/09/2011	12/13/2031		17,000,000	LIBOR [2.68%]			(126,971)	(3,798,517)		(3,798,517)	(2,419,122)				287,747		0001
Interest Rate Swap /37204/[Semi-Annual] FIXED [2.7775%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/09/2011	12/13/2041		17,500,000	LIBOR [2.7775%]			(139,237)	(6,678,467)		(6,678,467)	(4,467,293)				405,249		0001
Interest Rate Swap /37358/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.103%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/14/2011	12/18/2031		9,700,000	3.103% [LIBOR]				1,642,278		1,642,278	954,080				164,257		0001
Interest Rate Swap /37359/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.1375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/14/2011	12/16/2031		8,500,000	3.1375% [LIBOR]				1,949,909		1,949,909	1,092,619				143,874		0001
Interest Rate Swap /37360/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 2.999%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/14/2011	12/16/2041		12,500,000	2.999% [LIBOR]			112,798	5,226,651		5,226,651	3,143,097				289,531		0001
Interest Rate Swap /37361/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 2.795%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/14/2011	12/16/2041		5,700,000	2.795% [LIBOR]			45,622	2,152,972		2,152,972	1,409,400				132,026		0001
Interest Rate Swap /37362/[Quarterly] LIBOR [0.299%]/Semi-Annual FIXED 2.69%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/14/2011	12/17/2041		5,500,000	2.69% [LIBOR]			39,428	1,963,486		1,963,486	1,348,588				127,394		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /37365/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.0225%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/14/2011	12/16/2041		2,700,000	3.0225% [LIBOR]				1,055,345		1,055,345	663,984				62,539		0001
Interest Rate Swap /37366/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 2.8925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/14/2011	12/16/2041		10,600,000	2.8925% [LIBOR]			90,008	4,293,801		4,293,801	2,733,352				245,522		0001
Interest Rate Swap /37367/[Quarterly] LIBOR [0.299%]/Semi-Annual FIXED 3.025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/14/2011	12/17/2041		14,600,000	3.025% [LIBOR]			129,118	6,308,111		6,308,111	3,808,119				338,172		0001
Interest Rate Swap /37368/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 2.6%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/14/2011	12/16/2041		13,800,000	2.6% [LIBOR]			96,998	4,770,694		4,770,694	3,470,914				319,642		0001
Interest Rate Swap /37470/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.185%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/19/2011	12/21/2023		240,000,000	2.185% [LIBOR]			824,735	16,185,810		16,185,810	11,638,436				2,238,571		0001
Interest Rate Swap /37472/[Semi-Annual] FIXED [2.365%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/19/2011	12/21/2026		350,000,000	LIBOR [2.365%]			(1,517,739)	(43,735,962)		(43,735,962)	(30,615,318)				4,454,773		0001
Interest Rate Swap /37473/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.4775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/19/2011	12/21/2031		115,000,000	2.4775% [LIBOR]			563,373	23,078,207		23,078,207	16,507,272				1,948,224		0001
Interest Rate Swap /37494/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.445%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2011	12/22/2026		437,500,000	2.445% [LIBOR]			2,072,173	56,949,078		56,949,078	37,827,380				5,568,466		0001
Interest Rate Swap /37495/[Semi-Annual] FIXED [2.56375%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2011	12/22/2031		376,000,000	LIBOR [2.56375%]			(2,004,135)	(79,212,392)		(79,212,392)	(53,563,333)				6,369,844		0001
Interest Rate Swap /37529/[Semi-Annual] FIXED [2.298%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2011	12/28/2023		58,000,000	LIBOR [2.298%]			(182,784)	(4,178,915)		(4,178,915)	(2,848,969)				541,765		0001
Interest Rate Swap /37530/[Semi-Annual] FIXED [2.115%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2011	12/28/2021		90,000,000	LIBOR [2.115%]			(201,280)	(2,530,360)		(2,530,360)	(1,796,605)				551,135		0001
Interest Rate Swap /37531/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 2.473%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2011	12/28/2026		113,000,000	2.473% [LIBOR]			454,989	15,048,573		15,048,573	10,001,264				1,440,473		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /37533/[Semi-Annual] FIXED [2.288%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/22/2011	12/28/2023		270,000,000	LIBOR [2.288%]			(837,391)	(19,265,796)		(19,265,796)	(13,026,853)				2,522,008		0001
Interest Rate Swap /37534/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 2.463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/22/2011	12/28/2026		316,000,000	2.463% [LIBOR]			1,256,558	41,585,206		41,585,206	27,525,792				4,028,225		0001
Interest Rate Swap /37536/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 2.683%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/22/2011	12/28/2041		65,000,000	2.683% [LIBOR]			329,969	23,669,912		23,669,912	16,488,793				1,506,963		0001
Interest Rate Swap /37541/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 2.684%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/22/2011	12/28/2041		18,000,000	2.684% [LIBOR]			91,466	6,546,602		6,546,602	4,534,365				417,313		0001
Interest Rate Swap /37701/[Quarterly] LIBOR [0.5825%]/Semi-Annual FIXED 1.92%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/03/2012	07/05/2020		8,000,000	1.92% [LIBOR]	(40)		9,863	607		607	(2,891)				5,657		0001
Interest Rate Swap /37744/[Semi-Annual] FIXED [2.61875%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/05/2012	01/09/2032		1,500,000	LIBOR [2.61875%]			(7,285)	(325,947)		(325,947)	(214,385)				25,467		0001
Interest Rate Swap /37745/[Semi-Annual] FIXED [2.10875%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/05/2012	01/09/2022		5,500,000	LIBOR [2.10875%]			(12,685)	(155,868)		(155,868)	(108,776)				34,016		0001
Interest Rate Swap /37749/[Quarterly] LIBOR [1.31988%]/Semi-Annual FIXED 5.33%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2012	01/09/2022		25,000,000	5.33% [LIBOR]			460,317	1,937,912		1,937,912	122,262				154,616		0001
Interest Rate Swap /37820/[Semi-Annual] FIXED [2.729%]/Quarterly LIBOR 1.31138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/10/2012	01/12/2037		8,400,000	LIBOR [2.729%]			(45,481)	(2,577,349)		(2,577,349)	(1,710,716)				170,760		0001
Interest Rate Swap /37956/[Quarterly] LIBOR [1.13488%]/Semi-Annual FIXED 5.45%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2012	01/17/2022		75,000,000	5.45% [LIBOR]			1,451,588	6,029,249		6,029,249	335,420				466,871		0001
Interest Rate Swap /37984/[Semi-Annual] FIXED [1.8925%]/Quarterly LIBOR 1.13488%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/13/2012	01/17/2021		38,000,000	LIBOR [1.8925%]			(59,546)	(320,954)		(320,954)	(268,843)				140,908		0001
Interest Rate Swap /38114/[Semi-Annual] FIXED [2.638%]/Quarterly LIBOR 1.13525%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2012	01/20/2037		8,400,000	LIBOR [2.638%]			(44,348)	(2,419,834)		(2,419,834)	(1,656,045)				170,915		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /38140/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 3.935%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/19/2012	01/23/2042		130,000,000	3.935% [LIBOR]			1,550,670	80,595,547		80,595,547	36,285,189				3,018,129		0001
Interest Rate Swap /38187/[Semi-Annual] FIXED [2.79%]/Quarterly LIBOR 1.02025%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	01/20/2012	01/24/2037		8,400,000	LIBOR [2.79%]			(52,363)	(2,624,581)		(2,624,581)	(1,672,234)				170,966		0001
Interest Rate Swap /38189/[Semi-Annual] FIXED [1.965%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/23/2012	07/25/2020		35,000,000	LIBOR [1.965%]			(73,465)	(24,598)		(24,598)	8,286				49,497		0001
Interest Rate Swap /38195/[Semi-Annual] FIXED [2.845%]/Quarterly LIBOR 0.99138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2012	01/25/2037		8,400,000	LIBOR [2.845%]			(54,592)	(2,699,238)		(2,699,238)	(1,678,166)				170,966		0001
Interest Rate Swap /38210/[Semi-Annual] FIXED [2.7475%]/Quarterly LIBOR 0.99138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2012	01/25/2032		18,924,000	LIBOR [2.7475%]			(113,762)	(4,397,896)		(4,397,896)	(2,719,923)				321,847		0001
Interest Rate Swap /38216/[Semi-Annual] FIXED [2.185%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	01/23/2012	01/25/2022		11,500,000	LIBOR [2.185%]	(1,665)		(36,789)	(345,372)		(345,372)	(223,743)				72,047		0001
Interest Rate Swap /38301/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 2.84%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/25/2012	01/27/2042		50,000,000	2.84% [LIBOR]			323,845	20,154,242		20,154,242	12,786,727				1,161,357		0001
Interest Rate Swap /38384/[Semi-Annual] FIXED [1.82%]/Quarterly LIBOR 0.76013%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/27/2012	07/31/2020		25,000,000	LIBOR [1.82%]			(43,553)	(20,806)		(20,806)	(18,691)				35,355		0001
Interest Rate Swap /38507/[Semi-Annual] FIXED [1.955%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/31/2012	02/02/2022		6,000,000	LIBOR [1.955%]			(16,069)	(162,833)		(162,833)	(129,826)				37,829		0001
Interest Rate Swap /38508/[Semi-Annual] FIXED [2.7%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/31/2012	02/02/2042		2,000,000	LIBOR [2.7%]			(12,806)	(750,507)		(750,507)	(519,848)				46,465		0001
Interest Rate Swap /38604/[Semi-Annual] FIXED [2.66625%]/Quarterly LIBOR 0.50088%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/02/2012	02/06/2037		8,400,000	LIBOR [2.66625%]			(52,923)	(2,501,939)		(2,501,939)	(1,711,282)				171,121		0001
Interest Rate Swap /38704/[Semi-Annual] FIXED [2.804%]/Quarterly LIBOR 0.44763%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/07/2012	02/09/2037		8,400,000	LIBOR [2.804%]			(57,881)	(2,651,121)		(2,651,121)	(1,680,009)				171,173		0001

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Interest Rate Swap /38888/[Semi-Annual] FIXED [2.8325%]/Quarterly LIBOR 0.4335%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/09/2012	02/13/2037		8,400,000	LIBOR [2.8325%]			(59,047)	(2,692,177)		(2,692,177)	(1,711,161)				171,224		0001
Interest Rate Swap /38910/[Semi-Annual] FIXED [1.848%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2012	08/14/2020		25,000,000	LIBOR [1.848%]			(52,044)	(42,210)		(42,210)	(34,740)				43,301		0001
Interest Rate Swap /38930/[Quarterly] LIBOR [0.424%]/Semi-Annual FIXED 2.7925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/10/2012	02/14/2042		144,000,000	2.7925% [LIBOR]			979,814	55,739,477		55,739,477	37,062,584				3,347,806		0001
Interest Rate Swap /38931/[Quarterly] LIBOR [0.424%]/Semi-Annual FIXED 2.793%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2012	02/14/2042		77,000,000	2.793% [LIBOR]			524,121	30,378,209		30,378,209	19,681,851				1,790,147		0001
Interest Rate Swap /38932/[Semi-Annual] FIXED [2.674%]/Quarterly LIBOR 0.424%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2012	02/14/2032		30,000,000	LIBOR [2.674%]			(186,353)	(6,825,162)		(6,825,162)	(4,432,861)				511,542		0001
Interest Rate Swap /39004/[Semi-Annual] FIXED [2.425%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/15/2012	02/17/2027		20,000,000	LIBOR [2.425%]			(97,709)	(2,621,991)		(2,621,991)	(1,780,663)				257,488		0001
Interest Rate Swap /39208/[Semi-Annual] FIXED [2.8425%]/Quarterly LIBOR 0.3595%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/21/2012	02/23/2037		8,300,000	LIBOR [2.8425%]			(55,514)	(2,676,206)		(2,676,206)	(1,668,211)				169,338		0001
Interest Rate Swap /39399/[Semi-Annual] FIXED [1.876%]/Quarterly LIBOR 0.37125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/24/2012	08/28/2020		40,000,000	LIBOR [1.876%]			(76,519)	(94,849)		(94,849)	(73,945)				80,000		0001
Interest Rate Swap /39567/[Semi-Annual] FIXED [1.8%]/Quarterly LIBOR 0.35%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/28/2012	09/01/2020		40,000,000	LIBOR [1.8%]			(59,295)	(95,850)		(95,850)	(96,916)				82,462		0001
Interest Rate Swap /39946/[Semi-Annual] FIXED [2.06375%]/Quarterly LIBOR 0.31288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/07/2012	03/09/2022		22,000,000	LIBOR [2.06375%]			(88,315)	(680,879)		(680,879)	(493,286)				143,000		0001
Interest Rate Swap /40084/[Quarterly] LIBOR [0.31838%]/Semi-Annual FIXED 2.865%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/08/2012	03/12/2042		190,000,000	2.865% [LIBOR]			1,601,890	76,619,645		76,619,645	49,385,708				4,425,410		0001
Interest Rate Swap /40131/[Semi-Annual] FIXED [1.867%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/12/2012	09/14/2020		25,000,000	LIBOR [1.867%]			(84,471)	(78,294)		(78,294)	(66,352)				57,282		0001

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Interest Rate Swap /40142/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 2.83%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/12/2012	03/14/2042		240,000,000	2.83% [LIBOR]			1,966,521	95,348,754		95,348,754	61,620,602				5,591,278		0001
Interest Rate Swap /40187/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 3.25375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/13/2012	03/16/2042		30,100,000	3.25375% [LIBOR]			309,958	14,545,129		14,545,129	8,088,896				701,240		0001
Interest Rate Swap /40188/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 3.46625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/13/2012	03/15/2042		41,600,000	3.46625% [LIBOR]			473,204	22,255,316		22,255,316	11,597,323				969,155		0001
Interest Rate Swap /40189/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.5625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2012	03/15/2032		26,600,000	3.5625% [LIBOR]				5,480,109		5,480,109	2,739,639				455,124		0001
Interest Rate Swap /40190/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.58375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2012	03/15/2032		33,100,000	3.58375% [LIBOR]				9,067,344		9,067,344	4,430,623				566,339		0001
Interest Rate Swap /40191/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 3.401%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2012	03/15/2042		35,500,000	3.401% [LIBOR]			392,234	18,267,885		18,267,885	9,562,597				827,043		0001
Interest Rate Swap /40192/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 2.8975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/13/2012	03/15/2042		40,000,000	2.8975% [LIBOR]			341,254	16,718,013		16,718,013	10,638,763				931,880		0001
Interest Rate Swap /40193/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 3.1355%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/13/2012	03/15/2042		24,600,000	3.1355% [LIBOR]			239,145	11,486,336		11,486,336	6,674,736				573,106		0001
Interest Rate Swap /40243/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 2.945%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/13/2012	03/15/2042		320,000,000	2.945% [LIBOR]			2,806,028	134,368,108		134,368,108	83,804,564				7,455,038		0001
Interest Rate Swap /40245/[Semi-Annual] FIXED [2.93375%]/Quarterly LIBOR 0.32088%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/14/2012	03/16/2037		8,500,000	LIBOR [2.93375%]	(12,839)		(73,930)	(2,871,025)		(2,871,025)	(1,670,376)				173,731		0001
Interest Rate Swap /40308/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 3.045%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/14/2012	03/16/2042		160,000,000	3.045% [LIBOR]			1,480,616	70,642,531		70,642,531	41,846,614				3,727,519		0001
Interest Rate Swap /40309/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 3.037%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/14/2012	03/16/2042		80,000,000	3.037% [LIBOR]			737,108	35,731,088		35,731,088	21,527,654				1,863,760		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /40348/[Semi-Annual] FIXED [3.0875%]/Quarterly LIBOR 0.31625%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	03/15/2012	03/19/2037		8,500,000	LIBOR [3.0875%]			(72,424)	(3,086,665)		(3,086,665)	(1,746,534)				173,783		0001
Interest Rate Swap /40389/[Semi-Annual] FIXED [2.346%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	03/15/2012	03/19/2022		25,000,000	LIBOR [2.346%]			(120,323)	(909,768)		(909,768)	(540,558)				164,412		0001
Interest Rate Swap /40409/[Semi-Annual] FIXED [3.1075%]/Quarterly LIBOR 0.30638%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/16/2012	03/20/2037		8,400,000	LIBOR [3.1075%]			(70,229)	(3,078,022)		(3,078,022)	(1,723,667)				171,738		0001
Interest Rate Swap /40424/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 3.10992%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	03/16/2012	03/20/2042		135,000,000	3.10992% [LIBOR]			1,130,312	61,423,535		61,423,535	35,518,995				3,145,819		0001
Interest Rate Swap /40425/[Semi-Annual] FIXED [2.1875%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/16/2012	09/20/2020		40,000,000	LIBOR [2.1875%]			(150,422)	(166,466)		(166,466)	(55,804)				95,917		0001
Interest Rate Swap /40427/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 3.10259%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	03/16/2012	03/20/2042		115,000,000	3.10259% [LIBOR]			958,641	52,936,272		52,936,272	31,135,654				2,679,771		0001
Interest Rate Swap /40459/[Semi-Annual] FIXED [2.98375%]/Quarterly LIBOR 0.30638%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	03/19/2012	03/21/2032		32,000,000	LIBOR [2.98375%]	(33,953)		(237,765)	(8,391,152)		(8,391,152)	(4,575,056)				547,985		0001
Interest Rate Swap /40479/[Semi-Annual] FIXED [3.109%]/Quarterly LIBOR 0.30638%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	03/19/2012	03/21/2037		8,400,000	LIBOR [3.109%]			(67,674)	(3,081,245)		(3,081,245)	(1,730,036)				171,790		0001
Interest Rate Swap /40503/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.659%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	03/19/2012	03/21/2024		175,000,000	2.659% [LIBOR]			1,016,119	15,663,853		15,663,853	8,767,856				1,689,906		0001
Interest Rate Swap /40543/[Semi-Annual] FIXED [2.6375%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	03/21/2012	03/23/2024		38,000,000	LIBOR [2.6375%]			(215,630)	(3,381,173)		(3,381,173)	(1,909,746)				367,443		0001
Interest Rate Swap /40545/[Semi-Annual] FIXED [3.13%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	03/21/2012	03/23/2042		10,000,000	LIBOR [3.13%]			(81,370)	(4,661,640)		(4,661,640)	(2,715,550)				233,077		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /40724/[Semi-Annual] FIXED [2.079%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/27/2012	09/29/2020		25,000,000	LIBOR [2.079%]			(51,411)	(107,886)		(107,886)	(60,362)				62,500		0001
Interest Rate Swap /40951/[Semi-Annual] FIXED [2.051%]/Quarterly LIBOR 0.30375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/02/2012	10/04/2020		40,000,000	LIBOR [2.051%]			(75,442)	(176,750)		(176,750)	(100,794)				101,980		0001
Interest Rate Swap /40957/[Semi-Annual] FIXED [2.981%]/Quarterly LIBOR 0.30375%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2012	04/04/2037		8,400,000	LIBOR [2.981%]			(54,903)	(2,911,840)		(2,911,840)	(1,714,336)				171,995		0001
Interest Rate Swap /40983/[Semi-Annual] FIXED [2.9925%]/Quarterly LIBOR 0.30375%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/02/2012	04/04/2037		8,500,000	LIBOR [2.9925%]			(56,045)	(2,962,175)		(2,962,175)	(1,740,870)				174,043		0001
Interest Rate Swap /41031/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 3.083%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/04/2012	04/10/2042		86,000,000	3.083% [LIBOR]			621,916	38,654,916		38,654,916	22,645,316				2,006,769		0001
Interest Rate Swap /41036/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 3.0825%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2012	04/10/2042		87,000,000	3.0825% [LIBOR]			628,930	39,722,324		39,722,324	22,941,150				2,030,104		0001
Interest Rate Swap /41065/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 3.5725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/05/2012	04/11/2042		6,100,000	3.5725% [LIBOR]	(12,003)		58,788	3,357,689		3,357,689	1,639,450				142,341		0001
Interest Rate Swap /41066/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 3.2925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/05/2012	04/11/2042		4,300,000	3.2925% [LIBOR]	(8,461)		35,421	2,119,088		2,119,088	1,129,767				100,338		0001
Interest Rate Swap /41067/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 3.041%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/05/2012	04/11/2042		9,000,000	3.041% [LIBOR]	(17,710)		62,819	3,969,428		3,969,428	2,315,916				210,011		0001
Interest Rate Swap /41068/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.755%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/05/2012	04/11/2032		4,100,000	3.755% [LIBOR]				1,187,676		1,187,676	560,845				70,360		0001
Interest Rate Swap /41069/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.72125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/05/2012	04/11/2032		3,750,000	3.72125% [LIBOR]				815,671		815,671	395,120				64,354		0001
Interest Rate Swap /41070/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 3.4075%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/05/2012	04/13/2042		5,200,000	3.4075% [LIBOR]			45,796	2,683,145		2,683,145	1,418,506				121,367		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /41071/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 3.63375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	04/05/2012	04/11/2042		7,400,000	3.63375% [LIBOR]			73,583	4,161,457		4,161,457	2,055,225				172,675		0001
Interest Rate Swap /41096/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 5.623%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	04/05/2012	04/11/2022		15,000,000	5.623% [LIBOR]			298,348	1,434,636		1,434,636	115,516				100,062		0001
Interest Rate Swap /41107/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 5.625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	04/05/2012	04/11/2022		15,000,000	5.625% [LIBOR]			298,498	1,433,851		1,433,851	109,657				100,062		0001
Interest Rate Swap /41113/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 3.05%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	04/05/2012	04/11/2042		17,000,000	3.05% [LIBOR]			119,423	7,518,433		7,518,433	4,499,564				396,687		0001
Interest Rate Swap /41159/[Semi-Annual] FIXED [1.9175%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	04/10/2012	10/12/2020		25,000,000	LIBOR [1.9175%]			(33,921)	(106,983)		(106,983)	(81,368)				67,315		0001
Interest Rate Swap /41260/[Semi-Annual] FIXED [2.89054%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	04/11/2012	04/13/2042		242,000,000	LIBOR [2.89054%]			(1,505,738)	(99,122,044)		(99,122,044)	(63,215,641)				5,648,251		0001
Interest Rate Swap /41412/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.50125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	04/16/2012	04/19/2032		7,500,000	3.50125% [LIBOR]				1,982,884		1,982,884	992,734				128,817		0001
Interest Rate Swap /41413/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 3.3125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	04/16/2012	04/18/2042		12,800,000	3.3125% [LIBOR]			110,480	6,366,924		6,366,924	3,426,025				298,819		0001
Interest Rate Swap /41414/[Quarterly] LIBOR [1.09763%]/Semi-Annual FIXED 3.03875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	04/16/2012	04/22/2042		7,300,000	3.03875% [LIBOR]			53,762	3,220,871		3,220,871	1,910,458				170,459		0001
Interest Rate Swap /41415/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.465%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	04/16/2012	04/18/2032		9,500,000	3.465% [LIBOR]				1,877,115		1,877,115	972,079				163,168		0001
Interest Rate Swap /41416/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 2.807%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	04/16/2012	04/18/2042		11,800,000	2.807% [LIBOR]			72,024	4,636,251		4,636,251	3,035,014				275,474		0001
Interest Rate Swap /41417/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 3.375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	04/16/2012	04/18/2042		2,900,000	3.375% [LIBOR]			25,937	1,478,522		1,478,522	782,318				67,701		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /41418/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 3.151%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/16/2012	04/20/2042		10,800,000	3.151% [LIBOR]			84,721	5,009,837		5,009,837	2,860,790				252,186		0001
Interest Rate Swap /41419/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.385%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2012	04/19/2042		9,100,000	3.385% [LIBOR]				4,153,012		4,153,012	2,298,489				212,490		0001
Interest Rate Swap /41463/[Semi-Annual] FIXED [2.86%]/Quarterly LIBOR 1.13525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2012	04/19/2042		5,000,000	LIBOR [2.86%]			(31,948)	(2,022,790)		(2,022,790)	(1,290,144)				116,753		0001
Interest Rate Swap /41464/[Semi-Annual] FIXED [2.114%]/Quarterly LIBOR 1.13525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/17/2012	04/19/2022		20,000,000	LIBOR [2.114%]			(53,190)	(670,551)		(670,551)	(468,625)				134,164		0001
Interest Rate Swap /41546/[Semi-Annual] FIXED [1.893%]/Quarterly LIBOR 1.02025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/20/2012	10/24/2020		25,000,000	LIBOR [1.893%]			(43,719)	(117,037)		(117,037)	(92,792)				70,711		0001
Interest Rate Swap /41643/[Semi-Annual] FIXED [2.08%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/24/2012	04/26/2022		150,000,000	LIBOR [2.08%]			(401,534)	(4,987,728)		(4,987,728)	(3,579,205)				1,011,805		0001
Interest Rate Swap /41845/[Semi-Annual] FIXED [1.871%]/Quarterly LIBOR 0.68663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/27/2012	11/01/2020		35,000,000	LIBOR [1.871%]			(74,597)	(174,169)		(174,169)	(145,529)				102,042		0001
Interest Rate Swap /41969/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.46375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/01/2012	05/03/2042		10,300,000	3.46375% [LIBOR]				4,182,601		4,182,601	2,326,601				240,732		0001
Interest Rate Swap /41970/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.4925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/01/2012	05/03/2042		13,400,000	3.4925% [LIBOR]				6,365,453		6,365,453	3,450,667				313,185		0001
Interest Rate Swap /41971/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.58125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/01/2012	05/03/2032		5,800,000	3.58125% [LIBOR]				1,195,184		1,195,184	603,277				99,787		0001
Interest Rate Swap /41972/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.3375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/01/2012	05/04/2042		7,500,000	3.3375% [LIBOR]				1,483,559		1,483,559	904,856				175,290		0001
Interest Rate Swap /41976/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.398%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/01/2012	05/04/2042		13,900,000	3.398% [LIBOR]				4,381,245		4,381,245	2,522,458				324,871		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /41977/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.605%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/01/2012	05/03/2032		4,700,000	3.605% [LIBOR]				1,289,184		1,289,184	635,485				80,862		0001
Interest Rate Swap /41978/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 3.4675%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/01/2012	05/03/2042		24,600,000	3.4675% [LIBOR]			251,921	13,040,809		13,040,809	6,705,822				574,951		0001
Interest Rate Swap /41981/[Quarterly] LIBOR [0.50088%]/Semi-Annual FIXED 3.11%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/01/2012	05/06/2042		10,100,000	3.11% [LIBOR]			86,043	4,609,693		4,609,693	2,673,513				236,057		0001
Interest Rate Swap /41990/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 3.395%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/01/2012	05/03/2042		20,300,000	3.395% [LIBOR]			200,527	10,449,967		10,449,967	5,548,595				474,452		0001
Interest Rate Swap /41993/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 3.2275%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/01/2012	05/05/2042		17,400,000	3.2275% [LIBOR]			158,177	8,355,838		8,355,838	4,690,244				406,673		0001
Interest Rate Swap /41996/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 2.98875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/01/2012	05/03/2042		14,600,000	2.98875% [LIBOR]			114,565	6,291,933		6,291,933	3,857,139				341,231		0001
Interest Rate Swap /42033/[Semi-Annual] FIXED [1.845%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/02/2012	11/04/2020		20,000,000	LIBOR [1.845%]			(43,092)	(101,774)		(101,774)	(89,213)				58,310		0001
Interest Rate Swap /42188/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 2.432%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/08/2012	05/10/2027		11,600,000	2.432% [LIBOR]			58,354	1,565,579		1,565,579	1,052,354				151,911		0001
Interest Rate Swap /42219/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 2.42%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/09/2012	05/11/2027		11,600,000	2.42% [LIBOR]			57,699	1,556,547		1,556,547	1,056,354				151,911		0001
Interest Rate Swap /42318/[Semi-Annual] FIXED [2.4475%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/11/2012	05/15/2027		35,000,000	LIBOR [2.4475%]			(178,161)	(4,776,316)		(4,776,316)	(3,185,910)				459,021		0001
Interest Rate Swap /42334/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 2.375%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/14/2012	05/16/2027		11,600,000	2.375% [LIBOR]			53,771	1,524,277		1,524,277	1,056,269				152,133		0001
Interest Rate Swap /42342/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 2.37%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2012	05/16/2027		11,600,000	2.37% [LIBOR]			53,481	1,532,023		1,532,023	1,076,887				152,133		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /42434/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 2.345%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/16/2012	05/18/2027		11,600,000	2.345% [LIBOR]	(7,240)		52,031	1,501,151		1,501,151	1,047,953				152,133		0001
Interest Rate Swap /42517/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 2.24625%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/17/2012	05/21/2027		11,500,000	2.24625% [LIBOR]			44,633	1,411,716		1,411,716	1,059,923				150,931		0001
Interest Rate Swap /42546/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 2.223%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/17/2012	05/21/2027		11,500,000	2.223% [LIBOR]			43,296	1,404,673		1,404,673	1,070,739				150,931		0001
Interest Rate Swap /42571/[Quarterly] LIBOR [0.358%]/Semi-Annual FIXED 1.83875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/18/2012	05/22/2022		151,000,000	1.83875% [LIBOR]			277,003	4,610,172		4,610,172	3,992,253				1,040,696		0001
Interest Rate Swap /42579/[Quarterly] LIBOR [0.358%]/Semi-Annual FIXED 2.215%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/18/2012	05/22/2027		11,500,000	2.215% [LIBOR]			42,731	1,389,266		1,389,266	1,052,353				151,040		0001
Interest Rate Swap /42593/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 2.242%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/21/2012	05/23/2027		11,500,000	2.242% [LIBOR]			42,388	1,410,254		1,410,254	1,053,931				151,040		0001
Interest Rate Swap /43317/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 2.33%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/31/2012	06/06/2042		200,000,000	2.33% [LIBOR]			1,085,399	59,449,819		59,449,819	49,618,833				4,682,947		0001
Interest Rate Swap /43568/[Semi-Annual] FIXED [2.38625%]/Quarterly LIBOR 0.31463%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/07/2012	06/11/2032		9,200,000	LIBOR [2.38625%]			(56,319)	(1,802,750)		(1,802,750)	(1,355,082)				159,016		0001
Interest Rate Swap /43569/[Semi-Annual] FIXED [1.8275%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/07/2012	06/11/2022		32,000,000	LIBOR [1.8275%]			(106,491)	(1,000,429)		(1,000,429)	(876,788)				223,428		0001
Interest Rate Swap /43570/[Semi-Annual] FIXED [2.4875%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/07/2012	06/11/2042		14,000,000	LIBOR [2.4875%]			(92,790)	(4,604,868)		(4,604,868)	(3,558,335)				327,956		0001
Interest Rate Swap /43748/[Semi-Annual] FIXED [2.411%]/Quarterly LIBOR 0.31338%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/11/2012	06/13/2032		9,200,000	LIBOR [2.411%]			(56,340)	(1,853,747)		(1,853,747)	(1,381,801)				159,083		0001
Interest Rate Swap /43946/[Semi-Annual] FIXED [2.455%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/13/2012	06/15/2042		10,000,000	LIBOR [2.455%]			(63,188)	(3,223,493)		(3,223,493)	(2,535,880)				234,307		0001

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Interest Rate Swap /43947/[Semi-Annual] FIXED [1.76875%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/13/2012	06/15/2022		30,000,000	LIBOR [1.76875%]			(86,628)	(905,043)		(905,043)	(829,641)				210,000		0001
Interest Rate Swap /44091/[Semi-Annual] FIXED [2.31625%]/Quarterly LIBOR 0.30638%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/19/2012	06/21/2032		9,100,000	LIBOR [2.31625%]			(37,243)	(1,711,888)		(1,711,888)	(1,333,259)				157,485		0001
Interest Rate Swap /44141/[Semi-Annual] FIXED [2.38875%]/Quarterly LIBOR 0.30638%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/20/2012	06/22/2032		9,100,000	LIBOR [2.38875%]			(40,542)	(1,788,779)		(1,788,779)	(1,339,320)				157,485		0001
Interest Rate Swap /44291/[Semi-Annual] FIXED [1.80625%]/Quarterly LIBOR 0.28375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/22/2012	06/26/2022		21,000,000	LIBOR [1.80625%]			(26,171)	(663,565)		(663,565)	(602,143)				148,121		0001
Interest Rate Swap /44292/[Semi-Annual] FIXED [2.354%]/Quarterly LIBOR 0.28375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/22/2012	06/26/2032		12,000,000	LIBOR [2.354%]			(47,820)	(2,343,753)		(2,343,753)	(1,806,684)				207,759		0001
Interest Rate Swap /44544/[Semi-Annual] FIXED [2.37%]/Quarterly LIBOR 0.30375%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/29/2012	07/03/2032		9,100,000	LIBOR [2.37%]			(30,564)	(1,772,554)		(1,772,554)	(1,346,923)				157,748		0001
Interest Rate Swap /44587/[Semi-Annual] FIXED [2.34875%]/Quarterly LIBOR 0.30375%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/02/2012	07/05/2032		9,100,000	LIBOR [2.34875%]			(30,727)	(1,747,496)		(1,747,496)	(1,351,133)				157,748		0001
Interest Rate Swap /44607/[Semi-Annual] FIXED [2.33%]/Quarterly LIBOR 0.30375%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/02/2012	07/05/2032		9,100,000	LIBOR [2.33%]			(29,874)	(1,752,240)		(1,752,240)	(1,368,668)				157,748		0001
Interest Rate Swap /44623/[Semi-Annual] FIXED [2.345%]/Quarterly LIBOR 0.30375%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/03/2012	07/05/2032		9,100,000	LIBOR [2.345%]			(30,557)	(1,745,052)		(1,745,052)	(1,334,592)				157,748		0001
Interest Rate Swap /45169/[Semi-Annual] FIXED [1.643%]/Quarterly LIBOR 1.043%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/19/2012	07/23/2022		45,000,000	LIBOR [1.643%]			(21,070)	(1,303,113)		(1,303,113)	(1,325,893)				323,719		0001
Interest Rate Swap /45217/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 2.1275%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/23/2012	07/25/2032		120,000,000	2.1275% [LIBOR]			349,380	20,263,449		20,263,449	17,934,453				2,084,514		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /45218/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 2.266%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/23/2012	07/25/2042		25,000,000	2.266% [LIBOR]	(49,845)		90,100	7,110,201		7,110,201	6,080,926				587,234		0001
Interest Rate Swap /45219/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 1.7525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2012	07/25/2024		180,000,000	1.7525% [LIBOR]			186,570	10,775,693		10,775,693	10,351,341				1,815,682		0001
Interest Rate Swap /45367/[Semi-Annual] FIXED [2.40625%]/Quarterly LIBOR 0.76013%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/27/2012	07/31/2042		6,800,000	LIBOR [2.40625%]			(31,779)	(2,131,984)		(2,131,984)	(1,723,163)				159,764		0001
Interest Rate Swap /45424/[Semi-Annual] FIXED [2.375%]/Quarterly LIBOR 0.68663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2012	08/01/2042		140,000,000	LIBOR [2.375%]			(651,188)	(43,126,799)		(43,126,799)	(35,053,244)				3,290,000		0001
Interest Rate Swap /45568/[Quarterly] LIBOR [0.50088%]/Semi-Annual FIXED 2.055%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2012	08/06/2027		20,000,000	2.055% [LIBOR]			64,883	2,254,755		2,254,755	1,909,756				266,458		0001
Interest Rate Swap /45591/[Semi-Annual] FIXED [2.29875%]/Quarterly LIBOR 0.44763%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/06/2012	08/08/2032		9,000,000	LIBOR [2.29875%]			(39,243)	(1,684,376)		(1,684,376)	(1,341,938)				156,597		0001
Interest Rate Swap /45592/[Semi-Annual] FIXED [2.35%]/Quarterly LIBOR 0.44763%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/07/2012	08/09/2032		9,000,000	LIBOR [2.35%]			(41,585)	(1,739,177)		(1,739,177)	(1,344,367)				156,597		0001
Interest Rate Swap /45604/[Semi-Annual] FIXED [2.38875%]/Quarterly LIBOR 0.44763%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/07/2012	08/09/2032		9,000,000	LIBOR [2.38875%]			(43,329)	(1,780,612)		(1,780,612)	(1,346,224)				156,597		0001
Interest Rate Swap /45701/[Semi-Annual] FIXED [2.429%]/Quarterly LIBOR 0.4335%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/09/2012	08/13/2032		9,000,000	LIBOR [2.429%]			(45,107)	(1,849,626)		(1,849,626)	(1,367,467)				156,662		0001
Interest Rate Swap /45753/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.02375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/13/2012	08/15/2042		8,500,000	3.02375% [LIBOR]				2,812,019		2,812,019	1,796,373				199,931		0001
Interest Rate Swap /45771/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 2.93625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/13/2012	08/15/2042		7,500,000	2.93625% [LIBOR]				1,250,234		1,250,234	875,856				176,410		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /45772/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.04875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/13/2012	08/15/2042		9,500,000	3.04875% [LIBOR]				3,764,750		3,764,750	2,368,944				223,452		0001
Interest Rate Swap /45775/[Quarterly] LIBOR [0.39238%]/Semi-Annual FIXED 2.691%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/13/2012	08/15/2042		13,400,000	2.691% [LIBOR]			84,525	5,010,421		5,010,421	3,463,892				315,185		0001
Interest Rate Swap /45779/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.13%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/13/2012	08/15/2032		11,600,000	3.13% [LIBOR]				2,608,080		2,608,080	1,492,173				202,003		0001
Interest Rate Swap /45780/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.1075%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/13/2012	08/15/2032		9,200,000	3.1075% [LIBOR]	(10,094)			1,536,106		1,536,106	886,379				160,209		0001
Interest Rate Swap /45781/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 2.977%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/13/2012	08/15/2042		11,500,000	2.977% [LIBOR]	(22,995)			2,948,207		2,948,207	1,933,700				270,495		0001
Interest Rate Swap /45903/[Semi-Annual] FIXED [2.64625%]/Quarterly LIBOR 0.38563%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/15/2012	08/17/2042		7,000,000	LIBOR [2.64625%]			(41,942)	(2,605,047)		(2,605,047)	(1,854,253)				164,649		0001
Interest Rate Swap /45919/[Semi-Annual] FIXED [2.691%]/Quarterly LIBOR 0.38563%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/15/2012	08/17/2042		7,000,000	LIBOR [2.691%]			(43,508)	(2,622,761)		(2,622,761)	(1,806,935)				164,649		0001
Interest Rate Swap /45975/[Semi-Annual] FIXED [2.76%]/Quarterly LIBOR 0.37663%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/16/2012	08/20/2042		7,100,000	LIBOR [2.76%]			(46,059)	(2,812,055)		(2,812,055)	(1,900,142)				167,039		0001
Interest Rate Swap /45976/[Semi-Annual] FIXED [2.173%]/Quarterly LIBOR 0.37663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/16/2012	08/20/2024		25,000,000	LIBOR [2.173%]			(88,805)	(1,961,710)		(1,961,710)	(1,433,777)				254,337		0001
Interest Rate Swap /46061/[Semi-Annual] FIXED [2.73625%]/Quarterly LIBOR 0.3595%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/21/2012	08/23/2042		7,100,000	LIBOR [2.73625%]			(43,716)	(2,730,697)		(2,730,697)	(1,843,223)				167,076		0001
Interest Rate Swap /46192/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.1925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/27/2012	08/29/2027		150,000,000	2.1925% [LIBOR]			520,351	18,392,171		18,392,171	14,218,920				2,008,264		0001
Interest Rate Swap /46378/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.20625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/29/2012	08/31/2027		100,000,000	2.20625% [LIBOR]			353,776	12,363,715		12,363,715	9,457,968				1,338,843		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /46775/[Semi-Annual] FIXED [2.47875%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/11/2012	09/13/2032		30,000,000	LIBOR [2.47875%]			(193,879)	(6,301,801)		(6,301,801)	(4,490,782)				523,927		0001
Interest Rate Swap /47112/[Quarterly] LIBOR [0.29663%]/Semi-Annual FIXED 2.68125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2012	09/24/2042		18,200,000	2.68125% [LIBOR]			105,754	6,809,828		6,809,828	4,728,550				429,053		0001
Interest Rate Swap /47113/[Quarterly] LIBOR [0.29663%]/Semi-Annual FIXED 3.04125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/20/2012	09/24/2042		22,800,000	3.04125% [LIBOR]			173,523	10,413,413		10,413,413	6,284,229				537,495		0001
Interest Rate Swap /47116/[Quarterly] LIBOR [0.29663%]/Semi-Annual FIXED 2.92%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/20/2012	09/24/2042		13,100,000	2.92% [LIBOR]			91,758	5,649,152		5,649,152	3,573,149				308,824		0001
Interest Rate Swap /47127/[Quarterly] LIBOR [0.29663%]/Semi-Annual FIXED 2.7925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/20/2012	09/24/2042		9,200,000	2.7925% [LIBOR]	(18,479)		58,576	3,653,217		3,653,217	2,367,859				216,884		0001
Interest Rate Swap /47131/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 3.2375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/20/2012	09/25/2042		26,500,000	3.2375% [LIBOR]			224,966	13,008,737		13,008,737	7,213,343				624,861		0001
Interest Rate Swap /47134/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.3%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/20/2012	09/24/2042		18,400,000	3.3% [LIBOR]				5,516,433		5,516,433	3,323,906				433,768		0001
Interest Rate Swap /47135/[Quarterly] LIBOR [0.29663%]/Semi-Annual FIXED 3.326%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/20/2012	09/24/2042		31,400,000	3.326% [LIBOR]			283,681	15,958,572		15,958,572	8,693,767				740,235		0001
Interest Rate Swap /47304/[Semi-Annual] FIXED [2.5751%]/Quarterly LIBOR 0.29613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/27/2012	10/01/2042		50,000,000	LIBOR [2.5751%]			(221,024)	(17,553,564)		(17,553,564)	(12,977,752)				1,179,248		0001
Interest Rate Swap /47309/[Semi-Annual] FIXED [2.5811%]/Quarterly LIBOR 0.29613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/27/2012	10/01/2042		50,000,000	LIBOR [2.5811%]			(222,524)	(17,616,500)		(17,616,500)	(12,984,754)				1,179,248		0001
Interest Rate Swap /47342/[Quarterly] LIBOR [0.302%]/Semi-Annual FIXED 1.715%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/28/2012	10/02/2022		14,200,000	1.715% [LIBOR]			914	477,186		477,186	459,243				106,736		0001
Interest Rate Swap /47491/[Semi-Annual] FIXED [2.4475%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/04/2012	10/09/2032		95,000,000	LIBOR [2.4475%]			(380,016)	(19,650,178)		(19,650,178)	(14,418,864)				1,664,535		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /47492/[Quarterly] LIBOR [1.31988%]/Semi-Annual FIXED 2.63%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/04/2012	10/09/2042		70,000,000	2.63% [LIBOR]			343,887	25,388,859		25,388,859	18,256,679				1,652,059		0001
Interest Rate Swap /47928/[Semi-Annual] FIXED [2.561%]/Quarterly LIBOR 1.09763%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/18/2012	10/22/2032		9,250,000	LIBOR [2.561%]			(46,027)	(2,041,333)		(2,041,333)	(1,409,899)				162,271		0001
Interest Rate Swap /47939/[Semi-Annual] FIXED [2.11375%]/Quarterly LIBOR 1.09763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/18/2012	10/22/2024		60,000,000	LIBOR [2.11375%]			(164,381)	(4,706,391)		(4,706,391)	(3,576,147)				622,816		0001
Interest Rate Swap /48154/[Semi-Annual] FIXED [1.82375%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/24/2012	10/26/2022		80,000,000	LIBOR [1.82375%]			(111,651)	(2,947,239)		(2,947,239)	(2,624,770)				609,262		0001
Interest Rate Swap /48267/[Semi-Annual] FIXED [1.825%]/Quarterly LIBOR 0.76013%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/26/2012	10/30/2022		30,000,000	LIBOR [1.825%]			(53,515)	(1,113,747)		(1,113,747)	(978,289)				228,965		0001
Interest Rate Swap /48565/[Semi-Annual] FIXED [2.642%]/Quarterly LIBOR 0.50088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/02/2012	11/06/2042		14,000,000	LIBOR [2.642%]			(86,508)	(5,128,317)		(5,128,317)	(3,666,376)				330,931		0001
Interest Rate Swap /48701/[Semi-Annual] FIXED [2.561%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2012	11/09/2042		20,000,000	LIBOR [2.561%]			(113,511)	(7,009,659)		(7,009,659)	(5,161,327)				472,864		0001
Interest Rate Swap /48702/[Semi-Annual] FIXED [2.3975%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2012	11/09/2032		15,000,000	LIBOR [2.3975%]			(72,871)	(3,030,885)		(3,030,885)	(2,261,855)				263,676		0001
Interest Rate Swap /48879/[Semi-Annual] FIXED [1.641%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/13/2012	11/15/2022		37,000,000	LIBOR [1.641%]			(39,139)	(1,244,781)		(1,244,781)	(1,270,217)				285,404		0001
Interest Rate Swap /49139/[Semi-Annual] FIXED [2.31875%]/Quarterly LIBOR 0.37663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2012	11/20/2032		21,000,000	LIBOR [2.31875%]			(89,900)	(4,048,871)		(4,048,871)	(3,170,071)				369,594		0001
Interest Rate Swap /49140/[Semi-Annual] FIXED [1.628%]/Quarterly LIBOR 0.37663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/16/2012	11/20/2022		29,000,000	LIBOR [1.628%]			(23,989)	(973,958)		(973,958)	(1,004,306)				224,165		0001
Interest Rate Swap /49481/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.083%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/26/2012	11/29/2042		14,700,000	3.083% [LIBOR]				2,581,724		2,581,724	1,696,498				347,943		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /49482/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.135%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	11/26/2012	11/29/2042		23,600,000	3.135% [LIBOR]				6,528,365		6,528,365	4,169,021				558,603		0001
Interest Rate Swap /49485/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.191%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	11/26/2012	11/29/2042		17,300,000	3.191% [LIBOR]				6,147,638		6,147,638	3,755,716				409,484		0001
Interest Rate Swap /49486/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.30375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	11/26/2012	11/29/2032		10,000,000	3.30375% [LIBOR]				1,800,256		1,800,256	991,337				176,139		0001
Interest Rate Swap /49487/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.2225%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	11/26/2012	11/28/2042		19,700,000	3.2225% [LIBOR]				8,252,982		8,252,982	4,851,620				466,291		0001
Interest Rate Swap /49488/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.3175%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	11/26/2012	11/28/2032		15,700,000	3.3175% [LIBOR]				3,769,206		3,769,206	2,030,592				276,538		0001
Interest Rate Swap /49489/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 3.1775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	11/26/2012	11/29/2042		39,300,000	3.1775% [LIBOR]			329,884	18,933,896		18,933,896	10,719,312				930,216		0001
Interest Rate Swap /49492/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 2.78625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	11/26/2012	11/28/2042		33,300,000	2.78625% [LIBOR]			215,259	13,263,366		13,263,366	8,787,293				788,198		0001
Interest Rate Swap /49495/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.897%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	11/26/2012	11/30/2042		32,300,000	2.897% [LIBOR]	(65,412)		225,826	13,620,980		13,620,980	8,442,687				764,528		0001
Interest Rate Swap /49498/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 2.57375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	11/26/2012	11/28/2042		26,900,000	2.57375% [LIBOR]	(54,462)		145,307	9,511,834		9,511,834	6,833,182				636,712		0001
Interest Rate Swap /49499/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 3.082%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	11/26/2012	11/28/2042		36,000,000	3.082% [LIBOR]			285,948	16,622,371		16,622,371	9,750,315				852,106		0001
Interest Rate Swap /50747/[Semi-Annual] FIXED [2.52375%]/Quarterly LIBOR 0.31625%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	12/17/2012	12/19/2032		9,200,000	LIBOR [2.52375%]			(52,455)	(2,038,301)		(2,038,301)	(1,440,394)				162,439		0001
Interest Rate Swap /50772/[Semi-Annual] FIXED [2.73%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	12/17/2012	12/19/2042		200,000,000	LIBOR [2.73%]			(1,346,584)	(77,344,758)		(77,344,758)	(53,094,715)				4,740,253		0001

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Interest Rate Swap /50812/[Semi-Annual] FIXED [2.74%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/18/2012	12/20/2042		180,000,000	LIBOR [2.74%]			(1,174,150)	(70,226,571)		(70,226,571)	(47,392,745)				4,267,177		0001
Interest Rate Swap /50853/[Semi-Annual] FIXED [2.641%]/Quarterly LIBOR 0.30638%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/18/2012	12/20/2032		9,250,000	LIBOR [2.641%]			(55,760)	(2,155,803)		(2,155,803)	(1,423,766)				163,322		0001
Interest Rate Swap /51046/[Semi-Annual] FIXED [1.8075%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/21/2012	12/27/2022		150,000,000	LIBOR [1.8075%]			(159,291)	(5,924,311)		(5,924,311)	(5,318,068)				1,183,480		0001
Interest Rate Swap /51047/[Semi-Annual] FIXED [1.806%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/21/2012	12/27/2022		150,000,000	LIBOR [1.806%]			(158,166)	(5,920,764)		(5,920,764)	(5,339,295)				1,183,480		0001
Interest Rate Swap /51216/[Semi-Annual] FIXED [2.755%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/24/2012	12/28/2042		100,000,000	LIBOR [2.755%]			(543,645)	(39,350,315)		(39,350,315)	(26,372,101)				2,371,708		0001
Interest Rate Swap /51219/[Semi-Annual] FIXED [2.755%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/24/2012	12/28/2042		100,000,000	LIBOR [2.755%]			(543,645)	(39,350,315)		(39,350,315)	(26,372,101)				2,371,708		0001
Interest Rate Swap /51222/[Semi-Annual] FIXED [2.755%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/24/2012	12/29/2042		100,000,000	LIBOR [2.755%]			(543,645)	(39,350,315)		(39,350,315)	(26,372,101)				2,371,708		0001
Interest Rate Swap /51225/[Semi-Annual] FIXED [2.755%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/24/2012	12/28/2042		50,000,000	LIBOR [2.755%]			(271,822)	(19,675,157)		(19,675,157)	(13,186,051)				1,185,854		0001
Interest Rate Swap /51228/[Semi-Annual] FIXED [2.755%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/24/2012	12/28/2042		50,000,000	LIBOR [2.755%]			(271,822)	(19,675,157)		(19,675,157)	(13,186,051)				1,185,854		0001
Interest Rate Swap /51231/[Semi-Annual] FIXED [2.755%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/24/2012	12/28/2042		50,000,000	LIBOR [2.755%]			(271,822)	(19,675,157)		(19,675,157)	(13,186,051)				1,185,854		0001
Interest Rate Swap /51234/[Semi-Annual] FIXED [2.755%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/24/2012	12/28/2042		50,000,000	LIBOR [2.755%]			(271,822)	(19,675,157)		(19,675,157)	(13,186,051)				1,185,854		0001

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Interest Rate Swap /51335/[Semi-Annual] FIXED [2.7051%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/27/2012	12/31/2042		50,000,000	LIBOR [2.7051%]			(249,488)	(19,112,968)		(19,112,968)	(13,270,968)				1,185,854		0001
Interest Rate Swap /51336/[Semi-Annual] FIXED [2.7051%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/27/2012	12/31/2042		50,000,000	LIBOR [2.7051%]			(249,488)	(19,112,968)		(19,112,968)	(13,270,968)				1,185,854		0001
Interest Rate Swap /51337/[Semi-Annual] FIXED [2.7051%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/27/2012	12/31/2042		50,000,000	LIBOR [2.7051%]			(249,488)	(19,112,968)		(19,112,968)	(13,270,968)				1,185,854		0001
Interest Rate Swap /51338/[Semi-Annual] FIXED [2.7051%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/27/2012	12/31/2042		50,000,000	LIBOR [2.7051%]			(249,488)	(19,112,968)		(19,112,968)	(13,270,968)				1,185,854		0001
Interest Rate Swap /51339/[Semi-Annual] FIXED [2.7051%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/27/2012	12/31/2042		50,000,000	LIBOR [2.7051%]			(249,488)	(19,112,968)		(19,112,968)	(13,270,968)				1,185,854		0001
Interest Rate Swap /51340/[Semi-Annual] FIXED [2.7051%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/27/2012	12/31/2042		50,000,000	LIBOR [2.7051%]			(249,488)	(19,112,968)		(19,112,968)	(13,270,968)				1,185,854		0001
Interest Rate Swap /51509/[Semi-Annual] FIXED [2.6833%]/Quarterly LIBOR 0.30375%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/02/2013	01/04/2033		9,300,000	LIBOR [2.6833%]			(46,942)	(2,245,989)		(2,245,989)	(1,468,476)				164,468		0001
Interest Rate Swap /51554/[Semi-Annual] FIXED [2.6733%]/Quarterly LIBOR 0.30375%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/02/2013	01/04/2033		9,300,000	LIBOR [2.6733%]			(46,477)	(2,208,510)		(2,208,510)	(1,433,199)				164,468		0001
Interest Rate Swap /51721/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.791%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/04/2013	01/09/2033		6,800,000	3.791% [LIBOR]				1,957,362		1,957,362	929,825				120,352		0001
Interest Rate Swap /51737/[Quarterly] LIBOR [1.35238%]/Semi-Annual FIXED 2.937%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/04/2013	01/08/2043		6,800,000	2.937% [LIBOR]			43,538	2,939,947		2,939,947	1,827,480				161,348		0001
Interest Rate Swap /51738/[Quarterly] LIBOR [1.35238%]/Semi-Annual FIXED 3.058%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/04/2013	01/08/2043		14,400,000	3.058% [LIBOR]			100,911	6,595,556		6,595,556	3,911,171				341,678		0001
Interest Rate Swap /51739/[Quarterly] LIBOR [1.35238%]/Semi-Annual FIXED 3.32125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/04/2013	01/08/2043		8,300,000	3.32125% [LIBOR]			69,089	4,325,999		4,325,999	2,370,636				196,939		0001

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Interest Rate Swap /51740/[Quarterly] LIBOR [1.35238%]/Semi-Annual FIXED 3.19%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/04/2013	01/08/2043		4,700,000	3.19% [LIBOR]			36,038	2,284,003		2,284,003	1,287,428				111,520		0001
Interest Rate Swap /51831/[Semi-Annual] FIXED [2.7653%]/Quarterly LIBOR 1.35238%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/04/2013	01/08/2033		9,300,000	LIBOR [2.7653%]			(51,561)	(2,316,444)		(2,316,444)	(1,439,041)				164,599		0001
Interest Rate Swap /52113/[Semi-Annual] FIXED [2.6973%]/Quarterly LIBOR 1.31138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/10/2013	01/14/2033		9,300,000	LIBOR [2.6973%]			(49,078)	(2,238,451)		(2,238,451)	(1,434,457)				164,665		0001
Interest Rate Swap /52301/[Quarterly] LIBOR [1.13488%]/Semi-Annual FIXED 4.325%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/15/2013	01/17/2028		60,000,000	4.325% [LIBOR]			823,770	17,219,748		17,219,748	5,854,444				824,318		0001
Interest Rate Swap /52417/[Semi-Annual] FIXED [2.8793%]/Quarterly LIBOR 1.09763%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/17/2013	01/22/2043		7,200,000	LIBOR [2.8793%]			(47,286)	(3,028,472)		(3,028,472)	(1,923,141)				170,991		0001
Interest Rate Swap /52675/[Semi-Annual] FIXED [2.83375%]/Quarterly LIBOR 1.02025%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/22/2013	01/24/2043		7,200,000	LIBOR [2.83375%]			(46,458)	(3,010,010)		(3,010,010)	(1,972,970)				171,028		0001
Interest Rate Swap /52894/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 2.533%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/25/2013	01/29/2028		90,000,000	2.533% [LIBOR]			468,764	13,866,078		13,866,078	9,068,436				1,238,931		0001
Interest Rate Swap /52896/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 2.948%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/25/2013	01/29/2043		13,000,000	2.948% [LIBOR]			94,685	5,650,387		5,650,387	3,530,336				308,870		0001
Interest Rate Swap /53090/[Semi-Annual] FIXED [2.997%]/Quarterly LIBOR 0.76013%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/29/2013	01/31/2043		7,300,000	LIBOR [2.997%]			(55,678)	(3,256,950)		(3,256,950)	(1,971,589)				173,442		0001
Interest Rate Swap /53193/[Semi-Annual] FIXED [3.037%]/Quarterly LIBOR 0.68663%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/30/2013	02/01/2043		9,800,000	LIBOR [3.037%]			(78,021)	(4,456,941)		(4,456,941)	(2,661,586)				232,892		0001
Interest Rate Swap /53875/[Semi-Annual] FIXED [3.034%]/Quarterly LIBOR 0.39238%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/13/2013	02/15/2043		7,300,000	LIBOR [3.034%]	(14,924)		(58,567)	(3,316,646)		(3,316,646)	(1,918,788)				173,634		0001

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Interest Rate Swap /53962/[Semi-Annual] FIXED [2.0835%]/Quarterly LIBOR 0.3805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/14/2013	02/19/2023		50,000,000	LIBOR [2.0835%]			(157,056)	(2,450,193)		(2,450,193)	(1,810,592)				406,202		0001
Interest Rate Swap /53963/[Semi-Annual] FIXED [2.852%]/Quarterly LIBOR 0.3805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/14/2013	02/19/2033		14,000,000	LIBOR [2.852%]			(97,771)	(3,661,711)		(3,661,711)	(2,195,162)				248,870		0001
Interest Rate Swap /54134/[Semi-Annual] FIXED [3.041%]/Quarterly LIBOR 0.37413%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/19/2013	02/21/2043		7,300,000	LIBOR [3.041%]			(57,340)	(3,335,457)		(3,335,457)	(1,989,984)				173,711		0001
Interest Rate Swap /55191/[Semi-Annual] FIXED [2.972%]/Quarterly LIBOR 0.31763%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/05/2013	03/07/2043		7,300,000	LIBOR [2.972%]			(62,572)	(3,232,663)		(3,232,663)	(1,982,453)				173,864		0001
Interest Rate Swap /55272/[Semi-Annual] FIXED [3.0355%]/Quarterly LIBOR 0.31463%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/07/2013	03/11/2043		7,300,000	LIBOR [3.0355%]			(68,385)	(3,332,456)		(3,332,456)	(1,994,177)				173,902		0001
Interest Rate Swap /55464/[Semi-Annual] FIXED [2.6835%]/Quarterly LIBOR 0.31838%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/08/2013	03/12/2028		30,000,000	LIBOR [2.6835%]			(225,705)	(4,995,612)		(4,995,612)	(3,014,149)				416,233		0001
Interest Rate Swap /55483/[Semi-Annual] FIXED [2.927%]/Quarterly LIBOR 0.31838%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/08/2013	03/12/2033		140,000,000	LIBOR [2.927%]			(1,223,740)	(38,085,195)		(38,085,195)	(22,083,657)				2,495,576		0001
Interest Rate Swap /55707/[Semi-Annual] FIXED [3.1075%]/Quarterly LIBOR 0.30788%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/14/2013	03/18/2043		7,400,000	LIBOR [3.1075%]			(67,290)	(3,494,807)		(3,494,807)	(2,050,529)				176,362		0001
Interest Rate Swap /55839/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 3.049%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/18/2013	03/20/2043		15,000,000	3.049% [LIBOR]	(30,790)		121,021	6,890,156		6,890,156	4,028,138				357,491		0001
Interest Rate Swap /55840/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 3.475%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/18/2013	03/21/2043		15,000,000	3.475% [LIBOR]	(30,802)		148,296	8,259,618		8,259,618	4,180,127				357,570		0001
Interest Rate Swap /55848/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 3.18875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/18/2013	03/20/2043		26,700,000	3.18875% [LIBOR]			234,074	13,271,035		13,271,035	7,610,188				636,334		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /55856/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 3.33125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/18/2013	03/20/2043		8,600,000	3.33125% [LIBOR]			81,522	4,472,943		4,472,943	2,406,406				204,962		0001
Interest Rate Swap /55859/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.972%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2013	03/20/2033		12,200,000	3.972% [LIBOR]				3,667,759		3,667,759	1,647,299				217,643		0001
Interest Rate Swap /55860/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.957%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/18/2013	03/20/2033		8,200,000	3.957% [LIBOR]				1,872,008		1,872,008	862,748				146,284		0001
Interest Rate Swap /55861/[Quarterly] LIBOR [0.0%]/Semi-Annual FIXED 3.891%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/18/2013	03/20/2033		2,100,000	3.891% [LIBOR]				278,949		278,949	134,991				37,463		0001
Interest Rate Swap /55862/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 3.69%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/18/2013	03/20/2043		15,900,000	3.69% [LIBOR]			179,242	9,471,825		9,471,825	4,637,185				378,941		0001
Interest Rate Swap /55863/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 3.804%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/18/2013	03/20/2043		17,100,000	3.804% [LIBOR]			131,369	10,603,468		10,603,468	5,104,889				407,540		0001
Interest Rate Swap /56347/[Semi-Annual] FIXED [2.01375%]/Quarterly LIBOR 0.30375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/28/2013	04/03/2023		50,000,000	LIBOR [2.01375%]			(78,870)	(2,460,928)		(2,460,928)	(1,918,272)				415,331		0001
Interest Rate Swap /56786/[Semi-Annual] FIXED [2.773%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/05/2013	04/09/2043		50,000,000	LIBOR [2.773%]			(281,383)	(20,011,106)		(20,011,106)	(13,486,856)				1,193,210		0001
Interest Rate Swap /56787/[Semi-Annual] FIXED [2.773%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/05/2013	04/09/2043		50,000,000	LIBOR [2.773%]			(281,383)	(20,011,106)		(20,011,106)	(13,486,856)				1,193,210		0001
Interest Rate Swap /57066/[Semi-Annual] FIXED [2.245%]/Quarterly LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/11/2013	04/15/2025		20,000,000	LIBOR [2.245%]			(64,217)	(1,843,991)		(1,843,991)	(1,319,138)				218,861		0001
Interest Rate Swap /57068/[Semi-Annual] FIXED [2.7525%]/Quarterly LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/11/2013	04/15/2033		100,000,000	LIBOR [2.7525%]			(574,834)	(25,128,774)		(25,128,774)	(15,913,817)				1,788,854		0001
Interest Rate Swap /57159/[Semi-Annual] FIXED [2.444%]/Quarterly LIBOR 1.17613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/12/2013	04/16/2028		8,000,000	LIBOR [2.444%]			(33,965)	(1,193,117)		(1,193,117)	(817,057)				111,714		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /58050/[Semi-Annual] FIXED [2.595%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/01/2013	05/03/2033		15,000,000	LIBOR [2.595%]	(17,423)		(88,173)	(3,482,153)		(3,482,153)	(2,284,600)				268,747		0001
Interest Rate Swap /58052/[Semi-Annual] FIXED [2.352%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/01/2013	05/03/2028		25,000,000	LIBOR [2.352%]			(116,579)	(3,567,295)		(3,567,295)	(2,567,351)				350,000		0001
Interest Rate Swap /58055/[Semi-Annual] FIXED [1.82%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/01/2013	05/03/2023		110,000,000	LIBOR [1.82%]			(220,350)	(4,957,546)		(4,957,546)	(4,410,315)				926,876		0001
Interest Rate Swap /58056/[Semi-Annual] FIXED [2.095%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/01/2013	05/03/2025		32,000,000	LIBOR [2.095%]			(108,102)	(2,755,465)		(2,755,465)	(2,166,348)				352,363		0001
Interest Rate Swap /58181/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 2.765%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/03/2013	05/08/2043		50,000,000	2.765% [LIBOR]			334,576	19,991,223		19,991,223	13,521,662				1,195,303		0001
Interest Rate Swap /58671/[Semi-Annual] FIXED [2.982%]/Quarterly LIBOR 0.424%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/10/2013	05/14/2043		7,200,000	LIBOR [2.982%]			(55,813)	(3,226,530)		(3,226,530)	(1,970,762)				172,161		0001
Interest Rate Swap /58684/[Semi-Annual] FIXED [3.03125%]/Quarterly LIBOR 0.424%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/10/2013	05/14/2043		7,200,000	LIBOR [3.03125%]			(57,586)	(3,301,302)		(3,301,302)	(1,993,818)				172,161		0001
Interest Rate Swap /58708/[Semi-Annual] FIXED [3.068%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/13/2013	05/15/2043		100,000,000	LIBOR [3.068%]	(206,647)		(819,282)	(46,590,986)		(46,590,986)	(26,633,012)				2,391,652		0001
Interest Rate Swap /58788/[Semi-Annual] FIXED [2.0425%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/14/2013	05/16/2023		51,000,000	LIBOR [2.0425%]			(151,621)	(2,661,841)		(2,661,841)	(2,039,705)				432,749		0001
Interest Rate Swap /58789/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 2.6%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/14/2013	05/16/2028		88,000,000	2.6% [LIBOR]			506,920	14,319,289		14,319,289	9,084,221				1,235,139		0001
Interest Rate Swap /58791/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 2.32%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/14/2013	05/16/2025		46,000,000	2.32% [LIBOR]			200,581	4,489,939		4,489,939	3,108,385				508,087		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /58798/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 3.031%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/14/2013	05/16/2043		50,000,000	3.031% [LIBOR]	(103,361)		395,773	22,905,034		22,905,034	13,483,990				1,195,826		0001
Interest Rate Swap /58799/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 2.8425%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/14/2013	05/16/2033		87,000,000	2.8425% [LIBOR]			606,647	22,980,307		22,980,307	13,841,410				1,561,159		0001
Interest Rate Swap /58800/[Semi-Annual] FIXED [3.08%]/Quarterly LIBOR 0.38563%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/14/2013	05/16/2043		7,300,000	LIBOR [3.08%]			(59,571)	(3,425,427)		(3,425,427)	(2,017,115)				174,591		0001
Interest Rate Swap /58850/[Semi-Annual] FIXED [3.111%]/Quarterly LIBOR 0.38563%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2013	05/17/2043		7,300,000	LIBOR [3.111%]			(60,703)	(3,473,998)		(3,473,998)	(2,018,715)				174,591		0001
Interest Rate Swap /59029/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 3.0525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/17/2013	05/21/2043		10,000,000	3.0525% [LIBOR]			79,123	4,623,184		4,623,184	2,779,870				239,217		0001
Interest Rate Swap /59031/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 2.612%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/17/2013	05/21/2028		31,000,000	2.612% [LIBOR]			177,005	5,083,041		5,083,041	3,189,963				435,382		0001
Interest Rate Swap /59529/[Semi-Annual] FIXED [2.2845%]/Quarterly LIBOR 0.3625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/28/2013	05/30/2023		110,000,000	LIBOR [2.2845%]	(29,296)		(432,191)	(6,568,980)		(6,568,980)	(4,266,875)				939,840		0001
Interest Rate Swap /59544/[Semi-Annual] FIXED [2.8125%]/Quarterly LIBOR 0.33713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	05/28/2013	09/03/2022		1,000,000	LIBOR [2.8125%]			(6,780)	(56,296)		(56,296)	(26,595)				7,382		0001
Interest Rate Swap /59890/[Quarterly] LIBOR [0.3305%]/Semi-Annual FIXED 2.2525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/31/2013	06/04/2023		140,000,000	2.2525% [LIBOR]	(37,461)		627,952	8,275,411		8,275,411	5,563,906				1,198,207		0001
Interest Rate Swap /60252/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 3.214%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/05/2013	06/07/2043		300,000,000	3.214% [LIBOR]	(621,668)		2,934,470	149,587,912		149,587,912	82,445,444				7,184,358		0001
Interest Rate Swap /60253/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 3.203%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/05/2013	06/07/2043		150,000,000	3.203% [LIBOR]	(310,834)		1,458,985	74,437,960		74,437,960	41,183,347				3,592,179		0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /60254/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 3.2%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/05/2013	06/07/2043		150,000,000	3.2% [LIBOR]	(310,834)		1,456,735	74,340,870		74,340,870	41,172,608				3,592,179		0001
Interest Rate Swap /60255/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 3.18375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/05/2013	06/07/2043		150,000,000	3.18375% [LIBOR]	(310,834)		1,444,548	73,814,967		73,814,967	41,114,440				3,592,179		0001
Interest Rate Swap /60332/[Quarterly] LIBOR [0.30975%]/Semi-Annual FIXED 3.164%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/06/2013	06/10/2043		150,000,000	3.164% [LIBOR]			1,458,911	73,099,274		73,099,274	42,224,345				3,592,179		0001
Interest Rate Swap /60333/[Quarterly] LIBOR [0.30975%]/Semi-Annual FIXED 3.165%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2013	06/10/2043		150,000,000	3.165% [LIBOR]			1,459,661	73,296,019		73,296,019	41,796,694				3,592,179		0001
Interest Rate Swap /60334/[Quarterly] LIBOR [0.30975%]/Semi-Annual FIXED 3.128%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/06/2013	06/10/2043		100,000,000	3.128% [LIBOR]			954,608	47,956,339		47,956,339	28,060,300				2,394,786		0001
Interest Rate Swap /60335/[Quarterly] LIBOR [0.30975%]/Semi-Annual FIXED 3.129%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2013	06/10/2043		100,000,000	3.129% [LIBOR]			955,108	48,087,340		48,087,340	27,776,489				2,394,786		0001
Interest Rate Swap /60337/[Semi-Annual] FIXED [3.13375%]/Quarterly LIBOR 0.30975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2013	06/10/2043		100,000,000	LIBOR [3.13375%]			(957,483)	(48,195,059)		(48,195,059)	(27,793,398)				2,394,786		0001
Interest Rate Swap /60338/[Semi-Annual] FIXED [3.135%]/Quarterly LIBOR 0.30975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2013	06/10/2043		100,000,000	LIBOR [3.135%]			(958,108)	(48,222,026)		(48,222,026)	(27,796,454)				2,394,786		0001
Interest Rate Swap /60417/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 3.235%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/07/2013	06/11/2043		50,000,000	3.235% [LIBOR]			518,268	25,134,361		25,134,361	14,163,953				1,197,654		0001
Interest Rate Swap /60419/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 3.235%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/07/2013	06/11/2043		50,000,000	3.235% [LIBOR]			518,268	25,152,298		25,152,298	14,040,157				1,197,654		0001
Interest Rate Swap /60420/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 3.238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/07/2013	06/11/2043		50,000,000	3.238% [LIBOR]			519,018	25,184,649		25,184,649	14,043,829				1,197,654		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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /60421/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 3.234%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/07/2013	06/11/2043		50,000,000	3.234% [LIBOR]			518,018	25,141,515		25,141,515	14,038,933				1,197,654		0001
Interest Rate Swap /60422/[Semi-Annual] FIXED [3.24625%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/07/2013	06/11/2043		50,000,000	LIBOR [3.24625%]			(521,080)	(25,314,949)		(25,314,949)	(14,063,055)				1,197,654		0001
Interest Rate Swap /60423/[Semi-Annual] FIXED [3.239%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/07/2013	06/11/2043		50,000,000	LIBOR [3.239%]			(519,268)	(25,236,699)		(25,236,699)	(14,054,157)				1,197,654		0001
Interest Rate Swap /60424/[Semi-Annual] FIXED [3.2425%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/07/2013	06/11/2043		50,000,000	LIBOR [3.2425%]			(520,143)	(25,274,474)		(25,274,474)	(14,058,452)				1,197,654		0001
Interest Rate Swap /60425/[Semi-Annual] FIXED [3.24%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/07/2013	06/11/2043		50,000,000	LIBOR [3.24%]			(519,518)	(25,247,492)		(25,247,492)	(14,055,384)				1,197,654		0001
Interest Rate Swap /60426/[Semi-Annual] FIXED [3.23%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/07/2013	06/11/2043		100,000,000	LIBOR [3.23%]			(1,034,036)	(50,275,910)		(50,275,910)	(28,030,862)				2,395,308		0001
Interest Rate Swap /60427/[Semi-Annual] FIXED [3.2375%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/07/2013	06/11/2043		50,000,000	LIBOR [3.2375%]			(518,893)	(25,164,786)		(25,164,786)	(14,018,488)				1,197,654		0001
Interest Rate Swap /60428/[Semi-Annual] FIXED [3.24%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/07/2013	06/11/2043		50,000,000	LIBOR [3.24%]			(519,518)	(25,245,834)		(25,245,834)	(14,027,659)				1,197,654		0001
Interest Rate Swap /60429/[Semi-Annual] FIXED [3.2325%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/07/2013	06/11/2043		50,000,000	LIBOR [3.2325%]			(517,643)	(25,219,003)		(25,219,003)	(14,024,602)				1,197,654		0001
Interest Rate Swap /60431/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 3.2275%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/07/2013	06/11/2043		50,000,000	3.2275% [LIBOR]			516,393	25,053,466		25,053,466	14,154,653				1,197,654		0001
Interest Rate Swap /60432/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 3.24%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/07/2013	06/11/2043		50,000,000	3.24% [LIBOR]			519,518	25,206,122		25,206,216	14,046,277				1,197,654		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /61305/[Semi-Annual] FIXED [3.226%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/19/2013	06/21/2043		50,000,000	LIBOR [3.226%]			(432,070)	(25,099,480)		(25,099,480)	(14,198,744)				1,198,436		0001
Interest Rate Swap /61306/[Semi-Annual] FIXED [2.361%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/19/2013	06/21/2023		100,000,000	LIBOR [2.361%]			(431,640)	(6,327,808)		(6,327,808)	(4,044,328)				863,134		0001
Interest Rate Swap /61402/[Semi-Annual] FIXED [3.29375%]/Quarterly LIBOR 0.29663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/20/2013	06/24/2033		150,000,000	LIBOR [3.29375%]			(1,330,977)	(48,464,031)		(48,464,031)	(24,808,943)				2,702,083		0001
Interest Rate Swap /61403/[Semi-Annual] FIXED [3.29375%]/Quarterly LIBOR 0.29663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/20/2013	06/24/2033		125,000,000	LIBOR [3.29375%]			(1,109,147)	(40,386,692)		(40,386,692)	(20,674,119)				2,251,735		0001
Interest Rate Swap /61485/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 3.951%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/21/2013	02/18/2023		200,000,000	3.951% [LIBOR]			2,503,092	19,617,774		19,617,774	5,751,238				1,624,808		0001
Interest Rate Swap /61501/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 3.674%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/21/2013	05/03/2023		125,000,000	3.674% [LIBOR]			1,409,147	12,186,822		12,186,822	4,103,060				1,053,269		0001
Interest Rate Swap /61509/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 3.90875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/21/2013	07/13/2041		50,000,000	3.90875% [LIBOR]			565,655	30,071,058		30,071,058	13,718,898				1,146,734		0001
Interest Rate Swap /61510/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 3.8075%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/21/2013	07/27/2031		60,000,000	3.8075% [LIBOR]			678,863	20,417,766		20,417,766	8,631,811				998,599		0001
Interest Rate Swap /61511/[Quarterly] LIBOR [0.4335%]/Semi-Annual FIXED 3.745%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/21/2013	02/13/2023		150,000,000	3.745% [LIBOR]			1,738,779	13,774,539		13,774,539	4,384,802				1,213,981		0001
Interest Rate Swap /61532/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 5.5625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL/GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/24/2013	01/27/2034		200,000,000	5.5625% [LIBOR]			4,017,878	126,975,103		126,975,103	37,783,135				3,685,105		0001
Interest Rate Swap /62329/[Semi-Annual] FIXED [3.572%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	07/08/2013	07/10/2033		70,000,000	LIBOR [3.572%]			(677,361)	(25,145,167)		(25,145,167)	(11,723,224)				1,263,398		0001
Interest Rate Swap /64277/[Semi-Annual] FIXED [2.76%]/Quarterly LIBOR 0.43463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	08/08/2013	08/12/2023		17,000,000	LIBOR [2.76%]			(113,834)	(1,335,556)		(1,335,556)	(694,747)				150,140		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /64328/[Semi-Annual] FIXED [3.61875%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/12/2013	08/14/2043		100,000,000	LIBOR [3.61875%]			(1,093,551)	(58,985,358)		(58,985,358)	(29,544,122)				2,404,163		0001
Interest Rate Swap /64329/[Semi-Annual] FIXED [2.75%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/12/2013	08/14/2023		150,000,000	LIBOR [2.75%]			(988,765)	(11,739,344)		(11,739,344)	(6,138,639)				1,324,764		0001
Interest Rate Swap /64330/[Semi-Annual] FIXED [2.751%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/12/2013	08/14/2023		150,000,000	LIBOR [2.751%]			(989,515)	(11,744,023)		(11,744,023)	(6,138,050)				1,324,764		0001
Interest Rate Swap /64453/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 3.5825%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/14/2013	08/16/2033		36,000,000	3.5825% [LIBOR]			384,227	13,062,351		13,062,351	6,080,985				652,236		0001
Interest Rate Swap /64454/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 3.3865%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/14/2013	08/16/2028		30,000,000	3.3865% [LIBOR]			290,789	6,896,751		6,896,751	3,194,683				427,697		0001
Interest Rate Swap /64491/[Semi-Annual] FIXED [2.9525%]/Quarterly LIBOR 0.37663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA/GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/16/2013	08/20/2023		65,000,000	LIBOR [2.9525%]			(484,232)	(5,534,492)		(5,534,492)	(2,629,246)				575,901		0001
Interest Rate Swap /64494/[Semi-Annual] FIXED [2.95125%]/Quarterly LIBOR 0.37663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/16/2013	08/20/2023		110,000,000	LIBOR [2.95125%]			(818,781)	(9,361,747)		(9,361,747)	(4,450,031)				974,602		0001
Interest Rate Swap /64498/[Semi-Annual] FIXED [2.95125%]/Quarterly LIBOR 0.37663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/16/2013	08/20/2023		110,000,000	LIBOR [2.95125%]			(818,781)	(9,361,747)		(9,361,747)	(4,450,031)				974,602		0001
Interest Rate Swap /64765/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 3.6975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/21/2013	08/23/2033		27,000,000	3.6975% [LIBOR]			296,012	10,208,494		10,208,494	4,589,246				489,550		0001
Interest Rate Swap /64988/[Semi-Annual] FIXED [3.0575%]/Quarterly LIBOR 0.37125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/23/2013	08/28/2023		125,000,000	LIBOR [3.0575%]			(977,561)	(11,141,543)		(11,141,543)	(5,048,030)				1,111,024		0001
Interest Rate Swap /64989/[Semi-Annual] FIXED [3.051%]/Quarterly LIBOR 0.37125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/23/2013	08/28/2023		30,000,000	LIBOR [3.051%]			(233,640)	(2,667,801)		(2,667,801)	(1,212,289)				266,646		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /65362/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.345%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/28/2013	08/30/2020		106,000,000	2.345% [LIBOR]			448,540	331,530		331,530	(38,251)				212,000		0001
Interest Rate Swap /65363/[Semi-Annual] FIXED [3.7175%]/Quarterly LIBOR 0.3625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/28/2013	08/30/2043		16,000,000	LIBOR [3.7175%]			(177,504)	(9,802,872)		(9,802,872)	(4,776,576)				385,082		0001
Interest Rate Swap /65643/[Quarterly] LIBOR [0.33713%]/Semi-Annual FIXED 3.77%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/29/2013	09/03/2043		64,000,000	3.77% [LIBOR]			740,349	39,939,986		39,939,986	19,201,585				1,540,660		0001
Interest Rate Swap /65645/[Semi-Annual] FIXED [3.2225%]/Quarterly LIBOR 0.33713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA/GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/29/2013	09/03/2025		169,000,000	LIBOR [3.2225%]			(1,492,347)	(25,192,854)		(25,192,854)	(11,679,355)				1,923,187		0001
Interest Rate Swap /65646/[Quarterly] LIBOR [0.33713%]/Semi-Annual FIXED 3.4492%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/29/2013	09/03/2028		124,000,000	3.4492% [LIBOR]			1,235,530	29,293,804		29,293,804	13,295,891				1,773,243		0001
Interest Rate Swap /65647/[Semi-Annual] FIXED [3.65375%]/Quarterly LIBOR 0.33713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/29/2013	09/03/2033		272,000,000	LIBOR [3.65375%]			(2,988,384)	(101,545,360)		(101,545,360)	(46,282,479)				4,937,381		0001
Interest Rate Swap /65708/[At Maturity] LIBOR [0.33713%]/At Maturity FIXED 3.585%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	08/29/2013	09/03/2027		251,962,054	3.585% [LIBOR]			2,809,556	65,257,687		65,257,687	27,865,384				3,375,727		0001
Interest Rate Swap /66513/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 2.47%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	09/12/2013	09/16/2020		45,000,000	2.47% [LIBOR]			287,048	200,602		200,602	(11,141)				103,108		0001
Interest Rate Swap /67280/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 3.506%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	09/24/2013	09/26/2033		60,000,000	3.506% [LIBOR]			584,698	21,338,732		21,338,732	10,202,038				1,091,604		0001
Interest Rate Swap /67511/[Quarterly] LIBOR [0.302%]/Semi-Annual FIXED 3.666%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	09/30/2013	10/02/2043		137,000,000	3.666% [LIBOR]			1,345,250	82,652,375		82,652,375	40,166,685				3,303,661		0001
Interest Rate Swap /67554/[Quarterly] LIBOR [0.302%]/Semi-Annual FIXED 3.6625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION/GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	09/30/2013	10/02/2043		124,000,000	3.6625% [LIBOR]			1,215,428	74,714,639		74,714,639	36,344,214				2,990,175		0001
Interest Rate Swap /68191/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 2.2%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	10/08/2013	10/10/2020		23,000,000	2.2% [LIBOR]			64,781	117,012		117,012	44,021				61,929		0001

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Interest Rate Swap /68355/[Semi-Annual] FIXED [3.536%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA/GOLDMAN SACHS/CLEARED THROUGH CME	F0R8UP27PHTHYVLBNG30	10/09/2013	10/11/2033		35,000,000	LIBOR [3.536%]			(330,922)	(12,601,217)		(12,601,217)	(5,959,577)				637,730		0001
Interest Rate Swap /68747/[Semi-Annual] LIBOR [2.87538%]/Semi-Annual FIXED 4.09%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	F0R8UP27PHTHYVLBNG30	10/16/2013	10/30/2023		60,000,000	4.09% [LIBOR]			333,627	5,117,229		5,117,229	2,460,251				547,448		0001
Interest Rate Swap /69314/[Semi-Annual] FIXED [2.7%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /GOLDMAN SACHS/CLEARED THROUGH CME	F0R8UP27PHTHYVLBNG30	10/31/2013	11/04/2023		40,000,000	LIBOR [2.7%]			(257,185)	(3,280,330)		(3,280,330)	(1,777,758)				366,060		0001
Interest Rate Swap /69642/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 3.901%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	F0R8UP27PHTHYVLBNG30	11/05/2013	11/07/2043		37,200,000	3.901% [LIBOR]			464,281	24,438,299		24,438,299	11,372,041				898,979		0001
Interest Rate Swap /69643/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 4.254%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	F0R8UP27PHTHYVLBNG30	11/05/2013	11/07/2043		24,200,000	4.254% [LIBOR]			344,745	17,771,687		17,771,687	7,617,004				584,819		0001
Interest Rate Swap /69644/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 4.46%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./GOLDMAN SACHS/CLEARED THROUGH CME	F0R8UP27PHTHYVLBNG30	11/05/2013	11/07/2043		29,100,000	4.46% [LIBOR]			444,522	22,684,887		22,684,887	9,313,013				703,233		0001
Interest Rate Swap /69645/[Quarterly] LIBOR [0.2377%]/Semi-Annual FIXED 4.545%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /GOLDMAN SACHS/CLEARED THROUGH CME	F0R8UP27PHTHYVLBNG30	11/05/2013	11/07/2033		21,500,000	4.545% [LIBOR]				3,491,497		3,491,497	1,477,225				392,780		0001
Interest Rate Swap /69646/[Quarterly] LIBOR [0.2377%]/Semi-Annual FIXED 4.5225%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /GOLDMAN SACHS/CLEARED THROUGH CME	F0R8UP27PHTHYVLBNG30	11/05/2013	11/09/2043		36,600,000	4.5225% [LIBOR]				28,492,116		28,492,116	12,078,835				884,479		0001
Interest Rate Swap /69647/[Quarterly] LIBOR [0.2377%]/Semi-Annual FIXED 4.525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /GOLDMAN SACHS/CLEARED THROUGH CME	F0R8UP27PHTHYVLBNG30	11/05/2013	11/07/2043		29,200,000	4.525% [LIBOR]				18,995,641		18,995,641	8,295,567				705,650		0001
Interest Rate Swap /69648/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 4.0915%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /GOLDMAN SACHS/CLEARED THROUGH CME	F0R8UP27PHTHYVLBNG30	11/05/2013	11/09/2043		14,000,000	4.0915% [LIBOR]			186,593	9,782,357		9,782,357	4,348,446				338,325		0001
Interest Rate Swap /69649/[Quarterly] LIBOR [0.2377%]/Semi-Annual FIXED 4.4875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /GOLDMAN SACHS/CLEARED THROUGH CME	F0R8UP27PHTHYVLBNG30	11/05/2013	11/07/2043		20,500,000	4.4875% [LIBOR]				11,574,572		11,574,572	5,173,454				495,405		0001

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Interest Rate Swap /70059/[Quarterly] LIBOR [0.43463%]/Semi-Annual FIXED 2.87%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA/GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	11/08/2013	11/12/2023		27,400,000	2.87% [LIBOR]			198,544	2,418,803		2,418,803	1,210,163				251,499		0001
Interest Rate Swap /70060/[Semi-Annual] FIXED [3.62875%]/Quarterly LIBOR 0.43463%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	11/08/2013	11/12/2033		16,420,000	LIBOR [3.62875%]			(181,275)	(6,146,225)		(6,146,225)	(2,828,328)				300,199		0001
Interest Rate Swap /70401/[Semi-Annual] FIXED [3.36375%]/Quarterly LIBOR 0.43463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	11/14/2013	02/12/2029		50,000,000	LIBOR [3.36375%]			(485,744)	(11,946,876)		(11,946,876)	(5,623,501)				733,996		0001
Interest Rate Swap /70402/[Semi-Annual] FIXED [3.235%]/Quarterly LIBOR 0.88713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	11/14/2013	01/28/2029		50,000,000	LIBOR [3.235%]			(430,392)	(11,345,774)		(11,345,774)	(5,581,865)				732,291		0001
Interest Rate Swap /70465/[Semi-Annual] FIXED [3.068%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	11/14/2013	05/15/2043		100,000,000	LIBOR [3.068%]			(819,282)	(46,590,986)		(46,590,986)	(27,867,134)				2,391,652		0001
Interest Rate Swap /70584/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 3.972%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA/GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	11/21/2013	11/25/2043		6,000,000	3.972% [LIBOR]			74,031	4,042,446		4,042,446	1,849,339				145,121		0001
Interest Rate Swap /70585/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 4.174%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	11/21/2013	11/25/2043		11,800,000	4.174% [LIBOR]			157,512	8,473,845		8,473,845	3,698,380				285,404		0001
Interest Rate Swap /70586/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 4.331%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	11/21/2013	11/25/2033		5,000,000	4.331% [LIBOR]			70,667	2,335,181		2,335,181	888,820				91,515		0001
Interest Rate Swap /70587/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 4.35625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	11/21/2013	11/25/2043		16,500,000	4.35625% [LIBOR]			235,285	12,509,717		12,509,717	5,248,858				399,082		0001
Interest Rate Swap /70588/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 4.6255%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	11/21/2013	11/26/2033		16,700,000	4.6255% [LIBOR]			261,673	8,447,915		8,447,915	3,006,261				305,774		0001
Interest Rate Swap /70589/[Quarterly] LIBOR [0.2376%]/Semi-Annual FIXED 4.852%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	11/21/2013	11/27/2028		8,700,000	4.852% [LIBOR]				1,755,412		1,755,412	639,414				126,150		0001
Interest Rate Swap /70591/[Quarterly] LIBOR [0.2376%]/Semi-Annual FIXED 4.732%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	11/21/2013	11/25/2033		13,500,000	4.732% [LIBOR]				6,775,738		6,775,738	2,555,970				247,091		0001
Interest Rate Swap /70656/[Semi-Annual] FIXED [2.805%]/Quarterly LIBOR 0.36925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	11/25/2013	11/27/2023		60,000,000	LIBOR [2.805%]			(392,046)	(5,226,643)		(5,226,643)	(2,703,209)				553,986		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /70763/[Semi-Annual] FIXED [2.7431%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	11/26/2013	12/27/2042		100,000,000	LIBOR [2.7431%]			(573,994)	(39,058,543)		(39,058,543)	(26,671,233)				2,371,708		0001
Interest Rate Swap /70776/[Semi-Annual] FIXED [2.7431%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	11/26/2013	12/27/2042		100,000,000	LIBOR [2.7431%]			(573,994)	(39,058,543)		(39,058,543)	(26,671,233)				2,371,708		0001
Interest Rate Swap /70777/[Semi-Annual] FIXED [1.93375%]/Quarterly LIBOR 0.474%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	11/26/2013	02/07/2022		200,000,000	LIBOR [1.93375%]			(528,882)	(5,398,201)		(5,398,201)	(4,371,646)				1,264,911		0001
Interest Rate Swap /70778/[Semi-Annual] FIXED [2.0%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	11/26/2013	12/21/2021		200,000,000	LIBOR [2.0%]			(502,279)	(5,194,013)		(5,194,013)	(3,973,079)				1,216,553		0001
Interest Rate Swap /70780/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	11/27/2013	11/29/2023		100,000,000	2.805% [LIBOR]			653,151	8,733,603		8,733,603	4,514,280				923,309		0001
Interest Rate Swap /71011/[Quarterly] LIBOR [0.29613%]/Semi-Annual FIXED 6.2975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIGROUP GLOBAL MARKETS INC./GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	12/10/2013	10/01/2032		8,000,000	6.2975% [LIBOR]			184,260	5,385,068		5,385,068	1,370,991				140,000		0001
Interest Rate Swap /71012/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 4.93%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIGROUP GLOBAL MARKETS INC. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	12/10/2013	09/25/2028		56,000,000	4.93% [LIBOR]			949,299	20,090,412		20,090,412	6,086,067				803,751		0001
Interest Rate Swap /71036/[Quarterly] LIBOR [0.43463%]/Semi-Annual FIXED 4.945%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIGROUP GLOBAL MARKETS INC. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	12/10/2013	11/12/2028		200,000,000	4.945% [LIBOR]			3,524,224	72,960,628		72,960,628	22,056,941				2,893,096		0001
Interest Rate Swap /71288/[Semi-Annual] FIXED [3.6715%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	12/17/2013	12/19/2033		300,000,000	LIBOR [3.6715%]			(3,432,125)	(114,707,196)		(114,707,196)	(52,167,228)				5,505,225		0001
Interest Rate Swap /71312/[Semi-Annual] FIXED [3.6875%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	12/18/2013	12/20/2033		100,000,000	LIBOR [3.6875%]			(1,126,056)	(38,454,689)		(38,454,689)	(17,407,270)				1,835,075		0001
Interest Rate Swap /71313/[Semi-Annual] FIXED [3.474%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	12/18/2013	12/20/2028		57,000,000	LIBOR [3.474%]			(581,004)	(13,977,428)		(13,977,428)	(6,320,742)				829,443		0001
Interest Rate Swap /71317/[Semi-Annual] FIXED [2.309%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	12/18/2013	12/20/2020		116,000,000	LIBOR [2.309%]			(506,695)	(1,107,180)		(1,107,180)	(496,933)				401,836		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /71318/[Semi-Annual] FIXED [2.941%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	12/18/2013	12/20/2023		34,000,000	LIBOR [2.941%]			(255,954)	(3,180,088)		(3,180,088)	(1,549,417)				316,675		0001
Interest Rate Swap /71319/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 3.21%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	12/18/2013	12/20/2025		77,000,000	3.21% [LIBOR]			683,225	12,013,678		12,013,678	5,641,682				901,262		0001
Interest Rate Swap /71321/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 3.465%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	12/18/2013	12/20/2028		82,000,000	3.465% [LIBOR]			832,141	20,045,828		20,045,828	9,092,508				1,193,234		0001
Interest Rate Swap /71322/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 3.674%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	12/18/2013	12/20/2033		50,000,000	3.674% [LIBOR]			559,653	19,138,536		19,138,536	8,698,696				917,537		0001
Interest Rate Swap /71323/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 3.81875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	12/18/2013	12/20/2043		57,000,000	3.81875% [LIBOR]			679,258	36,589,520		36,589,520	17,403,408				1,381,001		0001
Interest Rate Swap /71372/[Semi-Annual] FIXED [2.384%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	12/19/2013	12/23/2020		250,000,000	LIBOR [2.384%]			(1,101,747)	(2,505,170)		(2,505,170)	(1,010,457)				866,025		0001
Interest Rate Swap /71373/[Semi-Annual] FIXED [3.00125%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	12/19/2013	12/23/2023		87,000,000	LIBOR [3.00125%]			(651,912)	(8,364,171)		(8,364,171)	(3,974,332)				812,647		0001
Interest Rate Swap /71398/[Quarterly] LIBOR [0.29663%]/Semi-Annual FIXED 3.467%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	12/20/2013	12/24/2028		44,000,000	3.467% [LIBOR]			428,535	10,784,864		10,784,864	4,893,190				641,027		0001
Interest Rate Swap /71870/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 3.718%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	01/21/2014	01/23/2044		100,000,000	3.718% [LIBOR]			1,084,323	62,139,487		62,139,487	30,353,123				2,427,447		0001
Interest Rate Swap /71898/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 3.717%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	01/21/2014	01/23/2044		100,000,000	3.717% [LIBOR]			1,083,823	62,117,375		62,117,375	30,350,513				2,427,447		0001
Interest Rate Swap /71901/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 3.718%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	GOLDMAN SACHS BANK USA /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	01/21/2014	01/23/2044		100,000,000	3.718% [LIBOR]			1,084,323	62,139,487		62,139,487	30,353,123				2,427,447		0001
Interest Rate Swap /71937/[Quarterly] LIBOR [1.02025%]/Semi-Annual FIXED 3.722%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/22/2014	01/24/2044		150,000,000	3.722% [LIBOR]			1,634,062	93,339,873		93,339,873	45,544,372				3,641,171		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /71938/[Quarterly] LIBOR [1.02025%]/Semi-Annual FIXED 3.722%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/22/2014	01/24/2044		150,000,000	3.722% [LIBOR]			1,634,062	93,339,873		93,339,873	45,544,372				3,641,171		0001
Interest Rate Swap /71939/[Quarterly] LIBOR [1.02025%]/Semi-Annual FIXED 3.721%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/22/2014	01/24/2044		150,000,000	3.721% [LIBOR]			1,633,312	93,306,705		93,306,705	45,540,458				3,641,171		0001
Interest Rate Swap /71979/[Quarterly] LIBOR [0.88713%]/Semi-Annual FIXED 2.85875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	01/24/2014	01/28/2024		150,000,000	2.85875% [LIBOR]			1,008,988	13,933,155		13,933,155	7,062,782				1,419,067		0001
Interest Rate Swap /71980/[Quarterly] LIBOR [0.88713%]/Semi-Annual FIXED 2.85875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	01/24/2014	01/28/2024		150,000,000	2.85875% [LIBOR]			1,008,988	13,933,155		13,933,155	7,062,782				1,419,067		0001
Interest Rate Swap /72010/[Semi-Annual] FIXED [3.17%]/Quarterly LIBOR 0.30975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	01/24/2014	06/10/2043		300,000,000	LIBOR [3.17%]			(2,926,823)	(146,776,112)		(146,776,112)	(84,632,128)				7,184,358		0001
Interest Rate Swap /72011/[Semi-Annual] FIXED [2.70147%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/24/2014	12/17/2042		200,000,000	LIBOR [2.70147%]			(1,445,215)	(76,257,189)		(76,257,189)	(53,051,582)				4,739,198		0001
Interest Rate Swap /72042/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 2.331%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	01/28/2014	01/30/2021		70,000,000	2.331% [LIBOR]			301,968	796,535		796,535	370,328				266,552		0001
Interest Rate Swap /72089/[Semi-Annual] FIXED [2.66385%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/28/2014	12/18/2042		200,000,000	LIBOR [2.66385%]			(1,374,994)	(74,668,717)		(74,668,717)	(52,874,730)				4,740,253		0001
Interest Rate Swap /72341/[Semi-Annual] FIXED [2.2425%]/Quarterly LIBOR 0.30375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/06/2014	10/06/2023		100,000,000	LIBOR [2.2425%]			(284,538)	(6,525,935)		(6,525,935)	(4,503,222)				904,157		0001
Interest Rate Swap /72342/[Semi-Annual] FIXED [2.4725%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	02/06/2014	08/23/2023		300,000,000	LIBOR [2.4725%]			(1,451,517)	(21,066,423)		(21,066,423)	(12,732,993)				2,662,236		0001
Interest Rate Swap /72446/[Quarterly] LIBOR [0.37663%]/Semi-Annual FIXED 3.304%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	02/18/2014	02/20/2029		37,000,000	3.304% [LIBOR]			340,667	8,672,093		8,672,093	4,171,288				543,787		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /72795/[Semi-Annual] FIXED [2.733%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/03/2014	03/05/2024		110,000,000	LIBOR [2.733%]			(737,857)	(10,028,381)		(10,028,381)	(5,429,381)				1,055,083		0001
Interest Rate Swap /72810/[Quarterly] LIBOR [0.32663%]/Semi-Annual FIXED 3.206%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/03/2014	03/05/2029		12,000,000	3.206% [LIBOR]			108,874	2,723,893		2,723,893	1,357,760				176,771		0001
Interest Rate Swap /72811/[Quarterly] LIBOR [0.32663%]/Semi-Annual FIXED 2.721%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/03/2014	03/05/2024		225,000,000	2.721% [LIBOR]			1,495,754	20,413,319		20,413,319	11,115,277				2,158,124		0001
Interest Rate Swap /72813/[Semi-Annual] FIXED [2.166%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/03/2014	03/05/2021		30,000,000	LIBOR [2.166%]			(116,184)	(379,902)		(379,902)	(230,179)				123,693		0001
Interest Rate Swap /72911/[Semi-Annual] FIXED [3.625%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/05/2014	03/07/2044		56,000,000	LIBOR [3.625%]			(662,848)	(33,817,206)		(33,817,206)	(16,967,184)				1,362,826		0001
Interest Rate Swap /72915/[Semi-Annual] FIXED [4.46%]/Quarterly LIBOR 0.2344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/05/2014	03/07/2034		36,800,000	LIBOR [4.46%]				(12,431,032)		(12,431,032)	(5,128,985)				680,800		0001
Interest Rate Swap /72923/[Semi-Annual] FIXED [4.235%]/Quarterly LIBOR 0.2344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/05/2014	03/09/2051		26,400,000	LIBOR [4.235%]				(23,791,820)		(23,791,820)	(11,144,758)				731,260		0001
Interest Rate Swap /72986/[Semi-Annual] FIXED [2.917%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	03/07/2014	03/11/2024		120,000,000	LIBOR [2.917%]			(1,053,043)	(11,805,239)		(11,805,239)	(5,873,842)				1,154,123		0001
Interest Rate Swap /73276/[Quarterly] LIBOR [0.31625%]/Semi-Annual FIXED 3.469%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/17/2014	03/19/2034		75,000,000	3.469% [LIBOR]			782,094	27,086,885		27,086,885	13,162,218				1,389,019		0001
Interest Rate Swap /73319/[Semi-Annual] FIXED [3.476%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/18/2014	03/20/2034		13,000,000	LIBOR [3.476%]			(132,640)	(4,707,498)		(4,707,498)	(2,282,545)				240,763		0001
Interest Rate Swap /73320/[Semi-Annual] FIXED [3.601%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/18/2014	03/20/2044		20,000,000	LIBOR [3.601%]			(216,561)	(11,988,924)		(11,988,924)	(6,058,518)				487,134		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /73411/[Semi-Annual] FIXED [3.495%]/Quarterly LIBOR 0.29688%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /GOLDMAN SACHS/CLEARED THROUGH CME	F0R8UP27PHTHYVLBNG30	03/21/2014	03/25/2034		75,000,000	LIBOR [3.495%]			(733,258)	(27,382,742)		(27,382,742)	(13,206,114)				1,390,031		0001
Interest Rate Swap /73450/[Semi-Annual] FIXED [3.484%]/Quarterly LIBOR 0.28375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	03/24/2014	03/26/2034		9,000,000	LIBOR [3.484%]			(86,715)	(3,273,005)		(3,273,005)	(1,584,295)				166,804		0001
Interest Rate Swap /73465/[Semi-Annual] FIXED [2.875%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	03/25/2014	03/27/2024		25,000,000	LIBOR [2.875%]			(159,986)	(2,449,027)		(2,449,027)	(1,247,625)				241,738		0001
Interest Rate Swap /73505/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 3.415%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	03/27/2014	03/31/2034		200,000,000	3.415% [LIBOR]			1,707,853	70,901,617		70,901,617	35,113,449				3,708,099		0001
Interest Rate Swap /73506/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 2.824%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	03/27/2014	03/31/2024		155,000,000	2.824% [LIBOR]			865,561	14,898,518		14,898,518	7,769,776				1,498,779		0001
Interest Rate Swap /73577/[Quarterly] LIBOR [0.29613%]/Semi-Annual FIXED 3.395%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	03/28/2014	04/01/2034		200,000,000	3.395% [LIBOR]			1,703,998	71,129,704		71,129,704	34,733,632				3,709,447		0001
Interest Rate Swap /73658/[Quarterly] LIBOR [0.30375%]/Semi-Annual FIXED 2.9205%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	04/02/2014	04/04/2024		233,000,000	2.9205% [LIBOR]			1,452,414	23,298,732		23,298,732	11,605,215				2,259,019		0001
Interest Rate Swap /73786/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 3.231%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	04/10/2014	04/14/2029		160,000,000	3.231% [LIBOR]			1,271,314	36,989,594		36,989,594	18,284,857				2,371,835		0001
Interest Rate Swap /73809/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 3.418%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE BANK OF NEW YORK MELLON /CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	04/10/2014	04/14/2034		35,000,000	3.418% [LIBOR]			310,825	12,436,762		12,436,762	6,146,501				649,861		0001
Interest Rate Swap /73968/[Semi-Annual] FIXED [2.8275%]/Quarterly LIBOR 1.02025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	04/22/2014	04/24/2024		75,000,000	LIBOR [2.8275%]			(481,594)	(7,311,246)		(7,311,246)	(3,798,863)				732,931		0001
Interest Rate Swap /73979/[Quarterly] LIBOR [1.02025%]/Semi-Annual FIXED 3.2425%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	04/22/2014	04/24/2029		20,000,000	3.2425% [LIBOR]			169,925	4,650,855		4,650,855	2,289,121				296,985		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /73990/[Quarterly] LIBOR [1.02025%]/Semi-Annual FIXED 3.23%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/22/2014	04/24/2029		225,000,000	3.23% [LIBOR]			1,897,593	52,076,249		52,076,249	25,749,632				3,341,080		0001
Interest Rate Swap /74012/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 2.988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/23/2014	04/25/2026		150,000,000	2.988% [LIBOR]			1,082,100	22,649,601		22,649,601	11,671,151				1,810,904		0001
Interest Rate Swap /74151/[Quarterly] LIBOR [0.50088%]/Semi-Annual FIXED 3.718%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/01/2014	05/06/2044		5,100,000	3.718% [LIBOR]			58,952	3,203,248		3,203,248	1,568,171				124,533		0001
Interest Rate Swap /74152/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 3.826%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/01/2014	05/08/2044		6,000,000	3.826% [LIBOR]			71,979	3,914,753		3,914,753	1,863,056				146,540		0001
Interest Rate Swap /74153/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 3.939%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/01/2014	05/07/2044		6,900,000	3.939% [LIBOR]			87,428	4,676,199		4,676,199	2,163,192				168,521		0001
Interest Rate Swap /74154/[Quarterly] LIBOR [0.22285%]/Semi-Annual FIXED 3.949%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/01/2014	05/06/2044		5,800,000	3.949% [LIBOR]				2,736,399		2,736,399	1,375,384				141,626		0001
Interest Rate Swap /74155/[Quarterly] LIBOR [0.22285%]/Semi-Annual FIXED 3.892%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/01/2014	05/08/2044		7,900,000	3.892% [LIBOR]				2,974,636		2,974,636	1,551,181				192,944		0001
Interest Rate Swap /74156/[Quarterly] LIBOR [0.22285%]/Semi-Annual FIXED 3.9775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/01/2014	05/06/2044		8,600,000	3.9775% [LIBOR]				5,632,890		5,632,890	2,693,909				209,997		0001
Interest Rate Swap /74157/[Quarterly] LIBOR [0.22285%]/Semi-Annual FIXED 3.975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/01/2014	05/06/2044		6,600,000	3.975% [LIBOR]				3,582,151		3,582,151	1,761,753				161,160		0001
Interest Rate Swap /74160/[Quarterly] LIBOR [0.22285%]/Semi-Annual FIXED 3.795%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/01/2014	05/08/2044		6,300,000	3.795% [LIBOR]				1,497,372		1,497,372	819,614				153,867		0001
Interest Rate Swap /74218/[Semi-Annual] FIXED [3.702%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/06/2014	05/09/2046		50,000,000	LIBOR [3.702%]			(569,028)	(33,507,598)		(33,507,598)	(16,673,866)				1,271,318		0001
Interest Rate Swap /74242/[Semi-Annual] FIXED [2.72%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/06/2014	05/08/2024		56,000,000	LIBOR [2.72%]			(362,126)	(5,296,112)		(5,296,112)	(2,904,801)				550,113		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /74423/[Quarterly] LIBOR [0.37663%]/Semi-Annual FIXED 3.182%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/16/2014	05/20/2034		53,000,000	3.182% [LIBOR]			455,653	17,268,902		17,268,902	9,287,589				987,636		0001
Interest Rate Swap /74467/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 2.818%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/19/2014	05/21/2026		100,000,000	2.818% [LIBOR]			673,985	14,286,249		14,286,249	7,933,922				1,213,466		0001
Interest Rate Swap /74546/[Semi-Annual] FIXED [3.2195%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/21/2014	06/07/2043		300,000,000	LIBOR [3.2195%]			(2,942,720)	(149,943,908)		(149,943,908)	(84,970,978)				7,184,358		0001
Interest Rate Swap /74547/[Semi-Annual] FIXED [3.20875%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/21/2014	06/07/2043		150,000,000	LIBOR [3.20875%]			(1,463,298)	(74,624,049)		(74,624,049)	(42,445,592)				3,592,179		0001
Interest Rate Swap /74548/[Semi-Annual] FIXED [3.206%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/21/2014	06/07/2043		150,000,000	LIBOR [3.206%]			(1,461,235)	(74,535,050)		(74,535,050)	(42,435,386)				3,592,179		0001
Interest Rate Swap /74549/[Semi-Annual] FIXED [3.18875%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/21/2014	06/07/2043		150,000,000	LIBOR [3.18875%]			(1,448,298)	(73,976,783)		(73,976,783)	(42,371,365)				3,592,179		0001
Interest Rate Swap /74576/[Semi-Annual] FIXED [2.628%]/Quarterly LIBOR 0.37125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/23/2014	05/28/2024		40,000,000	LIBOR [2.628%]			(226,919)	(3,695,545)		(3,695,545)	(2,121,821)				395,474		0001
Interest Rate Swap /74681/[Semi-Annual] FIXED [3.655%]/Quarterly LIBOR 0.29613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	05/28/2014	07/01/2030		556,000,000	LIBOR [3.655%]			(5,459,914)	(157,798,890)		(157,798,890)	(71,563,633)				8,791,132		0001
Interest Rate Swap /74858/[Monthly] LIBOR [0.19975%]/Semi-Annual FIXED 3.78%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	05/28/2014	07/01/2040		444,000,000	3.78% [LIBOR]			5,876,944	242,951,890		242,951,890	114,625,609				9,930,624		0001
Interest Rate Swap /74860/[Semi-Annual] FIXED [2.708%]/Quarterly LIBOR 0.31288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/05/2014	06/09/2024		15,000,000	LIBOR [2.708%]			(108,533)	(1,444,463)		(1,444,463)	(799,813)				148,871		0001
Interest Rate Swap /74861/[Semi-Annual] FIXED [2.232%]/Quarterly LIBOR 0.31288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/05/2014	06/09/2021		29,000,000	LIBOR [2.232%]			(140,811)	(533,738)		(533,738)	(319,156)				140,583		0001
Interest Rate Swap /74864/[Semi-Annual] FIXED [2.2145%]/Quarterly LIBOR 0.30975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/06/2014	06/10/2021		110,000,000	LIBOR [2.2145%]			(547,643)	(2,013,495)		(2,013,495)	(1,225,792)				533,245		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /74948/[Semi-Annual] FIXED [2.292%]/Quarterly LIBOR 0.31838%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE BANK OF NEW YORK MELLON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/10/2014	06/12/2021		30,000,000	LIBOR [2.292%]			(166,980)	(577,745)		(577,745)	(327,120)				146,969		0001
Interest Rate Swap /74949/[Semi-Annual] FIXED [3.336%]/Quarterly LIBOR 0.31838%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/10/2014	06/12/2034		100,000,000	LIBOR [3.336%]			(1,078,600)	(34,788,776)		(34,788,776)	(17,719,310)				1,867,485		0001
Interest Rate Swap /75123/[Semi-Annual] FIXED [2.6875%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/16/2014	06/18/2024		45,000,000	LIBOR [2.6875%]			(314,695)	(4,320,341)		(4,320,341)	(2,418,338)				448,309		0001
Interest Rate Swap /75335/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 3.377%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE BANK OF NEW YORK MELLON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/23/2014	06/25/2044		14,800,000	3.377% [LIBOR]			135,964	8,213,566		8,213,566	4,446,553				362,449		0001
Interest Rate Swap /75336/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 3.789%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/23/2014	06/26/2044		15,000,000	3.789% [LIBOR]			167,399	9,713,837		9,713,837	4,674,128				367,347		0001
Interest Rate Swap /75337/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 3.54375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/23/2014	06/25/2044		15,500,000	3.54375% [LIBOR]			155,318	9,182,831		9,182,831	4,726,689				379,592		0001
Interest Rate Swap /75338/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 3.8975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/23/2014	06/25/2044		17,300,000	3.8975% [LIBOR]			203,954	11,624,411		11,624,411	5,440,929				423,673		0001
Interest Rate Swap /75339/[Quarterly] LIBOR [0.2326%]/Semi-Annual FIXED 3.955%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/23/2014	06/25/2044		13,900,000	3.955% [LIBOR]				7,476,810		7,476,810	3,700,482				340,408		0001
Interest Rate Swap /75340/[Quarterly] LIBOR [0.2326%]/Semi-Annual FIXED 3.945%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/23/2014	06/25/2044		20,800,000	3.945% [LIBOR]				13,444,890		13,444,890	6,493,434				509,388		0001
Interest Rate Swap /75341/[Quarterly] LIBOR [0.2326%]/Semi-Annual FIXED 4.0725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/23/2014	06/25/2034		12,500,000	4.0725% [LIBOR]				2,867,099		2,867,099	1,316,956				233,770		0001
Interest Rate Swap /75342/[Quarterly] LIBOR [0.2326%]/Semi-Annual FIXED 4.0275%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/23/2014	06/25/2034		7,500,000	4.0275% [LIBOR]				1,023,697		1,023,697	490,507				140,262		0001
Interest Rate Swap /75343/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 3.69%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/23/2014	06/25/2044		8,800,000	3.69% [LIBOR]			94,616	5,502,678		5,502,678	2,718,309				215,510		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /75359/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 2.8435%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	06/25/2014	06/27/2026		100,000,000	2.8435% [LIBOR]			624,194	14,660,751		14,660,751	8,085,070				1,224,745		0001
Interest Rate Swap /75426/[Semi-Annual] FIXED [2.6265%]/Quarterly LIBOR 0.29613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	06/27/2014	07/01/2024		20,000,000	LIBOR [2.6265%]			(93,550)	(1,699,714)		(1,699,714)	(1,057,664)				200,000		0001
Interest Rate Swap /75428/[Quarterly] LIBOR [0.29613%]/Semi-Annual FIXED 3.026%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	06/27/2014	07/01/2029		10,000,000	3.026% [LIBOR]			66,750	2,177,084		2,177,084	1,169,563				150,083		0001
Interest Rate Swap /75766/[Semi-Annual] FIXED [2.1985%]/Quarterly LIBOR 1.09763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	07/18/2014	07/22/2021		53,000,000	LIBOR [2.1985%]			(167,662)	(1,061,654)		(1,061,654)	(659,145)				272,834		0001
Interest Rate Swap /75767/[Semi-Annual] FIXED [2.6%]/Quarterly LIBOR 1.09763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	07/18/2014	07/22/2024		15,000,000	LIBOR [2.6%]			(77,564)	(1,411,081)		(1,411,081)	(824,411)				151,121		0001
Interest Rate Swap /75769/[Quarterly] LIBOR [1.09763%]/Semi-Annual FIXED 2.784%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	07/18/2014	07/22/2026		100,000,000	2.784% [LIBOR]			609,094	14,378,648		14,378,648	8,121,421				1,230,853		0001
Interest Rate Swap /75770/[Quarterly] LIBOR [1.09763%]/Semi-Annual FIXED 2.782%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	07/18/2014	07/22/2026		200,000,000	2.782% [LIBOR]			1,216,188	28,733,118		28,733,118	16,243,554				2,461,707		0001
Interest Rate Swap /75778/[Quarterly] LIBOR [1.09763%]/Semi-Annual FIXED 3.253%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE BANK OF NEW YORK MELLON /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	07/18/2014	07/22/2044		14,000,000	3.253% [LIBOR]			118,103	7,390,760		7,390,760	4,163,274				343,357		0001
Interest Rate Swap /75810/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 2.753%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	07/21/2014	07/23/2026		100,000,000	2.753% [LIBOR]			601,823	14,198,097		14,198,097	8,130,754				1,230,853		0001
Interest Rate Swap /75811/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 2.767%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	07/21/2014	07/23/2026		45,000,000	2.767% [LIBOR]			273,970	6,427,242		6,427,242	3,657,718				553,884		0001
Interest Rate Swap /75831/[Semi-Annual] FIXED [2.61%]/Quarterly LIBOR 0.88713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	07/24/2014	07/28/2024		40,000,000	LIBOR [2.61%]			(219,313)	(3,796,548)		(3,796,548)	(2,209,015)				403,981		0001
Interest Rate Swap /75871/[Semi-Annual] FIXED [2.61%]/Quarterly LIBOR 0.76013%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	07/28/2014	07/30/2024		20,000,000	LIBOR [2.61%]			(114,177)	(1,900,821)		(1,900,821)	(1,106,742)				201,990		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /76070/[Semi-Annual] FIXED [2.2285%]/Quarterly LIBOR 0.50088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/04/2014	08/06/2021		25,000,000	LIBOR [2.2285%]			(102,791)	(535,057)		(535,057)	(328,105)				131,101		0001
Interest Rate Swap /76302/[Semi-Annual] FIXED [2.571%]/Quarterly LIBOR 0.36925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/22/2014	08/27/2024		33,000,000	LIBOR [2.571%]			(177,015)	(3,144,393)		(3,144,393)	(1,875,042)				336,535		0001
Interest Rate Swap /76356/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 2.681%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/26/2014	08/28/2026		100,000,000	2.681% [LIBOR]			593,799	13,980,414		13,980,414	8,300,124				1,240,967		0001
Interest Rate Swap /76464/[Quarterly] LIBOR [0.344%]/Semi-Annual FIXED 2.6435%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/28/2014	09/02/2026		195,000,000	2.6435% [LIBOR]			1,105,755	26,841,367		26,841,367	16,234,082				2,421,850		0001
Interest Rate Swap /76733/[Semi-Annual] FIXED [3.247%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/11/2014	09/15/2044		35,000,000	LIBOR [3.247%]			(359,759)	(18,542,885)		(18,542,885)	(10,479,673)				861,064		0001
Interest Rate Swap /76941/[Semi-Annual] FIXED [3.3565%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/16/2014	09/18/2044		125,000,000	LIBOR [3.3565%]			(1,292,278)	(69,355,107)		(69,355,107)	(37,824,119)				3,075,864		0001
Interest Rate Swap /76942/[Semi-Annual] FIXED [3.357%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/16/2014	09/18/2044		125,000,000	LIBOR [3.357%]			(1,292,590)	(69,369,272)		(69,369,272)	(37,825,840)				3,075,864		0001
Interest Rate Swap /76943/[Semi-Annual] FIXED [3.357%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/16/2014	09/18/2044		125,000,000	LIBOR [3.357%]			(1,292,590)	(69,369,272)		(69,369,272)	(37,825,840)				3,075,864		0001
Interest Rate Swap /76953/[Semi-Annual] FIXED [3.342%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/17/2014	09/19/2044		125,000,000	LIBOR [3.342%]			(1,224,115)	(68,942,751)		(68,942,751)	(37,773,543)				3,075,864		0001
Interest Rate Swap /76954/[Semi-Annual] FIXED [3.343%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/17/2014	09/19/2044		125,000,000	LIBOR [3.343%]			(1,224,740)	(68,971,080)		(68,971,080)	(37,776,983)				3,075,864		0001
Interest Rate Swap /76955/[Semi-Annual] FIXED [3.342%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/17/2014	09/19/2044		125,000,000	LIBOR [3.342%]			(1,224,115)	(68,942,751)		(68,942,751)	(37,773,543)				3,075,864		0001
Interest Rate Swap /76965/[Semi-Annual] FIXED [3.34%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/19/2044		125,000,000	LIBOR [3.34%]			(1,222,865)	(68,886,092)		(68,886,092)	(37,766,663)				3,075,864		0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /76966/[Semi-Annual] FIXED [3.34%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	09/17/2014	09/19/2044		125,000,000	LIBOR [3.34%]			(1,222,865)	(68,886,092)		(68,886,092)	(37,766,663)				3,075,864		0001
Interest Rate Swap /76967/[Semi-Annual] FIXED [3.342%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	09/17/2014	09/19/2044		125,000,000	LIBOR [3.342%]			(1,224,115)	(68,942,751)		(68,942,751)	(37,773,543)				3,075,864		0001
Interest Rate Swap /76968/[Semi-Annual] FIXED [3.343%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	09/17/2014	09/19/2044		125,000,000	LIBOR [3.343%]			(1,224,740)	(68,971,080)		(68,971,080)	(37,776,983)				3,075,864		0001
Interest Rate Swap /77001/[Quarterly] LIBOR [0.30513%]/Semi-Annual FIXED 3.58%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2014	09/23/2044		12,200,000	3.58% [LIBOR]			126,721	7,390,114		7,390,114	3,769,296				300,266		0001
Interest Rate Swap /77002/[Quarterly] LIBOR [0.2331%]/Semi-Annual FIXED 3.76%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2014	09/23/2044		20,500,000	3.76% [LIBOR]				12,370,594		12,370,594	6,270,699				504,546		0001
Interest Rate Swap /77003/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 3.6525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2014	09/25/2044		13,900,000	3.6525% [LIBOR]			146,843	8,651,245		8,651,245	4,324,783				342,177		0001
Interest Rate Swap /77004/[Quarterly] LIBOR [0.30513%]/Semi-Annual FIXED 3.724%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2014	09/23/2044		16,300,000	3.724% [LIBOR]			181,044	10,405,856		10,405,856	5,100,679				401,175		0001
Interest Rate Swap /77005/[Quarterly] LIBOR [0.2331%]/Semi-Annual FIXED 3.774%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2014	09/23/2044		16,000,000	3.774% [LIBOR]				8,031,746		8,031,746	4,163,214				393,792		0001
Interest Rate Swap /77006/[Quarterly] LIBOR [0.2331%]/Semi-Annual FIXED 3.762%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2014	09/23/2044		13,900,000	3.762% [LIBOR]				6,098,630		6,098,630	3,220,763				342,107		0001
Interest Rate Swap /77007/[Quarterly] LIBOR [0.2331%]/Semi-Annual FIXED 3.725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2014	09/23/2044		19,100,000	3.725% [LIBOR]				6,739,541		6,739,541	3,671,489				470,089		0001
Interest Rate Swap /77008/[Quarterly] LIBOR [0.2331%]/Semi-Annual FIXED 3.664%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2014	09/23/2044		14,700,000	3.664% [LIBOR]				3,319,457		3,319,457	1,878,380				361,796		0001
Interest Rate Swap /77027/[Semi-Annual] FIXED [2.685%]/Quarterly LIBOR 0.29663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE BANK OF NEW YORK MELLON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	09/22/2014	09/24/2024		22,000,000	LIBOR [2.685%]			(128,247)	(2,239,772)		(2,239,772)	(1,269,549)				226,237		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /77055/[Semi-Annual] FIXED [2.662%]/Quarterly LIBOR 0.29688%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	09/23/2014	09/25/2024		100,000,000	LIBOR [2.662%]			(561,177)	(10,090,118)		(10,090,118)	(5,785,220)				1,029,563		0001
Interest Rate Swap /77140/[Quarterly] LIBOR [0.29613%]/Semi-Annual FIXED 3.162%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/29/2014	10/01/2044		60,000,000	3.162% [LIBOR]			441,299	30,690,686		30,690,686	17,867,119				1,477,633		0001
Interest Rate Swap /77141/[Quarterly] LIBOR [0.29613%]/Semi-Annual FIXED 2.774%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	09/29/2014	10/01/2026		115,000,000	2.774% [LIBOR]			622,724	17,361,213		17,361,213	9,469,910				1,437,500		0001
Interest Rate Swap /77250/[Semi-Annual] FIXED [2.5085%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	10/08/2014	10/10/2024		53,000,000	LIBOR [2.5085%]			(231,031)	(5,032,410)		(5,032,410)	(3,103,710)				548,236		0001
Interest Rate Swap /77280/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 2.7765%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	10/09/2014	10/14/2029		150,000,000	2.7765% [LIBOR]			850,982	29,950,474		29,950,474	17,935,311				2,285,963		0001
Interest Rate Swap /77438/[Quarterly] LIBOR [1.13488%]/Semi-Annual FIXED 2.66%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	10/15/2014	10/17/2034		130,000,000	2.66% [LIBOR]			702,585	33,848,370		33,848,370	22,788,809				2,457,997		0001
Interest Rate Swap /77499/[Semi-Annual] FIXED [1.9625%]/Quarterly LIBOR 1.09763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	10/20/2014	10/22/2021		140,000,000	LIBOR [1.9625%]			(277,682)	(3,078,940)		(3,078,940)	(2,402,114)				801,187		0001
Interest Rate Swap /77521/[Semi-Annual] FIXED [2.0425%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	10/23/2014	10/27/2021		170,000,000	LIBOR [2.0425%]			(423,197)	(3,954,059)		(3,954,059)	(2,880,665)				980,268		0001
Interest Rate Swap /77549/[Semi-Annual] FIXED [3.0525%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	10/23/2014	10/27/2044		171,000,000	LIBOR [3.0525%]			(1,289,236)	(83,319,500)		(83,319,500)	(50,444,711)				4,217,326		0001
Interest Rate Swap /77612/[Semi-Annual] FIXED [2.752%]/Quarterly LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	10/28/2014	04/15/2033		100,000,000	LIBOR [2.752%]			(574,584)	(25,120,281)		(25,120,281)	(15,939,244)				1,788,854		0001
Interest Rate Swap /77613/[Semi-Annual] FIXED [2.8825%]/Quarterly LIBOR 0.3625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	10/28/2014	08/30/2026		24,000,000	LIBOR [2.8825%]			(166,056)	(3,652,969)		(3,652,969)	(1,984,305)				297,832		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /77641/[Semi-Annual] FIXED [2.092%]/Quarterly LIBOR 0.76013%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	10/29/2014	10/31/2021		170,000,000	LIBOR [2.092%]			(527,361)	(4,102,447)		(4,102,447)	(2,873,855)				980,268		0001
Interest Rate Swap /77799/[Semi-Annual] FIXED [2.501%]/Quarterly LIBOR 0.474%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	11/05/2014	11/07/2024		30,000,000	LIBOR [2.501%]			(164,420)	(2,884,438)		(2,884,438)	(1,791,334)				312,850		0001
Interest Rate Swap /77833/[Semi-Annual] FIXED [2.1985%]/Quarterly LIBOR 0.43463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	11/07/2014	11/12/2021		150,000,000	LIBOR [2.1985%]			(583,293)	(3,975,666)		(3,975,666)	(2,575,923)				877,852		0001
Interest Rate Swap /78016/[Semi-Annual] FIXED [3.04%]/Quarterly LIBOR 0.37413%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/19/2014	11/21/2044		32,000,000	LIBOR [3.04%]			(251,195)	(15,549,978)		(15,549,978)	(9,465,685)				790,180		0001
Interest Rate Swap /78017/[Semi-Annual] FIXED [3.0015%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/20/2014	11/24/2044		32,000,000	LIBOR [3.0015%]			(239,468)	(15,275,390)		(15,275,390)	(9,436,520)				790,342		0001
Interest Rate Swap /78020/[Semi-Annual] FIXED [3.029%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/20/2014	11/24/2044		34,000,000	LIBOR [3.029%]			(259,110)	(16,443,454)		(16,443,454)	(10,052,411)				839,738		0001
Interest Rate Swap /78222/[Semi-Annual] FIXED [2.93%]/Quarterly LIBOR 0.37125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/26/2014	11/28/2044		34,000,000	LIBOR [2.93%]			(244,222)	(15,687,368)		(15,687,368)	(9,961,950)				839,910		0001
Interest Rate Swap /78223/[Semi-Annual] FIXED [2.9245%]/Quarterly LIBOR 0.37125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/26/2014	11/28/2044		34,000,000	LIBOR [2.9245%]			(243,287)	(15,644,669)		(15,644,669)	(9,956,723)				839,910		0001
Interest Rate Swap /78611/[Semi-Annual] FIXED [2.748%]/Quarterly LIBOR 0.32088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	12/12/2014	12/16/2044		41,000,000	LIBOR [2.748%]			(318,523)	(17,238,878)		(17,238,878)	(11,827,288)				1,013,870		0001
Interest Rate Swap /78694/[Semi-Annual] FIXED [2.74405%]/Quarterly LIBOR 0.32088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	12/12/2014	12/16/2044		250,000,000	LIBOR [2.74405%]			(1,937,275)	(104,889,295)		(104,889,295)	(72,089,910)				6,182,132		0001
Interest Rate Swap /78696/[Semi-Annual] FIXED [2.72505%]/Quarterly LIBOR 0.32088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	12/12/2014	12/16/2044		250,000,000	LIBOR [2.72505%]			(1,913,525)	(103,803,085)		(103,803,085)	(71,956,657)				6,182,132		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /78698/[Semi-Annual] FIXED [2.71505%]/Quarterly LIBOR 0.32088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	12/12/2014	12/16/2044		200,000,000	LIBOR [2.71505%]			(1,520,820)	(82,585,116)		(82,585,116)	(57,509,219)				4,945,705		0001
Interest Rate Swap /78710/[Semi-Annual] FIXED [2.7205%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/15/2014	12/17/2044		40,500,000	LIBOR [2.7205%]			(296,510)	(16,780,840)		(16,780,840)	(11,657,905)				1,001,710		0001
Interest Rate Swap /78712/[Semi-Annual] FIXED [2.7025%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/15/2014	12/17/2044		34,000,000	LIBOR [2.7025%]			(245,862)	(13,947,626)		(13,947,626)	(9,769,704)				840,942		0001
Interest Rate Swap /78733/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 2.56325%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/16/2014	12/18/2034		190,000,000	2.56325% [LIBOR]			1,210,674	47,399,053		47,399,053	33,555,323				3,613,748		0001
Interest Rate Swap /78844/[Semi-Annual] FIXED [2.7755%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/18/2014	12/22/2044		34,000,000	LIBOR [2.7755%]			(217,222)	(14,519,292)		(14,519,292)	(9,844,019)				841,114		0001
Interest Rate Swap /78845/[Semi-Annual] FIXED [2.776%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/18/2014	12/22/2044		34,000,000	LIBOR [2.776%]			(217,307)	(14,523,182)		(14,523,182)	(9,844,496)				841,114		0001
Interest Rate Swap /78846/[Semi-Annual] FIXED [2.7825%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/18/2014	12/22/2044		34,000,000	LIBOR [2.7825%]			(218,412)	(14,573,751)		(14,573,751)	(9,850,704)				841,114		0001
Interest Rate Swap /78850/[Semi-Annual] FIXED [2.767%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/19/2014	12/23/2044		34,000,000	LIBOR [2.767%]			(214,948)	(14,454,667)		(14,454,667)	(9,837,114)				841,114		0001
Interest Rate Swap /79076/[Quarterly] LIBOR [1.35238%]/Semi-Annual FIXED 2.316%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/06/2015	01/08/2030		150,000,000	2.316% [LIBOR]			494,651	24,024,178		24,024,178	18,226,050				2,314,087		0001
Interest Rate Swap /79078/[Quarterly] LIBOR [1.35238%]/Semi-Annual FIXED 2.42%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/06/2015	01/08/2035		100,000,000	2.42% [LIBOR]			381,768	22,972,706		22,972,706	17,575,754				1,905,256		0001
Interest Rate Swap /79107/[Quarterly] LIBOR [1.31988%]/Semi-Annual FIXED 2.4795%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/07/2015	01/09/2045		100,000,000	2.4795% [LIBOR]			416,017	35,964,997		35,964,997	28,145,584				2,476,388		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /79108/[Quarterly] LIBOR [1.31988%]/Semi-Annual FIXED 2.2975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/07/2015	01/09/2030		150,000,000	2.2975% [LIBOR]			487,525	23,764,235		23,764,235	18,222,520				2,315,302		0001
Interest Rate Swap /79109/[Quarterly] LIBOR [1.31988%]/Semi-Annual FIXED 2.2925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/07/2015	01/09/2030		150,000,000	2.2925% [LIBOR]			483,775	23,693,542		23,693,542	18,221,098				2,315,302		0001
Interest Rate Swap /79223/[Quarterly] LIBOR [1.17613%]/Semi-Annual FIXED 2.401%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/14/2015	01/16/2045		75,000,000	2.401% [LIBOR]			302,295	25,632,349		25,632,349	20,951,784				1,858,048		0001
Interest Rate Swap /79227/[Quarterly] LIBOR [1.17613%]/Semi-Annual FIXED 2.39%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/14/2015	01/16/2045		150,000,000	2.39% [LIBOR]			596,340	50,886,186		50,886,186	41,856,964				3,716,097		0001
Interest Rate Swap /79228/[Quarterly] LIBOR [1.17613%]/Semi-Annual FIXED 2.39%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/14/2015	01/16/2045		150,000,000	2.39% [LIBOR]			596,340	50,886,186		50,886,186	41,856,964				3,716,097		0001
Interest Rate Swap /79230/[Quarterly] LIBOR [1.17613%]/Semi-Annual FIXED 2.354%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/14/2015	01/16/2045		126,000,000	2.354% [LIBOR]			478,246	41,703,830		41,703,830	35,031,731				3,121,521		0001
Interest Rate Swap /79231/[Quarterly] LIBOR [1.17613%]/Semi-Annual FIXED 2.356%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/14/2015	01/16/2045		111,000,000	2.356% [LIBOR]			422,422	36,790,015		36,790,015	30,867,557				2,749,911		0001
Interest Rate Swap /79306/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 2.359%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/21/2015	01/23/2045		135,000,000	2.359% [LIBOR]			546,511	44,849,755		44,849,755	37,561,653				3,345,168		0001
Interest Rate Swap /79310/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 2.065%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	01/22/2015	01/26/2025		18,000,000	2.065% [LIBOR]			46,834	1,444,189		1,444,189	1,148,188				192,608		0001
Interest Rate Swap /79435/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 2.2325%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/28/2015	01/30/2045		150,000,000	2.2325% [LIBOR]			573,200	45,519,185		45,519,185	41,240,855				3,718,367		0001
Interest Rate Swap /79437/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 2.215%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/28/2015	01/30/2045		75,000,000	2.215% [LIBOR]			280,037	22,458,103		22,458,103	20,583,250				1,859,183		0001
Interest Rate Swap /79438/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 2.201%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/28/2015	01/30/2045		75,000,000	2.201% [LIBOR]			274,787	22,216,911		22,216,911	20,553,507				1,859,183		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /79501/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 2.1725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/30/2015	02/03/2045		150,000,000	2.1725% [LIBOR]			564,852	43,478,507		43,478,507	41,018,697				3,719,123		0001
Interest Rate Swap /79505/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 2.17%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/30/2015	02/03/2045		150,000,000	2.17% [LIBOR]			562,977	43,392,342		43,392,342	41,008,065				3,719,123		0001
Interest Rate Swap /79530/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 2.1195%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/03/2015	02/05/2030		5,000,000	2.1195% [LIBOR]			17,753	711,403		711,403	609,588				77,460		0001
Interest Rate Swap /79676/[Semi-Annual] FIXED [1.9925%]/Quarterly LIBOR 0.3805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/17/2015	02/19/2022		250,000,000	LIBOR [1.9925%]			(671,531)	(7,188,131)		(7,188,131)	(5,565,776)				1,600,781		0001
Interest Rate Swap /80001/[Semi-Annual] FIXED [2.143%]/Quarterly LIBOR 0.33713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/27/2015	03/03/2025		110,000,000	LIBOR [2.143%]			(377,625)	(9,442,035)		(9,442,035)	(7,179,191)				1,189,832		0001
Interest Rate Swap /80121/[Semi-Annual] FIXED [2.4485%]/Quarterly LIBOR 0.31288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/05/2015	03/09/2030		75,000,000	LIBOR [2.4485%]			(445,354)	(13,135,399)		(13,135,399)	(9,285,828)				1,167,931		0001
Interest Rate Swap /80125/[Semi-Annual] FIXED [2.002%]/Quarterly LIBOR 0.31288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/05/2015	03/09/2022		150,000,000	LIBOR [2.002%]			(555,832)	(4,482,681)		(4,482,681)	(3,431,246)				975,000		0001
Interest Rate Swap /80247/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 2.714%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/11/2015	03/13/2045		3,000,000	2.714% [LIBOR]			22,917	1,248,638		1,248,638	870,481				74,549		0001
Interest Rate Swap /80248/[Quarterly] LIBOR [0.2699%]/Semi-Annual FIXED 2.79125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/11/2015	03/13/2045		8,000,000	2.79125% [LIBOR]				2,538,109		2,538,109	1,828,889				198,796		0001
Interest Rate Swap /80249/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 2.749%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/11/2015	03/13/2045		5,600,000	2.749% [LIBOR]			43,758	2,376,011		2,376,011	1,630,502				139,157		0001
Interest Rate Swap /80252/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 2.782%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/11/2015	03/13/2045		6,500,000	2.782% [LIBOR]			40,233	2,807,358		2,807,358	1,910,123				161,522		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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /80254/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 2.65%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/11/2015	03/13/2045		11,800,000	2.65% [LIBOR]			86,363	4,737,075		4,737,075	3,402,299				293,225		0001
Interest Rate Swap /80255/[Quarterly] LIBOR [0.2699%]/Semi-Annual FIXED 2.8365%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/11/2015	03/13/2035		3,400,000	2.8365% [LIBOR]				269,012		269,012	193,593				65,179		0001
Interest Rate Swap /80257/[Quarterly] LIBOR [0.2699%]/Semi-Annual FIXED 2.847%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/11/2015	03/13/2035		3,100,000	2.847% [LIBOR]				410,508		410,508	285,986				59,428		0001
Interest Rate Swap /80258/[Quarterly] LIBOR [0.2699%]/Semi-Annual FIXED 2.793%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/11/2015	03/13/2045		8,100,000	2.793% [LIBOR]				3,165,754		3,165,754	2,210,908				201,281		0001
Interest Rate Swap /80267/[Semi-Annual] FIXED [2.1755%]/Quarterly LIBOR 0.32088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/12/2015	03/16/2025		100,000,000	LIBOR [2.1755%]			(490,635)	(8,801,188)		(8,801,188)	(6,568,339)				1,085,127		0001
Interest Rate Swap /80268/[Semi-Annual] FIXED [2.2725%]/Quarterly LIBOR 0.32088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/12/2015	03/16/2027		50,000,000	LIBOR [2.2725%]			(269,567)	(6,113,982)		(6,113,982)	(4,508,989)				647,592		0001
Interest Rate Swap /80362/[Semi-Annual] FIXED [2.1995%]/Quarterly LIBOR 0.32088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/12/2015	03/16/2025		50,000,000	LIBOR [2.1995%]			(251,317)	(4,457,086)		(4,457,086)	(3,280,700)				542,563		0001
Interest Rate Swap /80492/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 3.45%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/16/2015	03/18/2045		19,200,000	3.45% [LIBOR]			207,470	11,425,006		11,425,006	5,936,135				477,304		0001
Interest Rate Swap /80522/[Semi-Annual] FIXED [2.164%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/17/2015	03/19/2025		50,000,000	LIBOR [2.164%]			(195,146)	(4,378,770)		(4,378,770)	(3,291,167)				543,139		0001
Interest Rate Swap /80523/[Quarterly] LIBOR [0.31625%]/Semi-Annual FIXED 2.2555%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/17/2015	03/19/2027		45,000,000	2.2555% [LIBOR]			196,219	5,457,186		5,457,186	4,064,801				583,267		0001
Interest Rate Swap /80524/[Semi-Annual] FIXED [2.258%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/17/2015	03/19/2027		40,000,000	LIBOR [2.258%]			(174,917)	(4,857,526)		(4,857,526)	(3,613,040)				518,459		0001
Interest Rate Swap /80526/[Semi-Annual] FIXED [2.3535%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/17/2015	03/19/2030		55,000,000	LIBOR [2.3535%]			(266,773)	(9,146,739)		(9,146,739)	(6,813,511)				857,365		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /80529/[Quarterly] LIBOR [0.31625%]/Semi-Annual FIXED 2.257%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/17/2015	03/19/2027		65,000,000	2.257% [LIBOR]			283,915	7,889,129		7,889,129	5,871,266				842,496		0001
Interest Rate Swap /80530/[Quarterly] LIBOR [0.31625%]/Semi-Annual FIXED 2.344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/17/2015	03/19/2030		240,000,000	2.344% [LIBOR]			1,152,700	39,693,871		39,693,871	29,726,816				3,741,230		0001
Interest Rate Swap /80531/[Quarterly] LIBOR [0.31625%]/Semi-Annual FIXED 2.345%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/17/2015	03/19/2030		240,000,000	2.345% [LIBOR]			1,153,900	39,716,942		39,716,942	29,727,328				3,741,230		0001
Interest Rate Swap /80532/[Semi-Annual] LIBOR [2.56038%]/Semi-Annual FIXED 3.197%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/17/2015	04/13/2027		23,000,000	3.197% [LIBOR]			61,823	2,783,060		2,783,060	2,009,267				299,662		0001
Interest Rate Swap /80539/[Semi-Annual] LIBOR [2.61038%]/Semi-Annual FIXED 3.34%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/17/2015	04/13/2030		13,000,000	3.34% [LIBOR]			40,952	2,140,515		2,140,515	1,561,407				203,378		0001
Interest Rate Swap /80670/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 2.3375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/24/2015	03/26/2045		40,000,000	2.3375% [LIBOR]			156,099	13,194,980		13,194,980	11,199,903				994,786		0001
Interest Rate Swap /80672/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 2.1845%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/24/2015	03/26/2030		175,000,000	2.1845% [LIBOR]			549,056	26,309,942		26,309,942	21,684,658				2,730,785		0001
Interest Rate Swap /80673/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 2.185%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/24/2015	03/26/2030		225,000,000	2.185% [LIBOR]			706,492	33,837,903		33,837,903	27,880,518				3,511,009		0001
Interest Rate Swap /80975/[Semi-Annual] FIXED [2.021%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/07/2015	04/09/2025		68,000,000	LIBOR [2.021%]			(127,001)	(5,535,383)		(5,535,383)	(4,542,263)				743,349		0001
Interest Rate Swap /80976/[Semi-Annual] FIXED [2.131%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/07/2015	04/09/2027		77,000,000	LIBOR [2.131%]			(186,160)	(8,729,743)		(8,729,743)	(7,002,032)				1,002,480		0001
Interest Rate Swap /81304/[Semi-Annual] FIXED [2.002%]/Quarterly LIBOR 0.88713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/24/2015	04/28/2025		25,000,000	LIBOR [2.002%]			(61,071)	(2,024,347)		(2,024,347)	(1,683,386)				274,716		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /81306/[Semi-Annual] FIXED [2.395%]/Quarterly LIBOR 0.88713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/24/2015	04/28/2045		10,000,000	LIBOR [2.395%]			(44,078)	(3,436,148)		(3,436,148)	(2,819,566)				249,149		0001
Interest Rate Swap /81308/[Quarterly] LIBOR [0.88713%]/Semi-Annual FIXED 1.7495%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/24/2015	04/28/2022		106,000,000	1.7495% [LIBOR]			125,116	2,889,903		2,889,903	2,719,387				716,971		0001
Interest Rate Swap /81310/[Semi-Annual] FIXED [2.388%]/Quarterly LIBOR 0.88713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/24/2015	04/28/2045		19,000,000	LIBOR [2.388%]			(83,084)	(6,497,857)		(6,497,857)	(5,353,336)				473,382		0001
Interest Rate Swap /81326/[Semi-Annual] FIXED [2.391%]/Quarterly LIBOR 0.88713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/24/2015	04/28/2045		29,000,000	LIBOR [2.391%]			(127,247)	(9,937,946)		(9,937,946)	(8,173,393)				722,531		0001
Interest Rate Swap /81327/[Semi-Annual] FIXED [2.3875%]/Quarterly LIBOR 0.88713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/24/2015	04/28/2045		38,000,000	LIBOR [2.3875%]			(166,073)	(12,991,311)		(12,991,311)	(10,706,124)				946,764		0001
Interest Rate Swap /81361/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 5.22%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/28/2015	12/14/2021		33,000,000	5.22% [LIBOR]			664,747	2,387,944		2,387,944	149,105				199,370		0001
Interest Rate Swap /81373/[Quarterly] LIBOR [0.30975%]/Semi-Annual FIXED 5.082%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/28/2015	03/10/2025		40,000,000	5.082% [LIBOR]			772,643	8,959,457		8,959,457	2,279,977				433,128		0001
Interest Rate Swap /81496/[Semi-Annual] FIXED [2.292%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/06/2015	05/08/2025		100,000,000	LIBOR [2.292%]			(432,653)	(9,569,510)		(9,569,510)	(6,714,304)				1,102,270		0001
Interest Rate Swap /81497/[Semi-Annual] FIXED [2.632%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/06/2015	05/08/2035		30,000,000	LIBOR [2.632%]			(180,796)	(7,926,141)		(7,926,141)	(5,439,062)				578,230		0001
Interest Rate Swap /81623/[Semi-Annual] FIXED [2.147%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/12/2015	05/14/2022		300,000,000	LIBOR [2.147%]			(1,073,029)	(10,734,485)		(10,734,485)	(7,457,411)				2,056,696		0001
Interest Rate Swap /82081/[Semi-Annual] FIXED [2.276%]/Quarterly LIBOR 0.31838%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/10/2015	06/12/2022		400,000,000	LIBOR [2.276%]			(2,194,401)	(15,959,890)		(15,959,890)	(10,193,335)				2,792,848		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /82120/[Semi-Annual] FIXED [2.789%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/11/2015	06/15/2030		75,000,000	LIBOR [2.789%]			(599,163)	(15,905,595)		(15,905,595)	(9,571,010)				1,183,480		0001
Interest Rate Swap /82122/[Semi-Annual] FIXED [2.2575%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/11/2015	06/15/2022		200,000,000	LIBOR [2.2575%]			(1,066,268)	(7,932,430)		(7,932,430)	(5,132,280)				1,400,000		0001
Interest Rate Swap /82123/[Semi-Annual] FIXED [2.895%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/11/2015	06/15/2035		50,000,000	LIBOR [2.895%]			(425,942)	(15,198,102)		(15,198,102)	(9,253,833)				966,954		0001
Interest Rate Swap /82354/[Semi-Annual] FIXED [2.932%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/18/2015	06/22/2045		116,500,000	LIBOR [2.932%]			(835,468)	(54,869,209)		(54,869,209)	(34,907,506)				2,911,335		0001
Interest Rate Swap /82420/[Semi-Annual] FIXED [2.846%]/Quarterly LIBOR 0.29688%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/23/2015	06/25/2035		125,000,000	LIBOR [2.846%]			(816,472)	(37,164,984)		(37,164,984)	(23,134,622)				2,419,808		0001
Interest Rate Swap /82529/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 2.839%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/26/2015	06/30/2030		45,000,000	2.839% [LIBOR]			262,202	9,792,459		9,792,459	5,772,335				711,157		0001
Interest Rate Swap /82530/[Semi-Annual] FIXED [2.948%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/26/2015	06/30/2035		150,000,000	LIBOR [2.948%]			(955,757)	(46,861,180)		(46,861,180)	(27,932,510)				2,904,738		0001
Interest Rate Swap /82531/[Semi-Annual] FIXED [2.9475%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/26/2015	06/30/2035		75,000,000	LIBOR [2.9475%]			(477,691)	(23,425,128)		(23,425,128)	(13,965,890)				1,452,369		0001
Interest Rate Swap /82537/[Semi-Annual] FIXED [2.236%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/26/2015	06/30/2022		250,000,000	LIBOR [2.236%]			(702,928)	(10,027,195)		(10,027,195)	(6,636,959)				1,767,767		0001
Interest Rate Swap /82538/[Semi-Annual] FIXED [2.235%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/26/2015	06/30/2022		250,000,000	LIBOR [2.235%]			(701,678)	(10,022,203)		(10,022,203)	(6,638,074)				1,767,767		0001
Interest Rate Swap /82540/[Semi-Annual] FIXED [2.5775%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/26/2015	06/30/2025		120,000,000	LIBOR [2.5775%]			(542,306)	(13,503,421)		(13,503,421)	(8,229,658)				1,341,641		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /82566/[Semi-Annual] FIXED [1.805%]/Quarterly LIBOR 0.2837%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/29/2015	07/01/2020		300,000,000	LIBOR [1.805%]			(170,997)	1,605,479		1,605,479	472,693						0001
Interest Rate Swap /82567/[Semi-Annual] FIXED [2.164%]/Quarterly LIBOR 0.29613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/29/2015	07/01/2022		400,000,000	LIBOR [2.164%]			(945,995)	(12,650,440)		(12,650,440)	(10,059,019)				2,828,427		0001
Interest Rate Swap /82573/[Semi-Annual] FIXED [2.768%]/Quarterly LIBOR 0.29613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/29/2015	07/01/2030		150,000,000	LIBOR [2.768%]			(807,748)	(31,602,822)		(31,602,822)	(19,215,506)				2,371,708		0001
Interest Rate Swap /82574/[Semi-Annual] FIXED [2.7675%]/Quarterly LIBOR 0.29613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/29/2015	07/01/2030		150,000,000	LIBOR [2.7675%]			(807,373)	(31,595,409)		(31,595,409)	(19,215,319)				2,371,708		0001
Interest Rate Swap /82575/[Semi-Annual] FIXED [2.774%]/Quarterly LIBOR 0.29613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/29/2015	07/01/2030		175,000,000	LIBOR [2.774%]			(947,623)	(36,973,747)		(36,973,747)	(22,420,700)				2,766,993		0001
Interest Rate Swap /82588/[Semi-Annual] FIXED [2.867%]/Quarterly LIBOR 0.302%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/30/2015	07/02/2035		200,000,000	LIBOR [2.867%]			(1,164,868)	(60,128,546)		(60,128,546)	(37,077,176)				3,874,274		0001
Interest Rate Swap /82590/[Semi-Annual] FIXED [2.156%]/Quarterly LIBOR 0.302%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/30/2015	07/02/2022		300,000,000	LIBOR [2.156%]			(680,802)	(11,629,755)		(11,629,755)	(9,728,018)				2,126,617		0001
Interest Rate Swap /82591/[Semi-Annual] FIXED [2.741%]/Quarterly LIBOR 0.302%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/30/2015	07/02/2030		200,000,000	LIBOR [2.741%]			(1,038,868)	(41,601,893)		(41,601,893)	(25,604,009)				3,163,858		0001
Interest Rate Swap /82738/[Quarterly] LIBOR [1.31988%]/Semi-Annual FIXED 1.6505%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	07/07/2015	07/09/2020		240,500,000	1.6505% [LIBOR]			3,647	17,648		17,648	230,542				208,279		0001
Interest Rate Swap /82739/[Quarterly] LIBOR [1.31988%]/Semi-Annual FIXED 2.3325%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	07/07/2015	07/09/2025		171,000,000	2.3325% [LIBOR]			585,703	17,183,753		17,183,753	11,834,076				1,917,565		0001
Interest Rate Swap /82741/[Semi-Annual] FIXED [2.8515%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/07/2015	07/09/2045		466,000,000	LIBOR [2.8515%]			(2,805,397)	(210,993,802)		(210,993,802)	(138,672,228)				11,656,988		0001

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Interest Rate Swap /82942/[Quarterly] LIBOR [0.31288%]/Semi-Annual FIXED 5.205%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	07/16/2015	12/09/2021		75,000,000	5.205% [LIBOR]			1,479,041	5,358,069		5,358,069	327,680				450,000		0001
Interest Rate Swap /82945/[Quarterly] LIBOR [0.344%]/Semi-Annual FIXED 5.14%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	07/16/2015	12/02/2021		75,000,000	5.14% [LIBOR]			1,361,478	5,210,860		5,210,860	327,203				446,865		0001
Interest Rate Swap /82948/[Quarterly] LIBOR [1.31988%]/Semi-Annual FIXED 5.33%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	07/16/2015	01/09/2022		50,000,000	5.33% [LIBOR]			920,633	3,873,317		3,873,317	249,466				309,233		0001
Interest Rate Swap /83014/[Semi-Annual] FIXED [2.8005%]/Quarterly LIBOR 0.88713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/24/2015	07/28/2045		29,000,000	LIBOR [2.8005%]			(186,625)	(12,800,026)		(12,800,026)	(8,596,712)				726,159		0001
Interest Rate Swap /83033/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 2.789%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/28/2015	07/30/2045		130,000,000	2.789% [LIBOR]			858,498	57,046,658		57,046,658	38,512,181				3,255,196		0001
Interest Rate Swap /83078/[Semi-Annual] FIXED [2.347%]/Quarterly LIBOR 0.76013%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	07/29/2015	07/31/2025		375,000,000	LIBOR [2.347%]			(1,641,420)	(38,267,619)		(38,267,619)	(26,181,077)				4,226,035		0001
Interest Rate Swap /83079/[Semi-Annual] FIXED [2.064%]/Quarterly LIBOR 0.76013%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	07/29/2015	07/31/2022		275,000,000	LIBOR [2.064%]			(814,583)	(10,377,903)		(10,377,903)	(7,697,164)				1,983,053		0001
Interest Rate Swap /83081/[Semi-Annual] FIXED [2.481%]/Quarterly LIBOR 0.76013%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	07/29/2015	07/31/2027		90,000,000	LIBOR [2.481%]			(454,241)	(12,738,498)		(12,738,498)	(8,459,124)				1,197,372		0001
Interest Rate Swap /83083/[Semi-Annual] FIXED [2.35%]/Quarterly LIBOR 0.76013%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	07/29/2015	07/31/2025		75,000,000	LIBOR [2.35%]			(329,409)	(7,664,949)		(7,664,949)	(5,235,629)				845,207		0001
Interest Rate Swap /83145/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 2.7625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/31/2015	08/04/2045		163,000,000	2.7625% [LIBOR]			1,098,965	70,562,366		70,562,366	48,200,576				4,082,328		0001
Interest Rate Swap /83147/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 4.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/31/2015	08/04/2045		90,000,000	4.0% [LIBOR]			1,163,666	65,022,902		65,022,902	29,896,636				2,254,046		0001
Interest Rate Swap /83166/[Semi-Annual] FIXED [2.707%]/Quarterly LIBOR 0.54088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/03/2015	08/05/2045		28,800,000	LIBOR [2.707%]			(186,858)	(12,097,139)		(12,097,139)	(8,471,844)				721,439		0001

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Interest Rate Swap /83171/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 2.354%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	08/03/2015	08/05/2027		113,000,000	2.354% [LIBOR]			533,713	15,008,860		15,008,860	10,666,509				1,505,489		0001
Interest Rate Swap /83179/[Semi-Annual] FIXED [2.2565%]/Quarterly LIBOR 0.50088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	08/04/2015	08/06/2025		33,000,000	LIBOR [2.2565%]			(140,305)	(3,228,657)		(3,228,657)	(2,324,439)				372,622		0001
Interest Rate Swap /83225/[Semi-Annual] FIXED [2.493%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	08/07/2015	08/11/2030		4,200,000	LIBOR [2.493%]			(22,424)	(775,889)		(775,889)	(539,618)				66,805		0001
Interest Rate Swap /83252/[Semi-Annual] FIXED [2.614%]/Quarterly LIBOR 0.4335%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	08/11/2015	08/13/2045		29,400,000	LIBOR [2.614%]			(174,544)	(11,719,568)		(11,719,568)	(8,576,424)				736,762		0001
Interest Rate Swap /83313/[Semi-Annual] FIXED [2.2575%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	08/13/2015	08/17/2025		90,000,000	LIBOR [2.2575%]			(364,316)	(8,865,592)		(8,865,592)	(6,384,720)				1,019,228		0001
Interest Rate Swap /83433/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 2.2305%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	08/19/2015	08/21/2025		10,000,000	2.2305% [LIBOR]			38,023	972,697		972,697	711,137				113,358		0001
Interest Rate Swap /83694/[Semi-Annual] FIXED [2.2485%]/Quarterly LIBOR 0.344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	08/28/2015	09/02/2025		90,000,000	LIBOR [2.2485%]			(332,598)	(8,882,456)		(8,882,456)	(6,437,812)				1,023,194		0001
Interest Rate Swap /83769/[Quarterly] LIBOR [0.3305%]/Semi-Annual FIXED 1.611%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	09/02/2015	09/04/2020		40,000,000	1.611% [LIBOR]			51,115	88,864		88,864	141,793				84,853		0001
Interest Rate Swap /83770/[Quarterly] LIBOR [0.3305%]/Semi-Annual FIXED 2.248%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	09/02/2015	09/04/2025		25,000,000	2.248% [LIBOR]			111,572	2,469,507		2,469,507	1,790,373				284,495		0001
Interest Rate Swap /83876/[Quarterly] LIBOR [0.30975%]/Semi-Annual FIXED 5.6235%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/08/2015	09/10/2030		87,000,000	5.6235% [LIBOR]			1,916,051	43,596,971		43,596,971	12,008,718				1,388,597		0001
Interest Rate Swap /84158/[Semi-Annual] FIXED [2.77%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/15/2015	09/17/2045		100,000,000	LIBOR [2.77%]			(756,873)	(43,677,246)		(43,677,246)	(29,751,262)				2,510,976		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /84160/[Semi-Annual] FIXED [2.679%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	09/15/2015	09/17/2035		148,000,000	LIBOR [2.679%]			(1,052,832)	(40,867,869)		(40,867,869)	(27,505,619)				2,886,000		0001
Interest Rate Swap /84166/[Semi-Annual] FIXED [2.556%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/15/2015	09/17/2030		125,000,000	LIBOR [2.556%]			(812,341)	(24,072,346)		(24,072,346)	(16,238,893)				1,997,068		0001
Interest Rate Swap /84167/[Semi-Annual] FIXED [2.556%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/15/2015	09/17/2030		125,000,000	LIBOR [2.556%]			(812,341)	(24,072,346)		(24,072,346)	(16,238,893)				1,997,068		0001
Interest Rate Swap /84195/[Semi-Annual] FIXED [2.276%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	09/15/2015	09/17/2025		325,000,000	LIBOR [2.276%]			(1,657,086)	(32,784,969)		(32,784,969)	(23,419,845)				3,709,132		0001
Interest Rate Swap /84181/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 2.801%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/16/2015	09/18/2045		26,100,000	2.801% [LIBOR]			197,335	11,589,470		11,589,470	7,788,588				655,365		0001
Interest Rate Swap /84182/[Quarterly] LIBOR [0.3396%]/Semi-Annual FIXED 3.137%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/16/2015	09/18/2045		8,500,000	3.137% [LIBOR]				4,394,332		4,394,332	2,650,562				213,433		0001
Interest Rate Swap /84183/[Quarterly] LIBOR [0.3396%]/Semi-Annual FIXED 3.174%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/16/2015	09/18/2045		14,600,000	3.174% [LIBOR]				5,606,985		5,606,985	3,499,310				366,602		0001
Interest Rate Swap /84184/[Quarterly] LIBOR [0.3396%]/Semi-Annual FIXED 3.223%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/16/2015	09/20/2035		8,100,000	3.223% [LIBOR]				1,290,479		1,290,479	777,102				158,002		0001
Interest Rate Swap /84185/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 2.996%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/16/2015	09/18/2045		4,400,000	2.996% [LIBOR]			37,557	2,155,439		2,155,439	1,338,541				110,483		0001
Interest Rate Swap /84186/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 3.059%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/16/2015	09/18/2045		7,200,000	3.059% [LIBOR]			63,725	3,633,693		3,633,693	2,203,833				180,790		0001
Interest Rate Swap /84188/[Quarterly] LIBOR [0.3396%]/Semi-Annual FIXED 3.17%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/16/2015	09/19/2045		10,900,000	3.17% [LIBOR]				5,074,949		5,074,949	3,093,545				273,696		0001
Interest Rate Swap /84212/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 2.726%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/16/2015	09/18/2035		23,300,000	2.726% [LIBOR]			167,427	6,596,086		6,596,086	4,341,529				454,499		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /84227/[Semi-Annual] FIXED [2.5615%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/17/2015	09/21/2030		100,000,000	LIBOR [2.5615%]			(531,890)	(19,335,220)		(19,335,220)	(13,015,579)				1,599,219		0001
Interest Rate Swap /84228/[Semi-Annual] FIXED [2.7995%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/17/2015	09/21/2045		120,000,000	LIBOR [2.7995%]			(781,068)	(53,258,475)		(53,258,475)	(35,823,180)				3,013,768		0001
Interest Rate Swap /84242/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 1.7%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	09/18/2015	09/22/2021		396,000,000	1.7% [LIBOR]			400,513	7,042,419		7,042,419	7,007,018				2,195,926		0001
Interest Rate Swap /84251/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.451%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/18/2015	09/22/2030		110,000,000	2.451% [LIBOR]			524,304	20,040,935		20,040,935	14,283,606				1,759,140		0001
Interest Rate Swap /84281/[Quarterly] LIBOR [0.29663%]/Semi-Annual FIXED 2.665%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/22/2015	09/24/2045		19,000,000	2.665% [LIBOR]			108,859	7,835,235		7,835,235	5,599,060				477,275		0001
Interest Rate Swap /84524/[Quarterly] LIBOR [0.30375%]/Semi-Annual FIXED 2.459%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/02/2015	10/06/2045		184,000,000	2.459% [LIBOR]			722,730	67,002,015		67,002,015	53,106,545				4,624,773		0001
Interest Rate Swap /84584/[Quarterly] LIBOR [1.31988%]/Semi-Annual FIXED 2.0605%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	10/07/2015	10/09/2025		15,000,000	2.0605% [LIBOR]			30,977	1,353,870		1,353,870	1,097,175				172,337		0001
Interest Rate Swap /84586/[Quarterly] LIBOR [1.31988%]/Semi-Annual FIXED 2.3515%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/07/2015	10/09/2030		10,000,000	2.3515% [LIBOR]			35,202	1,724,406		1,724,406	1,297,888				160,312		0001
Interest Rate Swap /84610/[Semi-Annual] FIXED [2.0785%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	10/08/2015	10/13/2025		75,000,000	LIBOR [2.0785%]			(162,139)	(6,845,137)		(6,845,137)	(5,488,139)				862,500		0001
Interest Rate Swap /84742/[Semi-Annual] FIXED [2.041%]/Quarterly LIBOR 1.09763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	10/20/2015	10/22/2025		97,000,000	LIBOR [2.041%]			(230,466)	(8,675,459)		(8,675,459)	(7,121,791)				1,117,607		0001
Interest Rate Swap /84777/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 2.293%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/22/2015	10/26/2030		158,000,000	2.293% [LIBOR]			591,219	26,352,773		26,352,773	20,528,702				2,539,085		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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /84832/[Semi-Annual] FIXED [2.387%]/Quarterly LIBOR 0.84075%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	10/27/2015	10/29/2035		17,000,000	LIBOR [2.387%]			(76,134)	(3,978,184)		(3,978,184)	(3,123,227)				332,805		0001
Interest Rate Swap /84862/[Semi-Annual] FIXED [2.4025%]/Quarterly LIBOR 0.76013%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	10/28/2015	10/30/2035		15,000,000	LIBOR [2.4025%]			(70,070)	(3,545,952)		(3,545,952)	(2,759,446)				293,652		0001
Interest Rate Swap /84864/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 1.695%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	10/28/2015	10/30/2022		15,000,000	1.695% [LIBOR]			17,007	507,762		507,762	501,199				114,483		0001
Interest Rate Swap /85109/[Semi-Annual] FIXED [2.4075%]/Quarterly LIBOR 0.43463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	11/09/2015	11/12/2027		100,000,000	LIBOR [2.4075%]			(493,362)	(14,045,639)		(14,045,639)	(9,754,182)				1,357,387		0001
Interest Rate Swap /85116/[Semi-Annual] FIXED [2.27%]/Quarterly LIBOR 0.43463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	11/09/2015	11/12/2025		110,000,000	LIBOR [2.27%]			(467,073)	(11,299,508)		(11,299,508)	(8,126,143)				1,274,529		0001
Interest Rate Swap /85121/[Semi-Annual] FIXED [2.636%]/Quarterly LIBOR 0.43463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	11/09/2015	11/12/2035		125,000,000	LIBOR [2.636%]			(759,515)	(33,957,129)		(33,957,129)	(23,368,431)				2,450,287		0001
Interest Rate Swap /85211/[At Maturity] FIXED [2.0275%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/17/2015	11/19/2045		25,000,000	[2.0275%] Inflation to Maturity				(3,555,626)		(3,555,626)	(3,221,282)				629,856		0001
Interest Rate Swap /85213/[At Maturity] FIXED [2.04%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/18/2015	11/20/2045		50,000,000	[2.04%] Inflation to Maturity				(7,511,477)		(7,511,477)	(6,591,719)				1,259,712		0001
Interest Rate Swap /85244/[Quarterly] LIBOR [0.37663%]/Semi-Annual FIXED 1.62771%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	11/18/2015	11/20/2020		625,000,000	1.62771% [LIBOR]			516,105	3,125,168		3,125,168	3,947,204				1,951,562		0001
Interest Rate Swap /85246/[At Maturity] FIXED [2.0425%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/18/2015	11/20/2045		25,000,000	[2.0425%] Inflation to Maturity				(3,901,931)		(3,901,931)	(3,482,372)				629,856		0001
Interest Rate Swap /85248/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 2.254%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	11/19/2015	11/23/2027		250,000,000	2.254% [LIBOR]			936,472	32,416,615		32,416,615	24,509,363				3,400,368		0001
Interest Rate Swap /85249/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 2.133%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	11/19/2015	11/23/2025		180,000,000	2.133% [LIBOR]			565,360	17,268,119		17,268,119	13,444,144				2,091,411		0001

STATEMENT AS OF JUNE 30, 2020 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /85250/[Semi-Annual] FIXED [2.2565%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	11/19/2015	11/23/2027		75,000,000	LIBOR [2.2565%]			(281,879)	(9,738,784)		(9,738,784)	(7,352,716)				1,020,110		0001
Interest Rate Swap /85279/[At Maturity] FIXED [2.055%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES 17331LVCZKQKX5T7XV54	11/19/2015	11/23/2045		25,000,000	[2.055%] Inflation to Maturity				(4,033,243)		(4,033,243)	(3,518,434)				629,980		0001
Interest Rate Swap /85290/[At Maturity] FIXED [2.0775%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES 17331LVCZKQKX5T7XV54	11/20/2015	11/24/2045		25,000,000	[2.0775%] Inflation to Maturity				(4,286,073)		(4,286,073)	(3,586,013)				629,980		0001
Interest Rate Swap /85291/[Quarterly] LIBOR [0.29613%]/Semi-Annual FIXED 3.25%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	11/20/2015	07/01/2022		150,000,000	3.25% [LIBOR]			1,169,248	7,191,325		7,191,325	3,054,806				1,060,660		0001
Interest Rate Swap /85505/[At Maturity] FIXED [2.0725%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES 17331LVCZKQKX5T7XV54	12/02/2015	12/04/2045		25,000,000	[2.0725%] Inflation to Maturity				(4,204,027)		(4,204,027)	(3,567,746)				630,352		0001
Interest Rate Swap /85529/[At Maturity] FIXED [2.1%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/03/2015	12/07/2045		25,000,000	[2.1%] Inflation to Maturity				(4,330,108)		(4,330,108)	(3,381,781)				630,476		0001
Interest Rate Swap /85539/[At Maturity] FIXED [2.1425%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES 17331LVCZKQKX5T7XV54	12/04/2015	12/08/2045		25,000,000	[2.1425%] Inflation to Maturity				(5,008,651)		(5,008,651)	(3,782,414)				630,476		0001
Interest Rate Swap /85556/[At Maturity] FIXED [2.065%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES 17331LVCZKQKX5T7XV54	12/07/2015	12/09/2045		25,000,000	[2.065%] Inflation to Maturity				(4,116,606)		(4,116,606)	(3,545,409)				630,600		0001
Interest Rate Swap /85599/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 1.917%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	12/09/2015	12/11/2022		309,000,000	1.917% [LIBOR]			1,166,585	12,772,434		12,772,434	10,641,677				2,418,308		0001
Interest Rate Swap /85614/[Semi-Annual] FIXED [2.6675%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL/WELLS FARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/09/2015	12/11/2045		134,000,000	LIBOR [2.6675%]			(1,008,733)	(55,726,243)		(55,726,243)	(39,783,361)				3,380,016		0001
Interest Rate Swap /85615/[Semi-Annual] FIXED [1.915%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	12/09/2015	12/11/2022		212,000,000	LIBOR [1.915%]			(798,256)	(8,752,589)		(8,752,589)	(7,302,895)				1,659,162		0001
Interest Rate Swap /85616/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 2.655%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL/WELLS FARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/09/2015	12/11/2045		66,000,000	2.655% [LIBOR]			492,714	27,251,758		27,251,758	19,569,819				1,664,784		0001
Interest Rate Swap /85636/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 2.1445%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL/MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	12/09/2015	12/11/2025		13,000,000	2.1445% [LIBOR]			63,867	1,265,052		1,265,052	978,534				151,744		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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /85638/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 2.4035%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL/WELLS FARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/09/2015	12/11/2030		25,000,000	2.4035% [LIBOR]			155,196	4,500,174		4,500,174	3,299,633				404,081		0001
Interest Rate Swap /86158/[At Maturity] FIXED [1.965%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	12/21/2015	12/23/2045		25,000,000	[1.965%] Inflation to Maturity				(2,990,077)		(2,990,077)	(3,248,085)				631,095		0001
Interest Rate Swap /86421/[At Maturity] FIXED [1.9625%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	01/08/2016	01/12/2046		25,000,000	[1.9625%] Inflation to Maturity				(2,945,215)		(2,945,215)	(3,237,954)				631,590		0001
Interest Rate Swap /86482/[At Maturity] FIXED [1.87%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/12/2016	01/14/2046		25,000,000	[1.87%] Inflation to Maturity				(1,752,843)		(1,752,843)	(2,700,045)				631,714		0001
Interest Rate Swap /86590/[At Maturity] FIXED [1.86%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2016	01/19/2046		25,000,000	[1.86%] Inflation to Maturity				(1,642,167)		(1,642,167)	(2,671,266)				631,838		0001
Interest Rate Swap /86595/[At Maturity] FIXED [1.83%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	01/15/2016	01/19/2046		25,000,000	[1.83%] Inflation to Maturity				(1,276,925)		(1,276,925)	(2,542,930)				631,838		0001
Interest Rate Swap /86604/[Quarterly] LIBOR [1.109%]/Semi-Annual FIXED 1.925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL/MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	01/19/2016	01/21/2026		100,000,000	1.925% [LIBOR]			174,729	8,621,599		8,621,599	7,678,932				1,178,983		0001
Interest Rate Swap /86700/[At Maturity] FIXED [1.79%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/21/2016	01/25/2046		25,000,000	[1.79%] Inflation to Maturity				(896,196)		(896,196)	(2,506,839)				632,085		0001
Interest Rate Swap /86722/[Semi-Annual] FIXED [2.1725%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/25/2016	01/27/2031		110,000,000	LIBOR [2.1725%]			(345,333)	(17,263,170)		(17,263,170)	(14,544,584)				1,788,980		0001
Interest Rate Swap /86723/[Semi-Annual] FIXED [1.928%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	01/25/2016	01/27/2026		75,000,000	LIBOR [1.928%]			(143,767)	(6,489,127)		(6,489,127)	(5,769,483)				885,826		0001
Interest Rate Swap /86725/[At Maturity] FIXED [1.82%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	01/25/2016	01/27/2046		25,000,000	[1.82%] Inflation to Maturity				(1,161,713)		(1,161,713)	(2,513,063)				632,208		0001
Interest Rate Swap /86746/[Semi-Annual] FIXED [1.4315%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC./MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	01/25/2016	01/27/2021		60,000,000	LIBOR [1.4315%]			33,937	(359,657)		(359,657)	(567,885)				228,473		0001
Interest Rate Swap /86881/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 2.042%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/02/2016	02/04/2031		125,000,000	2.042% [LIBOR]			392,452	17,964,242		17,964,242	16,533,557				2,033,893		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /86882/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 2.0395%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/02/2016	02/04/2031		125,000,000	2.0395% [LIBOR]			390,890	17,931,586		17,931,586	16,532,542				2,033,893		0001
Interest Rate Swap /86883/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 1.906%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/02/2016	02/04/2028		250,000,000	1.906% [LIBOR]			614,905	26,403,485		26,403,485	25,054,499				3,443,744		0001
Interest Rate Swap /86904/[Semi-Annual] FIXED [2.0215%]/Quarterly LIBOR 0.54088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL/WELLS FARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/03/2016	02/05/2031		90,000,000	LIBOR [2.0215%]			(275,456)	(12,744,381)		(12,744,381)	(11,900,553)				1,465,094		0001
Interest Rate Swap /87889/[Semi-Annual] FIXED [2.144%]/Quarterly LIBOR 0.54088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/03/2016	02/05/2036		18,000,000	LIBOR [2.144%]			(66,116)	(3,604,683)		(3,604,683)	(3,313,293)				355,472		0001
Interest Rate Swap /86947/[At Maturity] FIXED [1.8725%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/04/2016	02/08/2046		25,000,000	[1.8725%] Inflation to Maturity				(1,747,016)		(1,747,016)	(2,739,376)				632,579		0001
Interest Rate Swap /86989/[At Maturity] FIXED [1.785%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/08/2016	02/10/2046		25,000,000	[1.785%] Inflation to Maturity				(812,925)		(812,925)	(2,487,185)				632,703		0001
Interest Rate Swap /87005/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 1.802%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/09/2016	02/11/2028		260,000,000	1.802% [LIBOR]			489,853	25,476,759		25,476,759	26,136,555				3,586,210		0001
Interest Rate Swap /87006/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 1.941%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/09/2016	02/11/2031		215,000,000	1.941% [LIBOR]			554,496	28,678,116		28,678,116	28,425,206				3,501,597		0001
Interest Rate Swap /87008/[At Maturity] FIXED [1.725%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/09/2016	02/11/2046		25,000,000	[1.725%] Inflation to Maturity				(189,839)		(189,839)	(2,286,603)				632,703		0001
Interest Rate Swap /87053/[Quarterly] LIBOR [0.43463%]/Semi-Annual FIXED 1.713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/10/2016	02/12/2028		25,000,000	1.713% [LIBOR]			36,528	2,283,096		2,283,096	2,516,252				345,054		0001
Interest Rate Swap /87058/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 1.685%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/11/2016	02/16/2031		175,000,000	1.685% [LIBOR]			207,455	18,683,142		18,683,142	23,034,563				2,852,822		0001
Interest Rate Swap /87062/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 1.675%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/11/2016	02/16/2031		175,000,000	1.675% [LIBOR]			198,705	18,499,621		18,499,621	23,028,792				2,852,822		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /87136/[Semi-Annual] FIXED [1.1675%]/Quarterly LIBOR 0.3805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION/MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	02/17/2016	02/19/2021		200,000,000	LIBOR [1.1675%]			287,775	(1,080,290)		(1,080,290)	(2,391,176)				800,000		0001
Interest Rate Swap /87137/[Semi-Annual] FIXED [2.0655%]/Quarterly LIBOR 0.3805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/17/2016	02/19/2036		120,000,000	LIBOR [2.0655%]			(366,135)	(22,663,517)		(22,663,517)	(22,049,352)				2,372,846		0001
Interest Rate Swap /87139/[Semi-Annual] FIXED [1.654%]/Quarterly LIBOR 0.3805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/17/2016	02/19/2026		215,000,000	LIBOR [1.654%]			(213,629)	(15,523,098)		(15,523,098)	(16,910,345)				2,552,984		0001
Interest Rate Swap /87140/[Semi-Annual] FIXED [2.059%]/Quarterly LIBOR 0.3805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/17/2016	02/19/2036		180,000,000	LIBOR [2.059%]			(543,352)	(33,818,081)		(33,818,081)	(33,061,402)				3,559,270		0001
Interest Rate Swap /87364/[At Maturity] FIXED [1.815%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/26/2016	03/01/2046		25,000,000	[1.815%] Inflation to Maturity				(1,073,517)		(1,073,517)	(2,562,751)				633,320		0001
Interest Rate Swap /87447/[At Maturity] FIXED [1.902%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	03/02/2016	03/04/2046		25,000,000	[1.902%] Inflation to Maturity				(1,949,856)		(1,949,856)	(2,733,106)				633,443		0001
Interest Rate Swap /87448/[At Maturity] FIXED [1.9%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/02/2016	03/04/2046		50,000,000	[1.9%] Inflation to Maturity				(3,958,513)		(3,958,513)	(5,616,902)				1,266,886		0001
Interest Rate Swap /87468/[At Maturity] FIXED [1.915%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/03/2016	03/07/2046		100,000,000	[1.915%] Inflation to Maturity				(8,546,595)		(8,546,595)	(11,406,959)				2,534,265		0001
Interest Rate Swap /87469/[At Maturity] FIXED [1.896%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	03/03/2016	03/07/2046		25,000,000	[1.896%] Inflation to Maturity				(1,879,961)		(1,879,961)	(2,714,978)				633,566		0001
Interest Rate Swap /87503/[At Maturity] FIXED [1.905%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/04/2016	03/08/2046		100,000,000	[1.905%] Inflation to Maturity				(8,105,132)		(8,105,132)	(11,288,144)				2,534,265		0001
Interest Rate Swap /87515/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 3.65%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/04/2016	03/08/2026		17,200,000	3.65% [LIBOR]			205,739	3,202,516		3,202,516	1,291,460				205,142		0001
Interest Rate Swap /87528/[At Maturity] FIXED [1.8925%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/07/2016	03/09/2046		100,000,000	[1.8925%] Inflation to Maturity				(7,556,744)		(7,556,744)	(11,140,340)				2,534,265		0001
Interest Rate Swap /87549/[Quarterly] LIBOR [0.31288%]/Semi-Annual FIXED 3.15%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/07/2016	03/09/2026		80,000,000	3.15% [LIBOR]			755,644	12,624,666		12,624,666	6,092,025				954,149		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /87698/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 1.408%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	03/11/2016	03/15/2021		100,000,000	1.408% [LIBOR]			108,384	787,481		787,481	1,173,343				421,307		0001
Interest Rate Swap /87857/[At Maturity] FIXED [1.87%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	03/16/2016	03/18/2046		45,000,000	[1.87%] Inflation to Maturity				(2,984,082)		(2,984,082)	(5,099,963)				1,141,085		0001
Interest Rate Swap /87907/[Semi-Annual] FIXED [1.284%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	03/18/2016	03/22/2021		75,000,000	LIBOR [1.284%]			80,145	(541,679)		(541,679)	(951,540)				320,400		0001
Interest Rate Swap /87913/[Semi-Annual] FIXED [1.491%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL/CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	03/18/2016	03/22/2023		80,000,000	LIBOR [1.491%]			2,688	(2,752,961)		(2,752,961)	(3,227,560)				660,908		0001
Interest Rate Swap /87915/[Semi-Annual] FIXED [1.723%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL/CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	03/18/2016	03/22/2026		75,000,000	LIBOR [1.723%]			(84,480)	(5,787,358)		(5,787,358)	(5,978,580)				897,653		0001
Interest Rate Swap /87975/[Quarterly] LIBOR [0.29663%]/Semi-Annual FIXED 1.877%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	03/22/2016	03/24/2028		275,000,000	1.877% [LIBOR]			492,092	28,864,132		28,864,132	28,053,546				3,822,896		0001
Interest Rate Swap /88045/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 3.265%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	03/24/2016	03/30/2046		75,000,000	3.265% [LIBOR]			596,753	42,251,418		42,251,418	23,912,554				1,902,917		0001
Interest Rate Swap /88095/[Semi-Annual] FIXED [1.316%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	03/29/2016	03/31/2021		50,000,000	LIBOR [1.316%]			97,787	(384,423)		(384,423)	(646,019)				216,506		0001
Interest Rate Swap /88249/[Semi-Annual] FIXED [1.613%]/Quarterly LIBOR 0.27588%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	04/05/2016	04/07/2026		170,000,000	LIBOR [1.613%]			48,965	(12,070,045)		(12,070,045)	(13,632,993)				2,041,770		0001
Interest Rate Swap /88359/[Quarterly] LIBOR [1.21888%]/Semi-Annual FIXED 1.1905%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	04/12/2016	04/15/2021		720,000,000	1.1905% [LIBOR]			(1,484,397)	4,878,837		4,878,837	9,829,993				3,199,750		0001
Interest Rate Swap /88377/[At Maturity] FIXED [1.935%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	04/13/2016	04/15/2046		50,000,000	[1.935%] Inflation to Maturity				(4,587,265)		(4,587,265)	(6,021,850)				1,269,596		0001
Interest Rate Swap /88388/[At Maturity] FIXED [1.9225%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	04/14/2016	04/18/2046		50,000,000	[1.9225%] Inflation to Maturity				(4,239,681)		(4,239,681)	(5,714,392)				1,269,843		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /88428/[Semi-Annual] FIXED [1.6535%]/Quarterly LIBOR 1.13525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/18/2016	04/20/2026		150,000,000	LIBOR [1.6535%]			(53,553)	(11,002,348)		(11,002,348)	(12,044,634)				1,807,796		0001
Interest Rate Swap /88433/[Semi-Annual] FIXED [1.215%]/Quarterly LIBOR 1.109%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/19/2016	04/21/2021		50,000,000	LIBOR [1.215%]			90,135	(351,651)		(351,651)	(683,494)				225,000		0001
Interest Rate Swap /88467/[Quarterly] LIBOR [1.09763%]/Semi-Annual FIXED 1.287%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL/MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/20/2016	04/22/2021		40,000,000	1.287% [LIBOR]			(55,762)	305,024		305,024	533,586				180,000		0001
Interest Rate Swap /88469/[At Maturity] FIXED [1.975%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/21/2016	04/25/2046		100,000,000	[1.975%] Inflation to Maturity				(10,628,240)		(10,628,240)	(12,043,844)				2,540,669		0001
Interest Rate Swap /88510/[At Maturity] FIXED [2.01%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/25/2016	04/27/2046		50,000,000	[2.01%] Inflation to Maturity				(6,154,043)		(6,154,043)	(6,440,738)				1,270,581		0001
Interest Rate Swap /88515/[Quarterly] LIBOR [0.88713%]/Semi-Annual FIXED 1.922%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/26/2016	04/28/2028		300,000,000	1.922% [LIBOR]			612,851	32,620,803		32,620,803	30,758,847				4,197,321		0001
Interest Rate Swap /88520/[Semi-Annual] FIXED [1.8245%]/Quarterly LIBOR 0.88713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/26/2016	04/28/2026		300,000,000	LIBOR [1.8245%]			(466,601)	(25,041,964)		(25,041,964)	(24,063,384)				3,621,809		0001
Interest Rate Swap /88556/[Semi-Annual] FIXED [1.522%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/28/2016	05/03/2023		40,000,000	LIBOR [1.522%]			(20,527)	(1,456,365)		(1,456,365)	(1,663,948)				337,046		0001
Interest Rate Swap /88557/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 1.8895%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/28/2016	05/03/2028		45,000,000	1.8895% [LIBOR]			105,781	4,793,573		4,793,573	4,628,750				630,000		0001
Interest Rate Swap /88559/[Semi-Annual] FIXED [2.171%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/28/2016	05/03/2036		72,000,000	LIBOR [2.171%]			(270,589)	(14,881,825)		(14,881,825)	(13,455,282)				1,433,234		0001
Interest Rate Swap /88567/[Semi-Annual] FIXED [1.7625%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/28/2016	05/03/2026		200,000,000	LIBOR [1.7625%]			(343,136)	(16,050,968)		(16,050,968)	(16,148,825)				2,418,677		0001
Interest Rate Swap /88584/[Semi-Annual] FIXED [1.297%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION/MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/29/2016	05/04/2021		50,000,000	LIBOR [1.297%]			29,269	(414,429)		(414,429)	(697,063)				229,129		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /88703/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 2.222%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/03/2016	05/05/2046		20,000,000	2.222% [LIBOR]			81,262	6,285,082		6,285,082	5,743,727				508,429		0001
Interest Rate Swap /88704/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 1.83%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/03/2016	05/05/2028		200,000,000	1.83% [LIBOR]			420,624	20,386,664		20,386,664	20,582,345				2,801,785		0001
Interest Rate Swap /88706/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 1.8255%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/03/2016	05/05/2028		200,000,000	1.8255% [LIBOR]			416,124	20,316,468		20,316,468	20,582,364				2,801,785		0001
Interest Rate Swap /88725/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 1.897%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/05/2016	05/09/2031		300,000,000	1.897% [LIBOR]			706,665	39,186,959		39,186,959	40,357,347				4,943,177		0001
Interest Rate Swap /88773/[Semi-Annual] FIXED [2.035%]/Quarterly LIBOR 0.43463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/10/2016	05/12/2036		120,000,000	LIBOR [2.035%]			(368,534)	(22,326,143)		(22,326,143)	(22,271,869)				2,390,230		0001
Interest Rate Swap /88791/[Quarterly] LIBOR [0.4335%]/Semi-Annual FIXED 1.7605%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/11/2016	05/13/2028		40,000,000	1.7605% [LIBOR]			66,774	3,872,097		3,872,097	4,131,793				561,427		0001
Interest Rate Swap /88942/[At Maturity] FIXED [2.01%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/18/2016	05/20/2046		100,000,000	[2.01%] Inflation to Maturity				(12,188,408)		(12,188,408)	(12,459,316)				2,544,111		0001
Interest Rate Swap /89347/[Semi-Annual] FIXED [1.9775%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/24/2016	05/26/2031		67,000,000	LIBOR [1.9775%]			(162,745)	(9,361,907)		(9,361,907)	(9,072,869)				1,106,515		0001
Interest Rate Swap /89348/[Semi-Annual] FIXED [2.1045%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/24/2016	05/26/2036		25,000,000	LIBOR [2.1045%]			(76,601)	(4,929,081)		(4,929,081)	(4,671,719)				498,592		0001
Interest Rate Swap /89350/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 1.854%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/24/2016	05/26/2028		325,000,000	1.854% [LIBOR]			588,749	33,944,874		33,944,874	33,701,844				4,570,267		0001
Interest Rate Swap /89351/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 1.9775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/24/2016	05/26/2031		275,000,000	1.9775% [LIBOR]			667,985	38,425,737		38,425,737	37,239,389				4,541,665		0001
Interest Rate Swap /89650/[Semi-Annual] FIXED [2.1095%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/06/2016	06/08/2046		42,000,000	LIBOR [2.1095%]			(178,881)	(12,105,156)		(12,105,156)	(11,954,875)				1,069,558		0001

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Interest Rate Swap /89651/[Semi-Annual] FIXED [1.749%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION/MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/06/2016	06/08/2028		36,000,000	LIBOR [1.749%]			(88,436)	(3,473,671)		(3,473,671)	(3,746,394)				507,204		0001
Interest Rate Swap /89652/[Semi-Annual] FIXED [1.251%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION/MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/06/2016	06/08/2021		54,000,000	LIBOR [1.251%]			1,805	(494,466)		(494,466)	(845,339)				261,775		0001
Interest Rate Swap /89913/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 1.72%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/14/2016	06/16/2031		225,000,000	1.72% [LIBOR]			591,491	25,290,972		25,290,972	30,380,948				3,724,413		0001
Interest Rate Swap /90073/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 1.7155%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/17/2016	06/21/2031		185,000,000	1.7155% [LIBOR]			201,446	20,731,561		20,731,561	25,031,479				3,065,088		0001
Interest Rate Swap /90074/[Semi-Annual] FIXED [1.7445%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/17/2016	06/21/2031		70,000,000	LIBOR [1.7445%]			(86,373)	(8,063,966)		(8,063,966)	(9,478,985)				1,159,763		0001
Interest Rate Swap /90152/[Quarterly] LIBOR [0.29663%]/Semi-Annual FIXED 1.1965%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/22/2016	06/24/2021		43,000,000	1.1965% [LIBOR]			(69,362)	394,005		394,005	717,228				212,839		0001
Interest Rate Swap /90204/[Semi-Annual] FIXED [1.7515%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/23/2016	06/27/2028		22,000,000	LIBOR [1.7515%]			(17,203)	(2,136,381)		(2,136,381)	(2,305,315)				310,932		0001
Interest Rate Swap /90205/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 1.875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/23/2016	06/27/2031		82,000,000	1.875% [LIBOR]			114,754	10,610,896		10,610,896	11,157,813				1,359,198		0001
Interest Rate Swap /90207/[Semi-Annual] FIXED [2.009%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/23/2016	06/27/2036		75,000,000	LIBOR [2.009%]			(155,208)	(13,740,974)		(13,740,974)	(14,008,773)				1,499,531		0001
Interest Rate Swap /90214/[Semi-Annual] FIXED [1.408%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/23/2016	06/27/2023		180,000,000	LIBOR [1.408%]			168,401	(6,326,770)		(6,326,770)	(8,020,420)				1,556,245		0001
Interest Rate Swap /90215/[Semi-Annual] FIXED [1.743%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/23/2016	06/27/2028		55,000,000	LIBOR [1.743%]			(40,669)	(5,303,830)		(5,303,830)	(5,763,227)				777,331		0001

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Interest Rate Swap /90216/[Semi-Annual] FIXED [2.068%]/Quarterly LIBOR 0.306%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/23/2016	06/27/2041		35,000,000	LIBOR [2.068%]			(82,755)	(8,198,110)		(8,198,110)	(8,260,802)				801,760		0001
Interest Rate Swap /90496/[Quarterly] LIBOR [0.27588%]/Semi-Annual FIXED 1.547%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	07/05/2016	07/07/2031		200,000,000	1.547% [LIBOR]			(123,606)	18,762,932		18,762,932	26,964,297				3,319,639		0001
Interest Rate Swap /90529/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 1.4145%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	07/08/2016	07/12/2028		110,000,000	1.4145% [LIBOR]			(127,396)	7,716,703		7,716,703	11,521,602				1,558,549		0001
Interest Rate Swap /90572/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 1.3215%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/11/2016	07/13/2026		5,000,000	1.3215% [LIBOR]			(8,116)	277,031		277,031	418,322				61,441		0001
Interest Rate Swap /90642/[At Maturity] FIXED [1.845%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/13/2016	07/15/2044		50,000,000	[1.845%] Inflation to Maturity				(2,551,337)		(2,551,337)	(4,977,935)				1,225,765		0001
Interest Rate Swap /90764/[Semi-Annual] FIXED [1.32%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/22/2016	07/26/2023		100,000,000	LIBOR [1.32%]			112,311	(3,280,631)		(3,280,631)	(4,546,538)				876,071		0001
Interest Rate Swap /90765/[Semi-Annual] FIXED [1.594%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/22/2016	07/26/2028		100,000,000	LIBOR [1.594%]			(24,689)	(8,451,128)		(8,451,128)	(10,501,548)				1,420,387		0001
Interest Rate Swap /90766/[Semi-Annual] FIXED [1.895%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/22/2016	07/26/2046		35,000,000	LIBOR [1.895%]			(61,316)	(8,295,951)		(8,295,951)	(9,753,921)				893,529		0001
Interest Rate Swap /90767/[Semi-Annual] FIXED [1.7255%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/22/2016	07/26/2031		400,000,000	LIBOR [1.7255%]			(361,757)	(45,263,861)		(45,263,861)	(54,312,444)				6,657,327		0001
Interest Rate Swap /90841/[At Maturity] FIXED [1.8275%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/01/2016	08/03/2041		50,000,000	[1.8275%] Inflation to Maturity				(2,066,441)		(2,066,441)	(4,490,181)				1,148,368		0001
Interest Rate Swap /90932/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 1.1205%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/02/2016	08/04/2021		55,000,000	1.1205% [LIBOR]			(80,734)	503,182		503,182	1,004,357				287,108		0001
Interest Rate Swap /90933/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 1.55%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/02/2016	08/04/2028		30,000,000	1.55% [LIBOR]			20,389	2,439,523		2,439,523	3,164,835				426,644		0001

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Interest Rate Swap /90934/[Semi-Annual] FIXED [1.7705%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL/WELLS FARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/02/2016	08/04/2036		90,000,000	LIBOR [1.7705%]			(160,391)	(13,191,913)		(13,191,913)	(16,623,076)				1,805,055		0001
Interest Rate Swap /90935/[Semi-Annual] FIXED [1.857%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/02/2016	08/04/2046		72,000,000	LIBOR [1.857%]			(159,453)	(16,433,620)		(16,433,620)	(20,014,801)				1,839,174		0001
Interest Rate Swap /90984/[At Maturity] FIXED [1.865%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/05/2016	08/09/2041		55,000,000	[1.865%] Inflation to Maturity				(2,993,195)		(2,993,195)	(5,103,810)				1,263,505		0001
Interest Rate Swap /90985/[At Maturity] FIXED [1.897%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/05/2016	08/09/2046		50,000,000	[1.897%] Inflation to Maturity				(3,853,012)		(3,853,012)	(5,543,046)				1,277,449		0001
Interest Rate Swap /91023/[At Maturity] FIXED [1.8875%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/09/2016	08/11/2044		100,000,000	[1.8875%] Inflation to Maturity				(6,992,002)		(6,992,002)	(10,433,198)				2,455,097		0001
Interest Rate Swap /91053/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 1.141%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/15/2016	08/17/2021		10,000,000	1.141% [LIBOR]			(15,345)	98,577		98,577	187,891				53,151		0001
Interest Rate Swap /91061/[Semi-Annual] FIXED [1.4695%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/16/2016	08/18/2026		125,000,000	LIBOR [1.4695%]			(13,495)	(8,139,334)		(8,139,334)	(10,590,138)				1,547,427		0001
Interest Rate Swap /91062/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 1.74125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL/WELLS FARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/16/2016	08/18/2036		130,000,000	1.74125% [LIBOR]			190,672	18,508,921		18,508,921	24,030,204				2,610,541		0001
Interest Rate Swap /91064/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 1.74%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/16/2016	08/18/2036		170,000,000	1.74% [LIBOR]			248,278	24,170,832		24,170,832	31,421,640				3,413,785		0001
Interest Rate Swap /91065/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 1.6425%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/16/2016	08/18/2031		250,000,000	1.6425% [LIBOR]			243,240	26,182,943		26,182,943	34,097,623				4,170,207		0001
Interest Rate Swap /91158/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 4.4%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/22/2016	08/24/2046		68,000,000	4.4% [LIBOR]			984,360	57,548,471		57,548,471	24,456,740				1,738,660		0001
Interest Rate Swap /91165/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 1.653%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/23/2016	08/25/2036		325,000,000	1.653% [LIBOR]			241,617	41,841,070		41,841,070	59,817,067				6,530,398		0001

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Interest Rate Swap /91409/[Semi-Annual] FIXED [1.141%]/Quarterly LIBOR 0.31288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/07/2016	09/09/2021		200,000,000	LIBOR [1.141%]			119,891	(2,112,288)		(2,112,288)	(3,944,604)				1,090,871		0001
Interest Rate Swap /91464/[Semi-Annual] FIXED [1.407%]/Quarterly LIBOR 0.31288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL/WELLS FARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/07/2016	09/09/2026		200,000,000	LIBOR [1.407%]			(146,109)	(12,344,144)		(12,344,144)	(17,111,007)				2,487,971		0001
Interest Rate Swap /91468/[Semi-Annual] FIXED [1.565%]/Quarterly LIBOR 0.31288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/07/2016	09/09/2031		150,000,000	LIBOR [1.565%]			(228,082)	(14,485,601)		(14,485,601)	(20,507,896)				2,508,859		0001
Interest Rate Swap /91759/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 1.748%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/14/2016	09/16/2031		36,000,000	1.748% [LIBOR]			99,679	4,206,143		4,206,143	4,955,281				602,664		0001
Interest Rate Swap /91783/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 1.724%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL/WELLS FARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/16/2016	09/20/2031		30,000,000	1.724% [LIBOR]			43,292	3,429,572		3,429,572	4,133,304				502,668		0001
Interest Rate Swap /91852/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 1.925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/16/2016	09/20/2046		150,000,000	1.925% [LIBOR]			367,209	36,895,397		36,895,397	42,222,683				3,840,410		0001
Interest Rate Swap /91915/[Quarterly] LIBOR [0.30513%]/Semi-Annual FIXED 1.716%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/21/2016	09/23/2031		16,000,000	1.716% [LIBOR]			17,072	1,815,250		1,815,250	2,205,116				268,090		0001
Interest Rate Swap /91986/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 4.1%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/26/2016	09/28/2036		18,000,000	4.1% [LIBOR]			218,906	9,241,701		9,241,701	3,852,914				362,802		0001
Interest Rate Swap /91998/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 2.8425%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/26/2016	01/27/2042		50,000,000	2.8425% [LIBOR]	(435,000)		324,470	19,840,087		19,840,087	12,904,040				1,161,357		0001
Interest Rate Swap /92044/[Semi-Annual] FIXED [2.81%]/Quarterly LIBOR 1.31138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	10/13/2031		9,600,000	LIBOR [2.81%]	40,318		(55,866)	(2,255,625)		(2,255,625)	(1,368,801)				161,283		0001
Interest Rate Swap /92045/[Semi-Annual] FIXED [2.9525%]/Quarterly LIBOR 1.31138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	10/14/2036		8,300,000	LIBOR [2.9525%]	49,925		(54,392)	(2,768,641)		(2,768,641)	(1,663,894)				167,498		0001
Interest Rate Swap /92049/[Semi-Annual] FIXED [3.0%]/Quarterly LIBOR 0.99138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	10/26/2036		8,300,000	LIBOR [3.0%]	50,213		(60,398)	(2,834,447)		(2,834,447)	(1,670,825)				167,703		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /92050/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 3.045%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	10/26/2041		146,400,000	3.045% [LIBOR]	(1,331,480)		1,098,277	63,521,087		63,521,087	38,006,870				3,380,700		0001
Interest Rate Swap /92053/[Semi-Annual] FIXED [2.9225%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	10/27/2031		20,000,000	LIBOR [2.9225%]	84,791		(137,788)	(4,957,709)		(4,957,709)	(2,866,066)				336,601		0001
Interest Rate Swap /92054/[Semi-Annual] FIXED [2.77125%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	11/03/2041		40,000,000	LIBOR [2.77125%]	306,742		(270,377)	(15,163,503)		(15,163,503)	(10,168,182)				923,905		0001
Interest Rate Swap /92057/[Semi-Annual] FIXED [2.75875%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	11/16/2031		15,000,000	LIBOR [2.75875%]	63,358		(98,313)	(3,462,805)		(3,462,805)	(2,154,350)				253,007		0001
Interest Rate Swap /92058/[Semi-Annual] FIXED [2.67375%]/Quarterly LIBOR 0.306%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	12/28/2036		8,400,000	LIBOR [2.67375%]	50,136		(42,254)	(2,460,737)		(2,460,737)	(1,678,974)				170,605		0001
Interest Rate Swap /92059/[Semi-Annual] FIXED [2.71%]/Quarterly LIBOR 0.306%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	12/29/2036		8,400,000	LIBOR [2.71%]	50,184		(43,776)	(2,510,449)		(2,510,449)	(1,682,896)				170,605		0001
Interest Rate Swap /92060/[Semi-Annual] FIXED [2.7275%]/Quarterly LIBOR 1.02025%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	01/24/2037		8,400,000	LIBOR [2.7275%]	50,494		(49,738)	(2,537,186)		(2,537,186)	(1,686,638)				170,966		0001
Interest Rate Swap /92061/[Semi-Annual] FIXED [2.78375%]/Quarterly LIBOR 0.474%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	02/07/2037		8,400,000	LIBOR [2.78375%]	50,835		(57,913)	(2,619,288)		(2,619,288)	(1,698,222)				171,173		0001
Interest Rate Swap /92063/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 2.892%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	03/13/2042		232,000,000	2.892% [LIBOR]	(2,291,074)		1,978,699	95,002,442		95,002,442	60,558,025				5,403,658		0001
Interest Rate Swap /92067/[Semi-Annual] FIXED [2.98625%]/Quarterly LIBOR 0.30638%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	03/21/2032		32,000,000	LIBOR [2.98625%]	140,893		(238,165)	(8,400,371)		(8,400,371)	(4,760,830)				547,985		0001
Interest Rate Swap /92068/[Semi-Annual] FIXED [2.07%]/Quarterly LIBOR 0.68663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	05/01/2022		75,000,000	LIBOR [2.07%]	50,554		(234,476)	(2,509,095)		(2,509,095)	(1,834,734)				508,675		0001

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Interest Rate Swap /92069/[Semi-Annual] FIXED [2.835%]/Quarterly LIBOR 0.68663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/28/2016	05/01/2042		5,000,000	LIBOR [2.835%]	39,473		(34,757)	(1,997,319)		(1,997,319)	(1,304,852)				116,833		0001
Interest Rate Swap /92070/[Semi-Annual] FIXED [2.0675%]/Quarterly LIBOR 0.68663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/28/2016	05/01/2022		110,000,000	LIBOR [2.0675%]	74,144		(342,523)	(3,674,950)		(3,674,950)	(2,692,185)				746,056		0001
Interest Rate Swap /92071/[Semi-Annual] FIXED [2.47375%]/Quarterly LIBOR 0.3625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/28/2016	05/29/2032		10,000,000	LIBOR [2.47375%]	43,369		(48,753)	(2,056,761)		(2,056,761)	(1,481,986)				172,554		0001
Interest Rate Swap /92072/[Semi-Annual] FIXED [2.59125%]/Quarterly LIBOR 0.3625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/28/2016	05/29/2042		20,000,000	LIBOR [2.59125%]	154,853		(109,255)	(7,014,300)		(7,014,300)	(5,132,691)				468,081		0001
Interest Rate Swap /92073/[Semi-Annual] FIXED [2.30625%]/Quarterly LIBOR 0.474%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/28/2016	08/07/2032		9,100,000	LIBOR [2.30625%]	39,827		(41,013)	(1,710,909)		(1,710,909)	(1,359,323)				158,337		0001
Interest Rate Swap /92074/[Quarterly] LIBOR [0.39238%]/Semi-Annual FIXED 2.58875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/28/2016	08/15/2042		16,800,000	2.58875% [LIBOR]	(163,359)		97,382	5,925,989		5,925,989	4,348,055				395,157		0001
Interest Rate Swap /92077/[Quarterly] LIBOR [0.39238%]/Semi-Annual FIXED 2.94875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/28/2016	08/15/2042		27,400,000	2.94875% [LIBOR]	(275,014)		208,146	11,724,426		11,724,426	7,318,643				644,483		0001
Interest Rate Swap /92080/[Quarterly] LIBOR [0.39238%]/Semi-Annual FIXED 3.0225%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/28/2016	08/15/2042		32,700,000	3.0225% [LIBOR]	(323,042)		260,466	14,495,793		14,495,793	8,789,834				769,145		0001
Interest Rate Swap /92083/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 2.79375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/28/2016	08/17/2042		23,500,000	2.79375% [LIBOR]	(233,326)		158,136	9,298,282		9,298,282	6,195,556				552,750		0001
Interest Rate Swap /92086/[Quarterly] LIBOR [0.83769%]/Semi-Annual FIXED 3.37375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/28/2016	09/26/2042		12,800,000	3.37375% [LIBOR]	(118,065)			5,743,457		5,743,457	3,243,360				301,820		0001
Interest Rate Swap /92089/[Quarterly] LIBOR [0.83769%]/Semi-Annual FIXED 3.45375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	09/28/2016	09/26/2032		9,400,000	3.45375% [LIBOR]	(44,227)			2,399,841		2,399,841	1,246,440				164,433		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /92090/[Quarterly] LIBOR [0.83769%]/Semi-Annual FIXED 3.2725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	09/24/2042		7,800,000	3.2725% [LIBOR]	(34,964)			1,499,174		1,499,174	934,506				183,880		0001
Interest Rate Swap /92091/[Quarterly] LIBOR [0.83769%]/Semi-Annual FIXED 3.445%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	09/24/2032		11,600,000	3.445% [LIBOR]	(43,525)			2,230,734		2,230,734	1,183,027				202,834		0001
Interest Rate Swap /92092/[Semi-Annual] FIXED [2.6%]/Quarterly LIBOR 0.30638%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	12/20/2032		9,200,000	LIBOR [2.6%]	42,163		(53,572)	(2,098,144)		(2,098,144)	(1,427,208)				162,439		0001
Interest Rate Swap /92093/[Quarterly] LIBOR [1.35238%]/Semi-Annual FIXED 3.53%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	01/08/2043		8,800,000	3.53% [LIBOR]	(94,875)		82,436	4,907,708		4,907,708	2,512,213				208,803		0001
Interest Rate Swap /92094/[Quarterly] LIBOR [1.35238%]/Semi-Annual FIXED 3.64375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	01/08/2043		9,700,000	3.64375% [LIBOR]	(102,811)		93,334	5,643,759		5,643,759	2,798,474				230,158		0001
Interest Rate Swap /92095/[Semi-Annual] FIXED [2.93375%]/Quarterly LIBOR 0.44763%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	05/09/2043		7,200,000	LIBOR [2.93375%]	60,225		(54,283)	(3,144,837)		(3,144,837)	(1,981,468)				172,124		0001
Interest Rate Swap /92100/[Semi-Annual] FIXED [3.9925%]/Quarterly LIBOR 0.358%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	11/22/2040		100,000,000	LIBOR [3.9925%]	814,180		(1,260,321)	(60,195,874)		(60,195,874)	(26,760,943)				2,257,764		0001
Interest Rate Swap /92101/[Semi-Annual] FIXED [3.97%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	01/10/2031		150,000,000	LIBOR [3.97%]	625,120		(1,749,987)	(51,515,201)		(51,515,201)	(20,644,535)				2,433,747		0001
Interest Rate Swap /92102/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 4.99125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	03/30/2041		24,100,000	4.99125% [LIBOR]	(272,834)		399,770	19,467,448		19,467,448	7,055,976				548,904		0001
Interest Rate Swap /92103/[Quarterly] LIBOR [0.83769%]/Semi-Annual FIXED 5.099%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	03/30/2031		15,900,000	5.099% [LIBOR]	(71,889)			5,335,976		5,335,976	1,890,466				260,658		0001
Interest Rate Swap /92104/[Semi-Annual] FIXED [4.23%]/Quarterly LIBOR 0.3625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	05/29/2042		36,000,000	LIBOR [4.23%]	323,211		(491,634)	(24,840,500)		(24,840,500)	(10,571,913)				842,546		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /92107/[Semi-Annual] FIXED [4.025%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	12/13/2041		48,000,000	LIBOR [4.025%]	413,789		(681,306)	(30,502,755)		(30,502,755)	(13,569,791)				1,111,540		0001
Interest Rate Swap /92110/[Semi-Annual] FIXED [3.38%]/Quarterly LIBOR 0.38563%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	08/17/2041		8,000,000	LIBOR [3.38%]	64,193		(77,284)	(3,984,418)		(3,984,418)	(2,118,235)				183,913		0001
Interest Rate Swap /92111/[Semi-Annual] FIXED [2.8025%]/Quarterly LIBOR 1.31138%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	10/13/2031		9,600,000	LIBOR [2.8025%]	40,302		(55,506)	(2,247,626)		(2,247,626)	(1,368,501)				161,283		0001
Interest Rate Swap /92113/[Semi-Annual] FIXED [4.48%]/Quarterly LIBOR 0.54088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	11/05/2038		6,000,000	LIBOR [4.48%]	45,419		(92,119)	(3,812,891)		(3,812,891)	(1,485,950)				128,511		0001
Interest Rate Swap /92114/[Semi-Annual] FIXED [4.07835%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	11/18/2038		50,000,000	LIBOR [4.07835%]	368,178		(657,610)	(28,297,687)		(28,297,687)	(12,100,299)				1,071,798		0001
Interest Rate Swap /92115/[Semi-Annual] FIXED [4.01533%]/Quarterly LIBOR 0.3805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	11/19/2038		50,000,000	LIBOR [4.01533%]	366,521		(640,014)	(27,746,605)		(27,746,605)	(12,052,989)				1,072,089		0001
Interest Rate Swap /92117/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 5.785%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	07/27/2037		150,000,000	5.785% [LIBOR]	(1,462,803)		3,180,284	121,796,431		121,796,431	37,018,917				3,099,597		0001
Interest Rate Swap /92118/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 5.725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	07/31/2037		100,000,000	5.725% [LIBOR]	(972,429)		2,126,712	80,283,933		80,283,933	24,631,090				2,066,398		0001
Interest Rate Swap /92119/[Semi-Annual] FIXED [4.76%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	06/05/2027		60,000,000	LIBOR [4.76%]	171,250		(1,010,568)	(17,821,403)		(17,821,403)	(5,424,415)				790,317		0001
Interest Rate Swap /92122/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 6.1375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	08/21/2031		40,000,000	6.1375% [LIBOR]	(254,004)		933,494	23,915,789		23,915,789	6,172,923				667,533		0001
Interest Rate Swap /92126/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 5.7325%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	07/31/2037		100,000,000	5.7325% [LIBOR]	(972,538)		2,130,462	80,407,366		80,407,366	24,641,061				2,066,398		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /92149/[Quarterly] LIBOR [0.83769%]/Semi-Annual FIXED 3.7775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	01/08/2033		5,500,000	3.7775% [LIBOR]	(21,130)			1,188,073		1,188,073	573,930				97,344		0001
Interest Rate Swap /92151/[At Maturity] LIBOR [0.30788%]/At Maturity FIXED 4.245%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	09/30/2026		72,971,933	4.245% [LIBOR]	(246,315)		1,078,217	20,265,746		20,265,746	7,014,958				912,149		0001
Interest Rate Swap /92200/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 5.19%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	COMMERZBANK AG/WELLSFARGOSEC/CLEARED THROUGH LCH VYVVCKR63DVZZN70PB21	09/30/2016	03/11/2025		35,000,000	5.19% [LIBOR]	28,000		704,912	8,020,531		8,020,531	1,999,462				379,391		0001
Interest Rate Swap /92201/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 5.42%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	COMMERZBANK AG/WELLSFARGOSEC/CLEARED THROUGH LCH VYVVCKR63DVZZN70PB21	09/30/2016	01/26/2037		50,000,000	5.42% [LIBOR]	87,000		968,845	36,667,880		36,667,880	11,681,811				1,017,657		0001
Interest Rate Swap /92512/[Quarterly] LIBOR [1.13488%]/Semi-Annual FIXED 1.687%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/13/2016	10/17/2028		25,000,000	1.687% [LIBOR]			13,488	2,337,422		2,337,422	2,688,766				360,122		0001
Interest Rate Swap /92518/[Semi-Annual] FIXED [1.919%]/Quarterly LIBOR 1.13525%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	DEUTSCHE BANK AG/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/14/2016	10/18/2036		30,000,000	LIBOR [1.919%]			(49,913)	(5,128,783)		(5,128,783)	(5,648,347)				605,785		0001
Interest Rate Swap /92772/[Semi-Annual] FIXED [1.726%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/31/2016	11/02/2026		100,000,000	LIBOR [1.726%]			(153,318)	(8,241,011)		(8,241,011)	(8,653,127)				1,258,968		0001
Interest Rate Swap /92811/[Semi-Annual] FIXED [1.6815%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC./WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/02/2016	11/04/2026		65,000,000	LIBOR [1.6815%]			(86,913)	(5,176,233)		(5,176,233)	(5,632,397)				818,329		0001
Interest Rate Swap /92920/[Semi-Annual] FIXED [2.001%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/04/2016	11/08/2036		18,000,000	LIBOR [2.001%]			(51,688)	(3,321,721)		(3,321,721)	(3,420,673)				364,027		0001
Interest Rate Swap /92923/[Semi-Annual] FIXED [1.479%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/04/2016	11/08/2023		45,000,000	LIBOR [1.479%]			(11,769)	(1,858,084)		(1,858,084)	(2,215,947)				412,432		0001
Interest Rate Swap /93000/[Semi-Annual] FIXED [2.126%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/09/2016	11/14/2036		300,000,000	LIBOR [2.126%]			(1,041,529)	(61,323,695)		(61,323,695)	(57,500,453)				6,068,978		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /93001/[Semi-Annual] FIXED [1.83625%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/09/2016	11/14/2026		300,000,000	LIBOR [1.83625%]			(606,904)	(26,953,058)		(26,953,058)	(26,068,178)				3,788,799		0001
Interest Rate Swap /93012/[Semi-Annual] FIXED [1.954%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/09/2016	11/14/2026		300,000,000	LIBOR [1.954%]			(783,529)	(29,198,802)		(29,198,802)	(26,015,511)				3,788,799		0001
Interest Rate Swap /93013/[Semi-Annual] FIXED [2.2725%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/09/2016	11/14/2036		300,000,000	LIBOR [2.2725%]			(1,261,279)	(68,273,178)		(68,273,178)	(58,029,720)				6,068,978		0001
Interest Rate Swap /93019/[Semi-Annual] FIXED [1.6275%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/10/2016	11/14/2021		500,000,000	LIBOR [1.6275%]			(489,632)	(9,425,853)		(9,425,853)	(9,989,999)				2,936,835		0001
Interest Rate Swap /93053/[Semi-Annual] FIXED [2.2085%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/10/2016	11/14/2031		100,000,000	LIBOR [2.2085%]			(388,426)	(16,911,952)		(16,911,952)	(14,114,341)				1,685,972		0001
Interest Rate Swap /93055/[Semi-Annual] FIXED [2.022%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/10/2016	11/14/2026		200,000,000	LIBOR [2.022%]			(590,353)	(20,330,472)		(20,330,472)	(17,323,397)				2,525,866		0001
Interest Rate Swap /93056/[Semi-Annual] FIXED [2.207%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/10/2016	11/14/2031		35,000,000	LIBOR [2.207%]			(135,687)	(5,913,309)		(5,913,309)	(4,939,795)				590,090		0001
Interest Rate Swap /93057/[Semi-Annual] FIXED [2.0074%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/10/2016	11/14/2026		350,000,000	LIBOR [2.0074%]			(1,007,567)	(35,253,464)		(35,253,464)	(30,323,564)				4,420,266		0001
Interest Rate Swap /93060/[Semi-Annual] FIXED [1.828%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/10/2016	11/14/2023		500,000,000	LIBOR [1.828%]			(990,882)	(26,628,067)		(26,628,067)	(24,086,135)				4,589,390		0001
Interest Rate Swap /93086/[Semi-Annual] FIXED [2.346%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/14/2016	11/16/2031		90,000,000	LIBOR [2.346%]			(404,141)	(16,617,608)		(16,617,608)	(12,766,607)				1,518,042		0001
Interest Rate Swap /93087/[Semi-Annual] FIXED [2.472%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/14/2016	11/16/2036		400,000,000	LIBOR [2.472%]			(2,048,184)	(103,705,524)		(103,705,524)	(78,380,512)				8,094,443		0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /93088/[Semi-Annual] FIXED [2.165%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC./WELLSFARGOSEC/ CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	11/14/2016	11/16/2026		400,000,000	LIBOR [2.165%]			(1,434,184)	(44,313,452)		(44,313,452)	(34,573,181)				5,051,732		0001
Interest Rate Swap /93220/[Semi-Annual] FIXED [1.813%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL/MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	11/21/2016	11/23/2021		300,000,000	LIBOR [1.813%]			(462,267)	(6,549,695)		(6,549,695)	(5,848,121)				1,774,824		0001
Interest Rate Swap /93221/[Semi-Annual] FIXED [2.018%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON/CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	11/21/2016	11/23/2023		300,000,000	LIBOR [2.018%]			(769,767)	(18,058,545)		(18,058,545)	(14,372,642)				2,765,863		0001
Interest Rate Swap /93222/[Semi-Annual] FIXED [2.294%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	11/21/2016	11/23/2028		200,000,000	LIBOR [2.294%]			(789,178)	(29,000,918)		(29,000,918)	(21,847,197)				2,898,275		0001
Interest Rate Swap /93241/[Semi-Annual] FIXED [2.84375%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	11/21/2016	03/20/2033		175,000,000	LIBOR [2.84375%]	1,092,000		(1,232,316)	(45,828,223)		(45,828,223)	(27,896,460)				3,121,923		0001
Interest Rate Swap /93513/[Semi-Annual] FIXED [1.865%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ2OELII46	12/01/2016	12/05/2021		200,000,000	LIBOR [1.865%]			(473,559)	(4,645,663)		(4,645,663)	(3,956,924)				1,195,826		0001
Interest Rate Swap /93516/[Semi-Annual] FIXED [2.4575%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2031		260,000,000	LIBOR [2.4575%]			(1,385,877)	(51,439,355)		(51,439,355)	(37,157,881)				4,395,077		0001
Interest Rate Swap /93556/[Semi-Annual] FIXED [2.6171%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2046		125,000,000	LIBOR [2.6171%]			(766,037)	(52,151,931)		(52,151,931)	(38,224,934)				3,213,132		0001
Interest Rate Swap /93557/[Semi-Annual] FIXED [2.6181%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2046		125,000,000	LIBOR [2.6181%]			(766,662)	(52,182,577)		(52,182,577)	(38,229,000)				3,213,132		0001
Interest Rate Swap /93566/[Quarterly] LIBOR [0.32663%]/Semi-Annual FIXED 2.623%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2046		4,000,000	2.623% [LIBOR]			24,631	1,674,648		1,674,648	1,223,966				102,820		0001
Interest Rate Swap /93567/[Quarterly] LIBOR [0.94167%]/Semi-Annual FIXED 2.826%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2046		3,300,000	2.826% [LIBOR]				1,253,910		1,253,910	881,996				84,827		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /93568/[Quarterly] LIBOR [0.32663%]/Semi-Annual FIXED 2.783%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2046		2,400,000	2.783% [LIBOR]			16,699	1,098,933		1,098,933	746,870				61,692		0001
Interest Rate Swap /93569/[Quarterly] LIBOR [0.32663%]/Semi-Annual FIXED 2.755%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2046		2,500,000	2.755% [LIBOR]			17,044	1,127,560		1,127,560	775,713				64,263		0001
Interest Rate Swap /93570/[Quarterly] LIBOR [0.94167%]/Semi-Annual FIXED 2.818%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2046		2,700,000	2.818% [LIBOR]				1,159,952		1,159,952	801,863				69,404		0001
Interest Rate Swap /93571/[Quarterly] LIBOR [0.94167%]/Semi-Annual FIXED 2.814%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2046		1,600,000	2.814% [LIBOR]				499,575		499,575	361,575				41,128		0001
Interest Rate Swap /93572/[Quarterly] LIBOR [0.94167%]/Semi-Annual FIXED 2.866%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2036		3,100,000	2.866% [LIBOR]				400,394		400,394	283,217				62,828		0001
Interest Rate Swap /93576/[Semi-Annual] FIXED [2.6051%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC./WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2046		125,000,000	LIBOR [2.6051%]			(758,537)	(51,784,179)		(51,784,179)	(38,176,143)				3,213,132		0001
Interest Rate Swap /93578/[Semi-Annual] FIXED [2.6052%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC./WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2046		125,000,000	LIBOR [2.6052%]			(758,599)	(51,787,243)		(51,787,243)	(38,176,550)				3,213,132		0001
Interest Rate Swap /93600/[Semi-Annual] FIXED [2.5551%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/02/2016	12/06/2046		125,000,000	LIBOR [2.5551%]			(819,062)	(50,258,628)		(50,258,628)	(37,977,418)				3,213,132		0001
Interest Rate Swap /93606/[Semi-Annual] FIXED [2.552%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC./WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/02/2016	12/06/2046		125,000,000	LIBOR [2.552%]			(817,124)	(50,163,617)		(50,163,617)	(37,964,811)				3,213,132		0001
Interest Rate Swap /93609/[Semi-Annual] FIXED [2.5518%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC./WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/02/2016	12/06/2046		125,000,000	LIBOR [2.5518%]			(816,999)	(50,157,487)		(50,157,487)	(37,963,998)				3,213,132		0001
Interest Rate Swap /93821/[Quarterly] LIBOR [0.31288%]/Semi-Annual FIXED 1.829%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/07/2016	12/09/2021		46,000,000	1.829% [LIBOR]			130,665	1,052,341		1,052,341	923,651				276,000		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /93902/[Quarterly] LIBOR [0.31838%]/Semi-Annual FIXED 1.855%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON/WELLSFARGOSE C/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/08/2016	12/12/2021		24,000,000	1.855% [LIBOR]			81,144	562,401		562,401	482,693				144,499		0001
Interest Rate Swap /93975/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 1.873%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/09/2016	12/13/2021		41,500,000	1.873% [LIBOR]			142,506	983,690		983,690	831,542				249,863		0001
Interest Rate Swap /94002/[Semi-Annual] FIXED [2.37%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	12/09/2016	12/13/2026		400,000,000	LIBOR [2.37%]			(2,367,551)	(50,036,291)		(50,036,291)	(34,837,651)				5,083,306		0001
Interest Rate Swap /94224/[Semi-Annual] FIXED [2.5985%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	12/12/2016	12/14/2031		80,000,000	LIBOR [2.5985%]			(562,907)	(17,128,968)		(17,128,968)	(11,507,786)				1,354,105		0001
Interest Rate Swap /94225/[Semi-Annual] FIXED [2.1805%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	12/12/2016	12/14/2023		300,000,000	LIBOR [2.1805%]			(1,483,901)	(20,047,460)		(20,047,460)	(14,435,657)				2,790,161		0001
Interest Rate Swap /94226/[Semi-Annual] FIXED [2.176%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	12/12/2016	12/14/2023		300,000,000	LIBOR [2.176%]			(1,477,151)	(20,000,855)		(20,000,855)	(14,440,709)				2,790,161		0001
Interest Rate Swap /94238/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 2.375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/12/2016	12/14/2026		50,000,000	2.375% [LIBOR]			295,942	6,270,555		6,270,555	4,354,534				635,413		0001
Interest Rate Swap /94290/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 1.914%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/13/2016	12/15/2021		25,000,000	1.914% [LIBOR]			90,346	609,854		609,854	498,313				151,038		0001
Interest Rate Swap /94315/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 1.9235%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION/WELLSFA RGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/13/2016	12/15/2021		26,000,000	1.9235% [LIBOR]			95,195	637,843		637,843	517,097				157,080		0001
Interest Rate Swap /94350/[Semi-Annual] FIXED [2.335%]/Quarterly LIBOR 0.32088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	12/14/2016	12/16/2026		50,000,000	LIBOR [2.335%]			(285,192)	(6,145,210)		(6,145,210)	(4,360,068)				635,413		0001
Interest Rate Swap /94409/[Semi-Annual] FIXED [2.7285%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/19/2036		125,000,000	LIBOR [2.7285%]			(840,677)	(37,655,356)		(37,655,356)	(25,010,720)				2,536,453		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /94447/[Semi-Annual] FIXED [2.789%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/16/2016	12/20/2046		125,000,000	LIBOR [2.789%]			(846,007)	(57,505,519)		(57,505,519)	(38,988,454)				3,215,563		0001
Interest Rate Swap /94448/[Semi-Annual] FIXED [2.753%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	12/16/2016	12/20/2036		300,000,000	LIBOR [2.753%]			(1,976,417)	(91,583,600)		(91,583,600)	(60,151,794)				6,089,335		0001
Interest Rate Swap /94449/[Semi-Annual] FIXED [2.6769%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/16/2016	12/20/2031		190,000,000	LIBOR [2.6769%]			(1,179,436)	(42,418,452)		(42,418,452)	(27,447,344)				3,218,804		0001
Interest Rate Swap /94450/[Semi-Annual] FIXED [2.79125%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL/WELLS FARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/16/2016	12/20/2046		175,000,000	LIBOR [2.79125%]			(1,186,379)	(80,604,399)		(80,604,399)	(54,596,680)				4,501,788		0001
Interest Rate Swap /94452/[Semi-Annual] FIXED [2.327%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	12/16/2016	12/20/2023		500,000,000	LIBOR [2.327%]			(2,229,029)	(36,116,555)		(36,116,555)	(23,931,293)				4,656,984		0001
Interest Rate Swap /94481/[Semi-Annual] FIXED [2.813%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/16/2016	12/20/2046		200,000,000	LIBOR [2.813%]			(1,377,612)	(93,187,304)		(93,187,304)	(62,538,110)				5,144,900		0001
Interest Rate Swap /94482/[Semi-Annual] FIXED [2.8125%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/16/2016	12/20/2046		200,000,000	LIBOR [2.8125%]			(1,377,112)	(93,162,752)		(93,162,752)	(62,534,848)				5,144,900		0001
Interest Rate Swap /94648/[Semi-Annual] FIXED [2.9025%]/Quarterly LIBOR 0.99622%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/20/2016	12/23/2056		10,000,000	LIBOR [2.9025%]				(4,907,401)		(4,907,401)	(3,430,387)				302,035		0001
Interest Rate Swap /95206/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 2.303%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	01/18/2017	01/20/2027		100,000,000	2.303% [LIBOR]			360,452	12,170,617		12,170,617	8,801,674				1,280,625		0001
Interest Rate Swap /95272/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 2.62%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/24/2017	01/26/2047		250,000,000	2.62% [LIBOR]			1,344,223	104,858,754		104,858,754	76,759,682				6,444,474		0001
Interest Rate Swap /95273/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 2.609%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/24/2017	01/26/2047		250,000,000	2.609% [LIBOR]			1,330,473	104,181,177		104,181,177	76,669,294				6,444,474		0001

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Interest Rate Swap /95297/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 2.1515%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL/WELLS FARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/25/2017	01/27/2023		90,000,000	2.1515% [LIBOR]			273,095	4,405,631		4,405,631	3,139,758				722,807		0001
Interest Rate Swap /95298/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 2.041%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/25/2017	01/27/2022		90,000,000	2.041% [LIBOR]			223,370	2,509,069		2,509,069	1,856,944				565,641		0001
Interest Rate Swap /95303/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 2.3255%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON/WELLSFARGOSE C/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/25/2017	01/27/2025		95,000,000	2.3255% [LIBOR]			370,917	8,752,675		8,752,675	5,985,598				1,016,544		0001
Interest Rate Swap /95305/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 2.2475%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NATIXIS/WELLSFARGOS EC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/25/2017	01/27/2024		90,000,000	2.2475% [LIBOR]			316,295	6,386,850		6,386,850	4,433,913				851,440		0001
Interest Rate Swap /95456/[Semi-Annual] FIXED [2.425%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/31/2017	02/02/2027		90,000,000	LIBOR [2.425%]			(452,536)	(11,731,168)		(11,731,168)	(7,961,187)				1,155,195		0001
Interest Rate Swap /95457/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 2.0215%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/31/2017	02/02/2022		135,000,000	2.0215% [LIBOR]			406,442	3,791,252		3,791,252	2,863,031				851,143		0001
Interest Rate Swap /95458/[Semi-Annual] FIXED [2.6755%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/31/2017	02/02/2037		31,000,000	LIBOR [2.6755%]			(194,701)	(9,118,431)		(9,118,431)	(6,217,506)				631,328		0001
Interest Rate Swap /95459/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 2.71%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/31/2017	02/02/2047		255,000,000	2.71% [LIBOR]			1,645,561	112,728,615		112,728,615	79,164,764				6,574,600		0001
Interest Rate Swap /95460/[Semi-Annual] FIXED [2.71625%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/31/2017	02/02/2047		148,000,000	LIBOR [2.71625%]			(959,696)	(65,654,840)		(65,654,840)	(45,977,053)				3,815,846		0001
Interest Rate Swap /95463/[Semi-Annual] FIXED [2.6%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/31/2017	02/02/2032		600,000,000	LIBOR [2.6%]			(3,541,908)	(129,460,107)		(129,460,107)	(87,093,372)				10,213,227		0001
Interest Rate Swap /95678/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 2.281%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/08/2017	02/10/2027		200,000,000	2.281% [LIBOR]			855,110	24,253,387		24,253,387	17,793,534				2,570,992		0001
Interest Rate Swap /95681/[Quarterly] LIBOR [0.4335%]/Semi-Annual FIXED 2.317%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/09/2017	02/13/2027		245,000,000	2.317% [LIBOR]			1,090,705	30,352,382		30,352,382	21,836,515				3,154,226		0001

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Interest Rate Swap /95792/[At Maturity] FIXED [2.341%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/14/2017	02/16/2042		75,000,000	[2.341%] Inflation to Maturity				(16,982,039)		(16,982,039)	(10,006,344)				1,744,052		0001
Interest Rate Swap /95855/[At Maturity] FIXED [2.387%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA SECURITIES XPSKD1VTEQPKCHBEKQ95	02/16/2017	02/21/2042		40,000,000	[2.387%] Inflation to Maturity				(9,762,299)		(9,762,299)	(5,450,219)				930,376		0001
Interest Rate Swap /96138/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 1.9485%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/24/2017	02/28/2022		100,000,000	1.9485% [LIBOR]			227,549	2,837,989		2,837,989	2,271,623				644,205		0001
Interest Rate Swap /96151/[At Maturity] FIXED [2.329%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA SECURITIES XPSKD1VTEQPKCHBEKQ95	02/24/2017	02/28/2042		39,320,000	[2.329%] Inflation to Maturity				(8,751,386)		(8,751,386)	(5,160,355)				914,982		0001
Interest Rate Swap /96316/[Semi-Annual] FIXED [2.485%]/Quarterly LIBOR 0.31288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/07/2017	03/09/2027		11,000,000	LIBOR [2.485%]			(67,326)	(1,498,138)		(1,498,138)	(986,768)				142,258		0001
Interest Rate Swap /96318/[Semi-Annual] FIXED [2.307%]/Quarterly LIBOR 0.31288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/07/2017	03/09/2024		65,000,000	LIBOR [2.307%]			(339,986)	(4,930,166)		(4,930,166)	(3,323,975)				625,150		0001
Interest Rate Swap /96449/[Semi-Annual] FIXED [2.8285%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/10/2017	03/14/2037		25,000,000	LIBOR [2.8285%]			(204,658)	(8,020,411)		(8,020,411)	(5,098,814)				510,973		0001
Interest Rate Swap /96580/[Semi-Annual] FIXED [2.7915%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON/WELLSFARGOSE C/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/15/2017	03/17/2037		5,000,000	LIBOR [2.7915%]			(38,381)	(1,574,648)		(1,574,648)	(1,017,822)				102,195		0001
Interest Rate Swap /96581/[Semi-Annual] FIXED [2.224%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/15/2017	03/17/2022		20,000,000	LIBOR [2.224%]			(96,775)	(682,407)		(682,407)	(444,775)				130,767		0001
Interest Rate Swap /96674/[Semi-Annual] FIXED [2.474%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2017	03/22/2027		86,000,000	LIBOR [2.474%]			(419,800)	(11,699,891)		(11,699,891)	(7,761,002)				1,115,516		0001
Interest Rate Swap /96675/[Semi-Annual] FIXED [2.29%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2017	03/22/2024		225,000,000	LIBOR [2.29%]			(891,314)	(17,060,979)		(17,060,979)	(11,640,951)				2,172,736		0001
Interest Rate Swap /96677/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.7525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2017	03/22/2047		440,000,000	2.7525% [LIBOR]			2,760,514	200,138,593		200,138,593	137,954,063				11,374,234		0001

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Interest Rate Swap /96680/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.564%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2017	03/22/2029		100,000,000	2.564% [LIBOR]			533,140	17,245,899		17,245,899	11,320,852				1,477,329		0001
Interest Rate Swap /96727/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 2.0645%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/24/2017	03/28/2022		100,000,000	2.0645% [LIBOR]			198,395	3,195,389		3,195,389	2,354,776				659,545		0001
Interest Rate Swap /96772/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 2.6275%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/27/2017	03/29/2047		325,000,000	2.6275% [LIBOR]			1,559,658	137,900,346		137,900,346	100,653,785				8,404,565		0001
Interest Rate Swap /97083/[Semi-Annual] FIXED [2.3795%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/10/2017	04/12/2027		31,000,000	LIBOR [2.3795%]			(113,673)	(4,034,187)		(4,034,187)	(2,810,284)				403,596		0001
Interest Rate Swap /97084/[Semi-Annual] FIXED [2.4645%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/10/2017	04/12/2029		95,000,000	LIBOR [2.4645%]			(388,726)	(15,601,017)		(15,601,017)	(10,771,802)				1,407,476		0001
Interest Rate Swap /97096/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 2.0035%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/10/2017	04/13/2022		482,000,000	2.0035% [LIBOR]			861,265	15,076,074		15,076,074	11,570,411				3,224,360		0001
Interest Rate Swap /97117/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 2.572%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/12/2017	04/18/2047		225,000,000	2.572% [LIBOR]			1,108,971	92,390,769		92,390,769	69,268,656				5,823,981		0001
Interest Rate Swap /97118/[Semi-Annual] FIXED [2.5315%]/Quarterly LIBOR 1.13525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/12/2017	04/18/2037		19,000,000	LIBOR [2.5315%]			(89,799)	(5,199,426)		(5,199,426)	(3,816,444)				389,500		0001
Interest Rate Swap /97191/[Quarterly] LIBOR [1.109%]/Semi-Annual FIXED 2.468%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/19/2017	04/21/2047		100,000,000	2.468% [LIBOR]			446,229	38,493,547		38,493,547	30,447,244				2,588,919		0001
Interest Rate Swap /97192/[Quarterly] LIBOR [1.109%]/Semi-Annual FIXED 2.1825%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON/WELLSFARGOSE C/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/19/2017	04/21/2027		250,000,000	2.1825% [LIBOR]			758,698	29,251,561		29,251,561	22,763,575				3,261,997		0001
Interest Rate Swap /97196/[Semi-Annual] FIXED [2.4035%]/Quarterly LIBOR 1.02025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON/WELLSFARGOSE C/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/20/2017	04/24/2032		40,000,000	LIBOR [2.4035%]			(172,050)	(7,838,056)		(7,838,056)	(5,861,422)				687,605		0001
Interest Rate Swap /97244/[Semi-Annual] FIXED [2.3785%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL/WELLSFARGOS EC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/24/2017	04/26/2029		23,000,000	LIBOR [2.3785%]			(95,896)	(3,612,019)		(3,612,019)	(2,612,062)				341,533		0001

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Interest Rate Swap /97245/[Semi-Annual] FIXED [2.556%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/24/2017	04/26/2047		21,000,000	LIBOR [2.556%]			(106,195)	(8,544,497)		(8,544,497)	(6,456,850)				543,774		0001
Interest Rate Swap /97304/[Semi-Annual] FIXED [2.5585%]/Quarterly LIBOR 0.88713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/26/2017	04/28/2037		21,000,000	LIBOR [2.5585%]			(109,732)	(5,844,403)		(5,844,403)	(4,229,764)				430,756		0001
Interest Rate Swap /97456/[Semi-Annual] FIXED [2.4395%]/Quarterly LIBOR 0.54088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/03/2017	05/05/2032		25,000,000	LIBOR [2.4395%]			(128,766)	(5,016,386)		(5,016,386)	(3,679,508)				430,298		0001
Interest Rate Swap /97457/[Semi-Annual] FIXED [2.116%]/Quarterly LIBOR 0.54088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/03/2017	05/05/2024		60,000,000	LIBOR [2.116%]			(211,987)	(4,271,144)		(4,271,144)	(3,231,423)				588,643		0001
Interest Rate Swap /97603/[At Maturity] FIXED [2.16%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/16/2017	05/18/2042		100,000,000	[2.16%] Inflation to Maturity				(16,106,797)		(16,106,797)	(11,857,950)				2,339,338		0001
Interest Rate Swap /97630/[Semi-Annual] FIXED [2.468%]/Quarterly LIBOR 0.3805%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/17/2017	05/19/2047		55,000,000	LIBOR [2.468%]			(278,499)	(21,243,154)		(21,243,154)	(16,806,426)				1,426,028		0001
Interest Rate Swap /97794/[Semi-Annual] FIXED [2.283%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL/WELLSFARGOS EC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/23/2017	05/25/2029		28,000,000	LIBOR [2.283%]			(109,016)	(4,201,623)		(4,201,623)	(3,212,588)				417,660		0001
Interest Rate Swap /97835/[Semi-Annual] FIXED [1.8655%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NATIXIS/WELLSFARGOS EC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/23/2017	05/25/2022		42,000,000	LIBOR [1.8655%]			(75,849)	(1,301,489)		(1,301,489)	(1,114,812)				289,465		0001
Interest Rate Swap /97836/[Semi-Annual] FIXED [2.4715%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/23/2017	05/25/2047		31,000,000	LIBOR [2.4715%]			(149,914)	(12,009,664)		(12,009,664)	(9,484,199)				804,060		0001
Interest Rate Swap /97837/[Semi-Annual] FIXED [2.3645%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/23/2017	05/25/2032		23,000,000	LIBOR [2.3645%]			(98,922)	(4,432,742)		(4,432,742)	(3,393,828)				396,708		0001
Interest Rate Swap /97838/[Semi-Annual] FIXED [2.199%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/23/2017	05/25/2027		33,000,000	LIBOR [2.199%]			(114,623)	(3,949,200)		(3,949,200)	(3,050,460)				433,420		0001
Interest Rate Swap /97839/[Semi-Annual] FIXED [2.435%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC/WELLSFARGOSEC/C LEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/23/2017	05/25/2037		25,000,000	LIBOR [2.435%]			(116,336)	(6,488,321)		(6,488,321)	(5,024,208)				513,870		0001

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Interest Rate Swap /97868/[Semi-Annual] FIXED [2.491%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/23/2017	05/25/2037		45,000,000	LIBOR [2.491%]			(222,005)	(12,089,560)		(12,089,560)	(9,076,263)				924,966		0001
Interest Rate Swap /97869/[Semi-Annual] FIXED [2.5285%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/23/2017	05/25/2047		35,000,000	LIBOR [2.5285%]			(179,233)	(14,056,365)		(14,056,365)	(10,775,093)				907,810		0001
Interest Rate Swap /98231/[At Maturity] FIXED [2.105%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/07/2017	06/09/2042		25,000,000	[2.105%] Inflation to Maturity				(3,481,196)		(3,481,196)	(2,842,001)				585,502		0001
Interest Rate Swap /98472/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 2.23%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/14/2017	06/16/2029		135,000,000	2.23% [LIBOR]			699,145	19,731,222		19,731,222	15,580,206				2,021,622		0001
Interest Rate Swap /98473/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 2.1315%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/14/2017	06/16/2027		260,000,000	2.1315% [LIBOR]			1,218,451	30,102,714		30,102,714	24,233,330				3,429,636		0001
Interest Rate Swap /98475/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 2.4435%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/14/2017	06/16/2047		260,000,000	2.4435% [LIBOR]			1,624,051	99,096,074		99,096,074	79,446,298				6,749,993		0001
Interest Rate Swap /98594/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.0105%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/19/2017	06/21/2024		650,500,000	2.0105% [LIBOR]			1,667,814	45,091,875		45,091,875	36,583,787				6,488,717		0001
Interest Rate Swap /98742/[Semi-Annual] FIXED [3.15905%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/28/2017	09/08/2044		150,000,000	LIBOR [3.15905%]			(1,426,023)	(76,424,900)		(76,424,900)	(44,512,165)				3,688,750		0001
Interest Rate Swap /98751/[Semi-Annual] FIXED [3.05205%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		125,000,000	LIBOR [3.05205%]			(1,023,734)	(60,963,216)		(60,963,216)	(36,933,683)				3,083,474		0001
Interest Rate Swap /98757/[Semi-Annual] FIXED [3.05305%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		125,000,000	LIBOR [3.05305%]			(1,024,359)	(60,991,677)		(60,991,677)	(36,937,157)				3,083,474		0001
Interest Rate Swap /98776/[Semi-Annual] FIXED [3.06105%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		125,000,000	LIBOR [3.06105%]			(1,029,359)	(61,219,367)		(61,219,367)	(36,964,955)				3,083,474		0001
Interest Rate Swap /98783/[Semi-Annual] FIXED [3.06205%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		125,000,000	LIBOR [3.06205%]			(1,029,984)	(61,247,829)		(61,247,829)	(36,968,430)				3,083,474		0001

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Interest Rate Swap /98785/[Semi-Annual] FIXED [3.06505%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		125,000,000	LIBOR [3.06505%]			(1,031,859)	(61,333,212)		(61,333,212)	(36,978,855)				3,083,474		0001
Interest Rate Swap /98787/[Semi-Annual] FIXED [3.07105%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		125,000,000	LIBOR [3.07105%]			(1,035,609)	(61,503,980)		(61,503,980)	(36,999,703)				3,083,474		0001
Interest Rate Swap /98789/[Semi-Annual] FIXED [3.07005%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		125,000,000	LIBOR [3.07005%]			(1,034,984)	(61,475,519)		(61,475,519)	(36,996,228)				3,083,474		0001
Interest Rate Swap /98791/[Semi-Annual] FIXED [3.07205%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		75,000,000	LIBOR [3.07205%]			(621,740)	(36,919,465)		(36,919,465)	(22,201,907)				1,850,084		0001
Interest Rate Swap /98794/[Semi-Annual] FIXED [2.29105%]/Quarterly LIBOR 0.54088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/28/2017	02/05/2045		125,000,000	LIBOR [2.29105%]			(551,046)	(39,648,852)		(39,648,852)	(34,611,484)				3,099,899		0001
Interest Rate Swap /98796/[Semi-Annual] FIXED [2.29005%]/Quarterly LIBOR 0.54088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/28/2017	02/05/2045		125,000,000	LIBOR [2.29005%]			(550,421)	(39,415,460)		(39,415,460)	(34,583,116)				3,099,899		0001
Interest Rate Swap /98797/[Semi-Annual] FIXED [2.28305%]/Quarterly LIBOR 0.54088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/ CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/28/2017	02/05/2045		125,000,000	LIBOR [2.28305%]			(546,046)	(39,623,670)		(39,623,670)	(34,607,938)				3,099,899		0001
Interest Rate Swap /98929/[Semi-Annual] FIXED [2.046%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/07/2017	07/11/2022		500,000,000	LIBOR [2.046%]			(1,002,450)	(18,259,915)		(18,259,915)	(13,688,970)				3,561,952		0001
Interest Rate Swap /98930/[Semi-Annual] FIXED [1.8155%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/07/2017	07/11/2020		500,000,000	LIBOR [1.8155%]			(426,200)	(83,942)		(83,942)	(104,028)				500,000		0001
Interest Rate Swap /98931/[Semi-Annual] FIXED [2.216%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/07/2017	07/11/2024		200,000,000	LIBOR [2.216%]			(570,980)	(15,620,785)		(15,620,785)	(11,187,908)				2,007,486		0001
Interest Rate Swap /99003/[Semi-Annual] FIXED [2.463%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/12/2017	07/14/2032		30,000,000	LIBOR [2.463%]			(123,171)	(6,169,351)		(6,169,351)	(4,478,251)				520,481		0001

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Interest Rate Swap /99214/[Semi-Annual] FIXED [2.4845%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	07/21/2017	07/25/2037		105,000,000	LIBOR [2.4845%]			(493,133)	(28,266,448)		(28,266,448)	(21,314,367)				2,169,718		0001
Interest Rate Swap /99217/[Semi-Annual] FIXED [2.2265%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	07/21/2017	07/25/2027		20,000,000	LIBOR [2.2265%]			(68,130)	(2,465,316)		(2,465,316)	(1,879,071)				265,895		0001
Interest Rate Swap /99218/[Quarterly] LIBOR [1.31444%]/Semi-Annual FIXED 2.713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	07/21/2017	07/25/2047		8,100,000	2.713% [LIBOR]				3,228,619		3,228,619	2,353,358				210,717		0001
Interest Rate Swap /99238/[Semi-Annual] FIXED [1.9295%]/Quarterly LIBOR 0.76013%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	07/27/2017	07/31/2022		140,000,000	LIBOR [1.9295%]			(320,547)	(4,892,123)		(4,892,123)	(4,001,884)				1,009,554		0001
Interest Rate Swap /99239/[Semi-Annual] FIXED [1.73%]/Quarterly LIBOR 0.76013%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	07/27/2017	07/31/2020		225,000,000	LIBOR [1.73%]			(290,727)	(170,942)		(170,942)	(297,211)				318,198		0001
Interest Rate Swap /99426/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 2.5305%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	08/04/2017	08/08/2047		160,000,000	2.5305% [LIBOR]			883,045	64,717,287		64,717,287	49,581,536				4,165,381		0001
Interest Rate Swap /99480/[Semi-Annual] FIXED [2.4685%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	08/10/2017	08/14/2037		24,000,000	LIBOR [2.4685%]			(124,422)	(6,418,965)		(6,418,965)	(4,887,204)				496,516		0001
Interest Rate Swap /99481/[Semi-Annual] FIXED [2.2115%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	08/10/2017	08/14/2027		40,000,000	LIBOR [2.2115%]			(155,971)	(4,928,973)		(4,928,973)	(3,798,176)				534,041		0001
Interest Rate Swap /99488/[Semi-Annual] FIXED [2.0325%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	08/10/2017	08/14/2024		50,000,000	LIBOR [2.0325%]			(150,213)	(3,615,247)		(3,615,247)	(2,902,156)				507,445		0001
Interest Rate Swap /99569/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 2.3915%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	08/17/2017	08/21/2032		55,000,000	2.3915% [LIBOR]			253,404	10,927,696		10,927,696	8,267,194				958,563		0001
Interest Rate Swap /99594/[Quarterly] LIBOR [0.358%]/Semi-Annual FIXED 2.163%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	08/18/2017	08/22/2027		450,000,000	2.163% [LIBOR]			1,555,069	54,038,096		54,038,096	42,856,663				6,016,384		0001
Interest Rate Swap /99595/[Quarterly] LIBOR [0.358%]/Semi-Annual FIXED 2.4585%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A./WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	08/18/2017	08/22/2047		175,000,000	2.4585% [LIBOR]			863,311	67,725,094		67,725,094	53,877,427				4,558,406		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /99596/[Quarterly] LIBOR [0.358%]/Semi-Annual FIXED 2.152%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/18/2017	08/22/2027		450,000,000	2.152% [LIBOR]			1,530,319	53,685,929		53,685,929	42,860,352				6,016,384		0001
Interest Rate Swap /99615/[Quarterly] LIBOR [0.358%]/Semi-Annual FIXED 2.162%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/18/2017	08/22/2027		250,000,000	2.162% [LIBOR]			862,677	30,003,378		30,003,378	23,809,444				3,342,435		0001
Interest Rate Swap /99616/[Quarterly] LIBOR [0.358%]/Semi-Annual FIXED 2.4655%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/18/2017	08/22/2047		100,000,000	2.4655% [LIBOR]			496,821	38,875,812		38,875,812	30,811,043				2,604,803		0001
Interest Rate Swap /99618/[Quarterly] LIBOR [0.358%]/Semi-Annual FIXED 2.2465%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/18/2017	08/22/2029		65,000,000	2.2465% [LIBOR]			251,759	9,719,792		9,719,792	7,626,561				982,554		0001
Interest Rate Swap /99627/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 4.46%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/21/2017	08/23/2047		60,000,000	4.46% [LIBOR]			886,553	53,377,283		53,377,283	22,583,947				1,563,170		0001
Interest Rate Swap /99630/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 4.5065%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES/WELLSFARGO SEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/21/2017	08/23/2047		41,000,000	4.5065% [LIBOR]			615,344	36,953,212		36,953,212	15,497,582				1,068,166		0001
Interest Rate Swap /99861/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.065%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A./WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/29/2017	08/31/2027		275,000,000	2.065% [LIBOR]			778,664	31,220,033		31,220,033	26,288,594				3,681,818		0001
Interest Rate Swap /99862/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.15%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/29/2017	08/31/2029		120,000,000	2.15% [LIBOR]			390,781	16,962,042		16,962,042	14,101,490				1,816,920		0001
Interest Rate Swap /99864/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.37625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/29/2017	08/31/2047		270,000,000	2.37625% [LIBOR]			1,184,694	99,248,273		99,248,273	82,473,509				7,036,855		0001
Interest Rate Swap /100190/[Semi-Annual] FIXED [2.4452%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/13/2017	09/15/2047		250,000,000	LIBOR [2.4452%]			(1,567,460)	(96,139,582)		(96,139,582)	(77,038,148)				6,520,401		0001
Interest Rate Swap /100191/[Semi-Annual] FIXED [2.4527%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/13/2017	09/15/2047		250,000,000	LIBOR [2.4527%]			(1,576,835)	(96,611,404)		(96,611,404)	(77,102,563)				6,520,401		0001
Interest Rate Swap /100192/[Semi-Annual] FIXED [2.4477%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/13/2017	09/15/2047		250,000,000	LIBOR [2.4477%]			(1,570,585)	(96,296,856)		(96,296,856)	(77,059,620)				6,520,401		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /100193/[Semi-Annual] FIXED [2.4567%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/13/2017	09/15/2047		250,000,000	LIBOR [2.4567%]			(1,581,835)	(96,863,042)		(96,863,042)	(77,136,919)				6,520,401		0001
Interest Rate Swap /100208/[Semi-Annual] FIXED [2.3415%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/13/2017	09/15/2032		52,000,000	LIBOR [2.3415%]			(299,070)	(10,062,006)		(10,062,006)	(7,840,255)				908,513		0001
Interest Rate Swap /100340/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.3865%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2017	09/21/2032		50,000,000	2.3865% [LIBOR]			222,195	9,955,258		9,955,258	7,564,459				874,285		0001
Interest Rate Swap /100341/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.308%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2017	09/21/2029		30,000,000	2.308% [LIBOR]			121,542	4,684,623		4,684,623	3,554,197				455,714		0001
Interest Rate Swap /100342/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.229%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2017	09/21/2027		35,000,000	2.229% [LIBOR]			127,974	4,404,462		4,404,462	3,368,305				470,552		0001
Interest Rate Swap /100343/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.065%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2017	09/21/2024		50,000,000	2.065% [LIBOR]			141,820	3,776,224		3,776,224	2,981,687				514,174		0001
Interest Rate Swap /100344/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 1.76375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2017	09/22/2020		596,000,000	1.76375% [LIBOR]			792,767	1,943,449		1,943,449	2,123,663				1,429,158		0001
Interest Rate Swap /100346/[Semi-Annual] FIXED [1.756%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/20/2017	09/22/2020		500,000,000	LIBOR [1.756%]			(645,698)	(1,621,695)		(1,621,695)	(1,800,689)				1,198,958		0001
Interest Rate Swap /100347/[Semi-Annual] FIXED [1.9215%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/20/2017	09/22/2022		500,000,000	LIBOR [1.9215%]			(1,059,448)	(18,853,264)		(18,853,264)	(15,626,448)				3,733,296		0001
Interest Rate Swap /100348/[Semi-Annual] FIXED [2.062%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/20/2017	09/22/2024		300,000,000	LIBOR [2.062%]			(846,419)	(22,619,220)		(22,619,220)	(17,893,303)				3,085,045		0001
Interest Rate Swap /100349/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.226%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/20/2017	09/22/2027		150,000,000	2.226% [LIBOR]			546,209	18,849,358		18,849,358	14,440,805				2,016,649		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /100350/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.2275%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/20/2017	09/22/2027		28,000,000	2.2275% [LIBOR]			102,169	3,521,568		3,521,568	2,695,589				376,441		0001
Interest Rate Swap /100351/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.389%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/20/2017	09/22/2032		43,000,000	2.389% [LIBOR]			191,625	8,575,882		8,575,882	6,507,369				751,885		0001
Interest Rate Swap /100352/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.5135%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/20/2017	09/22/2047		16,000,000	2.5135% [LIBOR]			81,262	6,432,275		6,432,275	4,972,665				417,459		0001
Interest Rate Swap /100544/[Semi-Annual] FIXED [2.011%]/Quarterly LIBOR 0.302%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2017	10/02/2022		400,000,000	LIBOR [2.011%]			(617,737)	(16,092,057)		(16,092,057)	(12,506,878)				3,006,659		0001
Interest Rate Swap /100547/[Semi-Annual] FIXED [1.846%]/Quarterly LIBOR 0.302%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2017	10/02/2020		300,000,000	LIBOR [1.846%]			(215,802)	(1,155,836)		(1,155,836)	(1,046,080)				764,853		0001
Interest Rate Swap /100549/[Semi-Annual] FIXED [2.59375%]/Quarterly LIBOR 0.302%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2017	10/02/2047		215,000,000	LIBOR [2.59375%]			(958,490)	(90,846,490)		(90,846,490)	(67,461,994)				5,612,694		0001
Interest Rate Swap /100550/[Semi-Annual] FIXED [2.318%]/Quarterly LIBOR 0.302%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2017	10/02/2027		50,000,000	LIBOR [2.318%]			(153,967)	(6,635,439)		(6,635,439)	(4,827,348)				673,610		0001
Interest Rate Swap /100786/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 2.395%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/19/2017	10/23/2029		110,000,000	2.395% [LIBOR]			465,105	18,122,393		18,122,393	13,101,013				1,678,176		0001
Interest Rate Swap /100791/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 2.5505%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/19/2017	10/23/2047		200,000,000	2.5505% [LIBOR]			1,001,146	82,388,078		82,388,078	62,488,041				5,225,897		0001
Interest Rate Swap /100792/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 2.551%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/19/2017	10/23/2047		300,000,000	2.551% [LIBOR]			1,502,469	123,619,991		123,619,991	93,737,251				7,838,846		0001
Interest Rate Swap /100867/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 2.339%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/19/2017	10/23/2027		103,000,000	2.339% [LIBOR]			406,668	13,857,792		13,857,792	9,964,791				1,393,358		0001
Interest Rate Swap /100868/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 2.476%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NATIXIS /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/19/2017	10/23/2032		59,000,000	2.476% [LIBOR]			273,361	12,421,692		12,421,692	8,986,454				1,035,446		0001
Interest Rate Swap /100869/[Quarterly] LIBOR [1.043%]/Semi-Annual FIXED 2.082%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/19/2017	10/23/2022		56,000,000	2.082% [LIBOR]			149,141	2,377,040		2,377,040	1,756,625				426,483		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /100939/[Semi-Annual] FIXED [2.6325%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME ... YVVVCKR63DVZZN70PB21	10/24/2017	10/26/2037		30,000,000	LIBOR [2.6325%]			(163,182)	(8,904,380)		(8,904,380)	(6,228,747)				624,260		0001
Interest Rate Swap /101040/[Semi-Annual] FIXED [2.59%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEA RED THROUGH CME ... YVVVCKR63DVZZN70PB21	10/31/2017	11/02/2037		43,000,000	LIBOR [2.59%]			(251,687)	(12,477,388)		(12,477,388)	(8,921,787)				895,289		0001
Interest Rate Swap /101092/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 2.662%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEA RED THROUGH CME ... YVVVCKR63DVZZN70PB21	11/03/2017	11/07/2047		5,600,000	2.662% [LIBOR]			35,200	2,468,908		2,468,908	1,775,068				146,432		0001
Interest Rate Swap /101093/[Quarterly] LIBOR [1.39194%]/Semi-Annual FIXED 2.7625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME ... YVVVCKR63DVZZN70PB21	11/03/2017	11/07/2047		4,500,000	2.7625% [LIBOR]				1,831,116		1,831,116	1,310,446				117,669		0001
Interest Rate Swap /101094/[Quarterly] LIBOR [1.39194%]/Semi-Annual FIXED 2.788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEA RED THROUGH CME ... YVVVCKR63DVZZN70PB21	11/03/2017	11/07/2047		2,800,000	2.788% [LIBOR]				1,019,491		1,019,491	735,117				73,216		0001
Interest Rate Swap /101095/[Quarterly] LIBOR [1.39194%]/Semi-Annual FIXED 2.854%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME ... YVVVCKR63DVZZN70PB21	11/03/2017	11/07/2037		3,500,000	2.854% [LIBOR]				565,835		565,835	399,893				72,914		0001
Interest Rate Swap /101144/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 2.5645%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME ... YVVVCKR63DVZZN70PB21	11/07/2017	11/09/2047		80,000,000	2.5645% [LIBOR]			455,444	33,313,941		33,313,941	25,100,594				2,092,271		0001
Interest Rate Swap /101147/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 2.462%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEA RED THROUGH CME ... YVVVCKR63DVZZN70PB21	11/07/2017	11/09/2032		180,000,000	2.462% [LIBOR]			932,499	37,723,147		37,723,147	27,529,737				3,164,111		0001
Interest Rate Swap /101148/[Semi-Annual] FIXED [2.397%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEA RED THROUGH CME ... YVVVCKR63DVZZN70PB21	11/07/2017	11/09/2029		10,000,000	LIBOR [2.397%]			(48,556)	(1,657,463)		(1,657,463)	(1,198,835)				152,971		0001
Interest Rate Swap /101150/[Semi-Annual] FIXED [2.329%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEA RED THROUGH CME ... YVVVCKR63DVZZN70PB21	11/07/2017	11/09/2027		32,000,000	LIBOR [2.329%]			(144,498)	(4,306,638)		(4,306,638)	(3,119,429)				434,069		0001
Interest Rate Swap /101151/[Semi-Annual] FIXED [2.1945%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NATIXIS /WELLSFARGOSEC/CLEA RED THROUGH CME ... YVVVCKR63DVZZN70PB21	11/07/2017	11/09/2024		12,000,000	LIBOR [2.1945%]			(46,117)	(996,825)		(996,825)	(730,647)				125,427		0001
Interest Rate Swap /101463/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 2.45%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEA RED THROUGH CME ... YVVVCKR63DVZZN70PB21	11/21/2017	11/24/2029		140,000,000	2.45% [LIBOR]			661,624	23,991,042		23,991,042	16,880,579				2,147,301		0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /101464/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 2.179%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	11/21/2017	11/24/2022		110,000,000	2.179% [LIBOR]			370,798	5,141,168		5,141,168	3,586,484				852,056		0001
Interest Rate Swap /101556/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.4325%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	11/27/2017	11/29/2029		60,000,000	2.4325% [LIBOR]			280,140	10,194,823		10,194,823	7,238,349				920,272		0001
Interest Rate Swap /101557/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.5%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	11/27/2017	11/29/2032		150,000,000	2.5% [LIBOR]			750,976	32,256,579		32,256,579	23,075,942				2,642,087		0001
Interest Rate Swap /101558/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.5885%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	11/27/2017	11/29/2047		100,000,000	2.5885% [LIBOR]			544,901	42,342,217		42,342,217	31,518,422				2,617,728		0001
Interest Rate Swap /101559/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.139%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	11/27/2017	11/29/2022		60,000,000	2.139% [LIBOR]			192,090	2,762,479		2,762,479	1,976,329				465,725		0001
Interest Rate Swap /102217/[Semi-Annual] FIXED [2.291%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	12/13/2017	12/15/2024		93,000,000	LIBOR [2.291%]			(511,392)	(8,287,807)		(8,287,807)	(5,763,673)				982,020		0001
Interest Rate Swap /102218/[Semi-Annual] FIXED [2.402%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	12/13/2017	12/15/2027		25,000,000	LIBOR [2.402%]			(151,346)	(3,537,744)		(3,537,744)	(2,467,103)				341,413		0001
Interest Rate Swap /102219/[Semi-Annual] FIXED [2.568%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	12/13/2017	12/15/2037		62,000,000	LIBOR [2.568%]			(426,798)	(17,874,541)		(17,874,541)	(12,934,219)				1,295,340		0001
Interest Rate Swap /102576/[Semi-Annual] FIXED [2.4945%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	01/05/2018	01/09/2028		61,000,000	LIBOR [2.4945%]			(258,345)	(9,099,356)		(9,099,356)	(6,056,322)				836,946		0001
Interest Rate Swap /102577/[Semi-Annual] FIXED [2.5865%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	01/05/2018	01/09/2033		64,000,000	LIBOR [2.5865%]			(300,491)	(14,521,827)		(14,521,827)	(9,949,141)				1,132,728		0001
Interest Rate Swap /102578/[Semi-Annual] FIXED [2.634%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	01/05/2018	01/09/2038		19,000,000	LIBOR [2.634%]			(93,721)	(5,702,250)		(5,702,250)	(3,992,872)				397,754		0001
Interest Rate Swap /102579/[Semi-Annual] FIXED [2.646%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	01/05/2018	01/09/2048		29,000,000	LIBOR [2.646%]			(144,787)	(12,736,721)		(12,736,721)	(9,227,976)				760,801		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /102592/[Quarterly] LIBOR [1.31988%]/Semi-Annual FIXED 2.409%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/05/2018	01/09/2025		148,000,000	2.409% [LIBOR]			563,535	14,110,559		14,110,559	9,225,840				1,575,001		0001
Interest Rate Swap /102591/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 2.405%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/08/2018	01/10/2025		360,000,000	2.405% [LIBOR]			1,382,969	34,263,269		34,263,269	22,450,202				3,831,083		0001
Interest Rate Swap /102747/[Semi-Annual] FIXED [2.755%]/Quarterly LIBOR 1.09763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/18/2018	01/22/2038		32,000,000	LIBOR [2.755%]			(190,270)	(10,261,831)		(10,261,831)	(6,782,986)				670,474		0001
Interest Rate Swap /103231/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 2.7225%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/23/2018	01/25/2030		54,000,000	2.7225% [LIBOR]			317,871	10,739,115		10,739,115	6,617,124				835,256		0001
Interest Rate Swap /103240/[Semi-Annual] FIXED [2.704%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/24/2018	01/26/2028		175,000,000	LIBOR [2.704%]			(1,014,456)	(28,925,794)		(28,925,794)	(17,406,628)				2,407,443		0001
Interest Rate Swap /103291/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 2.773%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/26/2018	01/30/2033		62,000,000	2.773% [LIBOR]			404,478	15,526,749		15,526,749	9,738,662				1,099,517		0001
Interest Rate Swap /103365/[Quarterly] LIBOR [1.7734%]/Semi-Annual FIXED 2.931%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/30/2018	02/01/2048		1,400,000	2.931% [LIBOR]				620,327		620,327	415,680				36,768		0001
Interest Rate Swap /103366/[Quarterly] LIBOR [0.68663%]/Semi-Annual FIXED 2.847%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/30/2018	02/01/2048		2,200,000	2.847% [LIBOR]			15,425	1,080,473		1,080,473	716,943				57,779		0001
Interest Rate Swap /103367/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 2.906%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/30/2018	02/03/2048		1,100,000	2.906% [LIBOR]			7,253	556,903		556,903	361,808				28,889		0001
Interest Rate Swap /103368/[Quarterly] LIBOR [1.7734%]/Semi-Annual FIXED 2.913%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/30/2018	02/01/2048		1,200,000	2.913% [LIBOR]				591,655		591,655	390,790				31,516		0001
Interest Rate Swap /103369/[Quarterly] LIBOR [1.7734%]/Semi-Annual FIXED 2.9935%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/30/2018	02/01/2038		1,900,000	2.9935% [LIBOR]				259,305		259,305	175,418				39,843		0001
Interest Rate Swap /103370/[Quarterly] LIBOR [1.7734%]/Semi-Annual FIXED 2.9345%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/30/2018	02/03/2048		2,100,000	2.9345% [LIBOR]				825,171		825,171	561,544				55,152		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /103435/[Semi-Annual] FIXED [2.897%]/Quarterly LIBOR 0.54088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/01/2018	02/05/2048		30,000,000	LIBOR [2.897%]			(223,144)	(15,122,224)		(15,122,224)	(9,834,756)				788,036		0001
Interest Rate Swap /103473/[Semi-Annual] FIXED [2.977%]/Quarterly LIBOR 0.50088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/02/2018	02/06/2048		300,000,000	LIBOR [2.977%]			(2,356,246)	(157,364,218)		(157,364,218)	(99,219,611)				7,880,355		0001
Interest Rate Swap /103531/[Semi-Annual] FIXED [2.805%]/Quarterly LIBOR 0.50088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/02/2018	02/06/2025		900,000,000	LIBOR [2.805%]			(6,294,738)	(103,397,571)		(103,397,571)	(56,014,865)				9,651,425		0001
Interest Rate Swap /103532/[Semi-Annual] FIXED [2.9385%]/Quarterly LIBOR 0.50088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/02/2018	02/06/2030		300,000,000	LIBOR [2.9385%]			(2,298,496)	(66,040,794)		(66,040,794)	(37,089,469)				4,647,580		0001
Interest Rate Swap /103830/[Quarterly] LIBOR [0.39238%]/Semi-Annual FIXED 2.9535%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/13/2018	02/15/2033		27,000,000	2.9535% [LIBOR]			205,749	7,388,264		7,388,264	4,289,297				479,773		0001
Interest Rate Swap /103831/[Quarterly] LIBOR [1.83875%]/Semi-Annual FIXED 3.133%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/13/2018	02/15/2038		9,300,000	3.133% [LIBOR]				1,365,316		1,365,316	874,656				195,245		0001
Interest Rate Swap /103832/[Quarterly] LIBOR [1.83875%]/Semi-Annual FIXED 3.075%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/13/2018	02/15/2048		9,000,000	3.075% [LIBOR]				3,797,842		3,797,842	2,454,043				236,539		0001
Interest Rate Swap /103833/[Quarterly] LIBOR [1.83875%]/Semi-Annual FIXED 3.0515%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/13/2018	02/15/2048		6,600,000	3.0515% [LIBOR]				3,478,885		3,478,885	2,185,454				173,462		0001
Interest Rate Swap /103834/[Quarterly] LIBOR [0.39238%]/Semi-Annual FIXED 2.974%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/13/2018	02/15/2048		9,700,000	2.974% [LIBOR]			74,911	5,086,884		5,086,884	3,211,347				254,937		0001
Interest Rate Swap /103835/[Quarterly] LIBOR [1.83875%]/Semi-Annual FIXED 3.068%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/13/2018	02/15/2048		7,400,000	3.068% [LIBOR]				3,508,249		3,508,249	2,236,365				194,488		0001
Interest Rate Swap /103837/[Quarterly] LIBOR [1.83875%]/Semi-Annual FIXED 3.0555%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/13/2018	02/15/2048		2,500,000	3.0555% [LIBOR]				880,085		880,085	583,947				65,705		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /126530/[Quarterly] LIBOR [0.39238%]/Semi-Annual FIXED 3.039%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/13/2018	02/15/2048		7,100,000	3.039% [LIBOR]			47,104	3,841,126		3,841,126	2,376,935				186,603		0001
Interest Rate Swap /103851/[Semi-Annual] FIXED [2.947%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/14/2018	02/16/2028		12,000,000	LIBOR [2.947%]			(89,946)	(2,220,187)		(2,220,187)	(1,205,350)				165,735		0001
Interest Rate Swap /103852/[Semi-Annual] FIXED [3.0595%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/14/2018	02/16/2038		30,000,000	LIBOR [3.0595%]			(241,739)	(11,206,553)		(11,206,553)	(6,521,879)				629,821		0001
Interest Rate Swap /103860/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 3.0445%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/14/2018	02/16/2033		27,000,000	3.0445% [LIBOR]			215,540	7,693,726		7,693,726	4,305,469				479,773		0001
Interest Rate Swap /103883/[Semi-Annual] FIXED [3.005%]/Quarterly LIBOR 0.37663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/15/2018	02/20/2030		500,000,000	LIBOR [3.005%]			(3,856,109)	(113,637,444)		(113,637,444)	(62,149,836)				7,762,087		0001
Interest Rate Swap /103904/[Quarterly] LIBOR [0.37663%]/Semi-Annual FIXED 3.0205%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/15/2018	02/20/2033		20,000,000	3.0205% [LIBOR]			155,794	5,645,799		5,645,799	3,190,173				355,528		0001
Interest Rate Swap /104256/[Semi-Annual] FIXED [2.967%]/Quarterly LIBOR 0.344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/28/2018	03/02/2030		53,000,000	LIBOR [2.967%]			(386,266)	(11,896,147)		(11,896,147)	(6,607,315)				824,487		0001
Interest Rate Swap /104257/[Semi-Annual] FIXED [3.0245%]/Quarterly LIBOR 0.344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/28/2018	03/02/2038		81,000,000	LIBOR [3.0245%]			(613,619)	(29,847,970)		(29,847,970)	(17,609,553)				1,702,446		0001
Interest Rate Swap /104304/[Semi-Annual] FIXED [2.6065%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	03/02/2018	03/06/2021		150,000,000	LIBOR [2.6065%]			(1,021,424)	(2,378,772)		(2,378,772)	(848,697)				622,997		0001
Interest Rate Swap /104306/[Semi-Annual] FIXED [3.001%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	03/02/2018	03/06/2038		165,000,000	LIBOR [3.001%]			(1,449,029)	(60,198,135)		(60,198,135)	(35,848,845)				3,469,907		0001
Interest Rate Swap /104800/[Semi-Annual] FIXED [3.0385%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2018	03/22/2038		80,000,000	LIBOR [3.0385%]			(616,312)	(29,752,977)		(29,752,977)	(17,467,882)				1,684,280		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /104805/[Semi-Annual] FIXED [2.778%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	03/21/2018	03/23/2021		140,000,000	LIBOR [2.778%]			(892,778)	(2,537,423)		(2,537,423)	(770,410)				598,080		0001
Interest Rate Swap /104806/[Semi-Annual] FIXED [3.055%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	03/21/2018	03/23/2038		86,000,000	LIBOR [3.055%]			(667,531)	(32,230,435)		(32,230,435)	(18,801,654)				1,810,601		0001
Interest Rate Swap /104807/[Semi-Annual] FIXED [2.916%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	03/21/2018	03/23/2025		35,000,000	LIBOR [2.916%]			(247,345)	(4,317,676)		(4,317,676)	(2,237,236)				380,600		0001
Interest Rate Swap /104978/[At Maturity] FIXED [5.32982%]/At Maturity LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	03/23/2018	10/15/2020		73,771,998	LIBOR [5.32982%]	31,488		(3,863,108)	(2,758,604)		(2,758,604)	2,378,417				267,993		0001
Interest Rate Swap /104983/[At Maturity] FIXED [5.483%]/At Maturity LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	03/23/2018	07/15/2020		54,499,910	LIBOR [5.483%]	16,785		(3,055,038)	(370,430)		(370,430)	2,422,274				73,565		0001
Interest Rate Swap /105003/[At Maturity] FIXED [4.864%]/At Maturity LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	03/23/2018	03/19/2029		108,603,732	LIBOR [4.864%]	856,504		(3,366,282)	(80,240,666)		(80,240,666)	(25,417,758)				1,603,515		0001
Interest Rate Swap /105010/[Semi-Annual] FIXED [4.7425%]/Quarterly LIBOR 0.474%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	03/23/2018	02/07/2038		57,000,000	LIBOR [4.7425%]	443,426		(951,225)	(37,497,757)		(37,497,757)	(13,737,582)				1,195,982		0001
Interest Rate Swap /105099/[Semi-Annual] FIXED [2.7865%]/Quarterly LIBOR 0.30375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	04/02/2018	04/04/2028		56,000,000	LIBOR [2.7865%]			(311,558)	(9,809,740)		(9,809,740)	(5,711,286)				779,990		0001
Interest Rate Swap /105529/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 5.02%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	ROYAL BANK OF CANADA /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	04/16/2018	04/18/2033		45,000,000	5.02% [LIBOR]			772,594	24,091,613		24,091,613	7,814,398				804,984		0001
Interest Rate Swap /105622/[Semi-Annual] FIXED [3.0655%]/Quarterly LIBOR 1.02025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	04/20/2018	04/24/2033		365,000,000	LIBOR [3.0655%]			(2,778,105)	(106,095,731)		(106,095,731)	(58,929,133)				6,534,418		0001
Interest Rate Swap /105661/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 3.104%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	04/24/2018	04/26/2038		75,000,000	3.104% [LIBOR]			584,767	28,816,255		28,816,255	16,492,752				1,583,459		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /105663/[Semi-Annual] FIXED [3.116%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/24/2018	04/26/2038		650,000,000	LIBOR [3.116%]			(5,106,979)	(251,075,929)		(251,075,929)	(143,051,226)				13,723,315		0001
Interest Rate Swap /105664/[Semi-Annual] FIXED [3.094%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/24/2018	04/26/2033		450,000,000	LIBOR [3.094%]			(3,486,101)	(132,417,806)		(132,417,806)	(72,732,245)				8,056,131		0001
Interest Rate Swap /105666/[Semi-Annual] FIXED [3.091%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/24/2018	04/26/2030		465,000,000	LIBOR [3.091%]			(3,595,330)	(110,958,687)		(110,958,687)	(58,699,992)				7,285,824		0001
Interest Rate Swap /105680/[Semi-Annual] FIXED [3.0925%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/24/2018	04/26/2033		452,000,000	LIBOR [3.0925%]			(3,498,205)	(132,921,229)		(132,921,229)	(73,051,198)				8,091,936		0001
Interest Rate Swap /105693/[Semi-Annual] FIXED [3.123%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/25/2018	04/27/2048		100,000,000	LIBOR [3.123%]			(789,189)	(56,548,238)		(56,548,238)	(33,820,179)				2,637,707		0001
Interest Rate Swap /105694/[Semi-Annual] FIXED [3.1425%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/25/2018	04/27/2033		125,000,000	LIBOR [3.1425%]			(998,674)	(37,549,926)		(37,549,926)	(20,245,863)				2,238,687		0001
Interest Rate Swap /105695/[Semi-Annual] FIXED [3.12%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/25/2018	04/27/2030		150,000,000	LIBOR [3.12%]			(1,181,534)	(36,239,527)		(36,239,527)	(18,960,067)				2,351,462		0001
Interest Rate Swap /106259/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 4.4%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2018	05/17/2033		95,000,000	4.4% [LIBOR]			1,402,244	43,732,844		43,732,844	16,251,429				1,704,714		0001
Interest Rate Swap /106262/[Semi-Annual] FIXED [3.2005%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2018	05/17/2038		280,000,000	LIBOR [3.2005%]			(2,453,629)	(112,601,536)		(112,601,536)	(62,252,096)				5,919,865		0001
Interest Rate Swap /106265/[Semi-Annual] FIXED [3.19%]/Quarterly LIBOR 0.38563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2018	05/17/2033		280,000,000	LIBOR [3.19%]			(2,438,929)	(86,187,269)		(86,187,269)	(45,720,567)				5,024,420		0001
Interest Rate Swap /106282/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 3.105%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/17/2018	05/21/2025		60,000,000	3.105% [LIBOR]			490,491	8,164,951		8,164,951	3,924,991				663,400		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /106284/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 3.1725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/17/2018	05/21/2028		45,000,000	3.1725% [LIBOR]			383,056	9,350,329		9,350,329	4,660,879				632,006		0001
Interest Rate Swap /106285/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 3.198%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/17/2018	05/21/2030		40,000,000	3.198% [LIBOR]			345,594	10,032,565		10,032,565	5,106,564				628,967		0001
Interest Rate Swap /106780/[Semi-Annual] FIXED [3.033%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/05/2018	06/07/2030		60,000,000	LIBOR [3.033%]			(532,594)	(14,134,333)		(14,134,333)	(7,671,764)				945,833		0001
Interest Rate Swap /106781/[Semi-Annual] FIXED [2.943%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/05/2018	06/07/2025		80,000,000	LIBOR [2.943%]			(674,125)	(10,351,925)		(10,351,925)	(5,329,193)				889,044		0001
Interest Rate Swap /106927/[Quarterly] LIBOR [2.32713%]/Semi-Annual FIXED 3.1855%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/07/2018	06/11/2038		7,300,000	3.1855% [LIBOR]				1,095,813		1,095,813	690,431				154,641		0001
Interest Rate Swap /106928/[Quarterly] LIBOR [2.32713%]/Semi-Annual FIXED 3.116%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/07/2018	06/12/2048		5,600,000	3.116% [LIBOR]				2,026,199		2,026,199	1,318,925				148,030		0001
Interest Rate Swap /106929/[Quarterly] LIBOR [2.32713%]/Semi-Annual FIXED 3.135%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/07/2018	06/12/2048		7,300,000	3.135% [LIBOR]				3,545,981		3,545,981	2,216,733				192,967		0001
Interest Rate Swap /106930/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 3.1215%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/07/2018	06/11/2048		11,200,000	3.1215% [LIBOR]			109,736	6,358,908		6,358,908	3,808,087				296,059		0001
Interest Rate Swap /106931/[Quarterly] LIBOR [2.32713%]/Semi-Annual FIXED 3.13%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/07/2018	06/11/2048		6,500,000	3.13% [LIBOR]				3,529,199		3,529,199	2,167,961				171,820		0001
Interest Rate Swap /106932/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 3.127%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/07/2018	06/11/2048		3,600,000	3.127% [LIBOR]			5,625	2,049,037		2,049,037	1,245,170				95,162		0001
Interest Rate Swap /106933/[Quarterly] LIBOR [2.32713%]/Semi-Annual FIXED 3.136%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/07/2018	06/11/2048		8,700,000	3.136% [LIBOR]				3,762,122		3,762,122	2,386,854				229,975		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /107220/[Semi-Annual] FIXED [3.105%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/13/2018	06/15/2038		100,000,000	LIBOR [3.105%]			(956,884)	(38,722,811)		(38,722,811)	(22,189,368)				2,118,962		0001
Interest Rate Swap /107221/[Semi-Annual] FIXED [3.075%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/13/2018	06/15/2048		28,000,000	LIBOR [3.075%]			(263,727)	(15,567,365)		(15,567,365)	(9,476,925)				740,281		0001
Interest Rate Swap /107222/[Semi-Annual] FIXED [3.109%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/13/2018	06/15/2038		200,000,000	LIBOR [3.109%]			(1,917,768)	(77,583,500)		(77,583,500)	(44,390,627)				4,237,924		0001
Interest Rate Swap /107223/[Semi-Annual] FIXED [3.0775%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/13/2018	06/15/2048		150,000,000	LIBOR [3.0775%]			(1,414,701)	(83,493,270)		(83,493,270)	(50,782,790)				3,965,791		0001
Interest Rate Swap /107435/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 3.0455%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/22/2018	06/26/2033		25,000,000	3.0455% [LIBOR]			186,062	7,293,625		7,293,625	4,098,060				450,521		0001
Interest Rate Swap /107436/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 3.048%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/22/2018	06/26/2038		43,000,000	3.048% [LIBOR]			320,563	16,258,586		16,258,586	9,531,374				911,914		0001
Interest Rate Swap /108103/[Semi-Annual] FIXED [2.994%]/Quarterly LIBOR 1.13525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/18/2018	07/20/2030		100,000,000	LIBOR [2.994%]			(705,952)	(23,357,336)		(23,357,336)	(12,887,878)				1,585,875		0001
Interest Rate Swap /108104/[Semi-Annual] FIXED [2.9885%]/Quarterly LIBOR 1.13525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/18/2018	07/20/2048		50,000,000	LIBOR [2.9885%]			(351,601)	(26,742,701)		(26,742,701)	(16,803,653)				1,324,292		0001
Interest Rate Swap /108117/[Semi-Annual] FIXED [2.9745%]/Quarterly LIBOR 1.02025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/20/2018	07/24/2048		107,000,000	LIBOR [2.9745%]			(765,719)	(56,858,956)		(56,858,956)	(35,915,662)				2,834,490		0001
Interest Rate Swap /108118/[Semi-Annual] FIXED [2.951%]/Quarterly LIBOR 1.02025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/20/2018	07/24/2028		63,000,000	LIBOR [2.951%]			(443,441)	(12,175,565)		(12,175,565)	(6,632,854)				894,844		0001
Interest Rate Swap /108119/[Semi-Annual] FIXED [2.9905%]/Quarterly LIBOR 1.02025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/20/2018	07/24/2038		47,000,000	LIBOR [2.9905%]			(340,104)	(17,338,883)		(17,338,883)	(10,390,993)				998,957		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /108151/[Semi-Annual] FIXED [3.014%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	07/23/2018	07/25/2048		200,000,000	LIBOR [3.014%]			(1,468,801)	(108,342,036)		(108,342,036)	(67,432,162)				5,299,057		0001
Interest Rate Swap /108154/[Semi-Annual] FIXED [3.033%]/Quarterly LIBOR 0.99138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	07/23/2018	07/25/2038		200,000,000	LIBOR [3.033%]			(1,487,801)	(75,247,894)		(75,247,894)	(44,338,656)				4,250,882		0001
Interest Rate Swap /108431/[Semi-Annual] FIXED [3.1125%]/Quarterly LIBOR 0.68663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	07/30/2018	08/01/2033		205,000,000	LIBOR [3.1125%]			(1,709,462)	(61,805,792)		(61,805,792)	(33,821,333)				3,708,461		0001
Interest Rate Swap /108506/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 3.14%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	08/01/2018	08/03/2033		68,000,000	3.14% [LIBOR]			585,016	20,755,862		20,755,862	11,244,460				1,230,124		0001
Interest Rate Swap /108511/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 3.017%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	08/01/2018	08/03/2023		217,000,000	3.017% [LIBOR]			1,733,435	18,590,072		18,590,072	8,533,331				1,907,256		0001
Interest Rate Swap /108512/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 3.143%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	08/01/2018	08/03/2038		38,000,000	3.143% [LIBOR]			327,491	15,043,380		15,043,380	8,506,253				808,114		0001
Interest Rate Swap /108600/[Semi-Annual] FIXED [3.097%]/Quarterly LIBOR 0.474%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	08/03/2018	08/07/2048		40,000,000	LIBOR [3.097%]			(338,426)	(22,558,447)		(22,558,447)	(13,633,049)				1,060,189		0001
Interest Rate Swap /108601/[Semi-Annual] FIXED [3.011%]/Quarterly LIBOR 0.474%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	08/03/2018	08/07/2025		185,000,000	LIBOR [3.011%]			(1,485,672)	(25,223,277)		(25,223,277)	(12,677,034)				2,088,944		0001
Interest Rate Swap /108797/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 2.8%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/15/2018	08/17/2020		1,000,000	2.8% [LIBOR]			6,760	3,073		3,073	(3,056)				1,803		0001
Interest Rate Swap /108841/[Semi-Annual] FIXED [2.9945%]/Quarterly LIBOR 0.37413%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	08/17/2018	08/21/2048		39,000,000	LIBOR [2.9945%]			(297,272)	(20,988,129)		(20,988,129)	(13,166,238)				1,034,419		0001
Interest Rate Swap /108842/[Semi-Annual] FIXED [3.0125%]/Quarterly LIBOR 0.37413%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	08/17/2018	08/21/2038		60,000,000	LIBOR [3.0125%]			(462,741)	(22,459,165)		(22,459,165)	(13,357,502)				1,278,085		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /108843/[Semi-Annual] FIXED [2.954%]/Quarterly LIBOR 0.37413%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME YVVVCKR63DVZZN70PB21	08/17/2018	08/21/2028		12,000,000	LIBOR [2.954%]			(89,038)	(2,342,978)		(2,342,978)	(1,278,283)				171,184		0001
Interest Rate Swap /108870/[Quarterly] LIBOR [1.13488%]/Semi-Annual FIXED 2.334%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/20/2018	10/17/2026		20,000,000	2.334% [LIBOR]			75,490	2,404,231		2,404,231	1,701,021				250,998		0001
Interest Rate Swap /108871/[Quarterly] LIBOR [0.32663%]/Semi-Annual FIXED 2.099%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/20/2018	12/05/2021		145,000,000	2.099% [LIBOR]			512,980	3,853,363		3,853,363	2,710,803				866,974		0001
Interest Rate Swap /108874/[Semi-Annual] FIXED [4.53%]/Quarterly LIBOR 0.76013%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/20/2018	10/31/2028		52,000,000	LIBOR [4.53%]			(795,190)	(17,121,033)		(17,121,033)	(5,688,388)				750,405		0001
Interest Rate Swap /108894/[Semi-Annual] FIXED [2.6925%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME YVVVCKR63DVZZN70PB21	08/21/2018	08/04/2035		400,000,000	LIBOR [2.6925%]			(2,556,847)	(110,496,949)		(110,496,949)	(73,798,354)				7,771,744		0001
Interest Rate Swap /108895/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 2.7%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME YVVVCKR63DVZZN70PB21	08/21/2018	07/31/2035		159,000,000	2.7% [LIBOR]			976,597	44,062,394		44,062,394	29,299,990				3,087,222		0001
Interest Rate Swap /108911/[Semi-Annual] FIXED [2.5661%]/Quarterly LIBOR 0.31763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME YVVVCKR63DVZZN70PB21	08/21/2018	12/06/2046		75,000,000	LIBOR [2.5661%]			(495,562)	(30,357,460)		(30,357,460)	(22,813,291)				1,927,879		0001
Interest Rate Swap /108915/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 2.2315%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME YVVVCKR63DVZZN70PB21	08/21/2018	01/30/2045		50,000,000	2.2315% [LIBOR]			190,817	15,161,576		15,161,576	13,745,535				1,239,456		0001
Interest Rate Swap /108916/[Semi-Annual] FIXED [2.27705%]/Quarterly LIBOR 0.54088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME YVVVCKR63DVZZN70PB21	08/21/2018	02/05/2045		25,000,000	LIBOR [2.27705%]			(108,459)	(7,849,325)		(7,849,325)	(6,912,368)				619,980		0001
Interest Rate Swap /109039/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.905%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME YVVVCKR63DVZZN70PB21	08/27/2018	08/29/2025		126,000,000	2.905% [LIBOR]			885,970	16,691,923		16,691,923	8,784,613				1,431,085		0001
Interest Rate Swap /109106/[Semi-Annual] FIXED [2.95875%]/Quarterly LIBOR 0.3625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME YVVVCKR63DVZZN70PB21	08/28/2018	08/30/2028		232,000,000	LIBOR [2.95875%]			(1,693,660)	(45,537,532)		(45,537,532)	(24,792,613)				3,315,653		0001
Interest Rate Swap /109107/[Semi-Annual] FIXED [3.01%]/Quarterly LIBOR 0.3625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME YVVVCKR63DVZZN70PB21	08/28/2018	08/30/2033		44,000,000	LIBOR [3.01%]			(332,486)	(12,773,381)		(12,773,381)	(7,282,915)				798,391		0001

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Interest Rate Swap /109108/[Semi-Annual] FIXED [3.0195%]/Quarterly LIBOR 0.3625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/28/2018	08/30/2038		33,000,000	LIBOR [3.0195%]			(250,932)	(12,413,846)		(12,413,846)	(7,360,305)				703,334		0001
Interest Rate Swap /109129/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 3.0325%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/29/2018	08/31/2033		10,000,000	3.0325% [LIBOR]			76,690	2,935,841		2,935,841	1,657,356				181,452		0001
Interest Rate Swap /109130/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.9225%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/29/2018	08/31/2023		22,000,000	2.9225% [LIBOR]			156,618	1,872,279		1,872,279	902,334				195,849		0001
Interest Rate Swap /109131/[Semi-Annual] FIXED [2.987%]/Quarterly LIBOR 0.3625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/29/2018	08/31/2028		26,000,000	LIBOR [2.987%]			(193,479)	(5,168,683)		(5,168,683)	(2,779,803)				371,582		0001
Interest Rate Swap /109132/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.9015%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/29/2018	08/31/2021		100,000,000	2.9015% [LIBOR]			701,401	3,078,820		3,078,820	1,102,522				540,833		0001
Interest Rate Swap /109207/[Quarterly] LIBOR [2.32125%]/Semi-Annual FIXED 3.0366%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/30/2018	09/04/2045		81,800,000	3.0366% [LIBOR]				21,138,764		21,138,764	14,250,689				2,052,349		0001
Interest Rate Swap /109395/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 3.06%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/12/2018	09/14/2028		83,000,000	3.06% [LIBOR]			775,539	17,028,989		17,028,989	8,914,000				1,189,104		0001
Interest Rate Swap /109396/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 3.005%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/12/2018	09/14/2023		195,000,000	3.005% [LIBOR]			1,768,423	17,280,671		17,280,671	8,052,364				1,746,856		0001
Interest Rate Swap /109398/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 3.0875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/12/2018	09/14/2048		45,000,000	3.0875% [LIBOR]			426,660	25,357,176		25,357,176	15,381,112				1,195,044		0001
Interest Rate Swap /109509/[Semi-Annual] FIXED [3.156%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/17/2018	09/19/2038		200,000,000	LIBOR [3.156%]			(1,772,584)	(80,149,174)		(80,149,174)	(45,154,918)				4,268,489		0001
Interest Rate Swap /109658/[Semi-Annual] FIXED [3.18%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/18/2018	09/20/2038		250,000,000	LIBOR [3.18%]			(2,180,764)	(101,239,533)		(101,239,533)	(56,543,334)				5,335,611		0001
Interest Rate Swap /109702/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 3.0465%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2018	09/21/2021		100,000,000	3.0465% [LIBOR]			774,390	3,419,343		3,419,343	1,130,481				554,527		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /109773/[Semi-Annual] FIXED [3.224%]/Quarterly LIBOR 0.29688%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	09/21/2018	09/25/2038		450,000,000	LIBOR [3.224%]			(3,789,798)	(185,863,711)		(185,863,711)	(102,237,672)				9,609,370		0001
Interest Rate Swap /109875/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 3.2075%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	09/25/2018	09/27/2030		175,000,000	3.2075% [LIBOR]			1,410,839	45,297,642		45,297,642	23,124,041				2,800,000		0001
Interest Rate Swap /109876/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 3.2115%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	09/25/2018	09/27/2048		80,000,000	3.2115% [LIBOR]			646,555	47,723,134		47,723,134	27,758,941				2,125,653		0001
Interest Rate Swap /110131/[Semi-Annual] FIXED [3.2235%]/Quarterly LIBOR 0.30375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	10/03/2018	10/05/2028		140,000,000	LIBOR [3.2235%]			(1,085,053)	(30,746,742)		(30,746,742)	(15,127,512)				2,011,815		0001
Interest Rate Swap /110132/[Semi-Annual] FIXED [3.286%]/Quarterly LIBOR 0.30375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	10/03/2018	10/05/2038		400,000,000	LIBOR [3.286%]			(3,225,151)	(169,654,472)		(169,654,472)	(91,255,504)				8,546,344		0001
Interest Rate Swap /110302/[Semi-Annual] FIXED [3.31%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	10/09/2018	10/11/2028		70,000,000	LIBOR [3.31%]			(582,743)	(15,880,883)		(15,880,883)	(7,568,508)				1,007,125		0001
Interest Rate Swap /110303/[Semi-Annual] FIXED [3.37125%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	10/09/2018	10/11/2038		400,000,000	LIBOR [3.37125%]			(3,452,460)	(175,693,469)		(175,693,469)	(91,806,448)				8,551,023		0001
Interest Rate Swap /110362/[Quarterly] LIBOR [1.21888%]/Semi-Annual FIXED 3.1255%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	10/11/2018	10/15/2021		100,000,000	3.1255% [LIBOR]			761,334	3,675,116		3,675,116	1,152,793				567,891		0001
Interest Rate Swap /110828/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 3.1175%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	10/25/2018	04/29/2022		102,000,000	3.1175% [LIBOR]			829,361	5,337,011		5,337,011	1,991,649				689,915		0001
Interest Rate Swap /110876/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 3.256%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	10/29/2018	10/31/2048		16,000,000	3.256% [LIBOR]			142,754	9,759,374		9,759,374	5,588,965				425,807		0001
Interest Rate Swap /110877/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 3.0715%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	10/29/2018	10/31/2021		140,000,000	3.0715% [LIBOR]			1,119,947	5,198,748		5,198,748	1,724,199				807,279		0001
Interest Rate Swap /110878/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 3.033%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	10/29/2018	10/31/2020		207,000,000	3.033% [LIBOR]			1,616,074	1,777,927		1,777,927	(340,781)				594,562		0001

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Interest Rate Swap /111008/[At Maturity] FIXED [2.336%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	10/31/2018	11/02/2043		70,000,000	[2.336%] Inflation to Maturity				(16,184,170)		(16,184,170)	(9,543,429)				1,690,902		0001
Interest Rate Swap /111083/[Semi-Annual] FIXED [3.285%]/Quarterly LIBOR 0.474%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/05/2018	11/07/2028		80,000,000	LIBOR [3.285%]			(752,053)	(18,120,107)		(18,120,107)	(8,731,539)				1,155,855		0001
Interest Rate Swap /111084/[Semi-Annual] FIXED [3.3555%]/Quarterly LIBOR 0.474%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/05/2018	11/07/2048		37,000,000	LIBOR [3.3555%]			(360,867)	(23,529,015)		(23,529,015)	(13,075,508)				985,201		0001
Interest Rate Swap /111129/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 3.2055%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/07/2018	11/09/2023		45,000,000	3.2055% [LIBOR]			400,412	4,466,176		4,466,176	1,922,531				412,432		0001
Interest Rate Swap /111130/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 3.37%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/07/2018	11/09/2033		35,000,000	3.37% [LIBOR]			340,219	11,907,526		11,907,526	5,957,692				639,648		0001
Interest Rate Swap /111256/[Quarterly] LIBOR [0.39238%]/Semi-Annual FIXED 3.112%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/13/2018	11/15/2021		50,000,000	3.112% [LIBOR]			420,641	1,962,405		1,962,405	652,966				293,684		0001
Interest Rate Swap /111539/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 3.238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/26/2018	11/28/2048		25,700,000	3.238% [LIBOR]			224,181	15,591,676		15,591,676	8,990,868				685,039		0001
Interest Rate Swap /111540/[Quarterly] LIBOR [2.70681%]/Semi-Annual FIXED 3.263%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/26/2018	11/30/2048		18,100,000	3.263% [LIBOR]				10,874,753		10,874,753	6,371,755				482,459		0001
Interest Rate Swap /111541/[Quarterly] LIBOR [2.70681%]/Semi-Annual FIXED 3.2745%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/26/2018	11/29/2048		19,300,000	3.2745% [LIBOR]				11,069,197		11,069,197	6,529,164				514,445		0001
Interest Rate Swap /111542/[Quarterly] LIBOR [2.70681%]/Semi-Annual FIXED 3.2985%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/26/2018	11/28/2048		21,800,000	3.2985% [LIBOR]				11,301,660		11,301,660	6,733,310				581,083		0001
Interest Rate Swap /111543/[Quarterly] LIBOR [2.70681%]/Semi-Annual FIXED 3.304%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/26/2018	11/28/2048		13,300,000	3.304% [LIBOR]				5,245,660		5,245,660	3,223,313				354,514		0001
Interest Rate Swap /111544/[Quarterly] LIBOR [2.70681%]/Semi-Annual FIXED 3.311%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/26/2018	11/28/2048		25,700,000	3.311% [LIBOR]				11,976,071		11,976,071	7,209,031				685,039		0001

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Interest Rate Swap /111545/[Quarterly] LIBOR [2.70681%]/Semi-Annual FIXED 3.3575%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME ... VYVVCKR63DVZZN70PB21	11/26/2018	11/29/2038		18,300,000	3.3575% [LIBOR]				2,967,631		2,967,631	1,768,982				392,598		0001
Interest Rate Swap /111546/[Quarterly] LIBOR [2.70681%]/Semi-Annual FIXED 3.374%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME ... VYVVCKR63DVZZN70PB21	11/26/2018	11/28/2038		4,700,000	3.374% [LIBOR]				974,428		974,428	570,552				100,831		0001
Interest Rate Swap /111653/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.9925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEARED THROUGH CME ... VYVVCKR63DVZZN70PB21	11/28/2018	11/30/2021		75,000,000	2.9925% [LIBOR]			560,176	2,911,004		2,911,004	1,070,432				446,864		0001
Interest Rate Swap /111673/[Quarterly] LIBOR [0.33713%]/Semi-Annual FIXED 3.1635%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME ... VYVVCKR63DVZZN70PB21	11/29/2018	12/03/2048		250,000,000	3.1635% [LIBOR]			2,133,864	146,786,400		146,786,400	86,794,087				6,664,974		0001
Interest Rate Swap /111674/[Quarterly] LIBOR [0.33713%]/Semi-Annual FIXED 3.1835%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME ... VYVVCKR63DVZZN70PB21	11/29/2018	12/03/2048		250,000,000	3.1835% [LIBOR]			2,158,864	148,094,515		148,094,515	86,980,374				6,664,974		0001
Interest Rate Swap /111908/[Quarterly] LIBOR [0.30975%]/Semi-Annual FIXED 2.866%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME ... VYVVCKR63DVZZN70PB21	12/06/2018	12/10/2025		239,000,000	2.866% [LIBOR]			1,968,422	32,620,196		32,620,196	17,585,894				2,787,195		0001
Interest Rate Swap /111982/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 2.85%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /WELLSFARGOSEC/CLEARED THROUGH CME ... VYVVCKR63DVZZN70PB21	12/07/2018	12/11/2021		50,000,000	2.85% [LIBOR]			422,018	1,892,980		1,892,980	774,667				301,040		0001
Interest Rate Swap /112032/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 2.8605%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME ... VYVVCKR63DVZZN70PB21	12/11/2018	12/13/2021		25,000,000	2.8605% [LIBOR]			209,284	950,459		950,459	386,122				150,520		0001
Interest Rate Swap /112283/[Semi-Annual] FIXED [2.5925%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME ... VYVVCKR63DVZZN70PB21	12/17/2018	12/19/2028		50,000,000	LIBOR [2.5925%]			(302,271)	(8,551,995)		(8,551,995)	(5,512,234)				727,582		0001
Interest Rate Swap /112351/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.7615%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME ... VYVVCKR63DVZZN70PB21	12/18/2018	12/20/2021		50,000,000	2.7615% [LIBOR]			331,528	1,855,334		1,855,334	812,345				303,109		0001
Interest Rate Swap /112352/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.967%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /WELLSFARGOSEC/CLEARED THROUGH CME ... VYVVCKR63DVZZN70PB21	12/18/2018	12/20/2038		50,000,000	2.967% [LIBOR]			382,903	18,591,427		18,591,427	11,286,452				1,074,418		0001
Interest Rate Swap /112568/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 2.9045%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME ... VYVVCKR63DVZZN70PB21	12/27/2018	12/31/2033		82,000,000	2.9045% [LIBOR]			490,915	23,142,408		23,142,408	13,839,987				1,506,436		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /112569/[Semi-Annual] FIXED [2.9125%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	12/27/2018	12/31/2033		41,000,000	LIBOR [2.9125%]			(247,097)	(11,614,469)		(11,614,469)	(6,922,410)				753,218		0001
Interest Rate Swap /112570/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 2.731%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	12/27/2018	12/31/2025		63,000,000	2.731% [LIBOR]			322,514	8,211,119		8,211,119	4,711,107				738,740		0001
Interest Rate Swap /112571/[Semi-Annual] FIXED [2.9175%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	12/27/2018	12/31/2038		250,000,000	LIBOR [2.9175%]			(1,512,942)	(90,951,277)		(90,951,277)	(56,352,124)				5,376,453		0001
Interest Rate Swap /112572/[Semi-Annual] FIXED [2.678%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	12/27/2018	12/31/2023		160,000,000	LIBOR [2.678%]			(776,683)	(13,598,626)		(13,598,626)	(7,521,926)				1,496,663		0001
Interest Rate Swap /112573/[Semi-Annual] FIXED [2.914%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	12/27/2018	12/31/2033		156,000,000	LIBOR [2.914%]			(941,346)	(44,222,506)		(44,222,506)	(26,340,651)				2,865,903		0001
Interest Rate Swap /112901/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 2.937%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	12/27/2018	12/31/2048		82,000,000	2.937% [LIBOR]			504,240	43,440,792		43,440,792	27,867,800				2,188,801		0001
Interest Rate Swap /112577/[Semi-Annual] FIXED [2.9085%]/Quarterly LIBOR 0.302%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	12/28/2018	01/02/2039		300,000,000	LIBOR [2.9085%]			(1,809,552)	(108,615,957)		(108,615,957)	(67,577,351)				6,453,487		0001
Interest Rate Swap /112578/[Semi-Annual] FIXED [2.9155%]/Quarterly LIBOR 0.302%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	12/28/2018	01/02/2039		300,000,000	LIBOR [2.9155%]			(1,820,052)	(108,988,195)		(108,988,195)	(67,610,708)				6,453,487		0001
Interest Rate Swap /113195/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 4.18%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	01/23/2019	01/25/2029		19,350,000	4.18% [LIBOR]			254,917	5,939,831		5,939,831	2,170,614				283,231		0001
Interest Rate Swap /113196/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 2.693%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	01/23/2019	01/25/2024		170,000,000	2.693% [LIBOR]			975,630	14,729,513		14,729,513	8,070,526				1,606,028		0001
Interest Rate Swap /113358/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 2.9124%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	01/29/2019	01/31/2049		175,000,000	2.9124% [LIBOR]			1,260,721	91,679,824		91,679,824	59,380,387				4,677,773		0001

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Interest Rate Swap /113590/[Quarterly] LIBOR [0.43463%]/Semi-Annual FIXED 2.595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/08/2019	02/12/2026		34,000,000	2.595% [LIBOR]			199,618	4,240,192		4,240,192	2,595,402				403,011		0001
Interest Rate Swap /113591/[Quarterly] LIBOR [0.43463%]/Semi-Annual FIXED 2.55%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/08/2019	02/12/2024		86,000,000	2.55% [LIBOR]			485,566	7,129,358		7,129,358	4,217,303				818,131		0001
Interest Rate Swap /113592/[Quarterly] LIBOR [0.43463%]/Semi-Annual FIXED 2.7385%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/08/2019	02/12/2031		32,000,000	2.7385% [LIBOR]			210,836	6,941,793		6,941,793	4,315,666				521,413		0001
Interest Rate Swap /113896/[Quarterly] LIBOR [0.36925%]/Semi-Annual FIXED 2.693%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/25/2019	02/27/2029		500,000,000	2.693% [LIBOR]			2,987,051	91,164,510		91,164,510	56,229,803				7,356,969		0001
Interest Rate Swap /113898/[Quarterly] LIBOR [0.36925%]/Semi-Annual FIXED 2.86%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/25/2019	02/27/2049		295,000,000	2.86% [LIBOR]			2,008,685	150,820,476		150,820,476	99,833,521				7,896,417		0001
Interest Rate Swap /113949/[Quarterly] LIBOR [0.35%]/Semi-Annual FIXED 2.775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/27/2019	03/01/2034		90,000,000	2.775% [LIBOR]			572,164	24,062,777		24,062,777	15,255,688				1,663,783		0001
Interest Rate Swap /113951/[Quarterly] LIBOR [0.35%]/Semi-Annual FIXED 2.664%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/27/2019	03/01/2029		130,000,000	2.664% [LIBOR]			754,310	23,413,438		23,413,438	14,626,580				1,913,916		0001
Interest Rate Swap /113952/[Quarterly] LIBOR [0.35%]/Semi-Annual FIXED 2.831%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MUFG SECURITIES EMEA PLC /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	02/27/2019	03/01/2049		55,000,000	2.831% [LIBOR]			365,056	27,715,120		27,715,120	18,559,432				1,472,470		0001
Interest Rate Swap /114068/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 2.65477%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	03/05/2019	03/07/2026		619,000,000	2.65477% [LIBOR]			4,323,973	80,268,757		80,268,757	47,774,245				7,382,727		0001
Interest Rate Swap /114544/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.6755%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2019	03/22/2031		135,000,000	2.6755% [LIBOR]			795,001	28,663,710		28,663,710	18,375,955				2,211,076		0001
Interest Rate Swap /114549/[Semi-Annual] FIXED [2.5155%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2019	03/22/2026		120,000,000	LIBOR [2.5155%]			(610,668)	(14,697,130)		(14,697,130)	(9,368,783)				1,436,245		0001
Interest Rate Swap /114550/[Semi-Annual] FIXED [2.6165%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2019	03/22/2029		80,000,000	LIBOR [2.6165%]			(447,512)	(14,160,269)		(14,160,269)	(9,060,695)				1,181,863		0001

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Interest Rate Swap /114551/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.4675%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2019	03/22/2024		65,000,000	2.4675% [LIBOR]			315,178	5,358,402		5,358,402	3,321,721				627,679		0001
Interest Rate Swap /114552/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.798%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2019	03/22/2049		177,000,000	2.798% [LIBOR]			1,150,747	87,827,908		87,827,908	59,641,320				4,743,633		0001
Interest Rate Swap /114556/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.7815%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2019	03/22/2039		65,000,000	2.7815% [LIBOR]			417,228	22,281,690		22,281,690	14,666,511				1,406,541		0001
Interest Rate Swap /114557/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.6135%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2019	03/22/2029		625,000,000	2.6135% [LIBOR]			3,486,810	110,464,802		110,464,802	70,784,886				9,233,304		0001
Interest Rate Swap /114559/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.7335%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2019	03/22/2034		115,000,000	2.7335% [LIBOR]			710,573	30,220,513		30,220,513	19,545,931				2,130,606		0001
Interest Rate Swap /114564/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 2.6%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/21/2019	03/25/2031		55,000,000	2.6% [LIBOR]			291,598	11,241,773		11,241,773	7,477,990				901,228		0001
Interest Rate Swap /114565/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 2.425%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/21/2019	03/25/2026		300,000,000	2.425% [LIBOR]			1,328,032	35,225,341		35,225,341	23,520,742				3,593,745		0001
Interest Rate Swap /114566/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 2.381%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/21/2019	03/25/2024		300,000,000	2.381% [LIBOR]			1,262,032	23,822,279		23,822,279	15,481,669				2,900,862		0001
Interest Rate Swap /114567/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 2.533%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/21/2019	03/25/2029		250,000,000	2.533% [LIBOR]			1,241,693	42,489,220		42,489,220	28,344,217				3,695,436		0001
Interest Rate Swap /114592/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 2.59125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/21/2019	03/25/2031		185,000,000	2.59125% [LIBOR]			972,734	37,641,891		37,641,891	25,147,688				3,031,404		0001
Interest Rate Swap /114593/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 2.425%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/21/2019	03/25/2026		300,000,000	2.425% [LIBOR]			1,328,032	35,225,341		35,225,341	23,520,742				3,593,745		0001

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Interest Rate Swap /114632/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 2.651%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/22/2019	03/26/2049		230,000,000	2.651% [LIBOR]			1,258,092	105,247,095		105,247,095	76,268,207				6,165,116		0001
Interest Rate Swap /114633/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 2.669%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/22/2019	03/26/2049		225,000,000	2.669% [LIBOR]			1,250,992	104,029,098		104,029,098	74,764,175				6,031,092		0001
Interest Rate Swap /114676/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 3.4425%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/25/2019	03/27/2029		150,000,000	3.4425% [LIBOR]			1,385,541	37,339,142		37,339,142	16,975,077				2,217,262		0001
Interest Rate Swap /114679/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 2.282%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/25/2019	03/27/2026		375,000,000	2.282% [LIBOR]			1,287,915	40,986,405		40,986,405	29,530,286				4,492,181		0001
Interest Rate Swap /114680/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 2.2205%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/25/2019	03/27/2024		450,000,000	2.2205% [LIBOR]			1,407,123	33,073,058		33,073,058	23,506,917				4,351,293		0001
Interest Rate Swap /114681/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 2.4625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/25/2019	03/27/2031		50,000,000	2.4625% [LIBOR]			216,847	9,494,721		9,494,721	6,776,668				819,298		0001
Interest Rate Swap /114789/[Quarterly] LIBOR [0.302%]/Semi-Annual FIXED 2.331%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/29/2019	04/02/2026		60,000,000	2.331% [LIBOR]			188,660	6,736,678		6,736,678	4,725,015				720,000		0001
Interest Rate Swap /114790/[Quarterly] LIBOR [0.302%]/Semi-Annual FIXED 2.487%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/29/2019	04/02/2031		40,000,000	2.487% [LIBOR]			156,974	7,704,792		7,704,792	5,427,896				656,049		0001
Interest Rate Swap /115082/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 2.5045%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/09/2019	04/11/2029		11,000,000	2.5045% [LIBOR]			47,271	1,844,295		1,844,295	1,247,304				162,971		0001
Interest Rate Swap /115083/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 2.343%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/09/2019	04/11/2023		2,000,000	2.343% [LIBOR]			6,980	116,731		116,731	74,527				16,673		0001
Interest Rate Swap /115084/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 2.357%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/10/2019	04/12/2025		37,500,000	2.357% [LIBOR]			133,288	3,657,706		3,657,706	2,472,220				410,364		0001
Interest Rate Swap /115404/[Quarterly] LIBOR [1.02025%]/Semi-Annual FIXED 2.578%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/18/2019	04/24/2029		200,000,000	2.578% [LIBOR]			1,034,750	34,890,381		34,890,381	22,750,620				2,969,848		0001
Interest Rate Swap /115405/[Quarterly] LIBOR [1.02025%]/Semi-Annual FIXED 2.6355%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/18/2019	04/24/2031		50,000,000	2.6355% [LIBOR]			273,062	10,438,111		10,438,111	6,821,829				822,344		0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /115406/[Quarterly] LIBOR [1.02025%]/Semi-Annual FIXED 2.473%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	04/18/2019	04/24/2026		90,000,000	2.473% [LIBOR]			418,387	10,887,474		10,887,474	7,088,514				1,085,610		0001
Interest Rate Swap /115407/[Quarterly] LIBOR [1.02025%]/Semi-Annual FIXED 2.77875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	04/18/2019	04/24/2049		250,000,000	2.77875% [LIBOR]			1,544,374	123,004,488		123,004,488	84,192,322				6,710,533		0001
Interest Rate Swap /115408/[Quarterly] LIBOR [1.02025%]/Semi-Annual FIXED 2.57%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	04/18/2019	04/24/2029		300,000,000	2.57% [LIBOR]			1,540,124	52,125,763		52,125,763	34,123,392				4,454,773		0001
Interest Rate Swap /115424/[Semi-Annual] FIXED [2.7505%]/Quarterly LIBOR 1.02025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	04/22/2019	04/24/2039		33,000,000	LIBOR [2.7505%]			(199,196)	(11,155,552)		(11,155,552)	(7,446,673)				715,803		0001
Interest Rate Swap /115587/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 2.629%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	04/26/2019	04/30/2034		275,000,000	2.629% [LIBOR]			1,596,054	68,712,074		68,712,074	46,718,207				5,113,447		0001
Interest Rate Swap /115588/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 2.713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	04/26/2019	04/30/2049		170,000,000	2.713% [LIBOR]			1,058,051	80,771,848		80,771,848	56,867,488				4,563,954		0001
Interest Rate Swap /115589/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 2.568%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	04/26/2019	04/30/2031		150,000,000	2.568% [LIBOR]			824,825	30,293,222		30,293,222	20,472,125				2,468,172		0001
Interest Rate Swap /115594/[Semi-Annual] FIXED [2.7255%]/Quarterly LIBOR 0.68663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	04/29/2019	05/01/2039		32,000,000	LIBOR [2.7255%]			(204,923)	(10,686,642)		(10,686,642)	(7,218,290)				694,481		0001
Interest Rate Swap /115595/[Semi-Annual] FIXED [2.542%]/Quarterly LIBOR 0.68663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	04/29/2019	05/01/2029		102,000,000	LIBOR [2.542%]			(559,607)	(17,511,287)		(17,511,287)	(11,629,490)				1,516,339		0001
Interest Rate Swap /115596/[Semi-Annual] FIXED [2.347%]/Quarterly LIBOR 0.68663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	04/29/2019	05/01/2022		90,000,000	LIBOR [2.347%]			(406,021)	(3,469,247)		(3,469,247)	(2,089,106)				610,410		0001
Interest Rate Swap /115597/[Semi-Annual] FIXED [2.406%]/Quarterly LIBOR 0.68663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	04/29/2019	05/01/2021		80,000,000	LIBOR [2.406%]			(384,507)	(1,400,660)		(1,400,660)	(678,802)				366,606		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /115763/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 2.5505%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/08/2019	05/10/2034		275,000,000	2.5505% [LIBOR]			1,546,339	65,935,412		65,935,412	46,692,883				5,118,990		0001
Interest Rate Swap /115764/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 2.625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/08/2019	05/10/2049		175,000,000	2.625% [LIBOR]			1,049,221	79,120,220		79,120,220	58,026,468				4,700,632		0001
Interest Rate Swap /115878/[Quarterly] LIBOR [0.39238%]/Semi-Annual FIXED 2.597%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/13/2019	05/15/2049		105,000,000	2.597% [LIBOR]			612,971	46,725,790		46,725,790	34,728,426				2,821,356		0001
Interest Rate Swap /115880/[Quarterly] LIBOR [0.39238%]/Semi-Annual FIXED 2.514%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/13/2019	05/15/2034		180,000,000	2.514% [LIBOR]			976,108	42,310,789		42,310,789	30,544,375				3,353,028		0001
Interest Rate Swap /115881/[Quarterly] LIBOR [0.39238%]/Semi-Annual FIXED 2.456%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/13/2019	05/15/2031		50,000,000	2.456% [LIBOR]			256,641	9,535,250		9,535,250	6,837,582				824,621		0001
Interest Rate Swap /115976/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 2.4035%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/17/2019	05/21/2031		51,000,000	2.4035% [LIBOR]			238,035	9,450,488		9,450,488	6,974,238				841,500		0001
Interest Rate Swap /115977/[Quarterly] LIBOR [0.37413%]/Semi-Annual FIXED 2.47%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/17/2019	05/21/2034		100,000,000	2.47% [LIBOR]			499,985	22,936,659		22,936,659	16,955,635				1,863,465		0001
Interest Rate Swap /116028/[Semi-Annual] FIXED [2.5995%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/21/2019	05/23/2049		18,000,000	LIBOR [2.5995%]			(98,521)	(8,027,489)		(8,027,489)	(5,959,600)				483,828		0001
Interest Rate Swap /116029/[Semi-Annual] FIXED [2.5215%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/21/2019	05/23/2034		11,000,000	LIBOR [2.5215%]			(55,917)	(2,600,315)		(2,600,315)	(1,870,344)				205,055		0001
Interest Rate Swap /116031/[Semi-Annual] FIXED [2.573%]/Quarterly LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/21/2019	05/23/2039		50,000,000	LIBOR [2.573%]			(267,044)	(15,374,254)		(15,374,254)	(11,195,762)				1,086,853		0001
Interest Rate Swap /116170/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.5075%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/24/2019	05/29/2049		72,000,000	2.5075% [LIBOR]			363,169	30,375,801		30,375,801	23,593,546				1,935,983		0001
Interest Rate Swap /116171/[Semi-Annual] FIXED [2.2995%]/Quarterly LIBOR 0.3625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/24/2019	05/29/2029		108,000,000	LIBOR [2.2995%]			(432,433)	(16,385,026)		(16,385,026)	(12,406,987)				1,611,880		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /116308/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.4095%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/29/2019	05/31/2049		75,000,000	2.4095% [LIBOR]			341,551	29,674,759		29,674,759	24,292,211				2,016,649		0001
Interest Rate Swap /116309/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 2.321%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/29/2019	05/31/2034		100,000,000	2.321% [LIBOR]			411,151	20,941,113		20,941,113	16,865,303				1,865,476		0001
Interest Rate Swap /116441/[Quarterly] LIBOR [0.3305%]/Semi-Annual FIXED 2.345%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/31/2019	06/04/2049		200,000,000	2.345% [LIBOR]			989,574	75,750,084		75,750,084	64,324,052				5,378,662		0001
Interest Rate Swap /116516/[Quarterly] LIBOR [0.32663%]/Semi-Annual FIXED 2.3055%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/03/2019	06/05/2049		315,000,000	2.3055% [LIBOR]			1,439,643	116,033,182		116,033,182	100,854,734				8,472,856		0001
Interest Rate Swap /116544/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 1.854%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/04/2019	06/06/2022		75,000,000	1.854% [LIBOR]			228,525	2,351,062		2,351,062	2,032,420				520,967		0001
Interest Rate Swap /116629/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 2.325%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/07/2019	06/11/2039		25,000,000	2.325% [LIBOR]			145,384	6,583,569		6,583,569	5,509,939				544,145		0001
Interest Rate Swap /116881/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.202%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/18/2019	06/20/2039		35,000,000	2.202% [LIBOR]			134,157	8,444,722		8,444,722	7,650,601				762,205		0001
Interest Rate Swap /116883/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.22875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/18/2019	06/20/2049		165,000,000	2.22875% [LIBOR]			654,523	57,490,182		57,490,182	52,412,363				4,441,229		0001
Interest Rate Swap /116884/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.2285%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/18/2019	06/20/2049		200,000,000	2.2285% [LIBOR]			793,112	69,671,763		69,671,763	63,528,207				5,383,308		0001
Interest Rate Swap /116895/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.179%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/19/2019	06/21/2034		325,000,000	2.179% [LIBOR]			1,107,079	62,014,112		62,014,112	54,675,052				6,075,849		0001
Interest Rate Swap /116896/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.28%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/19/2019	06/21/2049		150,000,000	2.28% [LIBOR]			586,709	54,309,425		54,309,425	47,950,294				4,037,481		0001
Interest Rate Swap /116897/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 2.117%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/19/2019	06/21/2031		185,000,000	2.117% [LIBOR]			572,833	28,766,396		28,766,396	25,310,077				3,065,088		0001

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Interest Rate Swap /117090/[Quarterly] LIBOR [0.306%]/Semi-Annual FIXED 1.73557%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	06/26/2019	06/28/2022		490,000,000	1.73557% [LIBOR]			166,257	14,717,368		14,717,368	14,064,188				3,456,150		0001
Interest Rate Swap /118891/[Quarterly] FIXED [3.129%]/Quarterly LIBOR 1.75125%	Portfolio Hedge	Schedule D	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	06/28/2019	03/06/2025		56,708,881	LIBOR [3.129%]			(77,823)	(3,336,493)		(3,336,493)	(3,205,958)				613,401		0001
Interest Rate Swap /117209/[Quarterly] LIBOR [0.30375%]/Semi-Annual FIXED 1.7635%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	07/01/2019	07/03/2022		35,000,000	1.7635% [LIBOR]			11,416	1,079,676		1,079,676	1,004,629				248,105		0001
Interest Rate Swap /117280/[Quarterly] LIBOR [1.31988%]/Semi-Annual FIXED 1.99175%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK N.A. LONDON /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	07/02/2019	07/09/2029		139,500,000	1.99175% [LIBOR]			240,137	17,481,657		17,481,657	16,121,933				2,095,985		0001
Interest Rate Swap /117304/[Quarterly] LIBOR [0.30375%]/Semi-Annual FIXED 2.0575%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	07/03/2019	07/05/2034		500,000,000	2.0575% [LIBOR]			960,189	87,224,081		87,224,081	83,717,943				9,357,484		0001
Interest Rate Swap /117517/[Annual] [2.43193%]/Annual FIXED 1.67%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	07/15/2019	07/17/2021		5,000,000	1.67% []			25,634	87,451		87,451	72,126				25,617		0001
Interest Rate Swap /117518/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 2.07%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	07/16/2019	07/18/2029		15,000,000	2.07% [LIBOR]			36,281	1,984,667		1,984,667	1,736,474				225,624		0001
Interest Rate Swap /117519/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 1.872%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	07/16/2019	07/18/2024		15,000,000	1.872% [LIBOR]			21,431	966,177		966,177	859,536				150,935		0001
Interest Rate Swap /117520/[Quarterly] LIBOR [1.13525%]/Semi-Annual FIXED 2.271%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	07/16/2019	07/18/2039		10,000,000	2.271% [LIBOR]			34,238	2,541,210		2,541,210	2,201,258				218,232		0001
Interest Rate Swap /117955/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 2.22%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	07/31/2019	08/02/2049		110,000,000	2.22% [LIBOR]			440,350	38,167,745		38,167,745	35,000,118				2,966,433		0001
Interest Rate Swap /117956/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 2.218%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	07/31/2019	08/02/2049		150,000,000	2.218% [LIBOR]			598,977	51,966,812		51,966,812	47,715,770				4,045,136		0001
Interest Rate Swap /117957/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 2.21%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	07/31/2019	08/02/2049		160,000,000	2.21% [LIBOR]			632,509	55,089,449		55,089,449	50,847,057				4,314,812		0001

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Interest Rate Swap /117958/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 2.205%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	07/31/2019	08/02/2049		130,000,000	2.205% [LIBOR]			510,663	44,586,599		44,586,599	41,287,962				3,505,785		0001
Interest Rate Swap /117959/[Semi-Annual] FIXED [1.983%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	07/31/2019	08/02/2029		325,000,000	LIBOR [1.983%]			(915,908)	(40,629,142)		(40,629,142)	(37,779,861)				4,899,314		0001
Interest Rate Swap /117960/[Semi-Annual] FIXED [2.185%]/Quarterly LIBOR 0.55613%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	07/31/2019	08/02/2039		140,000,000	LIBOR [2.185%]			(535,945)	(33,459,495)		(33,459,495)	(30,693,724)				3,058,447		0001
Interest Rate Swap /117993/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 2.0785%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/01/2019	08/05/2034		75,000,000	2.0785% [LIBOR]			250,922	13,342,841		13,342,841	12,632,590				1,408,124		0001
Interest Rate Swap /117994/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 2.013%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/01/2019	08/05/2031		100,000,000	2.013% [LIBOR]			301,812	14,491,235		14,491,235	13,735,678				1,665,833		0001
Interest Rate Swap /117995/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 2.1425%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/01/2019	08/05/2039		60,000,000	2.1425% [LIBOR]			219,937	13,879,378		13,879,378	13,115,353				1,311,106		0001
Interest Rate Swap /118065/[Quarterly] LIBOR [0.50088%]/Semi-Annual FIXED 2.065%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/01/2019	08/06/2049		85,000,000	2.065% [LIBOR]			280,003	25,987,206		25,987,206	26,545,424				2,292,638		0001
Interest Rate Swap /118066/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 2.0635%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/01/2019	08/05/2049		215,000,000	2.0635% [LIBOR]			703,183	65,631,752		65,631,752	67,114,792				5,799,025		0001
Interest Rate Swap /118135/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 1.801%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/05/2019	08/07/2034		200,000,000	1.801% [LIBOR]			396,132	27,967,364		27,967,364	33,237,999				3,754,997		0001
Interest Rate Swap /118136/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 1.7925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/05/2019	08/07/2034		200,000,000	1.7925% [LIBOR]			387,632	27,733,783		27,733,783	33,223,890				3,754,997		0001
Interest Rate Swap /118138/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 1.79375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/05/2019	08/07/2034		200,000,000	1.79375% [LIBOR]			388,882	27,768,133		27,768,133	33,225,965				3,754,997		0001
Interest Rate Swap /118139/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 1.724%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/05/2019	08/07/2031		400,000,000	1.724% [LIBOR]			638,264	45,369,091		45,369,091	54,535,804				6,663,332		0001

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Interest Rate Swap /118140/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 1.754%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/05/2019	08/07/2031		400,000,000	1.754% [LIBOR]			698,264	46,681,077		46,681,077	54,582,841				6,663,332		0001
Interest Rate Swap /118142/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 1.807%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/05/2019	08/07/2034		200,000,000	1.807% [LIBOR]			402,132	28,132,245		28,132,245	33,247,958				3,754,997		0001
Interest Rate Swap /118143/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 1.793%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/05/2019	08/07/2034		200,000,000	1.793% [LIBOR]			388,132	27,747,523		27,747,523	33,224,720				3,754,997		0001
Interest Rate Swap /118144/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 1.9185%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/05/2019	08/07/2049		100,000,000	1.9185% [LIBOR]			256,816	26,668,288		26,668,288	30,667,705				2,697,684		0001
Interest Rate Swap /118145/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 1.874%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/05/2019	08/07/2039		80,000,000	1.874% [LIBOR]			187,653	14,596,573		14,596,573	17,132,993				1,748,599		0001
Interest Rate Swap /118146/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 1.719%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/05/2019	08/07/2031		300,000,000	1.719% [LIBOR]			471,198	33,862,820		33,862,820	40,895,973				4,997,499		0001
Interest Rate Swap /118147/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 1.7355%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/05/2019	08/07/2031		400,000,000	1.7355% [LIBOR]			661,264	45,872,019		45,872,019	54,553,835				6,663,332		0001
Interest Rate Swap /118148/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 1.804%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/05/2019	08/07/2034		200,000,000	1.804% [LIBOR]			399,132	28,049,805		28,049,805	33,242,978				3,754,997		0001
Interest Rate Swap /118149/[Quarterly] LIBOR [0.474%]/Semi-Annual FIXED 1.7355%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/05/2019	08/07/2031		60,000,000	1.7355% [LIBOR]			99,190	6,880,803		6,880,803	8,183,075				999,500		0001
Interest Rate Swap /118181/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 1.6265%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/06/2019	08/08/2029		28,000,000	1.6265% [LIBOR]			27,973	2,605,990		2,605,990	3,247,876				422,559		0001
Interest Rate Swap /118200/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 1.6345%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/07/2019	08/09/2034		275,000,000	1.6345% [LIBOR]			286,839	32,174,233		32,174,233	45,342,156				5,164,951		0001
Interest Rate Swap /118201/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 1.6075%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/07/2019	08/09/2034		275,000,000	1.6075% [LIBOR]			249,714	31,153,650		31,153,650	45,280,470				5,164,951		0001
Interest Rate Swap /118208/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 1.583%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/07/2019	08/09/2031		250,000,000	1.583% [LIBOR]			196,388	24,516,777		24,516,777	33,978,876				4,166,458		0001

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Interest Rate Swap /118209/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 1.644%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/07/2019	08/09/2034		210,000,000	1.644% [LIBOR]			229,016	24,843,632		24,843,632	34,641,493				3,944,144		0001
Interest Rate Swap /118210/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 1.71%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/07/2019	08/09/2039		165,000,000	1.71% [LIBOR]			234,391	25,171,352		25,171,352	34,883,979				3,606,486		0001
Interest Rate Swap /118271/[Quarterly] LIBOR [0.424%]/Semi-Annual FIXED 1.4515%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/12/2019	08/14/2024		45,000,000	1.4515% [LIBOR]			4,467	2,177,091		2,177,091	2,698,590				456,700		0001
Interest Rate Swap /118355/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 1.591%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/14/2019	08/16/2039		200,000,000	1.591% [LIBOR]			143,092	26,195,677		26,195,677	41,923,303				4,373,786		0001
Interest Rate Swap /118362/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 1.6%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/14/2019	08/16/2039		215,000,000	1.6% [LIBOR]			163,499	28,513,885		28,513,885	45,100,544				4,701,819		0001
Interest Rate Swap /118382/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 1.4775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/14/2019	08/16/2029		110,000,000	1.4775% [LIBOR]			16,276	8,775,581		8,775,581	12,766,463				1,661,874		0001
Interest Rate Swap /118393/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 1.6135%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/14/2019	08/16/2039		125,000,000	1.6135% [LIBOR]			103,495	16,886,153		16,886,153	26,250,020				2,733,616		0001
Interest Rate Swap /118403/[Quarterly] LIBOR [0.3805%]/Semi-Annual FIXED 1.5365%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/15/2019	08/19/2034		175,000,000	1.5365% [LIBOR]			71,072	18,149,316		18,149,316	28,774,604				3,290,279		0001
Interest Rate Swap /118404/[Quarterly] LIBOR [0.3805%]/Semi-Annual FIXED 1.533%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/15/2019	08/19/2034		175,000,000	1.533% [LIBOR]			68,009	18,064,938		18,064,938	28,769,483				3,290,279		0001
Interest Rate Swap /118407/[Quarterly] LIBOR [0.3805%]/Semi-Annual FIXED 1.462%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/15/2019	08/19/2029		250,000,000	1.462% [LIBOR]			8,406	19,605,237		19,605,237	29,036,919				3,779,054		0001
Interest Rate Swap /118409/[Quarterly] LIBOR [0.3805%]/Semi-Annual FIXED 1.4645%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/15/2019	08/19/2031		150,000,000	1.4645% [LIBOR]			6,918	12,785,119		12,785,119	20,357,324				2,503,248		0001
Interest Rate Swap /118419/[Quarterly] LIBOR [0.3805%]/Semi-Annual FIXED 1.397%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/15/2019	08/19/2029		20,000,000	1.397% [LIBOR]			(5,828)	1,450,723		1,450,723	2,321,086				302,324		0001
Interest Rate Swap /118495/[Quarterly] LIBOR [0.358%]/Semi-Annual FIXED 1.595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/20/2019	08/22/2039		16,000,000	1.595% [LIBOR]			9,851	2,108,986		2,108,986	3,357,256				349,994		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /118558/[Quarterly] LIBOR [2.14763%]/Semi-Annual FIXED 1.77%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	08/21/2019	08/23/2044		70,000,000	1.77% [LIBOR]				6,182,932		6,182,932	9,906,736				1,719,993		0001
Interest Rate Swap /118559/[Quarterly] LIBOR [2.14763%]/Semi-Annual FIXED 1.78%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	08/21/2019	08/23/2044		35,000,000	1.78% [LIBOR]				3,138,858		3,138,858	4,962,440				859,996		0001
Interest Rate Swap /118560/[Quarterly] LIBOR [2.14763%]/Semi-Annual FIXED 1.78%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	08/21/2019	08/23/2044		112,000,000	1.78% [LIBOR]				10,044,347		10,044,347	15,879,807				2,751,988		0001
Interest Rate Swap /118563/[Quarterly] LIBOR [2.14763%]/Semi-Annual FIXED 1.814%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	08/21/2019	08/23/2039		83,000,000	1.814% [LIBOR]				5,104,306		5,104,306	8,039,279				1,816,070		0001
Interest Rate Swap /118595/[Quarterly] LIBOR [0.36925%]/Semi-Annual FIXED 1.7195%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	08/22/2019	08/27/2049		20,000,000	1.7195% [LIBOR]			22,132	4,278,385		4,278,385	5,988,813				540,000		0001
Interest Rate Swap /118653/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 1.517%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	08/23/2019	08/28/2034		17,000,000	1.517% [LIBOR]			2,006	1,720,909		1,720,909	2,796,278				319,853		0001
Interest Rate Swap /118654/[Quarterly] LIBOR [0.37125%]/Semi-Annual FIXED 1.607%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	08/23/2019	08/28/2049		41,000,000	1.607% [LIBOR]			23,287	7,545,705		7,545,705	12,100,824				1,107,190		0001
Interest Rate Swap /118834/[Quarterly] LIBOR [2.12413%]/Semi-Annual FIXED 1.62%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	08/28/2019	09/12/2044		64,000,000	1.62% [LIBOR]				4,353,790		4,353,790	8,802,573				1,574,192		0001
Interest Rate Swap /118835/[Quarterly] LIBOR [2.12413%]/Semi-Annual FIXED 1.67%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	08/28/2019	12/22/2042		164,000,000	1.67% [LIBOR]				7,970,054		7,970,054	14,946,672				3,887,872		0001
Interest Rate Swap /118836/[Quarterly] LIBOR [2.12413%]/Semi-Annual FIXED 1.645%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	08/28/2019	06/27/2044		50,000,000	1.645% [LIBOR]				3,570,518		3,570,518	6,926,347				1,224,490		0001
Interest Rate Swap /118972/[Semi-Annual] FIXED [1.2885%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /MORGAN STANLEY/CLEARED THROUGH CME 17331LVCZKQKX5T7XV54	09/03/2019	09/05/2026		35,000,000	LIBOR [1.2885%]			18,015	(1,902,873)		(1,902,873)	(3,000,021)				435,395		0001

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Interest Rate Swap /118973/[Quarterly] LIBOR [0.32663%]/Semi-Annual FIXED 1.4365%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	09/03/2019	09/05/2034		30,000,000	1.4365% [LIBOR]			6,759	2,703,010		2,703,010	4,919,965				564,845		0001
Interest Rate Swap /119010/[Quarterly] LIBOR [0.31288%]/Semi-Annual FIXED 1.5025%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	09/05/2019	09/09/2034		6,000,000	1.5025% [LIBOR]			7,248	595,779		595,779	988,278				113,049		0001
Interest Rate Swap /119129/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 1.772%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	09/12/2019	09/16/2049		27,000,000	1.772% [LIBOR]			77,999	6,167,155		6,167,155	8,152,945				729,625		0001
Interest Rate Swap /119468/[Quarterly] LIBOR [0.29663%]/Semi-Annual FIXED 1.791%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/20/2019	09/24/2049		24,000,000	1.791% [LIBOR]			32,626	5,609,355		5,609,355	7,273,004				648,777		0001
Interest Rate Swap /119469/[Quarterly] LIBOR [0.29663%]/Semi-Annual FIXED 1.7275%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/20/2019	09/24/2034		36,000,000	1.7275% [LIBOR]			37,509	4,703,992		4,703,992	6,016,537				679,247		0001
Interest Rate Swap /119536/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 1.6585%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/23/2019	09/25/2034		37,000,000	1.6585% [LIBOR]			21,988	4,480,674		4,480,674	6,163,099				698,115		0001
Interest Rate Swap /119537/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 1.7285%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/23/2019	09/25/2049		67,000,000	1.7285% [LIBOR]			63,266	14,539,799		14,539,799	20,146,428				1,811,480		0001
Interest Rate Swap /119620/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 1.726%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/26/2019	09/30/2049		17,000,000	1.726% [LIBOR]			4,449	3,679,161		3,679,161	5,111,598				459,708		0001
Interest Rate Swap /119621/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 1.6575%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/26/2019	09/30/2034		10,000,000	1.6575% [LIBOR]			(808)	1,209,956		1,209,956	1,666,807				188,746		0001
Interest Rate Swap /119901/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 1.4485%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/08/2019	10/10/2029		400,000,000	1.4485% [LIBOR]			(376,368)	31,020,840		31,020,840	46,952,768				6,092,618		0001
Interest Rate Swap /120045/[Quarterly] LIBOR [1.21888%]/Semi-Annual FIXED 1.4725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/10/2019	10/15/2026		418,000,000	1.4725% [LIBOR]			(256,638)	27,601,220		27,601,220	36,048,436				5,241,693		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /120099/[Semi-Annual] FIXED [1.83%]/Quarterly LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	10/11/2019	10/15/2049		100,000,000	LIBOR [1.83%]			(113,584)	(24,421,048)		(24,421,048)	(30,464,923)				2,706,012		0001
Interest Rate Swap /120100/[Semi-Annual] FIXED [1.6654%]/Quarterly LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	10/11/2019	10/15/2029		600,000,000	LIBOR [1.6654%]			(187,703)	(58,466,630)		(58,466,630)	(70,670,947)				9,143,850		0001
Interest Rate Swap /120220/[Semi-Annual] FIXED [1.6235%]/Quarterly LIBOR 1.109%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	10/17/2019	10/21/2026		510,000,000	LIBOR [1.6235%]			(122,295)	(38,516,830)		(38,516,830)	(43,929,005)				6,405,527		0001
Interest Rate Swap /120224/[Semi-Annual] FIXED [1.6145%]/Quarterly LIBOR 1.109%	Portfolio Hedge	ScheduleD	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	10/17/2019	10/21/2026		500,000,000	LIBOR [1.6145%]			(97,397)	(37,478,599)		(37,478,599)	(43,074,649)				6,279,928		0001
Interest Rate Swap /120380/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 1.6895%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/23/2019	10/25/2029		165,500,000	1.6895% [LIBOR]			119,409	16,494,195		16,494,195	19,522,096				2,526,248		0001
Interest Rate Swap /120470/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 1.6225%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/25/2019	10/29/2022		125,000,000	1.6225% [LIBOR]			81,999	4,013,973		4,013,973	4,208,812				954,021		0001
Interest Rate Swap /120586/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 1.7545%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/31/2019	11/04/2034		250,000,000	1.7545% [LIBOR]			425,530	33,674,974		33,674,974	42,029,523				4,735,174		0001
Interest Rate Swap /120590/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 1.645%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/31/2019	11/04/2029		300,000,000	1.645% [LIBOR]			346,385	28,778,602		28,778,602	35,526,164				4,586,665		0001
Interest Rate Swap /120591/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 1.802%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/31/2019	11/04/2039		300,000,000	1.802% [LIBOR]			581,885	51,205,084		51,205,084	64,523,500				6,596,590		0001
Interest Rate Swap /120592/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 1.688%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/31/2019	11/04/2031		250,000,000	1.688% [LIBOR]			342,405	27,658,603		27,658,603	34,635,986				4,209,365		0001
Interest Rate Swap /120593/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 1.549%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/31/2019	11/04/2026		238,000,000	1.549% [LIBOR]			160,559	16,958,547		16,958,547	20,671,210				2,996,343		0001

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Interest Rate Swap /120632/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 1.7175%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/31/2019	11/04/2034		200,000,000	1.7175% [LIBOR]			303,424	25,906,343		25,906,343	33,559,326				3,788,139		0001
Interest Rate Swap /120633/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 1.803%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/31/2019	11/04/2049		125,000,000	1.803% [LIBOR]			243,077	29,674,465		29,674,465	38,016,601				3,385,401		0001
Interest Rate Swap /120634/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 1.664%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/31/2019	11/04/2031		200,000,000	1.664% [LIBOR]			249,924	21,591,091		21,591,091	27,688,410				3,367,492		0001
Interest Rate Swap /120639/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 1.795%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/01/2019	11/05/2039		100,000,000	1.795% [LIBOR]			192,812	16,945,133		16,945,133	21,502,974				2,199,432		0001
Interest Rate Swap /120640/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 1.735%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/01/2019	11/05/2034		150,000,000	1.735% [LIBOR]			244,218	19,797,701		19,797,701	25,191,977				2,841,105		0001
Interest Rate Swap /120797/[Quarterly] LIBOR [0.43463%]/Semi-Annual FIXED 1.853%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/07/2019	11/12/2029		32,000,000	1.853% [LIBOR]			69,095	3,693,888		3,693,888	3,810,718				489,767		0001
Interest Rate Swap /120798/[Quarterly] LIBOR [0.43463%]/Semi-Annual FIXED 2.0285%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/07/2019	11/12/2049		27,000,000	2.0285% [LIBOR]			81,991	8,056,136		8,056,136	8,459,731				731,620		0001
Interest Rate Swap /120862/[Semi-Annual] FIXED [1.7695%]/Quarterly LIBOR 0.424%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	11/12/2019	11/14/2026		615,000,000	LIBOR [1.7695%]			(1,038,897)	(52,643,983)		(52,643,983)	(53,500,969)				7,767,039		0001
Interest Rate Swap /120905/[Semi-Annual] FIXED [1.968%]/Quarterly LIBOR 0.39238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	11/13/2019	11/15/2049		72,000,000	LIBOR [1.968%]			(193,883)	(20,318,102)		(20,318,102)	(22,394,384)				1,951,320		0001
Interest Rate Swap /121494/[Quarterly] LIBOR [0.31288%]/Semi-Annual FIXED 1.574%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/05/2019	12/09/2022		220,000,000	1.574% [LIBOR]			344,420	7,223,033		7,223,033	7,871,814				1,718,255		0001
Interest Rate Swap /121517/[Semi-Annual] FIXED [1.769%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	12/09/2019	12/11/2029		100,000,000	LIBOR [1.769%]			(303,536)	(10,832,762)		(10,832,762)	(11,983,395)				1,537,043		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /121518/[Semi-Annual] FIXED [1.9295%]/Quarterly LIBOR 0.31463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	12/09/2019	12/11/2039		85,000,000	LIBOR [1.9295%]			(326,218)	(16,597,305)		(16,597,305)	(18,570,205)				1,874,341		0001
Interest Rate Swap /121592/[Semi-Annual] FIXED [1.852%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	12/11/2019	12/13/2034		32,000,000	LIBOR [1.852%]			(106,524)	(4,776,047)		(4,776,047)	(5,444,261)				608,210		0001
Interest Rate Swap /121593/[Semi-Annual] FIXED [1.801%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	12/11/2019	12/13/2031		20,000,000	LIBOR [1.801%]			(61,478)	(2,484,692)		(2,484,692)	(2,806,707)				338,526		0001
Interest Rate Swap /121596/[Semi-Annual] FIXED [1.908%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	12/11/2019	12/13/2039		5,000,000	LIBOR [1.908%]			(18,044)	(956,498)		(956,498)	(1,090,594)				110,255		0001
Interest Rate Swap /121597/[Semi-Annual] FIXED [1.643%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	12/11/2019	12/13/2024		280,000,000	LIBOR [1.643%]			(639,485)	(16,842,230)		(16,842,230)	(17,879,824)				2,953,303		0001
Interest Rate Swap /121598/[Semi-Annual] FIXED [1.653%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	12/11/2019	12/13/2021		100,000,000	LIBOR [1.653%]			(233,388)	(2,051,423)		(2,051,423)	(2,106,025)				602,080		0001
Interest Rate Swap /122283/[Quarterly] LIBOR [1.31138%]/Semi-Annual FIXED 1.71042%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/09/2020	01/13/2027		525,000,000	1.71042% [LIBOR]			219,595	43,552,159		43,552,159	43,552,159				6,713,024		0001
Interest Rate Swap /122284/[Semi-Annual] FIXED [2.002%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	01/09/2020	01/13/2050		50,000,000	LIBOR [2.002%]			(88,949)	(14,627,410)		(14,627,410)	(14,627,410)				1,358,768		0001
Interest Rate Swap /122285/[Semi-Annual] FIXED [1.8085%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	01/09/2020	01/13/2030		205,000,000	LIBOR [1.8085%]			(179,577)	(23,022,608)		(23,022,608)	(23,022,608)				3,165,906		0001
Interest Rate Swap /122774/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 1.848%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/23/2020	01/27/2040		300,000,000	1.848% [LIBOR]			474,054	54,131,293		54,131,293	54,131,293				6,637,394		0001
Interest Rate Swap /122775/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 1.792%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/23/2020	01/27/2035		350,000,000	1.792% [LIBOR]			469,218	49,357,462		49,357,462	49,357,462				6,682,159		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /122776/[Quarterly] LIBOR [0.99138%]/Semi-Annual FIXED 1.739%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	01/23/2020	01/27/2032		400,000,000	1.739% [LIBOR]			445,561	46,946,148		46,946,148	46,946,148				6,805,880		0001
Interest Rate Swap /122834/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 1.7285%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	01/27/2020	01/29/2040		325,000,000	1.7285% [LIBOR]			435,909	51,494,179		51,494,179	51,494,179				7,190,510		0001
Interest Rate Swap /122835/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 1.6785%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	01/27/2020	01/29/2035		225,000,000	1.6785% [LIBOR]			254,283	28,157,174		28,157,174	28,157,174				4,295,674		0001
Interest Rate Swap /122836/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 1.68%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	01/27/2020	01/29/2035		200,000,000	1.68% [LIBOR]			227,296	25,071,164		25,071,164	25,071,164				3,818,377		0001
Interest Rate Swap /122837/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 1.6215%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	01/27/2020	01/29/2032		525,000,000	1.6215% [LIBOR]			466,977	54,698,862		54,698,862	54,698,862				8,932,717		0001
Interest Rate Swap /122838/[Quarterly] LIBOR [0.84075%]/Semi-Annual FIXED 1.563%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	01/27/2020	01/29/2030		100,000,000	1.563% [LIBOR]			64,248	8,930,202		8,930,202	8,930,202				1,547,579		0001
Interest Rate Swap /122929/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 1.728%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	01/29/2020	01/31/2040		250,000,000	1.728% [LIBOR]			374,016	39,578,073		39,578,073	39,578,073				5,531,162		0001
Interest Rate Swap /122930/[Quarterly] LIBOR [0.76013%]/Semi-Annual FIXED 1.5595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	01/29/2020	01/31/2030		50,000,000	1.5595% [LIBOR]			39,465	4,447,450		4,447,450	4,447,450				773,789		0001
Interest Rate Swap /123021/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 1.6015%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	01/31/2020	02/04/2035		250,000,000	1.6015% [LIBOR]			316,412	28,573,594		28,573,594	28,573,594				4,776,243		0001
Interest Rate Swap /123147/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 1.7255%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	02/06/2020	02/10/2035		265,000,000	1.7255% [LIBOR]			461,251	35,001,115		35,001,115	35,001,115				5,066,284		0001
Interest Rate Swap /123149/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 1.4725%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	02/06/2020	02/10/2023		80,000,000	1.4725% [LIBOR]			59,972	2,580,836		2,580,836	2,580,836				646,220		0001

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Interest Rate Swap /123150/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 1.7215%	Portfolio Hedge	ScheduleD	Interest	BANK OF AMERICA, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	02/06/2020	02/10/2035		300,000,000	1.7215% [LIBOR]			517,471	39,453,347		39,453,347	39,453,347				5,735,417		0001
Interest Rate Swap /123150/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 1.7215%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BANK OF AMERICA, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	02/06/2020	02/10/2035		150,000,000	1.7215% [LIBOR]			258,736	19,726,673		19,726,673	19,726,673				2,867,708		0001
Interest Rate Swap /123226/[Quarterly] LIBOR [0.4335%]/Semi-Annual FIXED 1.6605%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	02/11/2020	02/13/2035		50,000,000	1.6605% [LIBOR]			75,354	6,143,486		6,143,486	6,143,486				955,903		0001
Interest Rate Swap /123335/[Quarterly] LIBOR [0.38563%]/Semi-Annual FIXED 1.72875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	02/14/2020	02/18/2050		400,000,000	1.72875% [LIBOR]			674,428	87,759,107		87,759,107	87,759,107				10,886,689		0001
Interest Rate Swap /123344/[Quarterly] LIBOR [0.37663%]/Semi-Annual FIXED 1.605%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BANK OF AMERICA, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	02/18/2020	02/20/2035		50,000,000	1.605% [LIBOR]			58,222	5,756,123		5,756,123	5,756,123				956,556		0001
Interest Rate Swap /123372/[Semi-Annual] FIXED [1.507%]/Quarterly LIBOR 0.37663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/18/2020	02/20/2030		65,000,000	LIBOR [1.507%]			(52,509)	(5,488,432)		(5,488,432)	(5,488,432)				1,009,071		0001
Interest Rate Swap /123375/[Semi-Annual] FIXED [1.6675%]/Quarterly LIBOR 0.37663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/18/2020	02/20/2040		207,000,000	LIBOR [1.6675%]			(288,117)	(30,525,301)		(30,525,301)	(30,525,301)				4,586,814		0001
Interest Rate Swap /123378/[Quarterly] LIBOR [0.37663%]/Semi-Annual FIXED 1.3895%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	02/18/2020	02/20/2023		70,000,000	1.3895% [LIBOR]			26,618	2,136,226		2,136,226	2,136,226				568,683		0001
Interest Rate Swap /123379/[Semi-Annual] FIXED [1.4305%]/Quarterly LIBOR 0.37663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/18/2020	02/20/2027		310,000,000	LIBOR [1.4305%]			(164,131)	(20,302,686)		(20,302,686)	(20,302,686)				3,994,071		0001
Interest Rate Swap /123380/[Semi-Annual] FIXED [1.507%]/Quarterly LIBOR 0.37663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/18/2020	02/20/2030		110,000,000	LIBOR [1.507%]			(88,861)	(9,288,116)		(9,288,116)	(9,288,116)				1,707,659		0001
Interest Rate Swap /123381/[Quarterly] LIBOR [0.37663%]/Semi-Annual FIXED 1.6645%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	02/18/2020	02/20/2040		60,000,000	1.6645% [LIBOR]			82,857	8,814,213		8,814,213	8,814,213				1,329,511		0001
Interest Rate Swap /123385/[Quarterly] LIBOR [0.37663%]/Semi-Annual FIXED 1.5565%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	02/18/2020	02/20/2032		150,000,000	1.5565% [LIBOR]			148,193	14,583,605		14,583,605	14,583,605				2,558,808		0001

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Interest Rate Swap /123456/[Quarterly] LIBOR [0.37663%]/Semi-Annual FIXED 1.612%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/18/2020	02/20/2035		165,000,000	1.612% [LIBOR]			196,336	19,159,604		19,159,604	19,159,604				3,156,636		0001
Interest Rate Swap /123563/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 1.464%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/21/2020	02/25/2032		56,000,000	1.464% [LIBOR]			29,105	4,854,915		4,854,915	4,854,915				955,699		0001
Interest Rate Swap /123577/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 1.569%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/21/2020	02/25/2040		50,000,000	1.569% [LIBOR]			44,361	6,455,243		6,455,243	6,455,243				1,108,490		0001
Interest Rate Swap /123685/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 1.438%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/24/2020	02/26/2050		300,000,000	1.438% [LIBOR]			155,094	42,183,597		42,183,597	42,183,597				8,169,149		0001
Interest Rate Swap /123698/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 1.3345%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/24/2020	02/26/2032		20,000,000	1.3345% [LIBOR]			3,152	1,437,384		1,437,384	1,437,384				341,467		0001
Interest Rate Swap /123714/[Quarterly] LIBOR [0.3595%]/Semi-Annual FIXED 1.3835%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE TORONTO-DOMINION BANK /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/24/2020	02/26/2035		50,000,000	1.3835% [LIBOR]			16,387	4,182,143		4,182,143	4,182,143				957,209		0001
Interest Rate Swap /123764/[Quarterly] LIBOR [0.36925%]/Semi-Annual FIXED 1.353%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	GOLDMAN SACHS BANK USA /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/25/2020	02/27/2035		50,000,000	1.353% [LIBOR]			10,363	3,964,476		3,964,476	3,964,476				957,209		0001
Interest Rate Swap /123769/[Quarterly] LIBOR [0.36925%]/Semi-Annual FIXED 1.3995%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/25/2020	02/27/2040		25,000,000	1.3995% [LIBOR]			9,186	2,433,382		2,433,382	2,433,382				554,245		0001
Interest Rate Swap /123770/[Quarterly] LIBOR [0.36925%]/Semi-Annual FIXED 1.165%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/25/2020	02/27/2023		25,000,000	1.165% [LIBOR]			(11,007)	618,658		618,658	618,658				203,869		0001
Interest Rate Swap /123821/[Quarterly] LIBOR [0.344%]/Semi-Annual FIXED 1.092%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/27/2020	03/02/2023		50,000,000	1.092% [LIBOR]			(35,310)	1,149,154		1,149,154	1,149,154				408,503		0001
Interest Rate Swap /123822/[Quarterly] LIBOR [0.344%]/Semi-Annual FIXED 1.397%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/27/2020	03/02/2050		44,000,000	1.397% [LIBOR]			13,288	5,702,015		5,702,015	5,702,015				1,198,344		0001
Interest Rate Swap /123823/[Quarterly] LIBOR [0.344%]/Semi-Annual FIXED 1.3275%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/27/2020	03/02/2035		42,000,000	1.3275% [LIBOR]			3,035	3,182,844		3,182,844	3,182,844				804,330		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /123824/[Quarterly] LIBOR [0.344%]/Semi-Annual FIXED 1.1045%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	02/27/2020	03/02/2025		57,000,000	1.1045% [LIBOR]			(37,898)	2,128,231		2,128,231	2,128,231				616,549		0001
Interest Rate Swap /123897/[Quarterly] LIBOR [0.33713%]/Semi-Annual FIXED 1.1585%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	02/28/2020	03/03/2032		80,000,000	1.1585% [LIBOR]			(16,244)	4,142,781		4,142,781	4,142,781				1,367,041		0001
Interest Rate Swap /123900/[Quarterly] LIBOR [0.33713%]/Semi-Annual FIXED 1.2925%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	MIZUHO CAPITAL MARKETS LLC /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	02/28/2020	03/03/2050		35,000,000	1.2925% [LIBOR]			8,266	3,542,372		3,542,372	3,542,372				953,389		0001
Interest Rate Swap /123947/[Semi-Annual] FIXED [1.299%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	03/03/2020	03/05/2040		30,000,000	LIBOR [1.299%]			(17,734)	(2,359,698)		(2,359,698)	(2,359,698)				665,432		0001
Interest Rate Swap /123949/[Semi-Annual] FIXED [1.237%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	03/03/2020	03/05/2035		120,000,000	LIBOR [1.237%]			(46,962)	(7,550,077)		(7,550,077)	(7,550,077)				2,298,869		0001
Interest Rate Swap /123950/[Semi-Annual] FIXED [1.0335%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	03/03/2020	03/05/2027		45,000,000	LIBOR [1.0335%]			11,897	(1,772,365)		(1,772,365)	(1,772,365)				581,528		0001
Interest Rate Swap /123952/[Semi-Annual] FIXED [1.305%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	03/03/2020	03/05/2050		300,000,000	LIBOR [1.305%]			(183,139)	(31,400,308)		(31,400,308)	(31,400,308)				8,173,280		0001
Interest Rate Swap /123953/[Semi-Annual] FIXED [1.3225%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	03/03/2020	03/05/2050		450,000,000	LIBOR [1.3225%]			(300,083)	(49,241,729)		(49,241,729)	(49,241,729)				12,259,919		0001
Interest Rate Swap /123954/[Semi-Annual] FIXED [1.274%]/Quarterly LIBOR 0.32663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	03/03/2020	03/05/2050		300,000,000	LIBOR [1.274%]			(153,172)	(28,871,574)		(28,871,574)	(28,871,574)				8,173,280		0001
Interest Rate Swap /123982/[Semi-Annual] FIXED [1.0975%]/Quarterly LIBOR 0.31288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME	VYVVCKR63DVZZN70PB21	03/05/2020	03/09/2035		75,000,000	LIBOR [1.0975%]			(50,291)	(3,227,151)		(3,227,151)	(3,227,151)				1,437,283		0001
Interest Rate Swap /124018/[Quarterly] LIBOR [0.30975%]/Semi-Annual FIXED 0.8445%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	WELLS FARGO BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME	FOR8UP27PHTHYVLBNG30	03/06/2020	03/10/2050		20,000,000	0.8445% [LIBOR]			2,668	(410,335)		(410,335)	(410,335)				544,885		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /124041/[Semi-Annual] FIXED [0.8705%]/Quarterly LIBOR 0.30975%	Portfolio Hedge	ScheduleD	Interest	THE TORONTO-DOMINION BANK /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/06/2020	03/10/2050		42,000,000	LIBOR [0.8705%]			(8,970)	564,708		564,708	564,708				1,144,259		0001
Interest Rate Swap /124046/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 0.606%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	GOLDMAN SACHS BANK USA /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	03/09/2020	03/11/2050		25,000,000	0.606% [LIBOR]			(7,153)	(2,134,950)		(2,134,950)	(2,134,950)				681,221		0001
Interest Rate Swap /124052/[Quarterly] LIBOR [0.31463%]/Semi-Annual FIXED 0.685%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	03/09/2020	03/11/2050		200,000,000	0.685% [LIBOR]			(8,948)	(12,782,034)		(12,782,034)	(12,782,034)				5,449,771		0001
Interest Rate Swap /124107/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 0.7585%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	03/11/2020	03/13/2035		70,000,000	0.7585% [LIBOR]			8,340	(379,557)		(379,557)	(379,557)				1,341,920		0001
Interest Rate Swap /124109/[Semi-Annual] FIXED [0.787%]/Quarterly LIBOR 0.31338%	Portfolio Hedge	ScheduleD	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/11/2020	03/13/2050		205,000,000	LIBOR [0.787%]			(41,951)	7,414,697		7,414,697	7,414,697				5,586,956		0001
Interest Rate Swap /124137/[Quarterly] LIBOR [0.31338%]/Semi-Annual FIXED 0.773%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	03/11/2020	03/13/2040		55,000,000	0.773% [LIBOR]			8,945	(1,101,755)		(1,101,755)	(1,101,755)				1,220,579		0001
Interest Rate Swap /124211/[Semi-Annual] FIXED [0.725%]/Quarterly LIBOR 0.32088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/12/2020	03/16/2050		150,000,000	LIBOR [0.725%]			(13,274)	7,959,128		7,959,128	7,959,128				4,088,016		0001
Interest Rate Swap /124212/[Semi-Annual] FIXED [0.7625%]/Quarterly LIBOR 0.32088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/12/2020	03/16/2050		150,000,000	LIBOR [0.7625%]			(29,680)	6,428,505		6,428,505	6,428,505				4,088,016		0001
Interest Rate Swap /124213/[Semi-Annual] FIXED [0.7565%]/Quarterly LIBOR 0.32088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/12/2020	03/16/2050		75,000,000	LIBOR [0.7565%]			(13,528)	3,336,702		3,336,702	3,336,702				2,044,008		0001
Interest Rate Swap /124214/[Semi-Annual] FIXED [0.788%]/Quarterly LIBOR 0.32088%	Portfolio Hedge	ScheduleD	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/12/2020	03/16/2050		125,000,000	LIBOR [0.788%]			(34,031)	4,489,734		4,489,734	4,489,734				3,406,680		0001
Interest Rate Swap /124250/[Quarterly] LIBOR [0.32088%]/Semi-Annual FIXED 0.684%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	03/12/2020	03/16/2050		30,000,000	0.684% [LIBOR]			(933)	(1,926,522)		(1,926,522)	(1,926,522)				817,603		0001
Interest Rate Swap /124294/[Quarterly] LIBOR [0.299%]/Semi-Annual FIXED 0.8875%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BNP PARIBAS LONDON /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	03/13/2020	03/17/2030		50,000,000	0.8875% [LIBOR]			14,647	1,270,916		1,270,916	1,270,916				779,423		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /124325/[Semi-Annual] FIXED [0.955%]/Quarterly LIBOR 0.299%	Portfolio Hedge	ScheduleD	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/13/2020	03/17/2050		175,000,000	LIBOR [0.955%]			(85,390)	(1,675,425)		(1,675,425)	(1,675,425)				4,769,352		0001
Interest Rate Swap /124326/[Semi-Annual] FIXED [0.884%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/13/2020	03/17/2050		120,000,000	LIBOR [0.884%]			(33,940)	1,169,714		1,169,714	1,169,714				3,270,413		0001
Interest Rate Swap /124329/[Semi-Annual] FIXED [0.92%]/Quarterly LIBOR 0.299%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/13/2020	03/17/2050		85,000,000	LIBOR [0.92%]			(32,881)	(4,181)		(4,181)	(4,181)				2,316,542		0001
Interest Rate Swap /124330/[Semi-Annual] FIXED [0.945%]/Quarterly LIBOR 0.299%	Portfolio Hedge	ScheduleD	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/13/2020	03/17/2050		200,000,000	LIBOR [0.945%]			(91,811)	(1,370,505)		(1,370,505)	(1,370,505)				5,450,688		0001
Interest Rate Swap /124336/[Semi-Annual] FIXED [0.9025%]/Quarterly LIBOR 0.299%	Portfolio Hedge	ScheduleD	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/13/2020	03/17/2050		230,000,000	LIBOR [0.9025%]			(77,344)	1,084,023		1,084,023	1,084,023				6,268,291		0001
Interest Rate Swap /124340/[Semi-Annual] FIXED [0.985%]/Quarterly LIBOR 0.299%	Portfolio Hedge	ScheduleD	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/13/2020	03/17/2050		125,000,000	LIBOR [0.985%]			(71,827)	(2,217,233)		(2,217,233)	(2,217,233)				3,406,680		0001
Interest Rate Swap /124390/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 0.767%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BANK OF AMERICA, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	03/16/2020	03/18/2030		50,000,000	0.767% [LIBOR]			(9,478)	691,021		691,021	691,021				779,423		0001
Interest Rate Swap /124392/[Semi-Annual] FIXED [0.8375%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/16/2020	03/18/2050		150,000,000	LIBOR [0.8375%]			(1,821)	3,363,192		3,363,192	3,363,192				4,088,704		0001
Interest Rate Swap /124393/[Semi-Annual] FIXED [0.9275%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/16/2020	03/18/2050		120,000,000	LIBOR [0.9275%]			(32,357)	(248,732)		(248,732)	(248,732)				3,270,963		0001
Interest Rate Swap /124394/[Semi-Annual] FIXED [0.84%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/16/2020	03/18/2050		200,000,000	LIBOR [0.84%]			(3,859)	4,348,177		4,348,177	4,348,177				5,451,605		0001
Interest Rate Swap /124395/[Semi-Annual] FIXED [0.885%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/16/2020	03/18/2050		180,000,000	LIBOR [0.885%]			(26,648)	1,708,896		1,708,896	1,708,896				4,906,445		0001

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Interest Rate Swap /124420/[Semi-Annual] FIXED [0.815%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/16/2020	03/18/2050		200,000,000	LIBOR [0.815%]			10,447	5,708,957		5,708,957	5,708,957				5,451,605		0001
Interest Rate Swap /124421/[Semi-Annual] FIXED [0.835%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/16/2020	03/18/2050		120,000,000	LIBOR [0.835%]			(599)	2,772,200		2,772,200	2,772,200				3,270,963		0001
Interest Rate Swap /124450/[Semi-Annual] FIXED [0.865%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/17/2020	03/19/2050		200,000,000	LIBOR [0.865%]			68,544	2,990,716		2,990,716	2,990,716				5,452,522		0001
Interest Rate Swap /124451/[Semi-Annual] FIXED [0.81%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/17/2020	03/19/2050		250,000,000	LIBOR [0.81%]			124,639	7,481,470		7,481,470	7,481,470				6,815,653		0001
Interest Rate Swap /124452/[Semi-Annual] FIXED [0.99%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/17/2020	03/19/2050		150,000,000	LIBOR [0.99%]			(1,717)	(2,861,156)		(2,861,156)	(2,861,156)				4,089,392		0001
Interest Rate Swap /124453/[Semi-Annual] FIXED [1.0475%]/Quarterly LIBOR 0.31625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/17/2020	03/19/2050		150,000,000	LIBOR [1.0475%]			(26,154)	(5,209,085)		(5,209,085)	(5,209,085)				4,089,392		0001
Interest Rate Swap /124501/[Quarterly] LIBOR [0.30638%]/Semi-Annual FIXED 1.0125%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	THE TORONTO-DOMINION BANK /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	03/18/2020	03/20/2030		50,000,000	1.0125% [LIBOR]			(7,466)	1,870,748		1,870,748	1,870,748				779,423		0001
Interest Rate Swap /124505/[Semi-Annual] FIXED [1.005%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/18/2020	03/20/2050		200,000,000	LIBOR [1.005%]			34,072	(4,635,418)		(4,635,418)	(4,635,418)				5,452,522		0001
Interest Rate Swap /124506/[Semi-Annual] FIXED [1.0005%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/18/2020	03/20/2050		100,000,000	LIBOR [1.0005%]			18,298	(2,195,208)		(2,195,208)	(2,195,208)				2,726,261		0001
Interest Rate Swap /124507/[Semi-Annual] FIXED [1.06%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/18/2020	03/20/2050		150,000,000	LIBOR [1.06%]			2,408	(5,722,409)		(5,722,409)	(5,722,409)				4,089,392		0001
Interest Rate Swap /124508/[Semi-Annual] FIXED [1.0325%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/18/2020	03/20/2050		200,000,000	LIBOR [1.0325%]			18,641	(6,132,649)		(6,132,649)	(6,132,649)				5,452,522		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /124516/[Semi-Annual] FIXED [1.005%]/Quarterly LIBOR 0.30638%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/18/2020	03/20/2050		200,000,000	LIBOR [1.005%]			34,072	(4,635,418)		(4,635,418)	(4,635,418)				5,452,522		0001
Interest Rate Swap /124517/[At Maturity] FIXED [1.185%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2020	03/20/2050		75,000,000	[1.185%] Inflation to Maturity				13,712,211		13,712,211	13,712,211				2,044,696		0001
Interest Rate Swap /124540/[At Maturity] FIXED [1.145%]/At Maturity 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/19/2020	03/23/2050		75,000,000	[1.145%] Inflation to Maturity				14,724,300		14,724,300	14,724,300				2,044,696		0001
Interest Rate Swap /124541/[Semi-Annual] FIXED [1.025%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/19/2020	03/23/2050		125,000,000	LIBOR [1.025%]			41,469	(3,578,646)		(3,578,646)	(3,578,646)				3,407,826		0001
Interest Rate Swap /124542/[Semi-Annual] FIXED [1.0475%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/19/2020	03/23/2050		130,000,000	LIBOR [1.0475%]			35,165	(4,518,179)		(4,518,179)	(4,518,179)				3,544,140		0001
Interest Rate Swap /124543/[Semi-Annual] FIXED [0.96%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/19/2020	03/23/2050		150,000,000	LIBOR [0.96%]			76,304	(1,639,751)		(1,639,751)	(1,639,751)				4,089,392		0001
Interest Rate Swap /124544/[Semi-Annual] FIXED [1.06%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/19/2020	03/23/2050		125,000,000	LIBOR [1.06%]			29,559	(4,769,824)		(4,769,824)	(4,769,824)				3,407,826		0001
Interest Rate Swap /124545/[Semi-Annual] FIXED [1.009%]/Quarterly LIBOR 0.30513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/19/2020	03/23/2050		125,000,000	LIBOR [1.009%]			46,913	(3,034,108)		(3,034,108)	(3,034,108)				3,407,826		0001
Interest Rate Swap /124595/[Semi-Annual] FIXED [0.981%]/Quarterly LIBOR 0.29663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/20/2020	03/24/2050		125,000,000	LIBOR [0.981%]			61,456	(2,083,935)		(2,083,935)	(2,083,935)				3,407,826		0001
Interest Rate Swap /124596/[Semi-Annual] FIXED [0.9415%]/Quarterly LIBOR 0.29663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/20/2020	03/24/2050		100,000,000	LIBOR [0.9415%]			59,808	(591,596)		(591,596)	(591,596)				2,726,261		0001
Interest Rate Swap /124597/[Semi-Annual] FIXED [0.8275%]/Quarterly LIBOR 0.29663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/20/2020	03/24/2050		110,000,000	LIBOR [0.8275%]			99,577	2,763,783		2,763,783	2,763,783				2,998,887		0001
Interest Rate Swap /124598/[Semi-Annual] FIXED [0.935%]/Quarterly LIBOR 0.29663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/20/2020	03/24/2050		125,000,000	LIBOR [0.935%]			76,949	(518,257)		(518,257)	(518,257)				3,407,826		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /124620/[Quarterly] LIBOR [0.29688%]/Semi-Annual FIXED 0.677%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	BANK OF AMERICA, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	03/23/2020	03/25/2030		50,000,000	0.677% [LIBOR]			(67,538)	256,116		256,116	256,116				780,224		0001
Interest Rate Swap /124643/[Semi-Annual] FIXED [0.7525%]/Quarterly LIBOR 0.29688%	Portfolio Hedge	ScheduleD	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/23/2020	03/25/2050		85,000,000	LIBOR [0.7525%]			97,701	3,871,914		3,871,914	3,871,914				2,317,712		0001
Interest Rate Swap /124644/[Semi-Annual] FIXED [0.811%]/Quarterly LIBOR 0.29688%	Portfolio Hedge	ScheduleD	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/23/2020	03/25/2050		105,000,000	LIBOR [0.811%]			104,309	3,110,262		3,110,262	3,110,262				2,863,056		0001
Interest Rate Swap /124651/[Semi-Annual] FIXED [0.835%]/Quarterly LIBOR 0.29688%	Portfolio Hedge	ScheduleD	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/23/2020	03/25/2050		110,000,000	LIBOR [0.835%]			102,237	2,539,460		2,539,460	2,539,460				2,999,392		0001
Interest Rate Swap /124704/[Quarterly] LIBOR [0.28375%]/Semi-Annual FIXED 0.739%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	GOLDMAN SACHS BANK USA /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	03/24/2020	03/26/2030		50,000,000	0.739% [LIBOR]			(61,934)	556,030		556,030	556,030				780,224		0001
Interest Rate Swap /124832/[Semi-Annual] FIXED [0.8645%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/26/2020	03/30/2050		250,000,000	LIBOR [0.8645%]			334,058	3,763,686		3,763,686	3,763,686				6,817,945		0001
Interest Rate Swap /124833/[Semi-Annual] FIXED [0.868%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/26/2020	03/30/2050		250,000,000	LIBOR [0.868%]			331,846	3,525,290		3,525,290	3,525,290				6,817,945		0001
Interest Rate Swap /124834/[Semi-Annual] FIXED [0.84%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/26/2020	03/30/2050		125,000,000	LIBOR [0.84%]			174,770	2,716,228		2,716,228	2,716,228				3,408,973		0001
Interest Rate Swap /124835/[Semi-Annual] FIXED [0.857%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/26/2020	03/30/2050		125,000,000	LIBOR [0.857%]			169,399	2,137,267		2,137,267	2,137,267				3,408,973		0001
Interest Rate Swap /124836/[Semi-Annual] FIXED [0.834%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/26/2020	03/30/2050		110,000,000	LIBOR [0.834%]			155,466	2,570,099		2,570,099	2,570,099				2,999,896		0001
Interest Rate Swap /124837/[Semi-Annual] FIXED [0.838%]/Quarterly LIBOR 0.30788%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	03/26/2020	03/30/2050		140,000,000	LIBOR [0.838%]			196,450	3,118,462		3,118,462	3,118,462				3,818,049		0001

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Interest Rate Swap /124838/[Quarterly] LIBOR [0.30788%]/Semi-Annual FIXED 0.485%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	03/26/2020	03/30/2023		15,000,000	0.485% [LIBOR]			(34,433)	105,808		105,808	105,808				124,373		0001
Interest Rate Swap /124926/[Quarterly] LIBOR [0.29613%]/Semi-Annual FIXED 0.795%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	03/30/2020	04/01/2050		52,000,000	0.795% [LIBOR]			(85,060)	(1,579,759)		(1,579,759)	(1,579,759)				1,418,133		0001
Interest Rate Swap /125055/[Quarterly] LIBOR [0.30375%]/Semi-Annual FIXED 0.69%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	04/02/2020	04/06/2030		136,000,000	0.69% [LIBOR]			(224,506)	821,733		821,733	821,733				2,125,476		0001
Interest Rate Swap /125056/[Quarterly] LIBOR [0.30375%]/Semi-Annual FIXED 0.435%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	04/02/2020	04/06/2023		100,000,000	0.435% [LIBOR]			(225,286)	556,289		556,289	556,289				832,166		0001
Interest Rate Swap /125208/[Semi-Annual] FIXED [0.97%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/07/2020	04/09/2050		160,000,000	LIBOR [0.97%]			133,378	(2,148,382)		(2,148,382)	(2,148,382)				4,365,684		0001
Interest Rate Swap /125209/[Semi-Annual] FIXED [0.985%]/Quarterly LIBOR 1.31988%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/07/2020	04/09/2050		140,000,000	LIBOR [0.985%]			111,922	(2,452,496)		(2,452,496)	(2,452,496)				3,819,974		0001
Interest Rate Swap /125265/[Semi-Annual] FIXED [0.8115%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/08/2020	04/14/2030		50,000,000	LIBOR [0.8115%]			55,281	(874,330)		(874,330)	(874,330)				782,224		0001
Interest Rate Swap /125266/[Semi-Annual] FIXED [0.699%]/Quarterly LIBOR 1.31138%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MIZUHO CAPITAL MARKETS LLC /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/08/2020	04/14/2027		75,000,000	LIBOR [0.699%]			100,968	(1,240,752)		(1,240,752)	(1,240,752)				977,161		0001
Interest Rate Swap /125281/[Semi-Annual] FIXED [0.9075%]/Quarterly LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/09/2020	04/15/2035		165,000,000	LIBOR [0.9075%]			114,051	(2,522,086)		(2,522,086)	(2,522,086)				3,172,766		0001
Interest Rate Swap /125282/[Semi-Annual] FIXED [1.0185%]/Quarterly LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/09/2020	04/15/2050		85,000,000	LIBOR [1.0185%]			38,835	(2,253,243)		(2,253,243)	(2,253,243)				2,319,659		0001
Interest Rate Swap /125283/[Semi-Annual] FIXED [0.933%]/Quarterly LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/09/2020	04/15/2035		50,000,000	LIBOR [0.933%]			31,869	(947,567)		(947,567)	(947,567)				961,444		0001

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Interest Rate Swap /125284/[Semi-Annual] FIXED [0.7885%]/Quarterly LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/09/2020	04/15/2030		70,000,000	LIBOR [0.7885%]			65,971	(1,068,656)		(1,068,656)	(1,068,656)				1,095,114		0001
Interest Rate Swap /125285/[Semi-Annual] FIXED [0.9875%]/Quarterly LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/09/2020	04/15/2050		200,000,000	LIBOR [0.9875%]			104,465	(3,610,612)		(3,610,612)	(3,610,612)				5,458,022		0001
Interest Rate Swap /125286/[Semi-Annual] FIXED [1.03%]/Quarterly LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/09/2020	04/15/2050		200,000,000	LIBOR [1.03%]			86,521	(5,929,106)		(5,929,106)	(5,929,106)				5,458,022		0001
Interest Rate Swap /125287/[Semi-Annual] FIXED [1.0325%]/Quarterly LIBOR 1.21888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	04/09/2020	04/15/2050		100,000,000	LIBOR [1.0325%]			42,733	(3,032,744)		(3,032,744)	(3,032,744)				2,729,011		0001
Interest Rate Swap /125351/[Quarterly] LIBOR [1.17613%]/Semi-Annual FIXED 0.4375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	04/14/2020	04/16/2022		190,000,000	0.4375% [LIBOR]			(298,582)	639,448		639,448	639,448				1,274,559		0001
Interest Rate Swap /125899/[Quarterly] LIBOR [0.55613%]/Semi-Annual FIXED 0.807%	Portfolio Hedge		Interest	BNP PARIBAS LONDON /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	04/30/2020	05/04/2050		20,000,000	0.807% [LIBOR]			7,635	(622,831)		(622,831)	(622,831)				546,260		0001
Interest Rate Swap /125940/[Quarterly] LIBOR [0.54088%]/Semi-Annual FIXED 0.76%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	05/01/2020	05/05/2035		100,000,000	0.76% [LIBOR]			32,583	(604,322)		(604,322)	(604,322)				1,926,785		0001
Interest Rate Swap /126056/[Semi-Annual] FIXED [0.8225%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/06/2020	05/11/2035		240,000,000	LIBOR [0.8225%]			(121,972)	(724,334)		(724,334)	(724,334)				4,625,840		0001
Interest Rate Swap /126057/[Semi-Annual] FIXED [0.7575%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/06/2020	05/11/2032		450,000,000	LIBOR [0.7575%]			(188,073)	(2,216,171)		(2,216,171)	(2,216,171)				7,748,629		0001
Interest Rate Swap /126058/[Semi-Annual] FIXED [0.818%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	05/06/2020	05/11/2035		365,000,000	LIBOR [0.818%]			(183,219)	(864,414)		(864,414)	(864,414)				7,035,132		0001
Interest Rate Swap /126059/[Semi-Annual] FIXED [0.755%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/06/2020	05/11/2032		300,000,000	LIBOR [0.755%]			(124,341)	(1,390,051)		(1,390,051)	(1,390,051)				5,165,753		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /126060/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 0.9075%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/06/2020	05/11/2050		728,000,000	0.9075% [LIBOR]			455,928	(2,629,684)		(2,629,684)	(2,629,684)				19,890,527		0001
Interest Rate Swap /126061/[Semi-Annual] FIXED [0.88872%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	05/06/2020	05/11/2040		530,000,000	LIBOR [0.88872%]			(318,101)	(638,117)		(638,117)	(638,117)				11,809,608		0001
Interest Rate Swap /126063/[Semi-Annual] FIXED [0.88657%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/06/2020	05/11/2040		527,000,000	LIBOR [0.88657%]			(314,727)	(420,163)		(420,163)	(420,163)				11,742,762		0001
Interest Rate Swap /126064/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 0.91122%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	05/06/2020	05/11/2050		366,000,000	0.91122% [LIBOR]			231,107	(949,896)		(949,896)	(949,896)				9,999,908		0001
Interest Rate Swap /126065/[Semi-Annual] FIXED [0.8775%]/Quarterly LIBOR 0.44763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/06/2020	05/11/2040		1,052,000,000	LIBOR [0.8775%]			(615,007)	966,279		966,279	966,279				23,440,959		0001
Interest Rate Swap /126183/[Quarterly] LIBOR [0.44763%]/Semi-Annual FIXED 0.91457%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/06/2020	05/11/2050		365,000,000	0.91457% [LIBOR]			232,174	(613,063)		(613,063)	(613,063)				9,972,586		0001
Interest Rate Swap /126102/[Quarterly] LIBOR [0.43463%]/Semi-Annual FIXED 0.8925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/07/2020	05/12/2050		363,000,000	0.8925% [LIBOR]			221,843	(2,793,869)		(2,793,869)	(2,793,869)				9,919,602		0001
Interest Rate Swap /126103/[Semi-Annual] FIXED [0.8635%]/Quarterly LIBOR 0.43463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/07/2020	05/12/2040		525,000,000	LIBOR [0.8635%]			(300,125)	1,872,327		1,872,327	1,872,327				11,701,142		0001
Interest Rate Swap /126104/[Quarterly] LIBOR [0.43463%]/Semi-Annual FIXED 0.831%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/07/2020	05/12/2050		180,000,000	0.831% [LIBOR]			94,938	(4,411,616)		(4,411,616)	(4,411,616)				4,918,811		0001
Interest Rate Swap /126105/[Semi-Annual] FIXED [0.8115%]/Quarterly LIBOR 0.43463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/07/2020	05/12/2040		261,000,000	LIBOR [0.8115%]			(130,732)	3,499,246		3,499,246	3,499,246				5,817,139		0001
Interest Rate Swap /126106/[Quarterly] LIBOR [0.43463%]/Semi-Annual FIXED 0.843%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/07/2020	05/12/2050		180,000,000	0.843% [LIBOR]			97,878	(3,821,132)		(3,821,132)	(3,821,132)				4,918,811		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /126107/[Semi-Annual] FIXED [0.801%]/Quarterly LIBOR 0.43463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/07/2020	05/12/2040		261,000,000	LIBOR [0.801%]			(127,002)	4,017,872		4,017,872	4,017,872				5,817,139		0001
Interest Rate Swap /126127/[Quarterly] LIBOR [0.43463%]/Semi-Annual FIXED 0.8595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/08/2020	05/12/2050		181,000,000	0.8595% [LIBOR]			102,486	(3,025,936)		(3,025,936)	(3,025,936)				4,946,138		0001
Interest Rate Swap /126128/[Semi-Annual] FIXED [0.8285%]/Quarterly LIBOR 0.43463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/08/2020	05/12/2040		262,000,000	LIBOR [0.8285%]			(137,295)	2,669,756		2,669,756	2,669,756				5,839,427		0001
Interest Rate Swap /126129/[Quarterly] LIBOR [0.43463%]/Semi-Annual FIXED 0.837%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/08/2020	05/12/2050		269,000,000	0.837% [LIBOR]			144,076	(6,151,692)		(6,151,692)	(6,151,692)				7,350,890		0001
Interest Rate Swap /126130/[Semi-Annual] FIXED [0.8065%]/Quarterly LIBOR 0.43463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/08/2020	05/12/2040		391,000,000	LIBOR [0.8065%]			(193,187)	5,612,140		5,612,140	5,612,140				8,714,565		0001
Interest Rate Swap /126154/[Quarterly] LIBOR [0.4335%]/Semi-Annual FIXED 0.925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/11/2020	05/13/2050		271,000,000	0.925% [LIBOR]			174,332	323,381		323,381	323,381				7,405,543		0001
Interest Rate Swap /126155/[Semi-Annual] FIXED [0.8935%]/Quarterly LIBOR 0.4335%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/11/2020	05/13/2040		391,000,000	LIBOR [0.8935%]			(235,105)	(827,389)		(827,389)	(827,389)				8,714,565		0001
Interest Rate Swap /126381/[Semi-Annual] FIXED [0.824%]/Quarterly LIBOR 0.358%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/20/2020	05/22/2035		475,000,000	LIBOR [0.824%]			(235,072)	(1,539,743)		(1,539,743)	(1,539,743)				9,164,546		0001
Interest Rate Swap /126382/[Quarterly] LIBOR [0.358%]/Semi-Annual FIXED 0.939%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/20/2020	05/22/2050		255,000,000	0.939% [LIBOR]			157,965	1,301,376		1,301,376	1,301,376				6,971,814		0001
Interest Rate Swap /126383/[Quarterly] LIBOR [0.358%]/Semi-Annual FIXED 0.9545%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/20/2020	05/22/2050		255,000,000	0.9545% [LIBOR]			162,247	2,382,861		2,382,861	2,382,861				6,971,814		0001
Interest Rate Swap /126384/[Semi-Annual] FIXED [0.842%]/Quarterly LIBOR 0.358%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/20/2020	05/22/2035		475,000,000	LIBOR [0.842%]			(244,335)	(2,776,763)		(2,776,763)	(2,776,763)				9,164,546		0001
Interest Rate Swap /126580/[Semi-Annual] FIXED [0.763%]/Quarterly LIBOR 0.37125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	05/26/2020	05/28/2032		100,000,000	LIBOR [0.763%]			(34,879)	(549,870)		(549,870)	(549,870)				1,725,543		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /126590/[Quarterly] LIBOR [0.3625%]/Semi-Annual FIXED 0.3835%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	05/27/2020	05/29/2025		23,000,000	0.3835% [LIBOR]			198	71,606		71,606	71,606				254,823		0001
Interest Rate Swap /126690/[Quarterly] LIBOR [0.344%]/Semi-Annual FIXED 0.92%	Portfolio Hedge	ScheduleD	Interest	BNP PARIBAS LONDON /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	05/29/2020	06/02/2040		190,000,000	0.92% [LIBOR]			88,160	1,354,858		1,354,858	1,354,858				4,241,088		0001
Interest Rate Swap /126691/[Quarterly] LIBOR [0.344%]/Semi-Annual FIXED 0.96%	Portfolio Hedge	ScheduleD	Interest	BANK OF AMERICA, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	05/29/2020	06/02/2050		185,000,000	0.96% [LIBOR]			91,801	2,009,698		2,009,698	2,009,698				5,059,674		0001
Interest Rate Swap /126800/[Quarterly] LIBOR [0.31763%]/Semi-Annual FIXED 0.2998%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/04/2020	06/08/2023		980,000,000	0.2998% [LIBOR]			(11,164)	1,937,625		1,937,625	1,937,625				8,401,750		0001
Interest Rate Swap /127440/[Quarterly] LIBOR [0.302%]/Semi-Annual FIXED 0.8035%	Portfolio Hedge	ScheduleD	Interest	BNP PARIBAS LONDON /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/30/2020	07/02/2035		200,000,000	0.8035% [LIBOR]				3,033		3,033	3,033				3,874,274		0001
Interest Rate Swap /127441/[Quarterly] LIBOR [0.302%]/Semi-Annual FIXED 0.637%	Portfolio Hedge	ScheduleD	Interest	BNP PARIBAS LONDON /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/30/2020	07/02/2030		300,000,000	0.637% [LIBOR]				1,773		1,773	1,773				4,745,788		0001
Interest Rate Swap 034625 /6630/[At Maturity] FIXED [4.985%]/At Maturity LIBOR 0.3595%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2008	02/25/2030		192,274,651	LIBOR [4.985%]			(6,070,047)	(165,909,139)		(165,909,139)	(51,337,826)				2,986,453		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(3,266,223)		8,425,579	4,031,369,240	XXX	4,031,369,333	2,524,623,715				3,519,400,352	XXX	XXX
Currency Swap 020476 /1663 /CAD/ USD[Monthly] FIXED [8.648%]/Monthly FIXED 9.345%	ASSET HEDGE	Schedule B	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/31/2000	11/01/2020		1,103,493	9.345% [8.648%]			3,168	(38,014)		(38,014)	164,055				3,217		0002
Currency Swap /26781 /GBP/ USD[Semi-Annual] FIXED [5.57%]/Semi-Annual FIXED 5.73%	ASSET HEDGE	Schedule D	Currency	THE ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	02/11/2011	04/28/2031		39,962,500	5.73% [5.57%]			267,438	12,916,024		12,916,024	6,523,708				657,562		0002
Currency Swap /30771 /CAD/ USD[Semi-Annual] FIXED [5.52%]/Semi-Annual FIXED 5.175%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/22/2011	07/19/2021		16,837,782	5.175% [5.52%]			103,813	4,966,378		4,966,378	569,975				86,269		0002
Currency Swap /44151 /GBP/ USD[Semi-Annual] FIXED [4.41%]/Semi-Annual FIXED 4.295%	Portfolio Hedge	Schedule BA, D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/20/2012	08/29/2027		28,332,000	4.295% [4.41%]			108,360	7,117,363		7,117,363	3,619,919				379,320		0002
Currency Swap /45338 /GBP/ USD[Quarterly] FIXED [3.733%]/Quarterly FIXED 3.585%	ASSET HEDGE	Schedule B	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2012	10/20/2024		120,642,000	3.585% [3.733%]			364,721	28,102,671		28,102,671	12,197,495				1,252,296		0002
Currency Swap /49142 /GBP/ USD[Semi-Annual] FIXED [4.08%]/Semi-Annual FIXED 4.095%	ASSET HEDGE	Schedule BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/16/2012	12/12/2027		48,800,250	4.095% [4.08%]			208,615	12,763,990		12,763,990	6,065,292				665,994		0002

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /49985 /CAD/ USD[Monthly] FIXED [5.635%]/Monthly FIXED 4.9%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/03/2012	03/01/2023		62,111,738	4.9% [5.635%]			227,926	17,218,178		17,218,178	2,523,535				507,458		0002
Currency Swap /55780 /GBP/ USD[Semi-Annual] FIXED [4.48%]/Semi-Annual FIXED 4.84%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/13/2013	04/17/2028		65,100,000	4.84% [4.48%]			343,696	15,054,915		15,054,915	8,723,101				909,072		0002
Currency Swap /59812 /GBP/ USD[Semi-Annual] FIXED [4.101%]/Semi-Annual FIXED 4.62%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2013	06/30/2025		48,137,305	4.62% [4.101%]			303,831	10,409,914		10,409,914	3,843,231				538,191		0002
Currency Swap /61615 /GBP/ USD[Semi-Annual] FIXED [3.75%]/Semi-Annual FIXED 4.22%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/25/2013	09/12/2026		14,032,200	4.22% [3.75%]			81,039	3,606,594		3,606,594	1,651,458				174,841		0002
Currency Swap /61621 /GBP/ USD[Semi-Annual] FIXED [4.07%]/Semi-Annual FIXED 4.555%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/25/2013	09/12/2030		14,032,200	4.555% [4.07%]			86,193	3,965,548		3,965,548	2,049,666				224,076		0002
Currency Swap /66399 /GBP/ USD[Quarterly] FIXED [5.01%]/Quarterly FIXED 5.475%	Portfolio Hedge	Schedule D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/10/2013	10/20/2022		134,877,600	5.475% [5.01%]			981,241	33,032,163		33,032,163	10,803,999				1,024,982		0002
Currency Swap /66412 /GBP/ USD[Quarterly] FIXED [5.23%]/Quarterly FIXED 5.7875%	Portfolio Hedge	Schedule D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/10/2013	10/20/2024		87,253,451	5.7875% [5.23%]			694,007	24,178,836		24,178,836	8,939,103				905,716		0002
Currency Swap /68249 /CAD/ USD[Monthly] FIXED [5.33%]/Monthly FIXED 4.936%	Portfolio Hedge	Schedule B	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/08/2013	02/01/2024		58,703,922	4.936% [5.33%]			256,789	15,962,231		15,962,231	2,954,978				556,140		0002
Currency Swap /68303 /CAD/ USD[Monthly] FIXED [5.57%]/Monthly FIXED 5.14%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/08/2013	12/01/2023		26,271,940	5.14% [5.57%]	9,700		116,999	7,053,464		7,053,464	1,267,956				242,927		0002
Currency Swap /68610 /GBP/ USD[Semi-Annual] FIXED [4.66%]/Semi-Annual FIXED 5.105%	Portfolio Hedge	Schedule D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/16/2013	12/11/2028		14,400,000	5.105% [4.66%]			103,281	4,607,750		4,607,750	1,943,831				209,297		0002
Currency Swap /68611 /GBP/ USD[Semi-Annual] FIXED [4.91%]/Semi-Annual FIXED 5.44%	Portfolio Hedge	Schedule D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/16/2013	12/11/2033		40,000,000	5.44% [4.91%]			314,509	14,599,206		14,599,206	6,964,469				733,485		0002
Currency Swap /69330 /GBP/ USD[Semi-Annual] FIXED [4.472%]/Semi-Annual FIXED 4.713%	Portfolio Hedge	Schedule D	Currency	THE ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	10/31/2013	12/03/2023		24,052,500	4.713% [4.472%]			144,113	6,408,894		6,408,894	2,128,944				222,728		0002
Currency Swap /69474 /GBP/ USD[Semi-Annual] FIXED [4.14%]/Semi-Annual FIXED 4.655%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/01/2013	11/27/2043		47,814,000	4.655% [4.14%]			330,215	17,147,018		17,147,018	11,025,444				1,156,714		0002
Currency Swap /70063 /GBP/ USD[Semi-Annual] FIXED [4.56%]/Semi-Annual FIXED 4.881%	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/08/2013	06/17/2024		72,000,000	4.881% [4.56%]			464,123	19,808,859		19,808,859	7,145,163				716,392		0002

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Currency Swap /70365 /GBP/ USD[Semi-Annual] FIXED [4.8%]/Semi-Annual FIXED 5.0575%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/13/2013	12/05/2023		36,765,500	5.0575% [4.8%]			234,050	9,762,596		9,762,596	3,410,966				340,454		0002
Currency Swap /72109 /GBP/ USD[Quarterly] FIXED [4.561%]/Quarterly FIXED 4.7775%	ASSET HEDGE	Schedule B	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/29/2014	01/31/2024		189,851,440	4.7775% [4.561%]			1,235,574	56,216,967		56,216,967	16,939,620				1,796,078		0002
Currency Swap /73633 /GBP/ USD[Quarterly] FIXED [5.234%]/Quarterly FIXED 5.5275%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/01/2014	10/20/2024		14,460,217	5.5275% [5.234%]			112,591	4,631,850		4,631,850	1,483,244				150,101		0002
Currency Swap /73816 /GBP/ USD[Semi-Annual] FIXED [4.51%]/Semi-Annual FIXED 4.886%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		25,155,000	4.886% [4.51%]			188,249	9,201,169		9,201,169	3,508,387				376,485		0002
Currency Swap /73956 /GBP/ USD[Semi-Annual] FIXED [4.25%]/Semi-Annual FIXED 4.52%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2014	07/17/2039		46,852,723	4.52% [4.25%]			313,208	16,047,431		16,047,431	6,024,564				1,022,475		0002
Currency Swap /74472 /EUR/ USD[Semi-Annual] FIXED [2.2%]/Semi-Annual FIXED 3.406%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/20/2014	06/24/2021		71,240,000	3.406% [2.2%]			583,109	13,450,383		13,450,383	1,120,916				352,619		0002
Currency Swap /74950 /JPY/ USD[Semi-Annual] FIXED [0.92%]/Semi-Annual FIXED 3.74%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/10/2014	07/08/2024		58,679,707	3.74% [0.92%]			842,329	7,895,292		7,895,292	2,611,845				588,262		0002
Currency Swap /74966 /AUD/ USD[Semi-Annual] FIXED [6.28%]/Semi-Annual FIXED 4.56%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/11/2014	08/14/2029		27,222,300	4.56% [6.28%]			22,125	7,853,785		7,853,785	2,721,773				411,048		0002
Currency Swap /75252 /GBP/ USD[Semi-Annual] FIXED [4.28%]/Semi-Annual FIXED 4.5275%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/18/2014	07/31/2029		59,325,000	4.5275% [4.28%]			399,242	21,403,999		21,403,999	8,212,839				893,821		0002
Currency Swap /75362 /EUR/ USD[Semi-Annual] FIXED [2.67%]/Semi-Annual FIXED 4.173%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/25/2014	07/24/2021		34,087,500	4.173% [2.67%]			343,575	6,451,135		6,451,135	487,637				176,302		0002
Currency Swap /75364 /EUR/ USD[Semi-Annual] FIXED [3.11%]/Semi-Annual FIXED 4.625%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/25/2014	07/24/2024		42,268,500	4.625% [3.11%]			446,430	9,573,229		9,573,229	2,184,774				426,368		0002
Currency Swap /75432 /GBP/ USD[Semi-Annual] BPLib [2.39438%]/Semi-Annual FIXED 5.092%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/27/2014	06/29/2029		76,612,500	5.092% [2.39438%]			1,108,861	34,873,142		34,873,142	10,080,841				1,149,188		0002
Currency Swap /75815 /CAD/ USD[Semi-Annual] FIXED [3.95%]/Semi-Annual FIXED 3.9453%	Portfolio Hedge	Schedule B, D, Exhibit 5	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/22/2014	10/22/2024		23,776,289	3.9453% [3.95%]			99,280	5,996,741		5,996,741	1,204,086				246,804		0002

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Currency Swap /76359 /EUR/ USD[Semi-Annual] FIXED [2.957%]/Monthly FIXED 4.74%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/26/2014	08/31/2043		43,418,903	4.74% [2.957%]			502,446	11,813,054		11,813,054	4,330,287				1,044,990		0002
Currency Swap /76939 /GBP/ USD[Semi-Annual] FIXED [3.63%]/Semi-Annual FIXED 4.05%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/16/2014	12/16/2024		45,329,644	4.05% [3.63%]			278,278	12,959,491		12,959,491	4,392,388				478,652		0002
Currency Swap /76940 /GBP/ USD[Semi-Annual] FIXED [3.68%]/Semi-Annual FIXED 4.154%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/16/2014	12/16/2026		8,105,000	4.154% [3.68%]			52,396	2,474,959		2,474,959	912,657				103,000		0002
Currency Swap /77709 /GBP/ USD[Semi-Annual] FIXED [3.91%]/Semi-Annual FIXED 4.375%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/31/2014	12/10/2044		49,600,000	4.375% [3.91%]			321,215	16,919,641		16,919,641	10,003,521				1,226,284		0002
Currency Swap /77834 /EUR/ USD[Semi-Annual] FIXED [2.69%]/Semi-Annual FIXED 4.531%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	12/10/2024		40,176,000	4.531% [2.69%]			430,129	5,796,187		5,796,187	2,103,857				423,280		0002
Currency Swap /78060 /AUD/ USD[Quarterly] [2.055%]/Quarterly LIBOR 1.71213%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/24/2014	11/21/2024		38,170,075	1.71213% [2.055%]			223,525	7,789,914		7,789,914	414,446				399,875		0002
Currency Swap /78874 /CAD/ USD[Quarterly] FIXED [5.375%]/Quarterly FIXED 5.172%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/23/2014	04/30/2034		36,626,473	5.172% [5.375%]			108,323	8,206,187		8,206,187	2,826,604				681,046		0002
Currency Swap /80834 /CAD/ USD[Monthly] FIXED [3.8%]/Monthly FIXED 3.802%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2015	04/01/2025		27,033,642	3.802% [3.8%]			46,428	2,957,489		2,957,489	1,329,722				294,593		0002
Currency Swap /79738 /EUR/ USD[Semi-Annual] FIXED [1.39%]/Semi-Annual FIXED 3.385%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/19/2015	04/13/2025		34,850,340	3.385% [1.39%]			355,578	2,182,776		2,182,776	1,892,761				381,368		0002
Currency Swap /79953 /GBP/ USD[Semi-Annual] FIXED [2.84%]/Semi-Annual FIXED 3.41%	ASSET HEDGE	Schedule D	Currency	THE ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	02/26/2015	04/29/2025		35,755,840	3.41% [2.84%]			194,440	8,659,271		8,659,271	3,497,596				392,907		0002
Currency Swap /80233 /EUR/ USD[Semi-Annual] FIXED [1.47%]/Semi-Annual FIXED 3.712%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/11/2015	06/17/2030		42,400,000	3.712% [1.47%]			463,079	1,051,640		1,051,640	3,244,862				669,060		0002
Currency Swap /80551 /EUR/ USD[Semi-Annual] FIXED [2.197%]/Semi-Annual FIXED 4.415%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/18/2015	12/31/2029		46,443,777	4.415% [2.197%]			505,496	(319,122)		(319,122)	2,482,099				715,746		0002
Currency Swap /80692 /CAD/ USD[Monthly] FIXED [3.5%]/Monthly FIXED 3.764%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/20/2015	06/01/2025		6,583,666	3.764% [3.5%]			18,481	736,655		736,655	342,979				73,017		0002
Currency Swap /80705 /CAD/ USD[Monthly] FIXED [3.5%]/Monthly FIXED 3.764%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/20/2015	06/01/2025		8,867,795	3.764% [3.5%]			24,893	992,229		992,229	461,971				98,350		0002

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Currency Swap /80711 /CAD/ USD[Monthly] FIXED [3.5%]/Monthly FIXED 3.764%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/20/2015	06/01/2025		8,921,539	3.764% [3.5%]			25,043	998,243		998,243	464,771				98,945		0002
Currency Swap /80748 /CAD/ USD[Quarterly] FIXED [5.375%]/Quarterly FIXED 5.341%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/26/2015	04/30/2034		19,696,221	5.341% [5.375%]			44,080	3,195,843		3,195,843	1,592,642				366,370		0002
Currency Swap /80805 /EUR/ USD[Quarterly] FIXED [2.59%]/Quarterly FIXED 4.64%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/27/2015	12/31/2036		39,044,251	4.64% [2.59%]	226,745		428,708	4,822,882		4,822,882	3,396,199				792,993		0002
Currency Swap /80936 /GBP/ USD[Quarterly] FIXED [3.03%]/Quarterly FIXED 3.676%	ASSET HEDGE	Schedule D	Currency	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/02/2015	04/20/2027		143,200,000	3.676% [3.03%]			792,414	31,696,463		31,696,463	16,464,180				1,868,472		0002
Currency Swap /81039 /EUR/ USD[Semi-Annual] FIXED [1.53%]/Semi-Annual FIXED 3.577%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/10/2015	05/07/2025		26,575,000	3.577% [1.53%]			264,631	(411,291)		(411,291)	1,387,993				292,627		0002
Currency Swap /81054 /GBP/ USD[Semi-Annual] FIXED [3.57%]/Semi-Annual FIXED 4.3425%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/10/2015	04/30/2030		27,823,600	4.3425% [3.57%]			176,683	6,747,216		6,747,216	3,911,552				436,175		0002
Currency Swap /81070 /GBP/ USD[Semi-Annual] FIXED [3.81%]/Semi-Annual FIXED 4.59%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/10/2015	04/30/2035		27,823,600	4.59% [3.81%]			182,380	7,415,272		7,415,272	4,827,892				535,740		0002
Currency Swap /81087 /GBP/ USD[Semi-Annual] FIXED [3.98%]/Semi-Annual FIXED 4.76%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/10/2015	04/30/2040		34,559,840	4.76% [3.98%]			230,629	9,257,440		9,257,440	6,780,171				769,491		0002
Currency Swap /81260 /GBP/ USD[Semi-Annual] FIXED [3.03%]/Semi-Annual FIXED 3.608%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/22/2015	05/21/2040		70,340,400	3.608% [3.03%]			375,366	17,181,883		17,181,883	12,499,553				1,568,526		0002
Currency Swap /81275 /GBP/ USD[Semi-Annual] FIXED [3.47%]/Semi-Annual FIXED 4.05%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/22/2015	06/01/2030		107,765,100	4.05% [3.47%]			618,970	27,114,145		27,114,145	15,035,244				1,697,940		0002
Currency Swap /81312 /GBP/ USD[Semi-Annual] FIXED [2.83%]/Semi-Annual FIXED 3.3575%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/24/2015	05/27/2027		7,565,000	3.3575% [2.83%]			37,833	1,772,769		1,772,769	892,548				99,430		0002
Currency Swap /81313 /GBP/ USD[Semi-Annual] FIXED [2.77%]/Semi-Annual FIXED 3.2575%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/24/2015	05/27/2025		28,141,800	3.2575% [2.77%]			133,699	6,256,268		6,256,268	2,956,351				311,790		0002
Currency Swap /81448 /GBP/ USD[Semi-Annual] FIXED [3.68%]/Semi-Annual FIXED 4.283%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/01/2015	05/27/2035		71,107,840	4.283% [3.68%]			439,346	19,976,365		19,976,365	11,712,746				1,372,859		0002
Currency Swap /81972 /EUR/ USD[Semi-Annual] FIXED [2.62%]/Semi-Annual FIXED 4.391%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/04/2015	06/25/2025		14,673,100	4.391% [2.62%]			134,547	598,841		598,841	840,015				163,886		0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /81973 /EUR/ USD[Semi-Annual] FIXED [2.77%]/Semi-Annual FIXED 4.5175%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/04/2015	06/25/2027		14,673,100	4.5175% [2.77%]			133,087	645,770		645,770	1,035,173				193,968		0002
Currency Swap /82039 /DKK/ USD[Semi-Annual] FIXED [2.35%]/Semi-Annual FIXED 3.921%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/09/2015	08/27/2025		49,698,795	3.921% [2.35%]			402,193	1,042,474		1,042,474	3,043,851				564,470		0002
Currency Swap /82471 /EUR/ USD[Semi-Annual] FIXED [2.61%]/Semi-Annual FIXED 4.465%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	06/24/2015	06/25/2022		31,175,340	4.465% [2.61%]			295,481	403,675		403,675	809,277				219,891		0002
Currency Swap /82686 /GBP/ USD[Semi-Annual] FIXED [3.66%]/Semi-Annual FIXED 4.1365%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	07/06/2015	08/28/2025		26,435,000	4.1365% [3.66%]			154,775	6,718,995		6,718,995	2,738,784				300,244		0002
Currency Swap /82687 /GBP/ USD[Semi-Annual] FIXED [3.89%]/Semi-Annual FIXED 4.4265%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	07/06/2015	08/28/2027		27,990,000	4.4265% [3.89%]			178,385	7,651,348		7,651,348	3,296,564				374,743		0002
Currency Swap /82688 /GBP/ USD[Semi-Annual] FIXED [4.07%]/Semi-Annual FIXED 4.67%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/06/2015	08/28/2030		31,100,000	4.67% [4.07%]			213,390	9,338,316		9,338,316	4,415,489				495,653		0002
Currency Swap /83339 /EUR/ USD[Semi-Annual] FIXED [2.684%]/Semi-Annual FIXED 4.391%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	08/14/2015	08/19/2030		83,610,000	4.391% [2.684%]			726,996	2,571,184		2,571,184	7,279,286				1,331,212		0002
Currency Swap /83988 /CHF/ USD[Annual] FIXED [0.955%]/Semi-Annual FIXED 3.815%	ASSET HEDGE	Schedule D	Currency	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	09/11/2015	10/08/2025		51,198,034	3.815% [0.955%]			729,509	2,734,575		2,734,575	2,083,320				587,664		0002
Currency Swap /84044 /GBP/ USD[Semi-Annual] FIXED [5.0%]/Semi-Annual FIXED 5.1975%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	09/11/2015	09/14/2020		7,936,150	5.1975% [5.0%]			44,446	1,578,916		1,578,916	455,370				18,184		0002
Currency Swap /84046 /GBP/ USD[Semi-Annual] FIXED [5.0%]/Semi-Annual FIXED 5.351%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	09/11/2015	09/14/2022		6,472,200	5.351% [5.0%]			41,215	1,445,628		1,445,628	509,120				48,108		0002
Currency Swap /84048 /GBP/ USD[Semi-Annual] FIXED [5.0%]/Semi-Annual FIXED 5.544%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	09/11/2015	09/14/2025		20,033,000	5.544% [5.0%]			145,708	5,261,913		5,261,913	2,179,676				228,631		0002
Currency Swap /84200 /EUR/ USD[Semi-Annual] FIXED [1.92%]/Semi-Annual FIXED 3.836%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	09/16/2015	03/22/2023		51,980,000	3.836% [1.92%]			510,536	1,759,254		1,759,254	1,841,716				429,425		0002
Currency Swap /84202 /GBP/ USD[Semi-Annual] FIXED [3.56%]/Semi-Annual FIXED 4.085%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	09/16/2015	03/22/2025		23,265,000	4.085% [3.56%]			138,677	5,892,158		5,892,158	2,445,098				252,991		0002
Currency Swap /84245 /EUR/ USD[Semi-Annual] FIXED [6.5%]/Semi-Annual FIXED 8.5475%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	09/18/2015	09/22/2022		52,394,000	8.5475% [6.5%]			592,386	2,121,549		2,121,549	1,664,794				391,205		0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /84355 /GBP/ USD[Semi-Annual] FIXED [3.38%]/Semi-Annual FIXED 4.178%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/25/2015	10/30/2045		15,170,000	4.178% [3.38%]			103,908	4,702,365		4,702,365	3,250,877				381,745		0002
Currency Swap /84356 /GBP/ USD[Semi-Annual] FIXED [3.22%]/Semi-Annual FIXED 3.9125%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/25/2015	10/30/2035		15,170,000	3.9125% [3.22%]			93,852	4,354,487		4,354,487	2,553,926				296,980		0002
Currency Swap /84357 /GBP/ USD[Semi-Annual] FIXED [3.35%]/Semi-Annual FIXED 4.11%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/25/2015	10/30/2040		15,170,000	4.11% [3.35%]			100,640	4,671,895		4,671,895	2,988,092				341,998		0002
Currency Swap /84528 /GBP/ USD[Semi-Annual] FIXED [2.84%]/Semi-Annual FIXED 3.089%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/02/2015	01/06/2023		23,911,100	3.089% [2.84%]			88,382	4,837,205		4,837,205	1,940,814				189,787		0002
Currency Swap /84529 /GBP/ USD[Semi-Annual] FIXED [3.05%]/Semi-Annual FIXED 3.456%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/02/2015	01/06/2026		16,905,300	3.456% [3.05%]			78,821	3,887,546		3,887,546	1,868,279				198,592		0002
Currency Swap /96336 /EUR/ USD[Monthly] FIXED [2.812%]/Monthly FIXED 4.427%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/14/2015	07/31/2042		61,588,385	4.427% [2.812%]			537,231	3,428,508		3,428,508	5,427,972				1,447,000		0002
Currency Swap /84833 /GBP/ USD[Semi-Annual] FIXED [3.99%]/Semi-Annual FIXED 4.7135%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/27/2015	12/08/2045		42,993,000	4.7135% [3.99%]			306,742	14,191,762		14,191,762	9,907,531				1,084,243		0002
Currency Swap /84834 /GBP/ USD[Semi-Annual] FIXED [3.76%]/Semi-Annual FIXED 4.36%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2015	12/02/2035		21,864,700	4.36% [3.76%]			137,850	6,278,658		6,278,658	3,705,402				429,435		0002
Currency Swap /84835 /GBP/ USD[Semi-Annual] FIXED [3.91%]/Semi-Annual FIXED 4.58%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2015	12/02/2040		21,864,700	4.58% [3.91%]			148,385	6,688,994		6,688,994	4,371,691				494,139		0002
Currency Swap /84992 /EUR/ USD[Semi-Annual] FIXED [2.46%]/Semi-Annual FIXED 4.345%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/03/2015	12/02/2025		76,720,000	4.345% [2.46%]			707,805	876,515		876,515	4,608,140				893,055		0002
Currency Swap /85056 /GBP/ USD[Semi-Annual] FIXED [3.34%]/Semi-Annual FIXED 3.7475%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/05/2015	03/03/2027		109,495,000	3.7475% [3.34%]			540,545	25,791,751		25,791,751	12,664,553				1,414,986		0002
Currency Swap /85253 /GBP/ USD[Semi-Annual] FIXED [3.38%]/Semi-Annual FIXED 4.131%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/19/2015	02/18/2041		35,144,000	4.131% [3.38%]			236,161	10,874,878		10,874,878	6,736,493				798,316		0002
Currency Swap /85261 /GBP/ USD[Semi-Annual] FIXED [3.46%]/Semi-Annual FIXED 4.264%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/19/2015	02/18/2046		14,974,400	4.264% [3.46%]			105,644	5,077,775		5,077,775	3,438,216				379,122		0002
Currency Swap /85416 /CHF/ USD[Annual] FIXED [1.01%]/Semi-Annual FIXED 4.26%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/24/2015	08/15/2026		27,414,759	4.26% [1.01%]			438,117	1,091,684		1,091,684	1,245,634				339,378		0002

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /85420 /CHF/ USD[Annual] FIXED [1.17%]/Semi-Annual FIXED 4.4%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	11/24/2015	08/15/2028		54,043,431	4.4% [1.17%]			855,965	3,633,326		3,633,326	3,356,199				770,475		0002
Currency Swap /85443 /EUR/ USD[Semi-Annual] FIXED [2.48%]/Semi-Annual FIXED 4.128%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	11/25/2015	12/15/2035		59,142,200	4.128% [2.48%]			457,120	(2,757,269)		(2,757,269)	5,627,834				1,162,712		0002
Currency Swap /85771 /EUR/ USD[Semi-Annual] FIXED [2.125%]/Semi-Annual FIXED 4.021%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	12/07/2015	12/31/2021		16,670,938	4.021% [2.125%]			204,871	(493,041)		(493,041)	475,927				102,088		0002
Currency Swap /86050 /EUR/ USD[Semi-Annual] FIXED [3.249%]/Semi-Annual FIXED 4.98%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	12/17/2015	01/15/2036		30,677,200	4.98% [3.249%]			257,461	(344,846)		(344,846)	3,242,405				604,659		0002
Currency Swap /86051 /GBP/ USD[Semi-Annual] FIXED [4.184%]/Semi-Annual FIXED 4.9325%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	12/17/2015	01/15/2036		41,869,000	4.9325% [4.184%]			291,858	11,935,339		11,935,339	7,403,007				825,255		0002
Currency Swap /86580 /EUR/ USD[Semi-Annual] FIXED [1.839%]/Semi-Annual FIXED 3.455%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	01/15/2016	03/30/2026		77,088,000	3.455% [1.839%]			618,635	(2,553)		(2,553)	4,703,326				924,253		0002
Currency Swap /86800 /EUR/ USD[Semi-Annual] FIXED [2.739%]/Semi-Annual FIXED 4.38625%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	01/29/2016	02/08/2034		76,243,200	4.38625% [2.739%]			610,140	(1,324,089)		(1,324,089)	7,249,864				1,406,372		0002
Currency Swap /87332 /GBP/ USD[Semi-Annual] FIXED [3.8%]/Semi-Annual FIXED 4.71%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	02/25/2016	03/30/2041		33,686,400	4.71% [3.8%]			213,798	7,000,341		7,000,341	6,594,133				767,244		0002
Currency Swap /87518 /EUR/ USD[Semi-Annual] FIXED [3.75%]/Semi-Annual FIXED 5.976%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	03/04/2016	12/31/2045		36,892,774	5.976% [3.75%]			411,365	2,756,624		2,756,624	4,882,831				931,497		0002
Currency Swap /87881 /GBP/ USD[Semi-Annual] FIXED [3.5%]/Semi-Annual FIXED 4.2225%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	03/17/2016	04/20/2034		53,502,000	4.2225% [3.5%]			313,545	12,089,292		12,089,292	8,352,802				994,116		0002
Currency Swap /87922 /GBP/ USD[Semi-Annual] FIXED [3.875%]/Semi-Annual FIXED 4.407%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	03/21/2016	03/30/2026		64,665,000	4.407% [3.875%]			329,246	12,099,695		12,099,695	7,611,653				775,306		0002
Currency Swap /87976 /EUR/ USD[Semi-Annual] FIXED [2.742%]/Semi-Annual FIXED 4.695%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	03/22/2016	12/31/2035		23,612,153	4.695% [2.742%]			236,501	1,477,843		1,477,843	2,136,184				464,806		0002
Currency Swap /87987 /GBP/ USD[Semi-Annual] FIXED [3.77%]/Semi-Annual FIXED 4.56%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	03/22/2016	04/27/2036		26,591,400	4.56% [3.77%]			162,035	5,892,896		5,892,896	4,522,537				528,996		0002
Currency Swap /88016 /GBP/ USD[Semi-Annual] FIXED [3.98%]/Semi-Annual FIXED 4.9925%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	03/23/2016	04/05/2046		65,658,000	4.9925% [3.98%]			479,327	16,876,012		16,876,012	15,032,279				1,666,212		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /88039 /AUD/ USD[Semi-Annual] FIXED [5.75%]/Semi-Annual FIXED 4.399%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/23/2016	10/28/2020		15,228,000	4.399% [5.75%]			(45,686)	1,211,985		1,211,985	426,288				43,739		0002
Currency Swap /88160 /GBP/ USD[Quarterly] FIXED [3.41%]/Quarterly FIXED 3.9575%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/29/2016	04/04/2026		119,548,000	3.9575% [3.41%]			574,344	21,446,827		21,446,827	13,820,849				1,435,822		0002
Currency Swap /88192 /GBP/ USD[Quarterly] FIXED [3.24%]/Quarterly FIXED 3.7775%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/01/2016	04/12/2028		108,477,000	3.7775% [3.24%]			491,486	18,494,293		18,494,293	13,329,569				1,512,855		0002
Currency Swap /88568 /EUR/ USD[Semi-Annual] FIXED [1.92%]/Semi-Annual FIXED 3.782%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/28/2016	06/01/2026		57,788,100	3.782% [1.92%]			553,430	3,153,232		3,153,232	3,581,510				703,023		0002
Currency Swap /89028 /EUR/ USD[Semi-Annual] FIXED [2.454%]/Semi-Annual FIXED 4.212%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2016	11/30/2040		46,981,335	4.212% [2.454%]			436,600	2,261,755		2,261,755	3,830,387				1,061,508		0002
Currency Swap /89308 /GBP/ USD[Semi-Annual] FIXED [3.45%]/Semi-Annual FIXED 3.885%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/24/2016	01/31/2027		36,475,000	3.885% [3.45%]			165,159	7,035,149		7,035,149	4,264,664				468,174		0002
Currency Swap /89360 /GBP/ USD[Semi-Annual] FIXED [3.18%]/Semi-Annual FIXED 3.62%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/25/2016	07/20/2028		53,802,000	3.62% [3.18%]			240,423	10,854,022		10,854,022	6,647,593				763,724		0002
Currency Swap /89368 /GBP/ USD[Semi-Annual] FIXED [3.33%]/Semi-Annual FIXED 3.829%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/25/2016	07/20/2031		23,520,000	3.829% [3.33%]			114,558	5,145,239		5,145,239	3,386,914				391,097		0002
Currency Swap /89403 /GBP/ USD[Semi-Annual] FIXED [3.01%]/Semi-Annual FIXED 3.85%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2016	07/20/2051		27,432,900	3.85% [3.01%]			173,457	7,201,068		7,201,068	6,163,976				764,438		0002
Currency Swap /89543 /CAD/ USD[Semi-Annual] FIXED [3.926%]/Semi-Annual FIXED 3.96%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/31/2016	01/31/2035		41,169,865	3.96% [3.926%]			44,616	3,298,486		3,298,486	2,657,459				786,010		0002
Currency Swap /89570 /EUR/ USD[Semi-Annual] FIXED [1.43%]/Semi-Annual FIXED 3.2925%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/02/2016	06/27/2026		20,088,000	3.2925% [1.43%]			188,922	767,021		767,021	1,229,111				246,026		0002
Currency Swap /89585 /GBP/ USD[Semi-Annual] FIXED [2.8%]/Semi-Annual FIXED 3.31%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/02/2016	06/27/2026		40,376,000	3.31% [2.8%]			174,159	7,339,692		7,339,692	4,604,729				494,502		0002
Currency Swap /89609 /EUR/ USD[Semi-Annual] FIXED [2.02%]/Semi-Annual FIXED 3.973%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/03/2016	06/28/2023		31,640,000	3.973% [2.02%]			316,995	1,182,143		1,182,143	1,213,661				273,554		0002
Currency Swap /89936 /GBP/ USD[Semi-Annual] FIXED [3.18%]/Semi-Annual FIXED 4.0325%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2016	08/31/2041		26,479,200	4.0325% [3.18%]			159,255	5,878,537		5,878,537	5,112,225				609,166		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /89964 /EUR/ USD[Semi-Annual] FIXED [3.195%]/Semi-Annual FIXED 5.078%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	06/15/2016	06/30/2036		24,592,761	5.078% [3.195%]			248,814	1,142,103		1,142,103	1,819,011				491,855		0002
Currency Swap /90076 /EUR/ USD[Semi-Annual] FIXED [2.243%]/Semi-Annual FIXED 3.93875%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	06/17/2016	06/22/2031		28,175,000	3.93875% [2.243%]			246,015	1,303,081		1,303,081	2,440,785				466,805		0002
Currency Swap /90137 /EUR/ USD[Semi-Annual] FIXED [2.34%]/Semi-Annual FIXED 4.21%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	06/21/2016	06/29/2026		33,930,000	4.21% [2.34%]			327,563	1,786,443		1,786,443	2,164,276				415,557		0002
Currency Swap /90170 /EUR/ USD[Semi-Annual] FIXED [3.4%]/Semi-Annual FIXED 5.295%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	06/22/2016	09/30/2041		42,260,178	5.295% [3.4%]			432,312	3,184,445		3,184,445	4,139,049				974,049		0002
Currency Swap /90173 /EUR/ USD[Semi-Annual] FIXED [3.34%]/Semi-Annual FIXED 5.2%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	06/22/2016	06/30/2038		16,405,161	5.2% [3.34%]			165,826	1,075,492		1,075,492	1,462,511				348,006		0002
Currency Swap /90402 /GBP/ USD[Semi-Annual] FIXED [6.95%]/Semi-Annual FIXED 7.586%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/29/2016	07/11/2020		47,712,000	7.586% [6.95%]			255,249	3,737,036		3,737,036	3,112,843				47,712		0002
Currency Swap /90732 /GBP/ USD[Semi-Annual] FIXED [2.54%]/Semi-Annual FIXED 3.4735%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	07/21/2016	09/14/2031		11,871,000	3.4735% [2.54%]			62,130	1,475,302		1,475,302	1,573,392				198,729		0002
Currency Swap /90734 /GBP/ USD[Semi-Annual] FIXED [2.74%]/Semi-Annual FIXED 3.8%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	07/21/2016	09/14/2036		22,423,000	3.8% [2.74%]			132,539	3,330,641		3,330,641	3,496,454				451,393		0002
Currency Swap /90753 /CAD/ USD[Semi-Annual] FIXED [3.96%]/Semi-Annual FIXED 3.959%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	07/21/2016	10/13/2026		30,581,040	3.959% [3.96%]			24,627	2,052,065		2,052,065	1,825,096				383,484		0002
Currency Swap /91040 /GBP/ USD[Semi-Annual] FIXED [2.28%]/Semi-Annual FIXED 3.4025%	ASSET HEDGE	Schedule BA	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	08/12/2016	11/14/2026		51,920,000	3.4025% [2.28%]			308,604	5,424,503		5,424,503	5,840,732				655,715		0002
Currency Swap /91145 /GBP/ USD[Semi-Annual] FIXED [2.36%]/Semi-Annual FIXED 3.45125%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	08/19/2016	09/30/2034		65,200,000	3.45125% [2.36%]			383,681	8,367,433		8,367,433	8,519,107				1,231,054		0002
Currency Swap /92304 /GBP/ USD[Semi-Annual] FIXED [3.534%]/Semi-Annual FIXED 4.83%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	10/04/2016	03/31/2045		70,050,678	4.83% [3.534%]			245,775	9,175,982		9,175,982	11,581,456				1,742,489		0002
Currency Swap /92357 /EUR/ USD[Semi-Annual] FIXED [1.5%]/Semi-Annual FIXED 3.3575%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	10/05/2016	10/27/2029		26,880,000	3.3575% [1.5%]			252,970	1,488,659		1,488,659	2,051,849				410,525		0002
Currency Swap /92517 /EUR/ USD[Semi-Annual] FIXED [1.34%]/Semi-Annual FIXED 3.2125%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	10/14/2016	10/31/2026		44,080,000	3.2125% [1.34%]			412,830	1,171,703		1,171,703	2,759,115				554,515		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /92626 /EUR/ USD[Semi-Annual] FIXED [1.67%]/Semi-Annual FIXED 3.655%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/21/2016	11/30/2026		54,375,000	3.655% [1.67%]			528,713	849,805		849,805	3,528,557				688,869		0002
Currency Swap /92774 /GBP/ USD[Semi-Annual] FIXED [2.85%]/Semi-Annual FIXED 3.615%	Portfolio Hedge	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/01/2016	05/18/2024		48,880,000	3.615% [2.85%]			165,143	315,528		315,528	5,128,946				482,031		0002
Currency Swap /92775 /GBP/ USD[Semi-Annual] FIXED [3.22%]/Semi-Annual FIXED 4.036%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/01/2016	12/14/2036		36,720,000	4.036% [3.22%]			132,297	213,835		213,835	5,768,518				744,882		0002
Currency Swap /92803 /GBP/ USD[Semi-Annual] BPLib [2.49438%]/Semi-Annual FIXED 4.1275%	Portfolio Hedge	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/01/2016	12/31/2029		14,989,098	4.1275% [2.49438%]			72,436	818,110		818,110	2,211,364				230,998		0002
Currency Swap /92866 /EUR/ USD[Semi-Annual] FIXED [1.64%]/Semi-Annual FIXED 3.5825%	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/02/2016	11/16/2026		49,950,000	3.5825% [1.64%]			488,279	1,891,510		1,891,510	3,183,658				630,834		0002
Currency Swap /92869 /EUR/ USD[Semi-Annual] FIXED [2.73%]/Semi-Annual FIXED 4.625%	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040		83,325,000	4.625% [2.73%]			799,254	4,081,625		4,081,625	7,399,325				1,843,536		0002
Currency Swap /92930 /CAD/ USD[Quarterly] FIXED [3.89%]/Quarterly FIXED 4.0675%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/04/2016	11/17/2026		55,845,123	4.0675% [3.89%]			66,259	2,641,811		2,641,811	3,274,910				705,287		0002
Currency Swap /93105 /GBP/ USD[Semi-Annual] FIXED [2.93%]/Semi-Annual FIXED 4.1575%	ASSET HEDGE	Schedule D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/16/2016	01/30/2052		18,675,000	4.1575% [2.93%]			111,310	1,641,837		1,641,837	3,949,155				524,730		0002
Currency Swap /93106 /GBP/ USD[Semi-Annual] FIXED [2.93%]/Semi-Annual FIXED 4.1575%	ASSET HEDGE	Schedule D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/16/2016	01/30/2052		6,225,000	4.1575% [2.93%]			37,103	616,677		616,677	1,385,783				174,910		0002
Currency Swap /93584 /GBP/ USD[Semi-Annual] FIXED [3.15%]/Semi-Annual FIXED 4.37%	ASSET HEDGE	Schedule B	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/01/2016	01/05/2037		18,915,000	4.37% [3.15%]			115,595	2,084,921		2,084,921	3,081,802				384,282		0002
Currency Swap /93742 /GBP/ USD[Semi-Annual] FIXED [3.04%]/Semi-Annual FIXED 4.196%	ASSET HEDGE	Schedule B	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2016	02/27/2029		31,825,000	4.196% [3.04%]			188,913	3,130,639		3,130,639	4,083,854				468,271		0002
Currency Swap /94294 /GBP/ USD[Quarterly] FIXED [3.64%]/Quarterly FIXED 4.806%	ASSET HEDGE	Schedule B	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/13/2016	04/12/2028		48,692,250	4.806% [3.64%]			308,255	4,917,158		4,917,158	6,263,706				679,079		0002
Currency Swap /95361 /AUD/ USD[Semi-Annual] FIXED [6.13%]/Semi-Annual FIXED 5.07875%	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/19/2017	02/15/2029		34,398,000	5.07875% [6.13%]			(43,173)	2,764,685		2,764,685	3,018,958				505,252		0002

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Currency Swap /95477 /EUR/ USD[Semi-Annual] FIXED [1.471%]/Semi-Annual FIXED 3.888%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/01/2017	08/14/2023		41,656,250	3.888% [1.471%]			516,187	(845,046)		(845,046)	1,088,689				367,898		0002
Currency Swap /95544 /GBP/ USD[Semi-Annual] FIXED [4.043%]/Semi-Annual FIXED 5.37%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2017	12/31/2035		18,961,302	5.37% [4.043%]			128,035	2,140,972		2,140,972	2,706,633				373,253		0002
Currency Swap /95819 /GBP/ USD[Semi-Annual] FIXED [2.54%]/Semi-Annual FIXED 3.906%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/16/2017	08/16/2027		27,478,000	3.906% [2.54%]			184,617	2,238,572		2,238,572	3,228,081				366,858		0002
Currency Swap /95821 /GBP/ USD[Semi-Annual] FIXED [2.63%]/Semi-Annual FIXED 4.009%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/16/2017	08/16/2027		24,980,000	4.009% [2.63%]			169,359	2,083,442		2,083,442	2,968,266				333,509		0002
Currency Swap /96145 /GBP/ USD[Semi-Annual] FIXED [2.15%]/Semi-Annual FIXED 3.645%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/22/2017	05/22/2024		44,856,000	3.645% [2.15%]			329,765	2,540,659		2,540,659	4,358,281				442,349		0002
Currency Swap /96366 /GBP/ USD[Monthly] FIXED [1.0%]/Monthly FIXED 1.448%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/22/2017	02/25/2047		19,728,784	1.448% [1.0%]			51,804	1,413,774		1,413,774	1,633,987				509,236		0002
Currency Swap /96230 /GBP/ USD[Semi-Annual] FIXED [2.12%]/Semi-Annual FIXED 3.711%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/01/2017	08/05/2024		36,900,000	3.711% [2.12%]			283,969	1,786,128		1,786,128	3,572,732				373,584		0002
Currency Swap /96392 /JPY/ USD[Semi-Annual] FIXED [0.49%]/Semi-Annual FIXED 3.8305%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/09/2017	03/15/2027		20,905,923	3.8305% [0.49%]			346,081	1,653,440		1,653,440	1,496,671				270,770		0002
Currency Swap /96397 /EUR/ USD[Semi-Annual] FIXED [1.51%]/Semi-Annual FIXED 3.7945%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/09/2017	03/15/2027		25,440,000	3.7945% [1.51%]			283,061	207,693		207,693	1,648,974				329,494		0002
Currency Swap /96398 /EUR/ USD[Semi-Annual] FIXED [1.72%]/Semi-Annual FIXED 3.886%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/09/2017	03/15/2029		14,840,000	3.886% [1.72%]			155,716	111,988		111,988	1,085,359				218,984		0002
Currency Swap /96453 /GBP/ USD[Semi-Annual] FIXED [3.074%]/Semi-Annual FIXED 4.682%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/10/2017	06/09/2032		18,225,000	4.682% [3.074%]			136,093	1,900,665		1,900,665	2,709,242				314,877		0002
Currency Swap /96504 /GBP/ USD[Quarterly] FIXED [3.13%]/Quarterly FIXED 4.73%	ASSET HEDGE	Schedule B	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/13/2017	03/13/2024		35,268,263	4.73% [3.13%]			267,362	1,402,350		1,402,350	3,643,892				339,200		0002
Currency Swap /96535 /SGD/ USD[Quarterly] FIXED [7.08%]/Quarterly FIXED 7.705%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2017	03/23/2029		50,176,678	7.705% [7.08%]			116,166	162,636		162,636	4,146,332				741,275		0002
Currency Swap /96726 /GBP/ USD[Semi-Annual] FIXED [3.604%]/Semi-Annual FIXED 5.165%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/24/2017	03/31/2037		156,000,000	5.165% [3.604%]			1,205,817	23,023,846		23,023,846	27,284,159				3,192,288		0002

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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /96802 /GBP/ USD[Semi-Annual] FIXED [2.804%]/Semi-Annual FIXED 4.1705%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2017	03/31/2037		113,958,662	4.1705% [2.804%]			776,320	11,634,446		11,634,446	15,404,336				2,331,980		0002
Currency Swap /96817 /EUR/ USD[Semi-Annual] FIXED [1.09%]/Semi-Annual FIXED 3.406%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/29/2017	04/18/2024		34,432,000	3.406% [1.09%]			394,268	154,554		154,554	1,472,141				335,602		0002
Currency Swap /96976 /EUR/ USD[Semi-Annual] FIXED [1.84%]/Semi-Annual FIXED 4.009%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/05/2017	12/07/2027		48,001,500	4.009% [1.84%]			506,130	480,390		480,390	3,352,310				654,654		0002
Currency Swap /96978 /EUR/ USD[Semi-Annual] FIXED [2.05%]/Semi-Annual FIXED 4.125%	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2029		64,002,000	4.125% [2.05%]			642,560	494,698		494,698	4,986,574				983,218		0002
Currency Swap /97095 // USD[Annual] FIXED [2.375%]/Semi-Annual FIXED 4.678%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/10/2017	04/19/2027		10,595,000	4.678% [2.375%]			117,221	35,388		35,388	721,312				138,142		0002
Currency Swap /97217 /GBP/ USD[Semi-Annual] FIXED [2.49%]/Semi-Annual FIXED 3.919%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/21/2017	07/20/2042		59,473,500	3.919% [2.49%]			435,901	11,074,041		11,074,041	10,892,056				1,396,678		0002
Currency Swap /97329 /EUR/ USD[Semi-Annual] FIXED [1.82%]/Semi-Annual FIXED 3.795%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/28/2017	05/11/2029		20,638,800	3.795% [1.82%]			202,174	641,076		641,076	1,587,347				307,164		0002
Currency Swap /97447 /JPY/ USD[Semi-Annual] FIXED [0.65%]/Semi-Annual FIXED 3.683%	Portfolio Hedge	Schedule D	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	05/02/2017	05/11/2032		94,830,660	3.683% [0.65%]			1,426,852	13,889,221		13,889,221	11,580,607				1,632,905		0002
Currency Swap /97522 /GBP/ USD[Semi-Annual] FIXED [3.38%]/Semi-Annual FIXED 4.8055%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/09/2017	06/15/2037		24,415,719	4.8055% [3.38%]			184,466	4,478,378		4,478,378	4,201,222				502,749		0002
Currency Swap /97523 /GBP/ USD[Semi-Annual] FIXED [3.47%]/Semi-Annual FIXED 4.9825%	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/09/2017	06/15/2042		24,415,719	4.9825% [3.47%]			195,365	5,087,746		5,087,746	4,878,117				572,079		0002
Currency Swap /97573 /CAD/ [Quarterly] FIXED [3.54%]/Semi-Annual FIXED 4.228%	Portfolio Hedge	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2017	05/31/2024		33,819,242	4.228% [3.54%]			109,584	865,545		865,545	1,623,277				334,793		0002
Currency Swap /97608 /GBP/ USD[Semi-Annual] FIXED [2.64%]/Semi-Annual FIXED 4.049%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/17/2017	08/02/2042		35,871,500	4.049% [2.64%]			265,522	7,057,024		7,057,024	6,480,759				842,982		0002
Currency Swap /97967 /EUR/ USD[Semi-Annual] FIXED [1.76%]/Semi-Annual FIXED 3.88625%	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/19/2017	07/06/2027		57,069,000	3.88625% [1.76%]			614,565	2,771,171		2,771,171	3,055,996				756,030		0002
Currency Swap /114533 /EUR/ USD[Semi-Annual] FIXED [3.748%]/Semi-Annual FIXED 5.56375%	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/19/2017	06/30/2050		152,184,000	5.56375% [3.748%]			1,418,426	4,303,470		4,303,470	22,967,654				4,167,730		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /97918 /EUR/ USD[Semi-Annual] FIXED [1.77%]/Semi-Annual FIXED 3.7525%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/24/2017	08/17/2027		69,937,500	3.7525% [1.77%]			702,937	3,793,565		3,793,565	4,858,588				933,737		0002
Currency Swap /98219 /EUR/ USD[Semi-Annual] FIXED [1.96%]/Semi-Annual FIXED 3.97%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/07/2017	06/27/2027		19,367,200	3.97% [1.96%]			198,771	1,210,267		1,210,267	1,345,880				256,021		0002
Currency Swap /98225 /EUR/ USD[Semi-Annual] FIXED [2.21%]/Semi-Annual FIXED 4.117%	Portfolio Hedge	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2029		26,235,800	4.117% [2.21%]			256,468	1,626,353		1,626,353	2,060,411				393,319		0002
Currency Swap /98694 /GBP/ USD[Quarterly] FIXED [3.938%]/Quarterly FIXED 5.475%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/19/2017	06/18/2047		79,374,971	5.475% [3.938%]			488,788	15,789,609		15,789,609	15,333,480				2,061,076		0002
Currency Swap /98619 /CAD/ USD[Semi-Annual] FIXED [3.68%]/Semi-Annual FIXED 3.95%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/20/2017	09/20/2027		17,969,925	3.95% [3.68%]			32,412	1,183,773		1,183,773	978,748				241,426		0002
Currency Swap /98801 /GBP/ USD[Semi-Annual] FIXED [2.86%]/Semi-Annual FIXED 3.998%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/29/2017	09/28/2032		60,060,000	3.998% [2.86%]			367,934	8,056,207		8,056,207	8,392,232				1,050,622		0002
Currency Swap /98812 /GBP/ USD[Semi-Annual] FIXED [3.27%]/Semi-Annual FIXED 4.513%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2017	09/27/2037		26,650,000	4.513% [3.27%]			179,019	4,253,464		4,253,464	4,535,901				553,268		0002
Currency Swap /98819 /GBP/ USD[Semi-Annual] FIXED [3.37%]/Semi-Annual FIXED 4.688%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/30/2017	09/27/2042		26,650,000	4.688% [3.37%]			189,320	4,859,193		4,859,193	5,205,636				628,540		0002
Currency Swap /98871 /GBP/ USD[Semi-Annual] FIXED [3.57%]/Semi-Annual FIXED 4.814%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/03/2017	07/05/2021		20,192,870	4.814% [3.57%]			135,044	1,104,372		1,104,372	1,543,384				101,969		0002
Currency Swap /98889 /EUR/ USD[Semi-Annual] FIXED [2.55%]/Semi-Annual FIXED 4.697%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/05/2017	09/30/2028		74,264,860	4.697% [2.55%]			822,737	5,145,388		5,145,388	4,695,335				1,067,194		0002
Currency Swap /98986 /EUR/ USD[Semi-Annual] FIXED [2.82%]/Semi-Annual FIXED 4.888%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/11/2017	07/18/2027		51,984,000	4.888% [2.82%]			562,262	4,170,669		4,170,669	3,787,073				690,135		0002
Currency Swap /98995 /EUR/ USD[Annual] FIXED [2.15%]/Semi-Annual FIXED 4.301%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/11/2017	07/18/2024		9,634,800	4.301% [2.15%]			108,274	680,891		680,891	468,336				96,948		0002
Currency Swap /99006 /GBP/ USD[Semi-Annual] FIXED [3.19%]/Semi-Annual FIXED 4.4015%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	08/16/2027		36,591,900	4.4015% [3.19%]			236,577	4,103,753		4,103,753	4,431,835				488,539		0002
Currency Swap /99206 // USD[Annual] FIXED [3.5%]/Semi-Annual FIXED 5.701%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2017	06/19/2024		2,326,000	5.701% [3.5%]			27,847	203,124		203,124	113,847				23,173		0002

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /99276 /EUR/ USD[Semi-Annual] FIXED [2.75%]/Semi-Annual FIXED 4.621%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	07/28/2017	09/30/2029		13,277,500	4.621% [2.75%]			135,624	1,504,673		1,504,673	1,139,547				201,908		0002
Currency Swap /99283 /EUR/ USD[Semi-Annual] FIXED [2.87%]/Semi-Annual FIXED 4.67%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	07/28/2017	11/29/2030		15,040,000	4.67% [2.87%]			148,857	1,672,263		1,672,263	1,385,862				242,629		0002
Currency Swap /99288 /GBP/ USD[Semi-Annual] FIXED [3.7%]/Semi-Annual FIXED 5.106%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/28/2017	09/28/2037		60,568,200	5.106% [3.7%]			469,082	12,490,432		12,490,432	11,297,237				1,257,428		0002
Currency Swap /99420 /EUR/ USD[Semi-Annual] FIXED [1.05%]/Semi-Annual FIXED 3.152%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	08/03/2017	09/06/2023		31,995,000	3.152% [1.05%]			348,100	2,973,791		2,973,791	1,233,315				285,275		0002
Currency Swap /99506 /GBP/ USD[Semi-Annual] FIXED [9.0%]/Semi-Annual FIXED 10.455%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	08/11/2017	08/14/2021		11,285,300	10.455% [9.0%]			97,747	777,852		777,852	941,053				59,982		0002
Currency Swap /99508 /GBP/ USD[Semi-Annual] FIXED [5.08%]/Semi-Annual FIXED 6.453%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	08/11/2017	08/14/2021		10,985,000	6.453% [5.08%]			84,009	723,279		723,279	876,262				58,386		0002
Currency Swap /99916 /GBP/ USD[Quarterly] FIXED [3.37%]/Quarterly FIXED 4.6565%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	08/29/2017	06/20/2025		125,800,280	4.6565% [3.37%]			873,360	12,683,229		12,683,229	13,550,940				1,402,265		0002
Currency Swap /100482 /GBP/ USD[Semi-Annual] FIXED [3.05%]/Semi-Annual FIXED 4.129%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	09/27/2017	10/06/2032		33,500,000	4.129% [3.05%]			211,185	5,768,936		5,768,936	4,966,076				586,728		0002
Currency Swap /100483 /GBP/ USD[Semi-Annual] FIXED [3.35%]/Semi-Annual FIXED 4.543%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	09/27/2017	10/06/2037		33,500,000	4.543% [3.35%]			233,275	6,633,846		6,633,846	5,779,351				696,082		0002
Currency Swap /100676 /CAD/ USD[Monthly] FIXED [5.35%]/Monthly FIXED 5.3275%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	10/10/2017	03/01/2023		28,230,129	5.3275% [5.35%]			60,335	2,672,433		2,672,433	1,324,924				230,642		0002
Currency Swap /100689 /EUR/ USD[Semi-Annual] FIXED [2.93%]/Semi-Annual FIXED 4.631%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	10/10/2017	11/01/2037		23,620,000	4.631% [2.93%]			224,179	3,040,941		3,040,941	2,764,813				491,784		0002
Currency Swap /100707 /GBP/ USD[Quarterly] FIXED [3.64%]/Quarterly FIXED 4.7535%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	10/10/2017	10/12/2027		55,727,750	4.7535% [3.64%]			354,575	7,205,418		7,205,418	6,822,862				751,808		0002
Currency Swap /100780 /EUR/ USD[Semi-Annual] FIXED [1.81%]/Semi-Annual FIXED 3.902%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2027		117,680,000	3.902% [1.81%]			1,299,038	14,351,469		14,351,469	8,306,583				1,594,118		0002
Currency Swap /100934 /GBP/ USD[Quarterly] FIXED [2.74%]/Quarterly FIXED 3.907%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	10/24/2017	10/27/2027		106,531,200	3.907% [2.74%]			690,331	14,327,751		14,327,751	13,083,012				1,442,112		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /100956 // USD[Annual] FIXED [3.5%]/Semi-Annual FIXED 6.005%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/25/2017	06/19/2024		10,398,382	6.005% [3.5%]			142,987	1,215,633		1,215,633	487,984				103,593		0002
Currency Swap /101210 /GBP/ USD[Semi-Annual] FIXED [2.85%]/Semi-Annual FIXED 4.293%	ASSET HEDGE	Schedule D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/08/2017	01/19/2043		9,825,000	4.293% [2.85%]			76,224	2,246,197		2,246,197	1,955,295				233,331		0002
Currency Swap /101211 /GBP/ USD[Semi-Annual] FIXED [2.83%]/Semi-Annual FIXED 4.3025%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/08/2017	01/19/2048		32,750,000	4.3025% [2.83%]			258,786	7,820,520		7,820,520	6,881,954				859,649		0002
Currency Swap /101220 /GBP/ USD[Quarterly] FIXED [3.263%]/Quarterly FIXED 4.522%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/09/2017	05/31/2033		83,850,268	4.522% [3.263%]			604,335	10,347,099		10,347,099	9,791,869				1,506,974		0002
Currency Swap /101276 // USD[Annual] FIXED [2.75%]/Semi-Annual FIXED 4.89%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/16/2017	01/27/2030		5,767,300	4.89% [2.75%]			67,173	818,224		818,224	505,857				89,254		0002
Currency Swap /101651 /EUR/ USD[Semi-Annual] FIXED [1.51%]/Semi-Annual FIXED 3.8185%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/30/2017	01/31/2026		17,820,000	3.8185% [1.51%]			215,486	2,327,309		2,327,309	1,051,297				210,661		0002
Currency Swap /101652 /EUR/ USD[Semi-Annual] FIXED [1.8%]/Semi-Annual FIXED 3.992%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/30/2017	01/31/2028		11,880,000	3.992% [1.8%]			137,992	1,674,845		1,674,845	858,548				163,539		0002
Currency Swap /101668 /GBP/ USD[Semi-Annual] FIXED [6.15%]/Semi-Annual FIXED 7.624%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/30/2017	12/04/2020		17,981,600	7.624% [6.15%]			164,380	1,675,622		1,675,622	1,232,172				58,957		0002
Currency Swap /105578 /GBP/ USD[Quarterly] FIXED [3.15%]/Quarterly FIXED 4.367%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/04/2017	11/30/2027		100,082,310	4.367% [3.15%]			691,400	16,119,546		16,119,546	12,274,310				1,363,106		0002
Currency Swap /102086 /CAD/ USD[Semi-Annual] FIXED [3.95%]/Semi-Annual FIXED 4.127%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/11/2017	01/02/2028		38,925,652	4.127% [3.95%]			79,237	3,997,046		3,997,046	2,248,913				533,367		0002
Currency Swap /102265 // USD[Annual] FIXED [3.5%]/Semi-Annual FIXED 6.1425%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2017	06/19/2024		2,358,000	6.1425% [3.5%]			34,071	282,932		282,932	109,467				23,491		0002
Currency Swap /102286 /GBP/ USD[Quarterly] FIXED [3.09%]/Quarterly FIXED 4.47%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/15/2017	12/19/2024		219,945,000	4.47% [3.09%]			1,720,987	29,144,288		29,144,288	22,427,328				2,325,080		0002
Currency Swap /102295 /GBP/ USD[Semi-Annual] FIXED [3.28%]/Semi-Annual FIXED 4.8875%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/15/2017	02/20/2043		26,660,000	4.8875% [3.28%]			238,244	7,493,027		7,493,027	5,465,675				634,261		0002
Currency Swap /102296 /GBP/ USD[Semi-Annual] FIXED [3.32%]/Semi-Annual FIXED 4.985%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/15/2017	02/20/2048		13,330,000	4.985% [3.32%]			123,101	4,216,179		4,216,179	3,109,024				350,404		0002

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /102657 // USD[Annual] FIXED [2.75%]/Semi-Annual FIXED 5.205%	ASSET HEDGE	Schedule D	Currency	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	01/11/2018	01/18/2025		14,324,030	5.205% [2.75%]			193,487	2,044,767		2,044,767	776,844				152,939		0002
Currency Swap /103253 /GBP/ USD[Semi-Annual] FIXED [2.7%]/Semi-Annual FIXED 4.225%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	01/25/2018	04/25/2048		46,475,000	4.225% [2.7%]			428,834	18,493,443		18,493,443	10,428,950				1,225,874		0002
Currency Swap /103256 /GBP/ USD[Semi-Annual] FIXED [2.9%]/Semi-Annual FIXED 4.3105%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	01/25/2018	03/14/2030		10,017,000	4.3105% [2.9%]			87,969	2,658,399		2,658,399	1,316,992				156,069		0002
Currency Swap /103257 /GBP/ USD[Semi-Annual] FIXED [3.02%]/Semi-Annual FIXED 4.458%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	01/25/2018	03/14/2033		7,155,000	4.458% [3.02%]			64,331	2,122,889		2,122,889	1,065,305				127,541		0002
Currency Swap /103436 /EUR/ USD[Semi-Annual] FIXED [2.61%]/Semi-Annual FIXED 5.31%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	02/01/2018	12/31/2025		42,109,018	5.31% [2.61%]			683,496	6,773,398		6,773,398	1,055,967				493,772		0002
Currency Swap /103460 // USD[Annual] FIXED [3.375%]/Semi-Annual FIXED 5.474%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	02/01/2018	02/08/2038		12,500,000	5.474% [3.375%]			157,262	3,610,510		3,610,510	1,725,032				262,277		0002
Currency Swap /103925 /GBP/ USD[Semi-Annual] FIXED [2.7%]/Semi-Annual FIXED 4.101%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	02/16/2018	06/05/2028		15,400,000	4.101% [2.7%]			128,623	3,457,561		3,457,561	1,913,226				216,833		0002
Currency Swap /103929 /GBP/ USD[Semi-Annual] FIXED [2.79%]/Semi-Annual FIXED 4.2%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	02/16/2018	06/05/2030		11,200,000	4.2% [2.79%]			94,551	2,733,913		2,733,913	1,536,935				176,466		0002
Currency Swap /104158 /GBP/ USD[Semi-Annual] FIXED [2.66%]/Semi-Annual FIXED 4.14%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/22/2018	06/17/2028		5,154,100	4.14% [2.66%]			44,672	1,145,708		1,145,708	622,706				72,754		0002
Currency Swap /104161 /GBP/ USD[Semi-Annual] FIXED [2.88%]/Semi-Annual FIXED 4.406%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/22/2018	06/17/2033		5,572,000	4.406% [2.88%]			50,160	1,536,225		1,536,225	828,134				100,296		0002
Currency Swap /104668 /EUR/ USD[Semi-Annual] FIXED [2.92%]/Semi-Annual FIXED 5.4065%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	03/15/2018	03/23/2028		58,179,000	5.4065% [2.92%]			821,066	12,276,190		12,276,190	4,532,733				808,771		0002
Currency Swap /105016 /GBP/ USD[Semi-Annual] FIXED [3.25%]/Semi-Annual FIXED 4.96%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	03/27/2018	04/25/2048		81,928,500	4.96% [3.25%]			849,471	35,788,864		35,788,864	20,488,183				2,161,035		0002
Currency Swap /105018 /GBP/ USD[Semi-Annual] FIXED [3.4%]/Semi-Annual FIXED 5.15%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	03/27/2018	04/25/2048		54,619,000	5.15% [3.4%]			581,822	24,530,835		24,530,835	13,964,171				1,440,690		0002
Currency Swap /105280 /GBP/ USD[Quarterly] FIXED [3.24%]/Quarterly FIXED 4.718%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	04/09/2018	04/06/2025		108,349,880	4.718% [3.24%]			998,770	22,148,106		22,148,106	11,253,886				1,183,198		0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /106011 /EUR/ USD[Semi-Annual] FIXED [3.12%]/Semi-Annual FIXED 5.81%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/11/2018	07/12/2028		30,905,000	5.81% [3.12%]			468,201	7,251,046		7,251,046	2,493,127				437,881		0002
Currency Swap /105553 /EUR/ USD[Semi-Annual] FIXED [1.78%]/Semi-Annual FIXED 4.182%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2018	07/30/2028		123,600,000	4.182% [1.78%]			1,621,956	25,877,795		25,877,795	9,422,807				1,756,686		0002
Currency Swap /105563 // USD[Annual] FIXED [1.75%]/Semi-Annual FIXED 4.482%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/17/2018	04/24/2025		28,376,780	4.482% [1.75%]			415,192	5,287,139		5,287,139	1,523,271				311,499		0002
Currency Swap /105857 /GBP/ USD[Semi-Annual] FIXED [2.91%]/Semi-Annual FIXED 4.532%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/27/2018	06/04/2038		41,370,000	4.532% [2.91%]			387,348	12,850,134		12,850,134	7,291,056				875,882		0002
Currency Swap /105914 /EUR/ USD[Semi-Annual] FIXED [2.23%]/Semi-Annual FIXED 4.817%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/02/2018	05/30/2028		71,820,000	4.817% [2.23%]			992,908	13,222,332		13,222,332	5,443,438				1,010,598		0002
Currency Swap /106473 // USD[Annual] FIXED [1.26%]/Semi-Annual FIXED 4.033%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/23/2018	03/27/2025		46,800,000	4.033% [1.26%]			666,116	5,991,820		5,991,820	2,418,102				509,454		0002
Currency Swap /106728 /EUR/ USD[Semi-Annual] FIXED [3.228%]/Semi-Annual FIXED 5.835%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/01/2018	06/30/2037		37,264,526	5.835% [3.228%]			532,256	6,242,238		6,242,238	2,983,437				768,228		0002
Currency Swap /106757 /GBP/ USD[Quarterly] FIXED [2.36%]/Quarterly FIXED 3.994%	ASSET HEDGE	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	06/04/2018	06/07/2025		266,800,000	3.994% [2.36%]			2,362,288	39,817,920		39,817,920	27,326,084				2,964,963		0002
Currency Swap /106920 // USD[Annual] FIXED [2.7%]/Semi-Annual FIXED 5.341%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/06/2018	06/15/2028		2,117,520	5.341% [2.7%]			29,848	359,179		359,179	166,118				29,871		0002
Currency Swap /106940 /GBP/ USD[Quarterly] FIXED [3.07%]/Quarterly FIXED 4.735%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/07/2018	06/14/2025		57,844,800	4.735% [3.07%]			536,162	9,093,308		9,093,308	6,127,310				644,133		0002
Currency Swap /106953 // USD[Annual] FIXED [3.375%]/Semi-Annual FIXED 5.615%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/07/2018	02/08/2038		5,905,000	5.615% [3.375%]			73,351	1,315,954		1,315,954	785,302				123,900		0002
Currency Swap /106964 // USD[Annual] FIXED [3.375%]/Semi-Annual FIXED 5.64%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/08/2018	02/08/2038		5,885,000	5.64% [3.375%]			73,525	1,303,867		1,303,867	782,193				123,480		0002
Currency Swap /106981 /GBP/ USD[Semi-Annual] FIXED [3.98%]/Semi-Annual FIXED 5.643%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/08/2018	06/17/2038		47,410,321	5.643% [3.98%]			456,407	10,279,870		10,279,870	7,014,283				1,004,606		0002
Currency Swap /107218 /EUR/ USD[Semi-Annual] FIXED [2.88%]/Semi-Annual FIXED 5.43%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030		35,100,000	5.43% [2.88%]			477,072	6,248,473		6,248,473	3,220,412				554,979		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /107314 /GBP/ USD[Semi-Annual] FIXED [3.08%]/Semi-Annual FIXED 4.63%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2018	08/02/2043		49,462,500	4.63% [3.08%]			417,422	11,486,707		11,486,707	8,444,675				1,188,388		0002
Currency Swap /107340 // USD[Annual] FIXED [3.375%]/Semi-Annual FIXED 5.652%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/21/2018	02/08/2038		5,810,000	5.652% [3.375%]			71,759	1,176,524		1,176,524	763,646				121,906		0002
Currency Swap /107357 /GBP/ USD[Semi-Annual] FIXED [3.06%]/Semi-Annual FIXED 4.61%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/21/2018	10/15/2028		13,240,000	4.61% [3.06%]			112,367	2,314,092		2,314,092	1,610,138				190,606		0002
Currency Swap /107433 /EUR/ USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.3175%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/22/2018	10/29/2035		11,650,000	6.3175% [3.875%]			155,744	2,386,926		2,386,926	1,448,641				228,069		0002
Currency Swap /107590 /GBP/ USD[Semi-Annual] FIXED [2.66%]/Semi-Annual FIXED 4.166%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/28/2018	08/28/2048		18,312,000	4.166% [2.66%]			146,839	4,638,262		4,638,262	3,829,243				485,872		0002
Currency Swap /107642 /GBP/ USD[Semi-Annual] FIXED [2.926%]/Semi-Annual FIXED 4.431%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/29/2018	09/28/2043		72,325,000	4.431% [2.926%]			591,192	17,669,152		17,669,152	14,223,119				1,743,318		0002
Currency Swap /107693 // USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.8115%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/29/2018	03/22/2026		5,850,000	6.8115% [3.875%]			93,112	892,570		892,570	371,573				70,017		0002
Currency Swap /107768 /EUR/ USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.23%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/03/2018	10/29/2035		5,825,000	6.23% [3.875%]			75,324	1,117,674		1,117,674	719,122				114,035		0002
Currency Swap /107871 // USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.819%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2018	03/22/2026		4,696,000	6.819% [3.875%]			74,842	742,710		742,710	305,503				56,205		0002
Currency Swap /107900 // USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.863%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/09/2018	03/22/2026		5,870,000	6.863% [3.875%]			94,844	943,152		943,152	381,343				70,256		0002
Currency Swap /107904 /EUR/ USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.303%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/09/2018	10/29/2035		3,525,000	6.303% [3.875%]			47,415	783,028		783,028	452,410				69,008		0002
Currency Swap /108005 /EUR/ USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.2775%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2018	10/29/2035		2,336,000	6.2775% [3.875%]			30,871	474,615		474,615	290,139				45,731		0002
Currency Swap /108016 /EUR/ USD[Semi-Annual] FIXED [2.37%]/Semi-Annual FIXED 4.562%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/12/2018	10/12/2033		21,589,500	4.562% [2.37%]			250,972	3,539,837		3,539,837	2,179,358				393,379		0002
Currency Swap /108100 // USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.8475%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/18/2018	03/22/2026		9,320,000	6.8475% [3.875%]			148,557	1,401,070		1,401,070	605,457				111,548		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /108101 /EUR/ USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.288%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/18/2018	10/29/2035		5,825,000	6.288% [3.875%]			77,012	1,199,212		1,199,212	741,647				114,035		0002
Currency Swap /108234 /EUR/ USD[Semi-Annual] FIXED [2.96%]/Semi-Annual FIXED 5.489%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/25/2018	07/27/2030		37,440,000	5.489% [2.96%]			511,487	6,753,127		6,753,127	3,480,102				594,341		0002
Currency Swap /108389 /EUR/ USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.366%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/27/2018	10/29/2035		5,830,000	6.366% [3.875%]			79,444	1,244,778		1,244,778	728,341				114,133		0002
Currency Swap /108495 /EUR/ USD[Semi-Annual] FIXED [1.86%]/Semi-Annual FIXED 4.9105%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/01/2018	08/28/2023		53,586,000	4.9105% [1.86%]			846,490	5,909,189		5,909,189	1,869,781				476,283		0002
Currency Swap /108640 /GBP/ USD[Semi-Annual] FIXED [2.75%]/Semi-Annual FIXED 4.235%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		10,965,000	4.235% [2.75%]			84,893	1,568,083		1,568,083	1,407,215				158,425		0002
Currency Swap /108697 /GBP/ USD[Semi-Annual] FIXED [3.7%]/Semi-Annual FIXED 5.2475%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/09/2018	08/16/2030		61,275,000	5.2475% [3.7%]			500,387	10,170,227		10,170,227	8,976,596				975,120		0002
Currency Swap /109301 /GBP/ USD[Semi-Annual] FIXED [5.01%]/Semi-Annual FIXED 6.70375%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2018	09/11/2030		46,569,000	6.70375% [5.01%]			420,258	8,311,856		8,311,856	7,124,525				743,647		0002
Currency Swap /109426 /EUR/ USD[Annual] FIXED [2.97%]/Annual FIXED 5.36425%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/13/2018	09/26/2033		87,750,000	5.36425% [2.97%]			1,120,607	16,790,214		16,790,214	10,061,938				1,596,471		0002
Currency Swap /109576 /EUR/ USD[Annual] FIXED [2.15%]/Semi-Annual FIXED 5.15625%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/17/2018	07/18/2024		1,169,000	5.15625% [2.15%]			18,362	146,221		146,221	51,044				11,763		0002
Currency Swap /109577 /EUR/ USD[Annual] FIXED [3.375%]/Semi-Annual FIXED 6.40325%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/17/2018	07/30/2025		9,468,900	6.40325% [3.375%]			153,420	1,379,743		1,379,743	528,497				106,709		0002
Currency Swap /109611 /EUR/ USD[Annual] FIXED [2.15%]/Semi-Annual FIXED 5.15%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/17/2018	07/18/2024		1,169,000	5.15% [2.15%]			18,325	145,925		145,925	51,068				11,763		0002
Currency Swap /109659 /EUR/ USD[Annual] FIXED [2.15%]/Semi-Annual FIXED 5.166%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/18/2018	07/18/2024		3,510,000	5.166% [2.15%]			55,334	446,962		446,962	160,437				35,319		0002
Currency Swap /109662 /GBP/ USD[Annual] FIXED [4.25%]/Semi-Annual FIXED 5.82%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/18/2018	09/25/2030		27,591,900	5.82% [4.25%]			243,684	5,373,250		5,373,250	4,205,906				441,470		0002
Currency Swap /109698 /GBP/ USD[Semi-Annual] FIXED [3.0%]/Semi-Annual FIXED 4.6085%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2018	09/28/2048		93,272,000	4.6085% [3.0%]			803,254	25,639,047		25,639,047	20,738,556				2,478,299		0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /109979 /EUR/ USD[Semi-Annual] FIXED [2.46%]/Semi-Annual FIXED 5.1171%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/26/2018	10/25/2028		53,586,000	5.1171% [2.46%]			750,481	9,055,888		9,055,888	4,279,675				772,829		0002
Currency Swap /110196 /EUR/ USD[Semi-Annual] FIXED [4.125%]/Semi-Annual FIXED 6.688%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/04/2018	03/11/2039		17,307,500	6.688% [4.125%]			238,716	4,036,992		4,036,992	2,721,198				374,218		0002
Currency Swap /110386 /GBP/ USD[Semi-Annual] FIXED [3.21%]/Semi-Annual FIXED 4.67%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/11/2018	01/10/2034		22,474,000	4.67% [3.21%]			180,954	4,709,790		4,709,790	3,625,486				413,332		0002
Currency Swap /114527 /GBP/ USD[Semi-Annual] FIXED [2.96%]/Semi-Annual FIXED 4.405%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/11/2018	01/10/2029		30,406,000	4.405% [2.96%]			240,760	5,174,839		5,174,839	3,968,699				444,020		0002
Currency Swap /110508 /GBP/ USD[Semi-Annual] FIXED [3.67%]/Semi-Annual FIXED 5.5468%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/18/2018	11/28/2048		39,240,000	5.5468% [3.67%]			394,476	13,474,396		13,474,396	10,064,042				1,045,951		0002
Currency Swap /110509 /GBP/ USD[Semi-Annual] FIXED [3.92%]/Semi-Annual FIXED 5.838%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/18/2018	11/28/2048		39,240,000	5.838% [3.92%]				11,532,608		11,532,608	7,480,082				1,045,950		0002
Currency Swap /110577 /EUR/ USD[Annual] FIXED [2.875%]/Semi-Annual FIXED 5.976%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/19/2018	10/25/2025		8,893,125	5.976% [2.875%]			143,682	1,177,536		1,177,536	522,183				102,657		0002
Currency Swap /110865 /EUR/ USD[Semi-Annual] FIXED [2.69%]/Semi-Annual FIXED 5.4225%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/26/2018	01/23/2029		42,675,000	5.4225% [2.69%]			601,451	6,095,040		6,095,040	3,425,403				624,281		0002
Currency Swap /110869 /EUR/ USD[Semi-Annual] FIXED [2.36%]/Semi-Annual FIXED 5.29%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/26/2018	01/23/2026		42,675,000	5.29% [2.36%]			641,335	5,029,662		5,029,662	2,489,538				503,131		0002
Currency Swap /111095 /EUR/ USD[Annual] FIXED [1.55%]/Semi-Annual FIXED 4.741%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/05/2018	11/09/2023		1,142,000	4.741% [1.55%]			18,581	106,787		106,787	42,280				10,467		0002
Currency Swap /111201 /EUR/ USD[Annual] FIXED [1.55%]/Semi-Annual FIXED 4.7475%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/09/2018	11/09/2023		7,931,000	4.7475% [1.55%]			128,832	674,975		674,975	277,151				72,689		0002
Currency Swap /111260 // USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.985%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/14/2018	03/22/2026		7,903,000	6.985% [3.875%]			126,793	939,273		939,273	510,044				94,589		0002
Currency Swap /111264 /GBP/ USD[Semi-Annual] FIXED [2.86%]/Semi-Annual FIXED 4.493%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/15/2018	02/28/2028		83,200,000	4.493% [2.86%]			697,976	11,211,758		11,211,758	10,003,661				1,151,351		0002
Currency Swap /111288 // USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 7.001%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/15/2018	03/22/2026		3,390,000	7.001% [3.875%]			54,992	407,913		407,913	210,508				40,574		0002

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Currency Swap /111289 /GBP/ USD[Semi-Annual] FIXED [3.201%]/Semi-Annual FIXED 4.876%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/15/2018	03/31/2036		73,545,772	4.876% [3.201%]			640,441	10,429,115		10,429,115	9,724,490				1,459,378		0002
Currency Swap /111303 /GBP/ USD[Semi-Annual] FIXED [3.01%]/Semi-Annual FIXED 4.557%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/16/2018	01/09/2034		12,850,000	4.557% [3.01%]			103,144	2,360,276		2,360,276	2,016,365				236,332		0002
Currency Swap /111304 /GBP/ USD[Semi-Annual] FIXED [3.11%]/Semi-Annual FIXED 4.703%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/16/2018	01/09/2039		11,565,000	4.703% [3.11%]			95,602	2,503,530		2,503,530	2,146,324				248,916		0002
Currency Swap /111305 /GBP/ USD[Semi-Annual] FIXED [3.11%]/Semi-Annual FIXED 4.646%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/16/2018	11/14/2034		10,280,000	4.646% [3.11%]			82,036	1,930,958		1,930,958	1,677,820				194,846		0002
Currency Swap /111306 // USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.965%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/16/2018	03/22/2026		3,426,000	6.965% [3.875%]			55,636	450,476		450,476	213,215				41,005		0002
Currency Swap /111331 // USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.9175%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/19/2018	03/22/2026		8,015,000	6.9175% [3.875%]			128,644	1,063,698		1,063,698	502,508				95,929		0002
Currency Swap /111444 // USD[Annual] FIXED [1.75%]/Semi-Annual FIXED 4.679%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/21/2018	04/24/2025		5,700,000	4.679% [1.75%]			85,425	613,782		613,782	288,146				62,570		0002
Currency Swap /111456 /GBP/ USD[Semi-Annual] FIXED [3.65%]/Semi-Annual FIXED 5.38%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/21/2018	01/15/2049		60,160,000	5.38% [3.65%]			537,285	16,034,539		16,034,539	15,034,521				1,606,959		0002
Currency Swap /111531 /EUR/ USD[Semi-Annual] FIXED [3.11%]/Semi-Annual FIXED 5.645%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/26/2018	12/05/2036		73,001,250	5.645% [3.11%]			957,727	12,295,991		12,295,991	8,591,289				1,479,513		0002
Currency Swap /111654 /EUR/ USD[Semi-Annual] FIXED [1.71%]/Semi-Annual FIXED 4.374%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/28/2018	12/13/2027		28,200,000	4.374% [1.71%]			381,270	3,274,662		3,274,662	1,996,276				384,855		0002
Currency Swap /111771 /EUR/ USD[Semi-Annual] FIXED [3.216%]/Semi-Annual FIXED 5.85%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/30/2018	06/30/2037		6,380,397	5.85% [3.216%]			89,118	924,451		924,451	545,249				131,535		0002
Currency Swap /111906 /EUR/ USD[Annual] FIXED [3.375%]/Semi-Annual FIXED 6.293%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2018	07/30/2025		2,842,500	6.293% [3.375%]			43,224	305,483		305,483	159,178				32,033		0002
Currency Swap /111932 /EUR/ USD[Annual] FIXED [3.375%]/Semi-Annual FIXED 6.2775%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/07/2018	07/30/2025		3,417,000	6.2775% [3.375%]			51,792	373,333		373,333	191,724				38,508		0002
Currency Swap /112000 /EUR/ USD[Semi-Annual] FIXED [1.4%]/Semi-Annual FIXED 4.02%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/10/2018	12/19/2025		38,760,000	4.02% [1.4%]			516,900	3,962,935		3,962,935	2,177,870				453,260		0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /112002 /EUR/ USD[Semi-Annual] FIXED [1.81%]/Semi-Annual FIXED 4.2075%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/10/2018	12/19/2028		22,800,000	4.2075% [1.81%]			280,269	2,692,860		2,692,860	1,729,988				331,777		0002
Currency Swap /112006 /EUR/ USD[Annual] FIXED [3.375%]/Semi-Annual FIXED 6.22%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/10/2018	07/30/2025		5,112,000	6.22% [3.375%]			75,794	527,853		527,853	297,681				57,609		0002
Currency Swap /112092 /GBP/ USD[Semi-Annual] FIXED [2.74%]/Semi-Annual FIXED 4.17%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/12/2018	06/15/2032		20,941,249	4.17% [2.74%]			150,767	2,329,404		2,329,404	2,420,529				362,108		0002
Currency Swap /112227 /EUR/ USD[Annual] FIXED [3.375%]/Semi-Annual FIXED 6.276%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/14/2018	07/30/2025		316,120	6.276% [3.375%]			4,744	31,139		31,139	17,723				3,562		0002
Currency Swap /112238 // USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.7425%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/14/2018	03/22/2026		5,650,000	6.7425% [3.875%]			83,890	599,550		599,550	367,504				67,623		0002
Currency Swap /112240 // USD[Annual] FIXED [2.75%]/Semi-Annual FIXED 5.515%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/14/2018	01/30/2026		3,390,000	5.515% [2.75%]			48,290	338,545		338,545	207,889				40,039		0002
Currency Swap /112284 // USD[Annual] FIXED [2.75%]/Semi-Annual FIXED 5.489%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/17/2018	01/30/2026		6,810,000	5.489% [2.75%]			96,523	702,969		702,969	403,455				80,433		0002
Currency Swap /112523 // USD[Annual] FIXED [8.25%]/Semi-Annual FIXED 9.8875%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/21/2018	06/02/2022		12,655,000	9.8875% [8.25%]			107,018	698,924		698,924	1,196,771				87,676		0002
Currency Swap /112861 // USD[Annual] FIXED [1.5%]/Semi-Annual FIXED 3.761%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/09/2019	01/16/2029		13,800,000	3.761% [1.5%]			160,915	1,618,623		1,618,623	1,015,444				201,641		0002
Currency Swap /113005 // USD[Annual] FIXED [1.75%]/Semi-Annual FIXED 4.37%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/14/2019	04/24/2025		3,441,000	4.37% [1.75%]			46,319	345,564		345,564	183,932				37,773		0002
Currency Swap /113405 /GBP/ USD[Quarterly] FIXED [3.19%]/Quarterly FIXED 4.587%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/31/2019	03/13/2024		2,622,000	4.587% [3.19%]			19,883	277,851		277,851	249,552				25,218		0002
Currency Swap /113406 // USD[Annual] FIXED [8.25%]/Semi-Annual FIXED 9.865%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/31/2019	06/02/2022		3,275,000	9.865% [8.25%]			32,301	295,760		295,760	284,441				22,690		0002
Currency Swap /113540 /GBP/ USD[Semi-Annual] FIXED [3.01%]/Semi-Annual FIXED 4.49%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/06/2019	05/07/2039		53,560,000	4.49% [3.01%]			420,996	11,051,384		11,051,384	9,418,705				1,163,005		0002
Currency Swap /113607 /GBP/ USD[Semi-Annual] FIXED [5.076%]/Semi-Annual FIXED 6.8825%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/12/2019	03/05/2038		12,880,000	6.8825% [5.076%]			122,983	3,188,659		3,188,659	2,711,866				270,786		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /113608 /EUR/ USD[Annual] FIXED [3.375%]/Semi-Annual FIXED 6.285%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/12/2019	07/30/2025		11,295,000	6.285% [3.375%]			170,083	1,119,775		1,119,775	632,479				127,288		0002
Currency Swap /113664 /GBP/ USD[Quarterly] FIXED [2.72%]/Quarterly FIXED 4.109%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/15/2019	04/20/2031		123,136,000	4.109% [2.72%]			878,790	16,842,464		16,842,464	16,405,701				2,024,267		0002
Currency Swap /113901 /GBP/ USD[Semi-Annual] FIXED [2.94%]/Semi-Annual FIXED 4.2175%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2031		37,797,900	4.2175% [2.94%]			265,344	6,159,407		6,159,407	5,094,738				632,762		0002
Currency Swap /113903 /GBP/ USD[Semi-Annual] FIXED [3.22%]/Semi-Annual FIXED 4.675%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		18,833,100	4.675% [3.22%]			150,059	4,509,476		4,509,476	3,815,229				443,778		0002
Currency Swap /114027 /EUR/ USD[Semi-Annual] FIXED [2.22%]/Semi-Annual FIXED 4.7625%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/01/2019	04/01/2029		57,798,000	4.7625% [2.22%]			749,531	7,473,021		7,473,021	4,589,133				855,333		0002
Currency Swap /114127 /CAD/ USD[Annual] FIXED [3.877%]/Semi-Annual FIXED 4.234%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2019	12/31/2036		69,471,333	4.234% [3.877%]			151,951	9,255,029		9,255,029	5,801,143				1,410,969		0002
Currency Swap /114207 /GBP/ USD[Annual] FIXED [3.29%]/Annual FIXED 4.661%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/08/2019	03/25/2034		60,314,100	4.661% [3.29%]			447,860	10,245,809		10,245,809	8,926,002				1,117,847		0002
Currency Swap /114408 /GBP/ USD[Annual] FIXED [6.625%]/Annual FIXED 8.37%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2019	01/16/2034		4,395,200	8.37% [6.625%]			45,022	1,085,613		1,085,613	887,460				80,894		0002
Currency Swap /114409 /GBP/ USD[Annual] FIXED [5.375%]/Annual FIXED 6.88%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2019	10/01/2029		2,624,000	6.88% [5.375%]			22,906	468,838		468,838	399,684				39,903		0002
Currency Swap /114450 /EUR/ USD[Semi-Annual] FIXED [2.43%]/Semi-Annual FIXED 4.485%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/15/2019	04/30/2044		29,004,800	4.485% [2.43%]			307,808	4,770,279		4,770,279	4,114,455				707,949		0002
Currency Swap /114720 // USD[Annual] FIXED [4.625%]/Semi-Annual FIXED 7.215%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/27/2019	04/03/2049		8,820,000	7.215% [4.625%]			118,746	1,866,966		1,866,966	1,705,337				236,501		0002
Currency Swap /114743 /EUR/ USD[Semi-Annual] FIXED [2.7%]/Semi-Annual FIXED 5.128%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	04/24/2029		135,433,800	5.128% [2.7%]			1,679,099	13,733,364		13,733,364	11,522,757				2,011,089		0002
Currency Swap /114747 // USD[Annual] FIXED [3.75%]/Semi-Annual FIXED 6.284%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/28/2019	03/01/2030		30,321,000	6.284% [3.75%]			395,777	3,428,811		3,428,811	2,791,660				471,440		0002
Currency Swap /114876 /EUR/ USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.37%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2019	10/29/2035		5,595,000	6.37% [3.875%]			72,076	841,441		841,441	665,986				109,532		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /114938 /EUR/ USD[Annual] FIXED [3.875%]/Semi-Annual FIXED 6.305%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/03/2019	10/29/2035		5,625,000	6.305% [3.875%]			71,203	842,697		842,697	696,765				110,119		0002
Currency Swap /114969 // USD[Annual] FIXED [6.375%]/Semi-Annual FIXED 9.37%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/04/2019	04/11/2031		14,025,000	9.37% [6.375%]			218,319	2,134,643		2,134,643	1,617,508				230,348		0002
Currency Swap /114989 /GBP/ USD[Semi-Annual] FIXED [3.3%]/Semi-Annual FIXED 4.695%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/05/2019	07/02/2039		42,380,000	4.695% [3.3%]			317,060	8,271,385		8,271,385	7,954,198				923,895		0002
Currency Swap /115122 // USD[Annual] FIXED [6.625%]/Semi-Annual FIXED 8.2%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/11/2019	01/16/2034		6,535,000	8.2% [6.625%]			60,369	1,454,471		1,454,471	1,200,829				120,278		0002
Currency Swap /115123 /GBP/ USD[Annual] FIXED [5.375%]/Semi-Annual FIXED 6.745%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/11/2019	10/01/2029		6,535,000	6.745% [5.375%]			51,995	1,081,941		1,081,941	1,011,915				99,377		0002
Currency Swap /115125 /AUD/ USD[Semi-Annual] FIXED [4.21%]/Semi-Annual FIXED 4.12%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/11/2019	07/17/2034		41,086,080	4.12% [4.21%]			49,257	5,166,918		5,166,918	4,940,217				770,022		0002
Currency Swap /115230 /EUR/ USD[Semi-Annual] FIXED [2.368%]/Semi-Annual FIXED 4.95%	Portfolio Hedge	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/15/2019	12/31/2035		70,999,913	4.95% [2.768%]			989,450	7,028,511		7,028,511	4,549,143				1,397,634		0002
Currency Swap /115341 /EUR/ USD[Semi-Annual] FIXED [1.5%]/Semi-Annual FIXED 3.9%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/17/2019	06/14/2029		74,128,000	3.9% [1.5%]			903,515	8,476,864		8,476,864	6,173,282				1,109,445		0002
Currency Swap /115571 // USD[Annual] FIXED [3.75%]/Semi-Annual FIXED 6.32125%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/24/2019	06/14/2028		7,390,200	6.32125% [3.75%]			99,244	812,002		812,002	581,274				104,252		0002
Currency Swap /115936 // USD[Annual] FIXED [2.625%]/Semi-Annual FIXED 5.355%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/15/2019	05/22/2023		15,820,000	5.355% [2.625%]			220,491	772,680		772,680	548,696				134,470		0002
Currency Swap /115937 /AUD/ USD[Semi-Annual] FIXED [3.43%]/Semi-Annual FIXED 3.7325%	ASSET HEDGE	Schedule D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/15/2019	06/30/2026		44,980,000	3.7325% [3.43%]			106,603	1,852,379		1,852,379	2,580,572				550,891		0002
Currency Swap /115963 // USD[Annual] FIXED [2.2%]/Semi-Annual FIXED 4.785%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/16/2019	05/23/2027		30,297,800	4.785% [2.2%]			398,315	2,784,905		2,784,905	2,038,690				397,929		0002
Currency Swap /116052 /AUD/ USD[Semi-Annual] FIXED [3.64%]/Semi-Annual FIXED 3.83475%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/22/2019	06/25/2031		68,800,000	3.83475% [3.64%]			122,349	5,504,335		5,504,335	6,111,943				1,140,401		0002
Currency Swap /116053 /EUR/ USD[Semi-Annual] FIXED [2.42%]/Semi-Annual FIXED 4.425%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/22/2019	02/22/2050		69,192,000	4.425% [2.42%]			513,143	9,283,458		9,283,458	10,077,359				1,883,498		0002

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Currency Swap /116329 /EUR/ USD[Semi-Annual] FIXED [1.45%]/Semi-Annual FIXED 3.8575%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/30/2019	09/26/2026		16,695,000	3.8575% [1.45%]			202,213	1,182,832		1,182,832	1,026,840				208,521		0002
Currency Swap /116350 /EUR/ USD[Semi-Annual] FIXED [1.77%]/Semi-Annual FIXED 4.0675%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/30/2019	09/26/2029		38,955,000	4.0675% [1.77%]			451,046	3,364,259		3,364,259	3,053,265				592,065		0002
Currency Swap /116722 /EUR/ USD[Annual] FIXED [1.45%]/Semi-Annual FIXED 3.8715%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/11/2019	09/18/2026		13,199,450	3.8715% [1.45%]			162,981	1,211,995		1,211,995	832,552				164,597		0002
Currency Swap /116738 // USD[Annual] FIXED [1.125%]/Semi-Annual FIXED 3.351%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/12/2019	06/19/2029		16,950,000	3.351% [1.125%]			191,567	1,681,593		1,681,593	1,282,863				253,826		0002
Currency Swap /116767 // USD[Annual] FIXED [6.75%]/Semi-Annual FIXED 9.581%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/13/2019	06/20/2026		22,091,880	9.581% [6.75%]			334,209	2,204,755		2,204,755	1,644,924				270,118		0002
Currency Swap /116785 /GBP/ USD[Semi-Annual] FIXED [3.318%]/Semi-Annual FIXED 4.4%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/14/2019	06/25/2029		31,525,000	4.4% [3.318%]			172,352	2,652,291		2,652,291	4,282,121				472,611		0002
Currency Swap /116786 /GBP/ USD[Semi-Annual] FIXED [3.424%]/Semi-Annual FIXED 4.544%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/14/2019	06/25/2031		31,525,000	4.544% [3.424%]			178,399	2,999,407		2,999,407	4,623,032				522,545		0002
Currency Swap /116787 /GBP/ USD[Semi-Annual] FIXED [3.474%]/Semi-Annual FIXED 4.631%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/14/2019	06/25/2034		30,642,300	4.631% [3.474%]			181,663	2,460,860		2,460,860	4,318,661				573,060		0002
Currency Swap /116899 // USD[Annual] FIXED [1.5%]/Semi-Annual FIXED 3.71%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/19/2019	06/26/2029		3,930,500	3.71% [1.5%]			44,155	349,571		349,571	303,368				58,925		0002
Currency Swap /116991 /GBP/ USD[Semi-Annual] FIXED [3.06%]/Semi-Annual FIXED 4.268%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/24/2019	06/28/2039		63,600,000	4.268% [3.06%]			393,035	7,903,985		7,903,985	11,080,376				1,385,766		0002
Currency Swap /117086 /EUR/ USD[Semi-Annual] FIXED [1.2%]/Semi-Annual FIXED 3.469%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/26/2019	10/10/2026		10,238,400	3.469% [1.2%]			118,102	896,665		896,665	634,491				128,389		0002
Currency Swap /117087 /EUR/ USD[Semi-Annual] FIXED [1.46%]/Semi-Annual FIXED 3.661%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/26/2019	10/10/2029		6,825,600	3.661% [1.46%]			76,695	722,490		722,490	526,881				103,965		0002
Currency Swap /117341 /EUR/ USD[Annual] FIXED [2.124%]/Semi-Annual FIXED 4.527%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/09/2019	07/16/2031		4,480,400	4.527% [2.124%]			54,878	530,178		530,178	402,304				74,434		0002
Currency Swap /117357 /CAD/ USD[Semi-Annual] FIXED [3.365%]/Semi-Annual FIXED 3.395%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/10/2019	06/30/2042		36,311,807	3.395% [3.365%]			29,471	3,022,960		3,022,960	2,443,942				851,587		0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /117364 /EUR/ USD[Annual] FIXED [2.875%]/Semi-Annual FIXED 5.381%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	07/10/2019	07/15/2029		19,246,050	5.381% [2.875%]			248,532	2,156,326		2,156,326	1,565,255				289,332		0002
Currency Swap /117611 /CAD/ USD[Monthly] FIXED [5.94%]/Monthly FIXED 6.0775%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	07/18/2019	03/01/2023		21,881,185	6.0775% [5.94%]			41,808	1,174,651		1,174,651	1,169,501				178,770		0002
Currency Swap /117712 /EUR/ USD[Semi-Annual] FIXED [1.55%]/Semi-Annual FIXED 3.985%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	07/23/2019	09/05/2029		27,877,500	3.985% [1.55%]			342,042	2,842,438		2,842,438	2,157,036				422,323		0002
Currency Swap /117713 /EUR/ USD[Semi-Annual] FIXED [1.75%]/Semi-Annual FIXED 4.0925%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	07/23/2019	09/05/2034		54,145,074	4.0925% [1.75%]			651,417	5,892,244		5,892,244	4,401,462				1,019,452		0002
Currency Swap /117797 /GBP/ USD[Quarterly] FIXED [2.56%]/Quarterly FIXED 3.728%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/25/2019	07/25/2026		50,741,258	3.728% [2.56%]			290,274	3,146,471		3,146,471	5,742,181				625,581		0002
Currency Swap /117892 /EUR/ USD[Semi-Annual] FIXED [6.75%]/Semi-Annual FIXED 9.713%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	07/29/2019	08/01/2024		8,837,530	9.713% [6.75%]			134,175	580,980		580,980	474,838				89,364		0002
Currency Swap /117967 /AUD/ USD[Semi-Annual] FIXED [3.87%]/Semi-Annual FIXED 3.765%	ASSET HEDGE	Schedule D	Currency	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	07/31/2019	12/04/2044		51,675,000	3.765% [3.87%]			18,475	6,809,909		6,809,909	7,780,958				1,277,063		0002
Currency Swap /118059 /EUR/ USD[Semi-Annual] FIXED [1.71%]/Semi-Annual FIXED 4.273%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	08/01/2019	09/30/2024		44,204,000	4.273% [1.71%]			567,690	2,165,544		2,165,544	2,141,405				455,644		0002
Currency Swap /118413 /GBP/ USD[Semi-Annual] FIXED [2.29%]/Semi-Annual FIXED 3.29%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	08/15/2019	08/22/2034		60,530,000	3.29% [2.29%]			33,891	4,236,967		4,236,967	6,469,823				1,138,060		0002
Currency Swap /118448 /GBP/ USD[Semi-Annual] FIXED [1.97%]/Semi-Annual FIXED 3.17%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	08/16/2019	08/15/2052		182,340,000	3.17% [1.97%]				11,772,536		11,772,536	16,693,362				5,167,819		0002
Currency Swap /118525 /GBP/ USD[Semi-Annual] FIXED [2.59%]/Semi-Annual FIXED 3.602%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	08/21/2019	01/15/2035		6,070,000	3.602% [2.59%]			27,728	222,304		222,304	907,532				115,729		0002
Currency Swap /118526 /GBP/ USD[Semi-Annual] FIXED [2.76%]/Semi-Annual FIXED 3.9035%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	08/21/2019	01/15/2040		12,140,000	3.9035% [2.76%]			63,046	611,187		611,187	2,065,787				268,387		0002
Currency Swap /118528 /GBP/ USD[Semi-Annual] FIXED [2.79%]/Semi-Annual FIXED 3.9595%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	08/21/2019	01/15/2050		54,630,000	3.9595% [2.79%]			290,498	2,343,619		2,343,619	9,004,782				1,484,841		0002
Currency Swap /118567 /GBP/ USD[Semi-Annual] FIXED [2.418%]/Semi-Annual FIXED 3.5425%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL	O2RNE8IBXP4R0TD8PU41	08/22/2019	09/06/2041		91,800,000	3.5425% [2.418%]				4,787,108		4,787,108	7,305,326				2,112,397		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /119601 /EUR/ USD[Annual] FIXED [1.5%]/Semi-Annual FIXED 3.655%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/25/2019	09/30/2034		27,350,000	3.655% [1.5%]			294,418	2,534,250		2,534,250	2,572,822				516,401		0002
Currency Swap /119662 /GBP/ USD[Monthly] FIXED [1.0%]/Monthly FIXED 1.4005%	LIABILITY HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/27/2019	09/20/2049		75,832,649	1.4005% [1.0%]			163,126	3,764,978		3,764,978	7,347,108				2,049,587		0002
Currency Swap /119721 /EUR/ USD[Semi-Annual] FIXED [3.515%]/Semi-Annual FIXED 5.954%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/30/2019	12/31/2037		32,467,990	5.954% [3.515%]			396,935	2,888,169		2,888,169	3,386,591				679,118		0002
Currency Swap /119743 /EUR/ USD[Semi-Annual] FIXED [5.625%]/Semi-Annual FIXED 8.12%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/01/2019	06/17/2025		16,383,000	8.12% [5.625%]			202,678	520,858		520,858	1,035,906				182,433		0002
Currency Swap /119748 /GBP/ USD[Semi-Annual] FIXED [2.38%]/Semi-Annual FIXED 3.247%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/02/2019	06/10/2027		122,800,000	3.247% [2.38%]			59,616	3,224,933		3,224,933	4,523,474				1,617,514		0002
Currency Swap /119762 /EUR/ USD[Annual] FIXED [1.875%]/Semi-Annual FIXED 4.089%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/02/2019	10/09/2026		10,955,000	4.089% [1.875%]			121,273	424,966		424,966	704,407				137,266		0002
Currency Swap /120026 /USD/ GBP[Semi-Annual] FIXED [2.2365%]/Semi-Annual FIXED 1.375%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/10/2019	12/15/2026		429,450,000	1.375% [2.2365%]			(1,770,115)	(10,998,037)		(10,998,037)	(45,945,800)				5,457,564		0002
Currency Swap /120428 /GBP/ USD[Semi-Annual] FIXED [5.076%]/Semi-Annual FIXED 6.278%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2019	03/05/2038		643,000	6.278% [5.076%]			4,173	87,144		87,144	122,087				13,518		0002
Currency Swap /120537 /EUR/ USD[Semi-Annual] FIXED [1.809%]/Semi-Annual FIXED 3.96%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/29/2019	11/13/2029		44,995,500	3.96% [1.809%]			495,515	3,393,748		3,393,748	3,878,153				688,666		0002
Currency Swap /120540 /EUR/ USD[Annual] FIXED [1.875%]/Semi-Annual FIXED 4.004%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/29/2019	11/05/2031		16,324,770	4.004% [1.875%]			175,778	1,313,143		1,313,143	1,432,250				274,989		0002
Currency Swap /120562 /EUR/ [Quarterly] FIXED [2.4%]/Semi-Annual FIXED 4.633%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/30/2019	11/27/2026		61,160,000	4.633% [2.4%]			681,698	3,390,545		3,390,545	4,111,845				774,223		0002
Currency Swap /120735 /EUR/ [Quarterly] FIXED [2.4%]/Semi-Annual FIXED 4.66%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/06/2019	11/27/2026		22,134,000	4.66% [2.4%]			248,423	1,134,926		1,134,926	1,485,460				280,194		0002
Currency Swap /120794 /JPY/ USD[Semi-Annual] FIXED [0.97%]/Semi-Annual FIXED 3.6465%	ASSET HEDGE	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/07/2019	11/15/2049		70,000,000	3.6465% [0.97%]			933,946	18,922,395		18,922,395	19,125,171				1,897,117		0002
Currency Swap /120796 /JPY/ USD[Semi-Annual] FIXED [0.56%]/Semi-Annual FIXED 3.081%	ASSET HEDGE	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/07/2019	11/15/2034		15,000,000	3.081% [0.56%]			188,725	2,134,102		2,134,102	2,111,593				284,407		0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /120856 /GBP/ USD[Semi-Annual] FIXED [5.076%]/Semi-Annual FIXED 6.31%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/12/2019	03/05/2038		561,969	6.31% [5.076%]			3,720	81,599		81,599	113,640				11,815		0002
Currency Swap /120857 /EUR/ USD[Annual] FIXED [3.65%]/Semi-Annual FIXED 6.024%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/12/2019	11/19/2029		24,012,700	6.024% [3.65%]			287,423	1,639,431		1,639,431	2,128,881				367,912		0002
Currency Swap /120896 /GBP/ USD[Semi-Annual] FIXED [3.02%]/Semi-Annual FIXED 4.292%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/13/2019	10/31/2049		6,417,500	4.292% [3.02%]			33,453	11,549,336		11,549,336	14,038,789				173,806		0002
Currency Swap /120986 /EUR/ USD[Semi-Annual] FIXED [1.884%]/Semi-Annual FIXED 3.931%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/18/2019	12/11/2031		49,770,000	3.931% [1.884%]			511,298	3,374,116		3,374,116	4,318,323				842,055		0002
Currency Swap /120990 /EUR/ USD[Semi-Annual] FIXED [2.226%]/Semi-Annual FIXED 4.3375%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/18/2019	12/04/2029		28,387,333	4.3375% [2.226%]			304,326	1,767,373		1,767,373	2,300,793				435,863		0002
Currency Swap /120991 /EUR/ USD[Semi-Annual] FIXED [2.436%]/Semi-Annual FIXED 4.53625%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/18/2019	12/04/2031		28,387,333	4.53625% [2.436%]			302,834	2,036,242		2,036,242	2,576,529				479,864		0002
Currency Swap /121043 /GBP/ USD[Semi-Annual] FIXED [2.3%]/Semi-Annual FIXED 3.1825%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2019	01/15/2040		64,600,000	3.1825% [2.3%]			281,962	5,708,084		5,708,084	8,466,254				1,428,157		0002
Currency Swap /121108 /EUR/ USD[Annual] FIXED [0.875%]/Semi-Annual FIXED 2.855%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/21/2019	12/02/2026		18,589,200	2.855% [0.875%]			184,843	877,883		877,883	1,298,926				235,504		0002
Currency Swap /121109 /EUR/ USD[Annual] FIXED [1.5%]/Semi-Annual FIXED 3.41%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/21/2019	11/27/2031		38,488,800	3.41% [1.5%]			370,312	2,116,533		2,116,533	3,250,531				650,051		0002
Currency Swap /121171 /EUR/ USD[Semi-Annual] FIXED [3.25%]/Semi-Annual FIXED 5.4475%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/22/2019	12/06/2029		55,250,000	5.4475% [3.25%]			609,825	2,750,125		2,750,125	4,077,330				848,317		0002
Currency Swap /121175 /CHF/ USD[Semi-Annual] FIXED [1.01%]/Semi-Annual FIXED 3.36625%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/25/2019	12/11/2029		34,068,136	3.36625% [1.01%]			395,695	1,013,949		1,013,949	2,471,469				523,641		0002
Currency Swap /121189 /GBP/ USD[Semi-Annual] FIXED [2.97%]/Semi-Annual FIXED 4.0425%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/25/2019	12/02/2048		19,335,000	4.0425% [2.97%]			110,092	7,894,663		7,894,663	12,908,321				515,379		0002
Currency Swap /121234 /GBP/ USD[Semi-Annual] FIXED [2.2%]/Semi-Annual FIXED 3.256%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/26/2019	01/07/2050		35,365,000	3.256% [2.2%]			188,608	3,812,380		3,812,380	5,326,823				960,732		0002
Currency Swap /121493 /EUR/ USD[Semi-Annual] FIXED [2.637%]/Semi-Annual FIXED 4.6625%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/05/2019	06/30/2038		37,740,000	4.6625% [2.637%]			390,307	3,044,740		3,044,740	4,085,449				800,587		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /121780 /EUR/ USD[Quarterly] FIXED [1.8%]/Quarterly FIXED 3.9774%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/16/2019	12/19/2026		104,716,000	3.9774% [1.8%]			1,163,395	6,334,211		6,334,211	6,689,870				1,332,817		0002
Currency Swap /122406 // USD[Annual] FIXED [0.5%]/Semi-Annual FIXED 2.5525%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/13/2020	01/17/2024		10,580,150	2.5525% [0.5%]			99,323	329,169		329,169	329,169				99,673		0002
Currency Swap /122628 // USD[Annual] FIXED [3.375%]/Semi-Annual FIXED 5.551%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/21/2020	01/28/2050		5,653,860	5.551% [3.375%]			53,214	690,835		690,835	690,835				153,750		0002
Currency Swap /122703 // USD[Annual] FIXED [4.375%]/Semi-Annual FIXED 6.7045%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/22/2020	01/27/2030		9,233,805	6.7045% [4.375%]			93,987	642,827		642,827	642,827				142,900		0002
Currency Swap /123139 /EUR/ USD[Quarterly] FIXED [1.96%]/Quarterly FIXED 4.003%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/06/2020	06/20/2026		30,825,700	4.003% [1.96%]			156,943	875,000		875,000	875,000				376,907		0002
Currency Swap /123154 // USD[Annual] FIXED [4.25%]/Semi-Annual FIXED 6.505%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/06/2020	02/13/2030		6,972,300	6.505% [4.25%]			61,131	341,089		341,089	341,089				108,127		0002
Currency Swap /123238 /EUR/ USD[Semi-Annual] FIXED [1.83%]/Semi-Annual FIXED 3.838%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/12/2020	03/10/2030		32,778,900	3.838% [1.83%]			201,074	1,146,054		1,146,054	1,146,054				510,446		0002
Currency Swap /123260 // USD[Annual] FIXED [5.5%]/Semi-Annual FIXED 7.87%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/12/2020	02/19/2030		9,982,400	7.87% [5.5%]			86,235	350,391		350,391	350,391				154,969		0002
Currency Swap /123293 /EUR/ USD[Semi-Annual] FIXED [1.15%]/Semi-Annual FIXED 3.009%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/14/2020	05/14/2032		17,685,500	3.009% [1.15%]			42,229	554,833		554,833	554,833				304,658		0002
Currency Swap /123343 /EUR/ USD[Semi-Annual] FIXED [2.2%]/Semi-Annual FIXED 4.159%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/18/2020	12/31/2038		35,997,950	4.159% [2.2%]			257,280	549,601		549,601	549,601				774,165		0002
Currency Swap /123371 /EUR/ USD[Semi-Annual] FIXED [3.53%]/Semi-Annual FIXED 5.6475%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/18/2020	03/31/2027		14,513,472	5.6475% [3.53%]			76,039	164,421		164,421	164,421				188,536		0002
Currency Swap /123500 /GBP/ USD[Semi-Annual] FIXED [2.948%]/Semi-Annual FIXED 3.791%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/19/2020	12/31/2037		70,701,858	3.791% [2.948%]			243,948	6,215,853		6,215,853	6,215,853				1,478,836		0002
Currency Swap /123985 /EUR/ USD[Semi-Annual] FIXED [1.73%]/Semi-Annual FIXED 3.29%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/05/2020	03/26/2032		39,836,400	3.29% [1.73%]			166,927	1,167,031		1,167,031	1,167,031				682,761		0002
Currency Swap /124023 /GBP/ USD[Semi-Annual] FIXED [2.116%]/Semi-Annual FIXED 2.475%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/06/2020	02/13/2035		34,112,400	2.475% [2.116%]			48,503	1,012,538		1,012,538	1,012,538				652,162		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /124230 /EUR/ USD[Semi-Annual] FIXED [1.81%]/Semi-Annual FIXED 3.145%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/12/2020	03/26/2030		18,698,400	3.145% [1.81%]			66,840	(45,105)		(45,105)	(45,105)				291,778		0002
Currency Swap /124238 /GBP/ USD[Semi-Annual] FIXED [2.55%]/Semi-Annual FIXED 2.71%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/12/2020	03/26/2025		19,499,000	2.71% [2.55%]			10,091	336,184		336,184	336,184				212,261		0002
Currency Swap /124757 /EUR/ USD[Semi-Annual] FIXED [3.13%]/Semi-Annual FIXED 4.137%	ASSET HEDGE	Schedule D	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	03/25/2020	02/12/2030		49,032,000	4.137% [3.13%]			106,633	(4,178,518)		(4,178,518)	(4,178,518)				760,392		0002
Currency Swap /124896 /EUR/ USD[Quarterly] FIXED [3.25%]/Quarterly FIXED 4.359%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/27/2020	08/15/2024		142,870,000	4.359% [3.25%]			398,943	(3,054,134)		(3,054,134)	(3,054,134)				1,451,730		0002
Currency Swap /125123 /GBP/ USD[Semi-Annual] FIXED [5.076%]/Semi-Annual FIXED 5.4375%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2020	03/05/2038		1,505,525	5.4375% [5.076%]			997	(122,678)		(122,678)	(122,678)				31,652		0002
Currency Swap /125127 /EUR/ USD[Semi-Annual] FIXED [1.992%]/Semi-Annual FIXED 3.046%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2020	03/31/2035		25,651,449	3.046% [1.992%]			54,894	(1,441,022)		(1,441,022)	(1,441,022)				492,581		0002
Currency Swap /126149 /GBP/ USD[Annual] FIXED [4.25%]/Semi-Annual FIXED 4.57%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/11/2020	09/25/2030		8,104,470	4.57% [4.25%]			2,893	(187,119)		(187,119)	(187,119)				129,672		0002
Currency Swap /126226 // USD[Annual] FIXED [2.0%]/Semi-Annual FIXED 3.19%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/14/2020	05/21/2030		5,239,732	3.19% [2.0%]			6,406	(310,895)		(310,895)	(310,895)				82,391		0002
Currency Swap /126474 /AUD/ USD[Semi-Annual] FIXED [4.265%]/Semi-Annual FIXED 3.723%	ASSET HEDGE	Schedule D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/22/2020	07/07/2030		45,044,040	3.723% [4.265%]				(813,953)		(813,953)	(813,953)				712,921		0002
Currency Swap /126732 // USD[Annual] FIXED [1.75%]/Semi-Annual FIXED 2.962%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/02/2020	06/05/2035		6,702,000	2.962% [1.75%]			5,941	(91,294)		(91,294)	(91,294)				129,480		0002
Currency Swap /126749 // USD[Annual] FIXED [9.75%]/Semi-Annual FIXED 11.355%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/03/2020	06/26/2029		1,348,200	11.355% [9.75%]			1,701	(2,558)		(2,558)	(2,558)				20,212		0002
Currency Swap /127115 /EUR/ USD[Quarterly] E-BOR [0.042%]/Quarterly LIBOR 0.74138%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/12/2020	03/31/2024		7,125,300	0.74138% [0.042%]			2,216	(10,085)		(10,085)	(10,085)				68,898		0002
Currency Swap /127116 /EUR/ USD[Quarterly] E-BOR [0.042%]/Quarterly LIBOR 0.74138%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/12/2020	03/31/2024		3,958,500	0.74138% [0.042%]			1,231	(5,603)		(5,603)	(5,603)				38,277		0002

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Currency Swap /127117 /EUR/ USD[Quarterly] E-BOR [0.042%]/Quarterly LIBOR 0.74138%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/12/2020	03/31/2024		3,958,500	0.74138% [0.042%]			1,231	(5,603)		(5,603)	(5,603)				38,277		0002
Currency Swap /127118 /EUR/ USD[Quarterly] E-BOR [0.042%]/Quarterly LIBOR 0.74138%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/12/2020	03/31/2024		4,750,200	0.74138% [0.042%]			1,477	(6,723)		(6,723)	(6,723)				45,932		0002
Currency Swap /127119 /EUR/ USD[Quarterly] E-BOR [0.042%]/Quarterly LIBOR 0.74138%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/12/2020	03/31/2024		51,460,500	0.74138% [0.042%]			16,002	(72,835)		(72,835)	(72,835)				497,599		0002
Currency Swap /127236 // USD[Annual] FIXED [1.375%]/Semi-Annual FIXED 2.413%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/17/2020	06/24/2025		25,799,100	2.413% [1.375%]			5,312	(16,106)		(16,106)	(16,106)				287,865		0002
Currency Swap /127238 /EUR/ USD[Semi-Annual] FIXED [2.0%]/Semi-Annual FIXED 3.28%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		56,150,000	3.28% [2.0%]			3,992	176,465		176,465	176,465				887,809		0002
Currency Swap /127274 // USD[Annual] FIXED [1.625%]/Semi-Annual FIXED 2.773%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/18/2020	06/25/2027		12,336,500	2.773% [1.625%]			2,412	(20,775)		(20,775)	(20,775)				163,080		0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										236,445		123,473,738	2,279,021,390	XXX	2,279,021,390	1,657,046,636				262,296,684	XXX	XXX
Total Return Swap /90667 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.63113%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/12/2016	07/16/2020		21,515,377	LIBOR [0.0%]			141,795	(4,141,969)		(4,141,969)	(1,376,926)				21,515		0003
Total Return Swap /94794 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.44613%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/22/2016	12/30/2021		7,608,798	LIBOR [0.0%]			82,177	16,848		16,848	16,050				46,749		0003
Total Return Swap /99228 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 1.18075%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/24/2017	07/28/2022		26,220,890	LIBOR [0.0%]			264,752	(2,446,216)		(2,446,216)	(377,311)				189,082		0003
Total Return Swap /99534 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.49563%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/31/2017	08/14/2020		21,108,199	LIBOR [0.0%]			202,263	(2,624,183)		(2,624,183)	(1,665,057)				38,053		0003
Total Return Swap /100040 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.68975%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/06/2017	09/10/2020		24,338,601	LIBOR [0.0%]			184,447	989,948		989,948	1,612,031				53,045		0003
Total Return Swap /108593 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.40088%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/01/2018	08/02/2022		13,199,275	LIBOR [0.0%]			103,930	(1,570,119)		(1,570,119)	(1,046,680)				95,410		0003

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Total Return Swap /112089 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.49838%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	12/11/2018	12/13/2021		61,354,695	LIBOR [0.0%]			416,387	(2,060,343)		(2,060,343)	(196,027)				370,676		0003
Total Return Swap /113006 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 1.02613%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	01/14/2019	01/14/2022		21,965,324	LIBOR [0.0%]			194,799	(3,698,112)		(3,698,112)	(724,793)				136,733		0003
Total Return Swap /114420 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.464%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/13/2019	03/16/2022		22,877,295	LIBOR [0.0%]			157,976	(265,964)		(265,964)	250,257				149,580		0003
Total Return Swap /117729 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.21838%	Portfolio Hedge	Schedule BA, D	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/22/2019	07/17/2020		4,287,268	LIBOR [0.0%]			15,988	(983,808)		(983,808)	(513,543)				5,251		0003
Total Return Swap /117857 /[At Maturity] FIXED [0.98728%]/At Maturity FIXED 0.0%	Portfolio Hedge	Schedule BA, D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/26/2019	07/29/2020		133,283,152	0.0% [0.98728%]			1,022,249	33,153,810		33,153,810	28,796,780				188,491		0005
Total Return Swap /118234 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.37763%	Portfolio Hedge	Schedule BA, D	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2019	08/07/2020		1,358,392	LIBOR [0.0%]			10,921	(156,820)		(156,820)	(89,752)				2,253		0003
Total Return Swap /118235 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.19763%	Portfolio Hedge	Schedule BA, D	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2019	08/07/2020		985,504	LIBOR [0.0%]			7,049	(102,941)		(102,941)	(66,999)				1,634		0003
Total Return Swap /118494 /[At Maturity] FIXED [1.20299%]/At Maturity FIXED 0.0%	Portfolio Hedge	Schedule BA, D	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/20/2019	08/21/2020		228,567,935	0.0% [1.20299%]			1,459,900	30,868,695		30,868,695	43,745,179				427,611		0005
Total Return Swap /119900 /[At Maturity] FIXED [1.04992%]/At Maturity FIXED 0.0%	Portfolio Hedge	Schedule BA, D	Interest	NATIXIS KX1WK48MPD4Y2NCUIZ63	10/08/2019	10/09/2020		314,977,582	0.0% [1.04993%]			1,703,113	40,559,226		40,559,226	61,164,539				833,352		0005
Total Return Swap /120365 /[At Maturity] FIXED [1.05969%]/At Maturity FIXED 0.0%	Portfolio Hedge	Schedule BA, D	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	10/22/2019	10/23/2020		360,293,750	0.0% [1.05969%]			2,319,795	58,693,385		58,693,385	70,558,258				1,003,015		0005
Total Return Swap /121068 /[At Maturity] FIXED [1.14172%]/At Maturity FIXED 0.0%	Portfolio Hedge	Schedule BA, D	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/20/2019	11/21/2020		285,430,975	0.0% [1.14172%]			1,946,229	50,781,054		50,781,054	59,055,173				902,612		0005
Total Return Swap /121526 /[At Maturity] FIXED [1.16579%]/At Maturity FIXED 0.0%	Portfolio Hedge	Schedule BA, D	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/09/2019	12/10/2020		349,736,413	0.0% [1.16579%]			2,438,756	64,013,084		64,013,084	72,249,598				1,159,944		0005
Total Return Swap /121577 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.55838%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/09/2019	12/12/2022		65,294,200	LIBOR [0.0%]			439,161	1,813,698		1,813,698	3,858,765				512,050		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap /122646 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 1.273%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/21/2020	01/23/2023		42,181,822	LIBOR [0.0%]			365,031	(5,753,991)		(5,753,991)	(5,753,991)				338,113		0003
Total Return Swap /123617 /[At Maturity] FIXED [1.22391%]/At Maturity FIXED 0.0%	Portfolio Hedge	Schedule BA, D	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/21/2020	02/24/2021		122,391,484	0.0% [1.22392%]			909,050	12,028,585		12,028,585	12,028,585				493,376		0005
Total Return Swap /125504 /[At Maturity] FIXED [1.45896%]/At Maturity FIXED 0.0%	Portfolio Hedge	Schedule BA, D	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	04/21/2020	04/22/2021		364,739,870	0.0% [1.45896%]			(1,019,936)	(16,342,477)		(16,342,477)	(16,342,477)				1,641,329		0005
Total Return Swap /125620 /[At Maturity] FIXED [1.24208%]/At Maturity FIXED 0.0%	Portfolio Hedge	Schedule BA, D	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	04/23/2020	04/26/2021		109,302,830	0.0% [1.24208%]			(252,669)	(4,131,056)		(4,131,056)	(4,131,056)				494,890		0005
Total Return Swap /126160 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.4135%	Portfolio Hedge	Schedule BA, D	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/08/2020	07/23/2021		11,624,666	LIBOR [0.0%]			6,543	(1,086,925)		(1,086,925)	(1,086,925)				60,404		0003
Total Return Swap /126162 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.3035%	Portfolio Hedge	Schedule BA, D	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/11/2020	07/23/2021		13,698,774	LIBOR [0.0%]			5,659	(1,196,242)		(1,196,242)	(1,196,242)				71,181		0003
Total Return Swap /126165 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.1235%	Portfolio Hedge	Schedule BA, D	Equity/Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	05/11/2020	07/23/2021		9,647,703	LIBOR [0.0%]			1,622	(888,114)		(888,114)	(888,114)				50,131		0003
Total Return Swap /126166 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.5235%	Portfolio Hedge	Schedule BA, D	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/11/2020	07/23/2021		22,514,214	LIBOR [0.0%]			16,042	(2,112,442)		(2,112,442)	(2,112,442)				116,987		0003
Total Return Swap /126579 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.35925%	Portfolio Hedge	Schedule BA, D	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/20/2020	07/23/2021		2,047,646	LIBOR [0.0%]			715	(134,192)		(134,192)	(134,192)				10,640		0003
Total Return Swap /126569 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.25925%	Portfolio Hedge	Schedule BA, D	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2020	07/23/2021		5,681,134	LIBOR [0.0%]			1,432	(591,711)		(591,711)	(591,711)				29,520		0003
Total Return Swap /126757 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.36663%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/01/2020	06/03/2022		25,488,362	LIBOR [0.0%]			6,749	155,361		155,361	155,361				177,506		0003
Total Return Swap /127142 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.56088%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/11/2020	06/12/2023		62,130,959	LIBOR [0.0%]			14,520	(1,238,654)		(1,238,654)	(1,238,654)				534,471		0003

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Total Return Swap /127176 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.369%	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/15/2020	06/15/2021		62,793,990	LIBOR [0.0%]			9,011	(722,680)		(722,680)	(722,680)				307,626		0003
Total Return Swap /127299 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.19513%	Portfolio Hedge	Schedule BA, D	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/17/2020	07/23/2021		41,909,647	LIBOR [0.0%]			1,817	481,032		481,032	481,032				217,769		0003
Total Return Swap /127300 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.25513%	Portfolio Hedge	Schedule BA, D	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	06/17/2020	07/23/2021		13,494,211	LIBOR [0.0%]			765	63,365		63,365	63,365				70,118		0003
Total Return Swap /127301 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.39013%	Portfolio Hedge	Schedule BA, D	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/18/2020	07/23/2021		50,078,733	LIBOR [0.0%]			4,342	(71,094)		(71,094)	(71,094)				260,217		0003
Total Return Swap /127304 /[Quarterly] FIXED [0.0%]/Quarterly LIBOR 0.19513%	Portfolio Hedge	Schedule BA, D	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/19/2020	07/23/2021		21,915,110	LIBOR [0.0%]			950	(50,695)		(50,695)	(50,695)				113,874		0003
1149999999. Subtotal - Swaps - Hedging Other - Total Return												13,183,330	241,247,341	XXX	241,247,341	313,657,611				11,125,208	XXX	XXX
Interest Rate Swap /127350/[Quarterly] [0.01043%]/Quarterly 0.00174%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA/GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/23/2020	06/25/2021		5,000,000	0.00174% [0.01043%]			(4)	(500)		(500)	(500)				24,875		0001
1159999999. Subtotal - Swaps - Hedging Other - Other												(4)	(500)	XXX	(500)	(500)				24,875	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(3,029,778)		145,082,643	6,551,637,470	XXX	6,551,637,564	4,495,327,462				3,792,847,119	XXX	XXX
Interest Rate Swap /47310/57629*AA9 Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/27/2012	10/01/2042		50,000,000	2.581% [LIBOR]			222,499			17,615,451					1,179,248	2	0014
Interest Rate Swap /47313/57629*AB7 Evergreen Basket of Long Fixed Rate Bank Loans B- or Above	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/27/2012	10/01/2042		50,000,000	2.575% [LIBOR]			220,999			17,552,515					1,179,248	3	0015
Interest Rate Swap /49774/57629*AC5 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/27/2012	11/29/2042		264,000,000	2.5575% [LIBOR]			1,397,618			92,298,315					6,248,774	1	0016
Interest Rate Swap /51144/57629*AE1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/21/2012	12/27/2042		100,000,000	2.743% [LIBOR]			573,944			38,986,951					2,371,708	1	0016

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /51145/57629*AD3 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	12/21/2012	12/27/2042		100,000,000	2.743% [LIBOR]			573,944			38,986,951					2,371,708	1	0016
Interest Rate Swap /51181/57629*AF8 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	MERRILL LYNCH CAPITAL SERVICES	GDWTXX03601TB7DW3U69	12/24/2012	12/28/2042		100,000,000	2.754% [LIBOR]			543,145			39,329,124					2,371,708	1	0016
Interest Rate Swap /51185/57629*AH4 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	MERRILL LYNCH CAPITAL SERVICES	GDWTXX03601TB7DW3U69	12/24/2012	12/28/2042		100,000,000	2.754% [LIBOR]			543,145			39,329,124					2,371,708	1	0016
Interest Rate Swap /51189/57629*AG6 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	MERRILL LYNCH CAPITAL SERVICES	GDWTXX03601TB7DW3U69	12/24/2012	12/28/2042		100,000,000	2.754% [LIBOR]			543,145			39,329,124					2,371,708	1	0016
Interest Rate Swap /51198/57629*AJ0 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	MERRILL LYNCH CAPITAL SERVICES	GDWTXX03601TB7DW3U69	12/24/2012	12/28/2042		50,000,000	2.754% [LIBOR]			271,572			19,664,561					1,185,854	1	0016
Interest Rate Swap /51207/57629*AK7 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	MERRILL LYNCH CAPITAL SERVICES	GDWTXX03601TB7DW3U69	12/24/2012	12/28/2042		50,000,000	2.754% [LIBOR]			271,572			19,664,561					1,185,854	1	0016
Interest Rate Swap /51210/57629*AL5 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	MERRILL LYNCH CAPITAL SERVICES	GDWTXX03601TB7DW3U69	12/24/2012	12/28/2042		50,000,000	2.754% [LIBOR]			271,572			19,664,561					1,185,854	1	0016
Interest Rate Swap /51213/57629*AM3 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	MERRILL LYNCH CAPITAL SERVICES	GDWTXX03601TB7DW3U69	12/24/2012	12/28/2042		50,000,000	2.754% [LIBOR]			271,572			19,664,561					1,185,854	1	0016
Interest Rate Swap /51329/57629*AN1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	12/27/2012	12/31/2042		50,000,000	2.705% [LIBOR]			249,463			19,111,907					1,185,854	1	0016

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /51330/57629*AP6 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/27/2012	12/31/2042		50,000,000	2.705% [LIBOR]			249,463			19,111,907					1,185,854	1	0016
Interest Rate Swap /51331/57629*AQ4 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/27/2012	12/31/2042		50,000,000	2.705% [LIBOR]			249,463			19,111,907					1,185,854	1	0016
Interest Rate Swap /51332/57629*AR2 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/27/2012	12/31/2042		50,000,000	2.705% [LIBOR]			249,463			19,111,907					1,185,854	1	0016
Interest Rate Swap /51333/57629*AS0 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/27/2012	12/31/2042		50,000,000	2.705% [LIBOR]			249,463			19,111,907					1,185,854	1	0016
Interest Rate Swap /51334/57629*AT8 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/27/2012	12/31/2042		50,000,000	2.705% [LIBOR]			249,463			19,111,907					1,185,854	1	0016
Interest Rate Swap /56771/57629*AW1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/05/2013	04/09/2043		55,000,000	2.772% [LIBOR]			309,247			22,453,718					1,312,531	1	0016
Interest Rate Swap /56772/57629*AV3 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/05/2013	04/09/2043		60,000,000	2.772% [LIBOR]			337,360			24,494,965					1,431,852	1	0016
Interest Rate Swap /56774/57629*AX9 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/05/2013	04/09/2043		55,000,000	2.77% [LIBOR]			308,697			22,036,810					1,312,531	1	0016
Interest Rate Swap /56775/57629*AY7 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/05/2013	04/09/2043		55,000,000	2.77% [LIBOR]			308,697			22,036,810					1,312,531	1	0016

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Interest Rate Swap /56782/57629*AU5 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/05/2013	04/09/2043		55,000,000	2.772% [LIBOR]			309,247			22,000,433					1,312,531	1	0016
Interest Rate Swap /56783/57629*BA8 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/05/2013	04/09/2043		60,000,000	2.772% [LIBOR]			337,360			24,000,472					1,431,852	1	0016
Interest Rate Swap /56784/57629*BB6 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/05/2013	04/09/2043		50,000,000	2.7729% [LIBOR]			281,358			20,010,035					1,193,210	1	0016
Interest Rate Swap /56785/57629*AZ4 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/05/2013	04/09/2043		50,000,000	2.7729% [LIBOR]			281,358			20,010,035					1,193,210	1	0016
Interest Rate Swap /72798/57629*BD2 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/03/2014	03/05/2034		100,000,000	3.409% [LIBOR]			1,008,780			35,227,606					1,849,324	1	0016
Interest Rate Swap /72800/57629*BC4 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/03/2014	03/05/2034		100,000,000	3.411% [LIBOR]			1,009,780			35,254,311					1,849,324	1	0016
Interest Rate Swap /74419/57629*BP5 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/07/2014	05/09/2034		85,000,000	3.2835% [LIBOR]			789,484			28,797,287					1,582,233	1	0016
Interest Rate Swap /74385/57629*BE0 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2014	05/19/2044		150,000,000	3.289% [LIBOR]			1,375,293			79,950,573					3,665,805	1	0016
Interest Rate Swap /74387/57629*BF7 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2014	05/19/2034		125,000,000	3.174% [LIBOR]			1,074,203			40,572,323					2,329,331	1	0016

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /74412/57629*BG5 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2014	05/19/2044		150,000,000	3.29875% [LIBOR]			1,382,606			80,277,901					3,665,805	1	0016
Interest Rate Swap /74413/57629*BH3 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2014	05/19/2044		150,000,000	3.297% [LIBOR]			1,381,293			80,219,150					3,665,805	1	0016
Interest Rate Swap /74414/57629*BJ9 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2014	05/19/2044		150,000,000	3.285% [LIBOR]			1,372,293			79,816,285					3,665,805	1	0016
Interest Rate Swap /74415/57629*BK6 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2014	05/19/2044		150,000,000	3.285% [LIBOR]			1,372,293			79,816,285					3,665,805	1	0016
Interest Rate Swap /74416/57629*BL4 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	THE ROYAL BANK OF SCOTLAND PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2014	05/19/2044		150,000,000	3.287% [LIBOR]			1,373,793			79,883,429					3,665,805	1	0016
Interest Rate Swap /74417/57629*BM2 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2014	05/19/2044		150,000,000	3.2875% [LIBOR]			1,374,168			79,900,215					3,665,805	1	0016
Interest Rate Swap /74418/57629*BN0 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2014	05/19/2044		135,000,000	3.303% [LIBOR]			1,247,214			72,378,524					3,299,224	1	0016
Interest Rate Swap /75773/57629*BR1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/18/2014	07/22/2044		125,000,000	3.262% [LIBOR]			1,060,117			66,242,390					3,065,687	1	0016
Interest Rate Swap /75774/57629*BT7 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	HSBC BANK USA, NATIONAL ASSOCIATION /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/18/2014	07/22/2044		125,000,000	3.2625% [LIBOR]			1,060,430			66,256,471					3,065,687	1	0016

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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /75775/57629*BU4 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CREDIT SUISSE INTERNATIONAL /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/18/2014	07/22/2044		125,000,000	3.2625% [LIBOR]			1,060,430			66,256,471					3,065,687	1	0016
Interest Rate Swap /75776/57629*BV2 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/18/2014	07/22/2044		125,000,000	3.2605% [LIBOR]			1,059,180			66,200,147					3,065,687	1	0016
Interest Rate Swap /75777/57629*BW0 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/18/2014	07/22/2044		125,000,000	3.261% [LIBOR]			1,059,492			66,214,228					3,065,687	1	0016
Interest Rate Swap /76303/57629*BZ3 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/22/2014	08/27/2044		50,000,000	3.1635% [LIBOR]			416,330			25,500,913					1,228,821	1	0016
Interest Rate Swap /76304/57629*CA7 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/22/2014	08/27/2044		50,000,000	3.1655% [LIBOR]			416,830			25,523,531					1,228,821	1	0016
Interest Rate Swap /76305/57629*CB5 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/22/2014	08/27/2044		50,000,000	3.1605% [LIBOR]			415,580			25,466,985					1,228,821	1	0016
Interest Rate Swap /76306/57629*CC3 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/22/2014	08/27/2044		50,000,000	3.157% [LIBOR]			414,705			25,427,402					1,228,821	1	0016
Interest Rate Swap /77198/57629*CG4 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/02/2014	10/06/2034		55,000,000	3.0205% [LIBOR]			370,446			17,065,404					1,038,830	1	0016
Interest Rate Swap /77201/57629*CH2 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/02/2014	10/06/2044		100,000,000	3.129% [LIBOR]			727,788			50,399,717					2,463,230	1	0016

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Interest Rate Swap /77252/57629*CJ8 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	JPMORGAN CHASE BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/08/2014	10/10/2044		175,000,000	3.053% [LIBOR]			1,239,276			85,200,967					4,311,540	1	0016
Interest Rate Swap /78592/57629*CX7 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BANK OF AMERICA, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/12/2014	12/16/2044		150,000,000	2.741% [LIBOR]			1,160,077			62,828,958					3,709,279	1	0016
Interest Rate Swap /78593/57629*CT6 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/12/2014	12/16/2044		150,000,000	2.731% [LIBOR]			1,152,577			62,485,944					3,709,279	1	0016
Interest Rate Swap /78693/57629*CW9 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	DEUTSCHE BANK AG /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	12/12/2014	12/16/2044		250,000,000	2.744% [LIBOR]			1,937,212			104,886,437					6,182,132	1	0016
Interest Rate Swap /78695/57629*CU3 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	DEUTSCHE BANK AG /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	12/12/2014	12/16/2044		250,000,000	2.725% [LIBOR]			1,913,462			103,800,226					6,182,132	1	0016
Interest Rate Swap /78697/57629*CV1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	DEUTSCHE BANK AG /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	12/12/2014	12/16/2044		200,000,000	2.715% [LIBOR]			1,520,770			82,582,829					4,945,705	1	0016
Interest Rate Swap /79539/57629*DB4 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/03/2015	02/05/2045		125,000,000	2.277% [LIBOR]			542,265			39,245,190					3,099,899	1	0016
Interest Rate Swap /93558/57629*DK4 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2046		125,000,000	2.617% [LIBOR]			765,974			52,148,866					3,213,132	1	0016
Interest Rate Swap /93559/57629*DJ7 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2046		125,000,000	2.618% [LIBOR]			766,599			52,179,512					3,213,132	1	0016

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Interest Rate Swap /93575/57629*DH1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2046		125,000,000	2.6049% [LIBOR]			758,412			51,778,050					3,213,132	1	0016
Interest Rate Swap /93577/57629*DG3 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/01/2016	12/05/2046		125,000,000	2.605% [LIBOR]			758,474			51,781,114					3,213,132	1	0016
Interest Rate Swap /93599/57629*DF5 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/02/2016	12/06/2046		125,000,000	2.555% [LIBOR]			818,999			50,255,564					3,213,132	1	0016
Interest Rate Swap /93602/57629*DE8 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/02/2016	12/06/2046		125,000,000	2.566% [LIBOR]			825,874			50,592,701					3,213,132	1	0016
Interest Rate Swap /93605/57629*DD0 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/02/2016	12/06/2046		125,000,000	2.5515% [LIBOR]			816,812			50,148,292					3,213,132	1	0016
Interest Rate Swap /93607/57629*DC2 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/02/2016	12/06/2046		125,000,000	2.5517% [LIBOR]			816,937			50,154,422					3,213,132	1	0016
Interest Rate Swap /98741/57629*CE9 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/28/2017	09/08/2044		150,000,000	3.159% [LIBOR]			1,425,985			76,423,202					3,688,750	1	0016
Interest Rate Swap /98748/57629*CK5 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		125,000,000	3.052% [LIBOR]			1,023,702			60,961,793					3,083,474	1	0016
Interest Rate Swap /98753/57629*CL3 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	DEUTSCHE BANK AG /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		125,000,000	3.053% [LIBOR]			1,024,327			60,990,254					3,083,474	1	0016

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Interest Rate Swap /98779/57629*CM1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		125,000,000	3.061% [LIBOR]			1,029,327			61,217,944					3,083,474	1	0016
Interest Rate Swap /98784/57629*CN9 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		125,000,000	3.062% [LIBOR]			1,029,952			61,246,406					3,083,474	1	0016
Interest Rate Swap /98786/57629*CP4 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		125,000,000	3.065% [LIBOR]			1,031,827			61,331,789					3,083,474	1	0016
Interest Rate Swap /98788/57629*CQ2 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		125,000,000	3.071% [LIBOR]			1,035,577			61,502,557					3,083,474	1	0016
Interest Rate Swap /98790/57629*CR0 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		125,000,000	3.07% [LIBOR]			1,034,952			61,474,096					3,083,474	1	0016
Interest Rate Swap /98792/57629*CS8 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	06/28/2017	11/04/2044		125,000,000	3.072% [LIBOR]			1,036,202			61,531,019					3,083,474	1	0016
Interest Rate Swap /98793/57629*CY5 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	06/28/2017	02/05/2045		125,000,000	2.291% [LIBOR]			551,015			39,647,416					3,099,899	1	0016
Interest Rate Swap /98795/57629*CZ2 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	06/28/2017	02/05/2045		125,000,000	2.29% [LIBOR]			550,390			39,414,024					3,099,899	1	0016
Interest Rate Swap /98798/57629*DA6 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. /WELLSFARGOSEC/CLEA RED THROUGH CME	VYVVCKR63DVZZN70PB21	06/28/2017	02/05/2045		125,000,000	2.283% [LIBOR]			546,015			39,622,234					3,099,899	1	0016

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /100186/57629*DM0 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/13/2017	09/15/2047		250,000,000	2.445% [LIBOR]			1,567,210			96,127,000					6,520,401	2	0014
Interest Rate Swap /100187/57629*DL2 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/13/2017	09/15/2047		250,000,000	2.4525% [LIBOR]			1,576,585			96,598,822					6,520,401	2	0014
Interest Rate Swap /100188/57629*DP3 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/13/2017	09/15/2047		250,000,000	2.4565% [LIBOR]			1,581,585			96,850,460					6,520,401	2	0014
Interest Rate Swap /100189/57629*DN8 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/13/2017	09/15/2047		250,000,000	2.4475% [LIBOR]			1,570,335			96,284,274					6,520,401	2	0014
Interest Rate Swap /111092/57629*DZ1 Evergreen Basket of Floating Rate Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	11/05/2018	11/07/2048		130,000,000	LIBOR [3.363%]			(1,272,786)			(82,924,061)					3,461,517	2	0014
Interest Rate Swap /111093/57629*DY4 Evergreen Basket of Floating Rate Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	11/05/2018	11/07/2048		170,000,000	LIBOR [3.368%]			(1,668,662)			(108,661,072)					4,526,599	2	0014
Interest Rate Swap /111094/57629*DX6 Evergreen Basket of Floating Rate Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/05/2018	11/07/2048		200,000,000	LIBOR [3.365%]			(1,960,132)			(127,679,909)					5,325,411	2	0014
Interest Rate Swap /111107/57629*DW8 Evergreen Basket of Floating Rate Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	11/06/2018	11/08/2048		300,000,000	LIBOR [3.351%]			(2,886,459)			(190,427,306)					7,988,116	2	0014
Interest Rate Swap /111108/12607@AD2 Evergreen Basket of Floating Rate Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	JPMORGAN CHASE BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	11/06/2018	11/08/2048		320,000,000	LIBOR [3.355%]			(3,085,289)			(203,456,639)					8,520,657	2	0014
Interest Rate Swap /111109/57629*DQ1 Evergreen Basket of Floating Rate Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	11/06/2018	11/08/2048		160,000,000	LIBOR [3.357%]			(1,544,245)			(101,811,864)					4,260,329	2	0014
Interest Rate Swap /111110/57629*DR9 Evergreen Basket of Floating Rate Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	11/06/2018	11/08/2048		320,000,000	LIBOR [3.355%]			(3,085,289)			(203,456,639)					8,520,657	2	0014

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /111681/57629*DS7 Evergreen Basket of Floating Rate Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/29/2018	12/03/2048		140,000,000	LIBOR [3.205%]			(1,224,014)			(83,720,414)					3,732,385	2	0014
Interest Rate Swap /111682/57629*DT5 Evergreen Basket of Floating Rate Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/29/2018	12/03/2048		160,000,000	LIBOR [3.198%]			(1,393,273)			(95,387,455)					4,265,583	2	0014
Interest Rate Swap /111907/57629*DU2 Evergreen Basket of Floating Rate Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	12/06/2018	12/10/2048		160,000,000	LIBOR [3.03%]			(1,448,972)			(88,417,660)					4,266,333	2	0014
Interest Rate Swap /112701/57629*EK3 Evergreen Basket of Floating Rate Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/03/2019	01/07/2049		200,000,000	LIBOR [2.7685%]			(1,097,894)			(97,018,829)					5,340,412	2	0014
Interest Rate Swap /112702/57629*EL1 Evergreen Basket of Floating Rate Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	MORGAN STANLEY CAPITAL SERVICES /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/03/2019	01/07/2049		250,000,000	LIBOR [2.759%]			(1,360,492)			(120,650,345)					6,675,515	2	0014
Interest Rate Swap /113357/57629*EM9 Evergreen Basket of Floating Rate Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/29/2019	01/31/2049		175,000,000	LIBOR [2.9125%]			(1,260,809)			(91,684,427)					4,677,773	2	0014
Interest Rate Swap /113403/57629*EN7 Evergreen Basket of Floating Rate Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/31/2019	02/04/2049		150,000,000	LIBOR [2.852%]			(1,078,443)			(76,204,915)					4,010,221	2	0014
Interest Rate Swap /113404/57629*EP2 Evergreen Basket of Floating Rate Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	WELLS FARGO BANK, N.A. /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/31/2019	02/04/2049		165,000,000	LIBOR [2.874%]			(1,204,437)			(84,780,122)					4,411,243	2	0014
Interest Rate Swap /117889/57629*EE7 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	07/29/2019	07/31/2049		250,000,000	2.22% [LIBOR]			935,530			86,757,887					6,740,734	1	0016
Interest Rate Swap /117890/57629*EF4 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BANK OF AMERICA, N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	07/29/2019	07/31/2049		250,000,000	2.2285% [LIBOR]			946,155			87,325,479					6,740,734	1	0016
Interest Rate Swap /117935/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	07/30/2019	08/01/2049		275,000,000	2.222% [LIBOR]			1,068,744			95,532,636					7,416,083	2	0014

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap /117936/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	07/30/2019	08/01/2049		250,000,000	2.22% [LIBOR]			969,085			86,714,328					6,741,893	2	0014
Interest Rate Swap /117937/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	07/30/2019	08/01/2049		150,000,000	2.2185% [LIBOR]			580,326			51,968,512					4,045,136	1	0016
Interest Rate Swap /117944/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	07/30/2019	08/01/2049		250,000,000	2.22% [LIBOR]			969,085			86,714,328					6,741,893	2	0014
Interest Rate Swap /118822/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	SOCIETE GENERAL /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	08/28/2019	08/30/2034		150,000,000	1.454% [LIBOR]			(33,524)			13,884,168					2,823,230	2	0014
Interest Rate Swap /118823/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	MORGAN STANLEY CAPITAL SERVICES /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	08/28/2019	08/30/2039		200,000,000	1.5% [LIBOR]			1,301			22,936,054					4,378,356	2	0014
Interest Rate Swap /118825/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	GOLDMAN SACHS BANK USA /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	08/28/2019	08/30/2049		200,000,000	1.525% [LIBOR]			26,301			32,420,296					5,400,926	2	0014
Interest Rate Swap /118888/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	WELLS FARGO BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	08/29/2019	09/03/2049		306,000,000	1.56538% [LIBOR]			166,725			52,876,973					8,264,833	2	0014
Interest Rate Swap /118889/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	WELLS FARGO BANK, N.A. /MORGAN STANLEY/CLEARED THROUGH CME	I7331LVCZKQKX5T7XV54	08/29/2019	09/03/2049		255,000,000	1.58717% [LIBOR]			166,720			45,551,885					6,887,361	2	0014

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap /118890/57629*EG2 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. /MORGAN STANLEY/CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	08/29/2019	09/03/2049		89,000,000	1.5865% [LIBOR]			57,890			15,882,535					2,403,824	1	0016
Interest Rate Swap /122215/57629*EA5 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BNP PARIBAS LONDON /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/06/2020	01/08/2050		125,000,000	1.941% [LIBOR]			179,925			34,514,514					3,396,345	1	0016
Interest Rate Swap /122216/57629*EB3 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	THE TORONTO-DOMINION BANK /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/06/2020	01/08/2032		250,000,000	1.8105% [LIBOR]			203,068			31,375,549					4,242,641	1	0016
Interest Rate Swap /122217/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	THE TORONTO-DOMINION BANK /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/06/2020	01/08/2035		200,000,000	1.866% [LIBOR]			215,796			30,293,279					3,810,512	1	0016
Interest Rate Swap /122218/57629*ED9 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	GOLDMAN SACHS BANK USA /WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	01/06/2020	01/08/2040		150,000,000	1.918% [LIBOR]			199,331			29,020,908					3,314,457	1	0016
Interest Rate Swap /123183/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	MORGAN STANLEY CAPITAL SERVICES /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	02/07/2020	02/11/2050		400,000,000	1.76% [LIBOR]			753,241			91,072,947					10,883,015	2	0014
Interest Rate Swap /123373/57629*EH0 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	WELLS FARGO BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	02/18/2020	02/20/2050		25,000,000	1.685% [LIBOR]			36,389			5,190,155					680,533	1	0016
Interest Rate Swap /123374/57629*EJ6 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	WELLS FARGO BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	02/18/2020	02/20/2050		185,000,000	1.686% [LIBOR]			269,950			38,457,390					5,035,943	1	0016
Interest Rate Swap /123376/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BNP PARIBAS LONDON /GOLDMAN SACHS/CLEARED THROUGH CME FOR8UP27PHTHYVLBNG30	02/18/2020	02/20/2050		215,000,000	1.68% [LIBOR]			309,032			44,343,404					5,852,583	1	0016

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /123564/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	BNP PARIBAS LONDON /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/21/2020	02/25/2050		250,000,000	1.564% [LIBOR]			217,432			43,700,369					6,806,477	2	0014
Interest Rate Swap /123576/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	JPMORGAN CHASE BANK, N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/21/2020	02/25/2050		250,000,000	1.576% [LIBOR]			227,932			44,515,270					6,806,477	2	0014
Interest Rate Swap /123632/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	GOLDMAN SACHS BANK USA /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	02/24/2020	02/26/2050		250,000,000	1.458% [LIBOR]			146,606			36,511,504					6,807,624	2	0014
Interest Rate Swap /126984/Need to File with the NAIC Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	CITIBANK N.A. /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/11/2020	06/15/2050		250,000,000	0.957% [LIBOR]			71,513			2,531,177					6,841,966	2	0014
Interest Rate Swap /127382/Need to File with the NAIC Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	REPLICATION	Schedule DB, Part C - Sec 1	Interest	MORGAN STANLEY CAPITAL SERVICES /GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	06/25/2020	06/29/2050		300,000,000	0.926% [LIBOR]			10,333			525,928					8,215,838	2	0014
1179999999. Subtotal - Swaps - Replication - Interest Rate												49,029,767		XXX	3,342,076,249					445,985,478	XXX	XXX
Credit Default Swap /124654/195325U#0 Sovereign Bond of Columbia	REPLICATION	Schedule DB, Part C - Sec 1	Credit	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/23/2020	06/20/2025		30,000,000	1.0% [CREDT]		(3,354,382)	262,636	(3,174,246)		(826,779)			180,136		30,000,000	1Z	0007
Credit Default Swap /124655/455780S#4 Sovereign Bond of India	REPLICATION	Schedule DB, Part C - Sec 1	Credit	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/23/2020	06/20/2025		40,000,000	1.0% [CREDT]		(2,821,505)	261,520	(2,669,985)		(644,201)			151,520		40,000,000	1Z	0007
Credit Default Swap /124671/715638S#0 Sovereign Bond of Peru	REPLICATION	Schedule DB, Part C - Sec 1	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	06/20/2025		5,000,000	1.0% [CREDT]		(136,496)	21,080	(129,166)		21,860			7,330		5,000,000	1Z	0007
Credit Default Swap /124672/91087BM*8 Sovereign Bond of Mexico	REPLICATION	Schedule DB, Part C - Sec 1	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	06/20/2025		20,000,000	1.0% [CREDT]		(1,622,161)	142,113	(1,535,048)		(523,151)			87,113		20,000,000	1Z	0007
Credit Default Swap /124673/105756M*8 Sovereign Bond of Brazil	REPLICATION	Schedule DB, Part C - Sec 1	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	06/20/2025		5,000,000	1.0% [CREDT]		(580,391)	44,918	(549,223)		(350,158)			31,168		5,000,000	1Z	0007

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Default Swap /124674/560904G@7 Sovereign Bond of Malaysia	REPLICATION	Schedule DB, Part C - Sec 1	Credit	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/23/2020	06/20/2025		10,000,000	1.0% [CREDT]		(221,338)	39,387	(209,452)		126,245			11,886		10,000,000	1Z	0007
Credit Default Swap /126801/Need to File with the NAIC Credit Default Indicies (CDIG034/CDX.NA.IG.34)	REPLICATION	Schedule DB, Part C - Sec 1	Credit	BARCLAYS BANK PLC /WELLSFARGOSEC/CLEARED THROUGH ICE VYVVCKR63DVZZN70PB21	06/04/2020	06/20/2025		600,000,000	1.0% [CREDT]		8,111,848	318,772	7,997,286		7,012,800			(114,562)		600,000,000	1Z	0007
1189999999. Subtotal - Swaps - Replication - Credit Default											(624,425)	1,090,425	(269,834)	XXX	4,816,616			354,592		710,000,000	XXX	XXX
Total Return Swap /117891 /[At Maturity] FIXED [1.06694%]/At Maturity FIXED 0.0%	REPLICATION	Schedule DB, Part C - Sec 1	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/29/2019	07/30/2020		266,735,060	0.0% [1.06694%]			2,154,988			69,854,755					377,220		0005
Total Return Swap /126828 /[At Maturity] FIXED [1.26187%]/At Maturity FIXED 0.0%	REPLICATION	Schedule DB, Part C - Sec 1	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/05/2020	06/08/2021		315,468,750	0.0% [1.26188%]			(243,272)			23,696,923					1,529,292		0005
1209999999. Subtotal - Swaps - Replication - Total Return												1,911,715		XXX	93,551,677					1,906,512	XXX	XXX
1229999999. Subtotal - Swaps - Replication											(624,425)	52,031,907	(269,834)	XXX	3,440,444,543			354,592		1,157,891,990	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate										(3,266,223)		57,455,345	4,031,369,240	XXX	7,373,445,583	2,524,623,715				3,965,385,830	XXX	XXX
1369999999. Total Swaps - Credit Default											(624,425)	1,090,425	(269,834)	XXX	4,816,616			354,592		710,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										236,445		123,473,738	2,279,021,390	XXX	2,279,021,390	1,657,046,636				262,296,684	XXX	XXX
1389999999. Total Swaps - Total Return												15,095,045	241,247,341	XXX	334,799,018	313,657,611				13,031,720	XXX	XXX
1399999999. Total Swaps - Other												(4)	(500)	XXX	(500)	(500)				24,875	XXX	XXX
1409999999. Total Swaps										(3,029,778)	(624,425)	197,114,549	6,551,367,637	XXX	9,992,082,107	4,495,327,462		354,592		4,950,739,109	XXX	XXX
G2SF 3 7/20 FIXED COUPON 3.000000 /126758	TBA FORWARD	Schedule D	Interest	CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBD07JBLYG310	06/03/2020	07/21/2020		4,000,000	105.58593750				14,063		14,063	14,063				4,899		0013
G2SF 3 7/20 FIXED COUPON 3.000000 /126760	TBA FORWARD	Schedule D	Interest	CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBD07JBLYG310	06/03/2020	07/21/2020		21,000,000	105.58593750				73,828		73,828	73,828				25,720		0013
G2SF 3 7/20 FIXED COUPON 3.000000 /126762	TBA FORWARD	Schedule D	Interest	CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBD07JBLYG310	06/03/2020	07/21/2020		375,000,000	105.58593750				1,318,359		1,318,359	1,318,359				459,279		0013
G2SF 3.5 7/20 FIXED COUPON 3.50000 /126764	TBA FORWARD	Schedule D	Interest	GOLDMAN SACHS AND COMPANY FOR8UP27PHTHYVLBNG30	06/03/2020	07/21/2020		4,000,000	105.92578125				(16,406)		(16,406)	(16,406)				4,899		0013
G2SF 3.5 7/20 FIXED COUPON 3.50000 /126766	TBA FORWARD	Schedule D	Interest	GOLDMAN SACHS AND COMPANY FOR8UP27PHTHYVLBNG30	06/03/2020	07/21/2020		21,000,000	105.92578125				(86,134)		(86,134)	(86,134)				25,720		0013
G2SF 3.5 7/20 FIXED COUPON 3.50000 /126768	TBA FORWARD	Schedule D	Interest	GOLDMAN SACHS AND COMPANY FOR8UP27PHTHYVLBNG30	06/03/2020	07/21/2020		475,000,000	105.92578125				(1,948,266)		(1,948,266)	(1,948,266)				581,754		0013
FNCL 3.5 7/20 FIXED COUPON 3.50000 /126772	TBA FORWARD	Schedule D	Interest	J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	06/03/2020	07/14/2020		470,000,000	105.37500000				(954,664)		(954,664)	(954,664)				470,000		0013
G2SF 4 7/20 FIXED COUPON 4.000000 /126776	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2020	07/21/2020		570,000,000	106.37500000				(2,048,466)		(2,048,466)	(2,048,466)				698,105		0013
REC 229463941.38 USD PAY [23799999999.93] JPY /116844	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2019	06/01/2021		229,463,941	.00964134				7,693,016		7,693,016	3,702,358				1,100,470		0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
REC 161181395.77 USD PAY [123600000.00] GBP /123049	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	02/03/2020	08/05/2020		161,181,396	1.30405660				8,029,751		8,029,751	8,029,751				254,850		0002
REC 123600000.00 GBP PAY [161440139.99] USD /123058	ASSET HEDGE	ScheduleD	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	02/03/2020	08/05/2020		161,440,140	1.30615000				(8,458,647)		(8,458,647)	(8,458,647)				255,259		0002
REC 90000000.00 GBP PAY [117512280.00] USD /123086	ASSET HEDGE	ScheduleD	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	02/05/2020	08/05/2020		117,512,280	1.30569200				(6,117,988)		(6,117,988)	(6,117,988)				185,803		0002
REC 117422711.99 USD PAY [90000000.00] GBP /123103	ASSET HEDGE	ScheduleD	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	02/05/2020	08/05/2020		117,422,712	1.30469680				5,871,775		5,871,775	5,871,775				185,664		0002
REC 118342609.47 USD PAY [95215666.67] GBP /124920	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	03/30/2020	07/01/2020		118,342,609	1.24289010				688,720		688,720	688,720						0002
REC 118287312.88 USD PAY [95216000.00] GBP /124921	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	03/30/2020	07/07/2020		118,287,313	1.24230500				330,499		330,499	330,499				83,642		0002
REC 118300947.81 USD PAY [95216000.00] GBP /124922	ASSET HEDGE	Schedule BA, D	Currency	State Street Bank and Trust Company	571474TGEMMWANRLN572	03/30/2020	07/03/2020		118,300,948	1.24244820				318,154		318,154	318,154				59,150		0002
REC 25324359.83 USD PAY [20405000.00] GBP /125009	ASSET HEDGE	ScheduleD	Currency	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	04/02/2020	07/06/2020		25,324,360	1.24108600				54,815		54,815	54,815				17,908		0002
REC 47766365.84 USD PAY [43869000.00] EUR /125023	ASSET HEDGE	ScheduleD	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	04/02/2020	07/08/2020		47,766,366	1.08884100				(1,515,274)		(1,515,274)	(1,515,274)				33,776		0002
REC 47735433.60 USD PAY [43868000.00] EUR /125044	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company	571474TGEMMWANRLN572	04/02/2020	07/06/2020		47,735,434	1.08816070				(1,552,047)		(1,552,047)	(1,552,047)				33,755		0002
REC 70911545.18 USD PAY [57852000.00] GBP /125088	ASSET HEDGE	ScheduleD	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	04/03/2020	07/06/2020		70,911,545	1.22574060				(575,766)		(575,766)	(575,766)				50,143		0002
REC 54599989.20 USD PAY [88256000.00] AUD /125173	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	04/07/2020	07/06/2020		54,599,989	.61865470				(6,280,206)		(6,280,206)	(6,280,206)				38,608		0002
REC 54613607.60 USD PAY [88256500.00] AUD /125189	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	04/07/2020	07/08/2020		54,613,608	.61880550				(6,267,613)		(6,267,613)	(6,267,613)				38,619		0002
REC 56692892.10 USD PAY [91630000.00] AUD /125197	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	04/07/2020	07/08/2020		56,692,892	.61871540				(6,515,440)		(6,515,440)	(6,515,440)				40,088		0002
REC 93521.14 USD PAY [10152000.31] JPY /125207	ASSET HEDGE	Schedule BA, D	Currency	State Street Bank and Trust Company	571474TGEMMWANRLN572	04/07/2020	07/08/2020		93,521	.00921209				(507)		(507)	(507)				66		0002
REC 86755781.91 USD PAY [70268000.00] GBP /125211	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	04/07/2020	07/08/2020		86,755,782	1.23464140				(295,026)		(295,026)	(295,026)				61,346		0002
REC 86754090.52 USD PAY [70267000.00] GBP /125230	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	04/07/2020	07/06/2020		86,754,091	1.23463490				(294,539)		(294,539)	(294,539)				61,344		0002
REC 42852020.38 USD PAY [34714000.00] GBP /125244	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	04/07/2020	07/08/2020		42,852,020	1.23443050				(153,070)		(153,070)	(153,070)				30,300		0002
REC 2126507.79 USD PAY [1698000.00] GBP /125380	ASSET HEDGE	ScheduleD	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	04/15/2020	07/16/2020		2,126,508	1.25236030				28,287		28,287	28,287				2,126		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
REC 3696486.83 USD PAY [37019000.02] SEK /125392	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/15/2020	07/16/2020		3,696,487	.09985377				(279,059)		(279,059)	(279,059)				3,697		0002
REC 95745553.97 USD PAY [87516500.00] EUR /125399	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	04/15/2020	07/16/2020		95,745,554	1.09402860				(2,603,333)		(2,603,333)	(2,603,333)				95,745		0002
REC 95671178.46 USD PAY [87516000.00] EUR /125416	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	04/15/2020	07/20/2020		95,671,178	1.09318500				(2,685,545)		(2,685,545)	(2,685,545)				117,173		0002
REC 105937147.85 USD PAY [85179000.00] GBP /125429	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2020	07/15/2020		105,937,148	1.24370030				409,208		409,208	409,208				105,937		0002
REC 105961594.41 USD PAY [85179500.00] GBP /125431	ASSET HEDGE	Schedule BA, D	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	04/16/2020	07/17/2020		105,961,594	1.24398000				406,708		406,708	406,708				118,469		0002
REC 3171327.64 USD PAY [5260000.00] NZD /125454	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/17/2020	07/20/2020		3,171,328	.60291400				(215,811)		(215,811)	(215,811)				3,884		0002
REC 17842646.88 USD PAY [25034999.99] CAD /125455	ASSET HEDGE	ScheduleD	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/17/2020	07/20/2020		17,842,647	.71270808				(555,079)		(555,079)	(555,079)				21,853		0002
REC 112511111.68 USD PAY [103123000.00] EUR /125462	ASSET HEDGE	ScheduleD	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/17/2020	07/20/2020		112,511,112	1.09103800				(3,365,290)		(3,365,290)	(3,365,290)				137,798		0002
REC 11590219.94 USD PAY [10672000.00] EUR /125531	ASSET HEDGE	ScheduleD	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	04/22/2020	07/23/2020		11,590,220	1.08604010				(404,038)		(404,038)	(404,038)				14,196		0002
REC 69965160.80 USD PAY [56800000.00] GBP /125551	ASSET HEDGE	ScheduleD	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/22/2020	07/21/2020		69,965,161	1.23178100				(229,151)		(229,151)	(229,151)				85,689		0002
REC 70029128.95 USD PAY [56800000.00] GBP /125566	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	04/22/2020	07/23/2020		70,029,129	1.23290720				(360,751)		(360,751)	(360,751)				85,769		0002
REC 15448362.86 USD PAY [24222000.00] AUD /125643	ASSET HEDGE	ScheduleD	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	04/23/2020	07/24/2020		15,448,363	.63778230				(1,264,175)		(1,264,175)	(1,264,175)				20,436		0002
REC 82351540.99 USD PAY [76096500.00] EUR /125692	ASSET HEDGE	ScheduleD	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/24/2020	07/27/2020		82,351,541	1.08219880				(3,161,978)		(3,161,978)	(3,161,978)				116,463		0002
REC 82346122.90 USD PAY [76096500.00] EUR /125705	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	04/24/2020	07/23/2020		82,346,123	1.08212760				(3,181,957)		(3,181,957)	(3,181,957)				100,854		0002
REC 15586530.82 USD PAY [156483999.95] SEK /125733	ASSET HEDGE	ScheduleD	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/27/2020	07/28/2020		15,586,531	.09960463				(1,214,831)		(1,214,831)	(1,214,831)				22,043		0002
REC 10636665.62 USD PAY [1135823999.70] JPY /125793	ASSET HEDGE	ScheduleD	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	04/28/2020	07/29/2020		10,636,666	.00936471				113,976		113,976	113,976				15,042		0002
REC 59018371.99 USD PAY [47365000.00] GBP /125851	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/29/2020	07/30/2020		59,018,372	1.24603340				480,437		480,437	480,437				83,465		0002
REC 19333000.00 GBP PAY [24089563.72] USD /125861	ASSET HEDGE	ScheduleD	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/29/2020	07/30/2020		24,089,564	1.24603340				(196,100)		(196,100)	(196,100)				34,068		0002
REC 101316865.78 USD PAY [155253000.00] AUD /125871	ASSET HEDGE	ScheduleD	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/29/2020	07/30/2020		101,316,866	.65259200				(5,718,437)		(5,718,437)	(5,718,437)				143,284		0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
REC 41485453.03 USD PAY [64701000.00] AUD /125956	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	05/04/2020	08/04/2020		41,485,453	.64118720				(3,151,983)		(3,151,983)	(3,151,983)				62,229		0002
REC 6731932.87 USD PAY [11175000.00] NZD /125970	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	05/04/2020	08/04/2020		6,731,933	.60241010				(479,507)		(479,507)	(479,507)				10,098		0002
REC 1204593.03 USD PAY [1109000.00] EUR /125986	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	05/05/2020	08/05/2020		1,204,593	1.08619750				(42,158)		(42,158)	(42,158)				1,905		0002
REC 115347808.15 USD PAY [106231000.00] EUR /125994	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company	571474TGEMMWANRLN572	05/05/2020	08/05/2020		115,347,808	1.08582060				(4,084,680)		(4,084,680)	(4,084,680)				182,381		0002
REC 56488000.00 EUR PAY [61357124.38] USD /125995	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	05/05/2020	08/05/2020		61,357,124	1.08619750				2,147,349		2,147,349	2,147,349				97,014		0002
REC 164845951.93 USD PAY [152332000.00] EUR /126043	ASSET HEDGE	Schedule BA, D	Currency	State Street Bank and Trust Company	571474TGEMMWANRLN572	05/06/2020	08/06/2020		164,845,952	1.08214920				(6,420,193)		(6,420,193)	(6,420,193)				260,644		0002
REC 16026545.24 USD PAY [157813999.98] SEK /126053	ASSET HEDGE	ScheduleD	Currency	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	05/06/2020	08/06/2020		16,026,545	.10155338				(939,384)		(939,384)	(939,384)				25,341		0002
REC 17765398.02 USD PAY [17274000.00] CHF /126074	ASSET HEDGE	ScheduleD	Currency	CANADIAN IMPERIAL BANK OF COMMERCE	2IGI19DL77OX0HC3ZE78	05/06/2020	08/06/2020		17,765,398	1.02844726				(490,015)		(490,015)	(490,015)				28,090		0002
REC 936011.67 USD PAY [9133999.96] SEK /126187	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company	571474TGEMMWANRLN572	05/13/2020	07/28/2020		936,012	.10247555				(44,873)		(44,873)	(44,873)				1,322		0002
REC 126468843.99 USD PAY [195188000.00] AUD /126193	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	05/13/2020	08/13/2020		126,468,844	.64793350				(8,194,880)		(8,194,880)	(8,194,880)				219,049		0002
REC 10334293.27 USD PAY [10030000.00] CHF /126206	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	05/14/2020	08/14/2020		10,334,293	1.03033831				(269,801)		(269,801)	(269,801)				17,900		0002
REC 244722065.08 USD PAY [226266000.00] EUR /126218	ASSET HEDGE	ScheduleD	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	05/14/2020	08/14/2020		244,722,065	1.08156800				(9,665,370)		(9,665,370)	(9,665,370)				423,870		0002
REC 10810515.29 USD PAY [18184000.00] NZD /126229	ASSET HEDGE	ScheduleD	Currency	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	05/15/2020	08/17/2020		10,810,515	.59450700				(911,308)		(911,308)	(911,308)				19,489		0002
REC 1565000.00 EUR PAY [1713070.60] USD /126267	ASSET HEDGE	Schedule BA, D	Currency	State Street Bank and Trust Company	571474TGEMMWANRLN572	05/19/2020	08/19/2020		1,713,071	1.09461380				46,951		46,951	46,951				3,205		0002
REC 91516698.76 USD PAY [83607000.00] EUR /126269	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	05/19/2020	08/05/2020		91,516,699	1.09460570				(2,471,908)		(2,471,908)	(2,471,908)				144,701		0002
REC 1565000.00 EUR PAY [1712983.27] USD /126270	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	05/19/2020	08/12/2020		1,712,983	1.09455800				48,724		48,724	48,724				2,967		0002
REC 127658787.11 USD PAY [116624500.00] EUR /126284	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company	571474TGEMMWANRLN572	05/19/2020	08/19/2020		127,658,787	1.09461380				(3,498,827)		(3,498,827)	(3,498,827)				238,827		0002
REC 127651732.20 USD PAY [116624000.00] EUR /126298	ASSET HEDGE	ScheduleD	Currency	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	05/19/2020	08/12/2020		127,651,732	1.09455800				(3,630,883)		(3,630,883)	(3,630,883)				221,098		0002
REC 16902785.78 USD PAY [13801000.00] GBP /126311	ASSET HEDGE	ScheduleD	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	05/19/2020	08/19/2020		16,902,786	1.22475080				(154,630)		(154,630)	(154,630)				31,621		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
REC 17934610.67 USD PAY [16306000.00] EUR /126328	ASSET HEDGE	ScheduleD	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/20/2020	08/05/2020		17,934,611	1.09987800				(418,144)		(418,144)	(418,144)				28,356		0002
REC 12275669.88 USD PAY [121762000.05] NOK /126337	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2020	08/20/2020		12,275,670	.10081692				(367,281)		(367,281)	(367,281)				22,966		0002
REC 90978061.28 USD PAY [74257500.00] GBP /126340	ASSET HEDGE	Schedule BA, D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	05/20/2020	08/20/2020		90,978,061	1.22517000				(1,066,663)		(1,066,663)	(1,066,663)				170,204		0002
REC 109107888.91 USD PAY [99199000.00] EUR /126353	ASSET HEDGE	ScheduleD	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/20/2020	08/25/2020		109,107,889	1.09988900				(2,446,930)		(2,446,930)	(2,446,930)				211,287		0002
REC 90866618.54 USD PAY [74258000.00] GBP /126362	ASSET HEDGE	Schedule BA, D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	05/20/2020	08/24/2020		90,866,619	1.22366100				(1,180,538)		(1,180,538)	(1,180,538)				175,962		0002
REC 109081581.32 USD PAY [99199000.00] EUR /126373	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	05/20/2020	08/21/2020		109,081,581	1.09962380				(2,484,038)		(2,484,038)	(2,484,038)				204,073		0002
REC 2139491.55 USD PAY [1952000.00] EUR /126389	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/21/2020	07/27/2020		2,139,492	1.09605100				(54,253)		(54,253)	(54,253)				3,026		0002
REC 132034724.26 USD PAY [120296000.00] EUR /126391	ASSET HEDGE	ScheduleD	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/21/2020	08/27/2020		132,034,724	1.09758200				(3,425,321)		(3,425,321)	(3,425,321)				264,070		0002
REC 45878665.36 USD PAY [64240000.00] CAD /126486	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	05/22/2020	08/24/2020		45,878,665	.71417599				(1,417,423)		(1,417,423)	(1,417,423)				88,843		0002
REC 103753131.47 USD PAY [84130500.00] GBP /126519	ASSET HEDGE	ScheduleD	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/26/2020	08/26/2020		103,753,131	1.23324040				(237,708)		(237,708)	(237,708)				207,506		0002
REC 103984065.14 USD PAY [84131000.00] GBP /126570	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	05/26/2020	08/24/2020		103,984,065	1.23597800				(295,183)		(295,183)	(295,183)				201,364		0002
REC 17976621.65 USD PAY [16345000.00] EUR /126591	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	05/27/2020	08/26/2020		17,976,622	1.09982390				(407,010)		(407,010)	(407,010)				35,953		0002
REC 14724000.00 GBP PAY [18031453.59] USD /126592	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	05/27/2020	08/26/2020		18,031,454	1.22463010				215,941		215,941	215,941				36,063		0002
REC 9917361.18 USD PAY [8979000.00] EUR /126596	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	05/28/2020	07/23/2020		9,917,361	1.10450620				(174,535)		(174,535)	(174,535)				12,146		0002
REC 106355797.43 USD PAY [86493000.00] GBP /126614	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	05/28/2020	09/01/2020		106,355,797	1.22964630				(855,055)		(855,055)	(855,055)				219,258		0002
REC 106736115.80 USD PAY [86493000.00] GBP /126637	ASSET HEDGE	ScheduleD	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/28/2020	08/28/2020		106,736,116	1.23404340				(467,862)		(467,862)	(467,862)				213,472		0002
REC 4089000.00 EUR PAY [4538142.71] USD /126670	ASSET HEDGE	ScheduleD	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/29/2020	08/05/2020		4,538,143	1.10984170				57,794		57,794	57,794				7,175		0002
REC 26654000.00 EUR PAY [29589826.15] USD /126676	ASSET HEDGE	ScheduleD	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/29/2020	08/06/2020		29,589,826	1.11014580				369,277		369,277	369,277				46,786		0002
REC 162615407.70 USD PAY [130378000.00] GBP /126706	ASSET HEDGE	Schedule BA, D	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/01/2020	09/01/2020		162,615,408	1.24726110				1,006,797		1,006,797	1,006,797				335,240		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
REC 2046962.94 USD PAY [1813000.00] EUR /126783	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/04/2020	08/25/2020		2,046,963	1.12904740				7,752		7,752	7,752				3,964		0002
REC 33502999.96 SEK PAY [3627677.87] USD /126789	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/04/2020	07/08/2020		3,627,678	.10827920				(30,015)		(30,015)	(30,015)				2,566		0002
REC 95553809.15 USD PAY [75209000.00] GBP /126821	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/05/2020	09/08/2020		95,553,809	1.27051030				2,584,140		2,584,140	2,584,140				208,255		0002
REC 2342350.90 USD PAY [2069000.00] EUR /126841	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/08/2020	08/25/2020		2,342,351	1.13211740				15,196		15,196	15,196				4,536		0002
REC 60326059.70 USD PAY [86442500.00] AUD /126852	ASSET HEDGE	ScheduleD	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/08/2020	09/08/2020		60,326,060	.69787500				724,150		724,150	724,150				131,478		0002
REC 60420454.89 USD PAY [86442500.00] AUD /126862	ASSET HEDGE	ScheduleD	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/08/2020	09/10/2020		60,420,455	.69896700				874,631		874,631	874,631				131,684		0002
REC 95707566.43 USD PAY [75209000.00] GBP /126886	ASSET HEDGE	Schedule BA, D	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/09/2020	09/09/2020		95,707,566	1.27255470				2,477,960		2,477,960	2,477,960				208,590		0002
REC 676000.00 GBP PAY [862472.50] USD /126938	ASSET HEDGE	ScheduleD	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/10/2020	09/10/2020		862,473	1.27584689				(26,867)		(26,867)	(26,867)				1,880		0002
REC 19268582.75 USD PAY [16925000.00] EUR /126944	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/10/2020	09/10/2020		19,268,583	1.13846870				225,953		225,953	225,953				41,995		0002
REC 69196832.47 USD PAY [54236000.00] GBP /126947	ASSET HEDGE	ScheduleD	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/10/2020	09/10/2020		69,196,832	1.27584690				2,155,572		2,155,572	2,155,572				150,812		0002
REC 89092029.81 USD PAY [70640000.00] GBP /126999	ASSET HEDGE	Schedule BA, D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	06/11/2020	09/11/2020		89,092,030	1.26121220				1,526,346		1,526,346	1,526,346				199,216		0002
REC 112427965.31 USD PAY [163604000.00] AUD /127002	ASSET HEDGE	ScheduleD	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2020	09/11/2020		112,427,965	.68719570				(455,656)		(455,656)	(455,656)				251,396		0002
REC 112176880.85 USD PAY [163241000.00] AUD /127021	ASSET HEDGE	ScheduleD	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2020	09/11/2020		112,176,881	.68718570				(456,278)		(456,278)	(456,278)				250,835		0002
REC 164402793.91 USD PAY [130353000.00] GBP /127032	ASSET HEDGE	ScheduleD	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	06/11/2020	09/11/2020		164,402,794	1.26121220				2,816,588		2,816,588	2,816,588				367,616		0002
REC 46282091.32 USD PAY [62795000.01] CAD /127088	ASSET HEDGE	ScheduleD	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/12/2020	09/14/2020		46,282,091	.73703466				55,286		55,286	55,286				106,046		0002
REC 9748294.77 USD PAY [13221000.01] CAD /127094	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/12/2020	09/14/2020		9,748,295	.73733415				14,086		14,086	14,086				22,336		0002
REC 52079196.79 USD PAY [75845000.00] AUD /127095	ASSET HEDGE	ScheduleD	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/12/2020	09/14/2020		52,079,197	.68665300				(252,420)		(252,420)	(252,420)				119,328		0002
REC 56696018.40 USD PAY [50400000.00] EUR /127124	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/12/2020	09/14/2020		56,696,018	1.12492100				(18,008)		(18,008)	(18,008)				129,907		0002
REC 177961093.75 USD PAY [141281000.00] GBP /127156	ASSET HEDGE	Schedule BA, D	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/15/2020	09/16/2020		177,961,094	1.25962510				2,821,833		2,821,833	2,821,833				407,760		0002

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REC 165961404.45 USD PAY [131786000.00] GBP /127163	ASSET HEDGE	ScheduleD	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/15/2020	09/15/2020		165,961,404	1.25932500				3,056,113		3,056,113	3,056,113				380,265		0002
REC 99441580.65 USD PAY [78740000.00] GBP /127202	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company	571474TGEMMWANRLN572	06/16/2020	09/16/2020		99,441,581	1.26291060				1,831,242		1,831,242	1,831,242				227,849		0002
REC 114161945.77 USD PAY [101183000.00] EUR /127216	ASSET HEDGE	ScheduleD	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	06/16/2020	09/16/2020		114,161,946	1.12827200				296,981		296,981	296,981				261,577		0002
REC 58386453.30 USD PAY [84838000.00] AUD /127228	ASSET HEDGE	ScheduleD	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/16/2020	09/16/2020		58,386,453	.68821110				1		1	1				133,780		0002
REC 12183253.22 USD PAY [10851000.00] EUR /127246	ASSET HEDGE	ScheduleD	Currency	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	06/18/2020	08/21/2020		12,183,253	1.12277700				(34,027)		(34,027)	(34,027)				22,792		0002
REC 41256671.41 USD PAY [60202000.00] AUD /127254	ASSET HEDGE	ScheduleD	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	06/18/2020	09/18/2020		41,256,671	.68530400				(213,729)		(213,729)	(213,729)				96,755		0002
REC 69519331.03 USD PAY [61904000.00] EUR /127265	ASSET HEDGE	ScheduleD	Currency	SOCIETE GENERAL	O2RNE8IBXP4R0TD8PU41	06/18/2020	09/18/2020		69,519,331	1.12301840				(142,436)		(142,436)	(142,436)				163,038		0002
REC 131000.00 EUR PAY [147115.41] USD /127276	ASSET HEDGE	ScheduleD	Currency	SOCIETE GENERAL	O2RNE8IBXP4R0TD8PU41	06/18/2020	09/18/2020		147,115	1.12301840				301		301	301				345		0002
REC 87589001.34 USD PAY [70640000.00] GBP /127283	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/19/2020	09/22/2020		87,589,001	1.23993490				265,205		265,205	265,205				210,031		0002
REC 41484674.69 USD PAY [60163000.00] AUD /127305	ASSET HEDGE	ScheduleD	Currency	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	06/22/2020	09/22/2020		41,484,675	.68953800				1,892		1,892	1,892				99,477		0002
REC 75067112.19 USD PAY [66551000.00] EUR /127324	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company	571474TGEMMWANRLN572	06/22/2020	09/22/2020		75,067,112	1.12796370				164,797		164,797	164,797				180,004		0002
REC 258000.00 EUR PAY [291014.63] USD /127333	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company	571474TGEMMWANRLN572	06/22/2020	09/22/2020		291,015	1.12796368				(639)		(639)	(639)				698		0002
REC 57184389.63 USD PAY [45935000.00] GBP /127368	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE	2IGI19DL77OX0HC3ZE78	06/24/2020	09/28/2020		57,184,390	1.24489800				246,670		246,670	246,670				140,073		0002
REC 87953117.02 USD PAY [70641000.00] GBP /127369	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	06/24/2020	09/25/2020		87,953,117	1.24507180				622,228		622,228	622,228				215,440		0002
REC 87736003.18 USD PAY [70640000.00] GBP /127385	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/25/2020	09/25/2020		87,736,003	1.24201590				410,720		410,720	410,720				214,908		0002
REC 52154210.03 USD PAY [75844000.00] AUD /127392	ASSET HEDGE	ScheduleD	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	06/25/2020	09/25/2020		52,154,210	.68765110				(176,605)		(176,605)	(176,605)				127,751		0002
REC 118858869.06 USD PAY [96195000.00] GBP /127403	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	06/26/2020	07/10/2020		118,858,869	1.23560340				(11,486)		(11,486)	(11,486)				102,935		0002
REC 95216000.00 GBP PAY [117032842.08] USD /127404	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	06/29/2020	07/01/2020		117,032,842	1.22913000				986,708		986,708	986,708						0002
REC 117045534.37 USD PAY [95216000.00] GBP /127405	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	06/29/2020	07/21/2020		117,045,534	1.22926330				(2,393)		(2,393)	(2,393)				143,351		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
REC 23981822.68 USD PAY [34993000.00] AUD /127409	ASSET HEDGE	ScheduleD	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/29/2020	07/08/2020		23,981,823	.68533200				(159,040)		(159,040)	(159,040)				16,958		0002
REC 86564317.00 USD PAY [70000000.00] GBP /127438	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/30/2020	07/01/2020		86,564,317	1.23663310				72,797		72,797	72,797						0002
1439999999. Subtotal - Forwards - Hedging Other													(76,263,962)	XXX	(76,263,962)	(80,254,620)				16,082,886	XXX	XXX
1479999999. Subtotal - Forwards													(76,263,962)	XXX	(76,263,962)	(80,254,620)				16,082,886	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										599,450,121	222,282,332	145,082,643	7,060,048,475	XXX	7,060,048,569	4,451,474,099				3,808,930,005	XXX	XXX
1719999999. Subtotal - Replication											(624,425)	52,031,907	(269,834)	XXX	3,440,444,543			354,592		1,157,891,990	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										599,450,121	221,657,906	197,114,549	7,059,778,641	XXX	10,500,493,112	4,451,474,099		354,592		4,966,821,995	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate hedges reduced the portfolio's interest rate risk (duration, convexity, volatility, yield curve)
0002	Currency derivatives hedging foreign investments or liabilities back to USD
0003	Equity derivatives hedging portfolio's exposure to equity markets
0007	Credit default swaps replicate corporate credit positions
0008	Credit default swaps reduced credit risk through the purchase of credit protection
0013	MBS forward contracts, efficient investments in MBS through liquid TBA markt
0014	Interest rate swaps replicate corporate bond
0015	Interest rate swaps replicate corporate bank loan
0016	Interest rate swaps replicate asset backed securities, bonds and bank loan

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 Expira- tion	Exchange	Trade Date	Transac- tion 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 Quarter-end (b)	Value of One (1) Point
WNU0	3,390	339,000,000	US ULTRA BOND /126428	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	09/30/2020	CBOT VYVVCKR63DVZZN70PB21	05/21/2020	218.9844	218.1600	(2,814,954)	(2,814,954)				(2,814,954)	(2,814,954)	35,934,000	0001	1,000
WNU0	138	13,800,000	US ULTRA BOND /126429	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/21/2020	218.9844	218.1600	(114,667)	(114,667)				(114,667)	(114,667)	1,462,800	0001	1,000
WNU0	944	94,400,000	US ULTRA BOND /126433	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/21/2020	218.9844	218.1600	(784,388)	(784,388)				(784,388)	(784,388)	10,006,400	0001	1,000
WNU0	185	18,500,000	US ULTRA BOND /126434	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/21/2020	218.9844	218.1600	(153,720)	(153,720)				(153,720)	(153,720)	1,961,000	0001	1,000
WNU0	504	50,400,000	US ULTRA BOND /126435	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/21/2020	218.9844	218.1600	(418,784)	(418,784)				(418,784)	(418,784)	5,342,400	0001	1,000
WNU0	5,803	580,300,000	US ULTRA BOND /126436	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/21/2020	218.9844	218.1600	(4,821,829)	(4,821,829)				(4,821,829)	(4,821,829)	61,511,800	0001	1,000
FVU0	150	15,000,000	US 5YR NOTE FUTURE II /126478	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/22/2020	125.4375	125.7400	45,318	45,318				45,318	45,318	105,000	0001	1,000
FVU0	670	67,000,000	US 5YR NOTE FUTURE II /126479	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/22/2020	125.4375	125.7400	202,419	202,419				202,419	202,419	469,000	0001	1,000
USU0	215	21,500,000	US CBT LNG BOND II /126536	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2020	178.6872	178.5600	(27,395)	(27,395)				(27,395)	(27,395)	1,075,000	0001	1,000
USU0	155	15,500,000	US CBT LNG BOND II /126538	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2020	178.6872	178.5600	(19,750)	(19,750)				(19,750)	(19,750)	775,000	0001	1,000
USU0	3,280	328,000,000	US CBT LNG BOND II /126541	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Interest	09/30/2020	CBOT VYVVCKR63DVZZN70PB21	05/26/2020	178.6872	178.5600	(416,134)	(416,134)				(416,134)	(416,134)	16,400,000	0001	1,000
TYU0	995	99,500,000	US 10Y NOTE FUTURE II /126542	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 1V8Y6QCX6YMJ2OELII46	05/26/2020	138.8906	139.1700	277,759	277,759				277,759	277,759	1,691,500	0001	1,000
TYU0	1,395	139,500,000	US 10Y NOTE FUTURE II /126543	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2020	138.8906	139.1700	388,654	388,654				388,654	388,654	2,371,500	0001	1,000
TYU0	895	89,500,000	US 10Y NOTE FUTURE II /126548	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 1V8Y6QCX6YMJ2OELII46	05/26/2020	138.8906	139.1700	249,844	249,844				249,844	249,844	1,521,500	0001	1,000
USU0	300	30,000,000	US CBT LNG BOND II /126553	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2020	178.6872	178.5600	(38,226)	(38,226)				(38,226)	(38,226)	1,500,000	0001	1,000
USU0	9,970	997,000,000	US CBT LNG BOND II /126554	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2020	178.6872	178.5600	(1,270,377)	(1,270,377)				(1,270,377)	(1,270,377)	49,850,000	0001	1,000
USU0	1,180	118,000,000	US CBT LNG BOND II /126555	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2020	178.6872	178.5600	(150,356)	(150,356)				(150,356)	(150,356)	5,900,000	0001	1,000
ESU0	75	3,750	S&P 500 EMINI Futures II /127112	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/12/2020	2,999.2000	3,090.2000	341,042	341,042				341,042	341,042	900,000	0003	50
ESU0	10	500	S&P 500 EMINI Futures II /127139	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/15/2020	2,959.0000	3,090.2000	65,569	65,569				65,569	65,569	120,000	0003	50
MESU0	100	5,000	MSCI EMERGING MARKETS /127155	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/15/2020	964.7850	985.7000	104,263	104,263				104,263	104,263	530,000	0003	50
MFSU0	103	5,150	E-MINI MSCI EAFE /127166	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/15/2020	1,773.4350	1,778.4000	25,248	25,248				25,248	25,248	906,400	0003	50
MESU0	50	2,500	MSCI EMERGING MARKETS /127188	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/16/2020	994.0000	985.7000	(20,906)	(20,906)				(20,906)	(20,906)	265,000	0003	50
1539999999. Subtotal - Long Futures - Hedging Other												(9,351,371)	(9,351,371)				(9,351,371)	(9,351,371)	200,598,300	XXX	XXX
1579999999. Subtotal - Long Futures												(9,351,371)	(9,351,371)				(9,351,371)	(9,351,371)	200,598,300	XXX	XXX
WNU0	341	34,100,000	US ULTRA BOND /126417	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 9R7GPTS07KV3UQJZQ078	05/21/2020	218.9766	218.1600	278,795	278,795				278,795	278,795	3,614,600	0001	1,000
TYU0	1,190	119,000,000	US 10Y NOTE FUTURE II /126546	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 1V8Y6QCX6YMJ2OELII46	05/26/2020	138.8906	139.1700	(337,240)	(337,240)				(337,240)	(337,240)	2,023,000	0001	1,000
TYU0	1,380	138,000,000	US 10Y NOTE FUTURE II /126550	Portfolio Hedge	Schedule BA, D	Interest	09/30/2020	CBOT 1V8Y6QCX6YMJ2OELII46	05/26/2020	138.8906	139.1700	(391,085)	(391,085)				(391,085)	(391,085)	2,346,000	0001	1,000

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Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges: 15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
NQU0	100	2,000	NASDAQ 100 EMINI Futures II /126895	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTSO7KV3UQJZQ078	06/09/2020	9,868.7500	10,147.2500	(557,277)	(557,277)				(557,277)	(557,277)	1,500,000	0003	20
RTYU0	50	2,500	Russell 2000 Index RTY /126897	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTSO7KV3UQJZQ078	06/09/2020	1,533.5000	1,437.6000	239,612	239,612				239,612	239,612	320,000	0003	50
RTYU0	31	1,550	Russell 2000 Index RTY /126903	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTSO7KV3UQJZQ078	06/09/2020	1,533.6000	1,437.6000	148,714	148,714				148,714	148,714	198,400	0003	50
NQU0	100	2,000	NASDAQ 100 EMINI Futures II /126918	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTSO7KV3UQJZQ078	06/10/2020	9,936.0000	10,147.2500	(422,777)	(422,777)				(422,777)	(422,777)	1,500,000	0003	20
MESU0	250	12,500	MSCI EMERGING MARKETS /126928	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	ICE 9R7GPTSO7KV3UQJZQ078	06/10/2020	1,003.1836	985.7000	217,765	217,765				217,765	217,765	1,325,000	0003	50
RTYU0	151	7,550	Russell 2000 Index RTY /126932	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTSO7KV3UQJZQ078	06/10/2020	1,504.7000	1,437.6000	506,187	506,187				506,187	506,187	966,400	0003	50
RTYU0	18	900	Russell 2000 Index RTY /126934	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTSO7KV3UQJZQ078	06/10/2020	1,504.7000	1,437.6000	60,340	60,340				60,340	60,340	115,200	0003	50
RTYU0	200	10,000	Russell 2000 Index RTY /126955	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTSO7KV3UQJZQ078	06/10/2020	1,504.8000	1,437.6000	671,446	671,446				671,446	671,446	1,280,000	0003	50
RTYU0	200	10,000	Russell 2000 Index RTY /126957	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTSO7KV3UQJZQ078	06/10/2020	1,504.9000	1,437.6000	672,446	672,446				672,446	672,446	1,280,000	0003	50
ESU0	200	10,000	S&P 500 EMINI Futures II /126959	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTSO7KV3UQJZQ078	06/10/2020	3,194.8000	3,090.2000	1,045,446	1,045,446				1,045,446	1,045,446	2,400,000	0003	50
MFSU0	50	2,500	E-MINI MSCI EAFE /126961	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	ICE 9R7GPTSO7KV3UQJZQ078	06/10/2020	1,842.8725	1,778.4000	161,025	161,025				161,025	161,025	440,000	0003	50
NQU0	100	2,000	NASDAQ 100 EMINI Futures II /126967	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTSO7KV3UQJZQ078	06/11/2020	10,073.2500	10,147.2500	(148,277)	(148,277)				(148,277)	(148,277)	1,500,000	0003	20
ESU0	100	5,000	S&P 500 EMINI Futures II /126973	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTSO7KV3UQJZQ078	06/11/2020	3,098.5000	3,090.2000	41,185	41,185				41,185	41,185	1,200,000	0003	50
ESU0	250	12,500	S&P 500 EMINI Futures II /126974	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTSO7KV3UQJZQ078	06/11/2020	3,175.2000	3,090.2000	1,061,808	1,061,808				1,061,808	1,061,808	3,000,000	0003	50

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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 15	16	17	18	19	20	21	22
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 Expira-tion	Exchange	Trade Date	Transac-tion 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 Quarter-end (b)	Value of One (1) Point
NQU0	100	2,000	NASDAQ 100 EMINI Futures II /126981	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/11/2020	10,074.2500	10,147.2500	(146,277)	(146,277)				(146,277)	(146,277)	1,500,000	0003	20
RTYU0	100	5,000	Russell 2000 Index RTY /126982	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/11/2020	1,402.5010	1,437.6000	(175,810)	(175,810)				(175,810)	(175,810)	640,000	0003	50
MFSU0	100	5,000	E-MINI MSCI EAFE /126983	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/11/2020	1,784.8180	1,778.4000	31,778	31,778				31,778	31,778	880,000	0003	50
ESU0	100	5,000	S&P 500 EMINI Futures II /126985	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/11/2020	3,054.7500	3,090.2000	(177,565)	(177,565)				(177,565)	(177,565)	1,200,000	0003	50
MFSU0	200	10,000	E-MINI MSCI EAFE /126986	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/11/2020	1,772.9815	1,778.4000	(54,809)	(54,809)				(54,809)	(54,809)	1,760,000	0003	50
ESU0	250	12,500	S&P 500 EMINI Futures II /126991	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/11/2020	3,175.3000	3,090.2000	1,063,058	1,063,058				1,063,058	1,063,058	3,000,000	0003	50
ESU0	150	7,500	S&P 500 EMINI Futures II /126993	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/11/2020	3,175.2500	3,090.2000	637,460	637,460				637,460	637,460	1,800,000	0003	50
RTYU0	100	5,000	Russell 2000 Index RTY /126995	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/11/2020	1,370.2000	1,437.6000	(337,315)	(337,315)				(337,315)	(337,315)	640,000	0003	50
NQU0	35	700	NASDAQ 100 EMINI Futures II /126998	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/11/2020	9,718.4643	10,147.2500	(300,260)	(300,260)				(300,260)	(300,260)	525,000	0003	20
RTYU0	200	10,000	Russell 2000 Index RTY /127006	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/11/2020	1,462.8000	1,437.6000	251,446	251,446				251,446	251,446	1,280,000	0003	50
MFSU0	200	10,000	E-MINI MSCI EAFE /127011	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/11/2020	1,750.2960	1,778.4000	(281,664)	(281,664)				(281,664)	(281,664)	1,760,000	0003	50
RTYU0	175	8,750	Russell 2000 Index RTY /127018	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/11/2020	1,462.9000	1,437.6000	220,890	220,890				220,890	220,890	1,120,000	0003	50
MFSU0	200	10,000	E-MINI MSCI EAFE /127019	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/11/2020	1,751.1585	1,778.4000	(273,039)	(273,039)				(273,039)	(273,039)	1,760,000	0003	50
MFSU0	200	10,000	E-MINI MSCI EAFE /127030	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/11/2020	1,742.8000	1,778.4000	(356,624)	(356,624)				(356,624)	(356,624)	1,760,000	0003	50

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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
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 Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	15 Cumulative Variation Margin	16 Deferred Variation Margin	17 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 Quarter-end (b)	Value of One (1) Point
ESU0	100	5,000	S&P 500 EMINI Futures II /127031	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/11/2020	3,001.7500	3,090.2000	(442,565)	(442,565)				(442,565)	(442,565)	1,200,000	0003	50
MESU0	248	12,400	MSCI EMERGING MARKETS /127035	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/12/2020	969.3000	985.7000	(204,134)	(204,134)				(204,134)	(204,134)	1,314,400	0003	50
MESU0	2	100	MSCI EMERGING MARKETS /127038	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/12/2020	962.6500	985.7000	(2,311)	(2,311)				(2,311)	(2,311)	10,600	0003	50
ESU0	250	12,500	S&P 500 EMINI Futures II /127039	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/12/2020	2,999.3000	3,090.2000	(1,136,943)	(1,136,943)				(1,136,943)	(1,136,943)	3,000,000	0003	50
ESU0	453	22,650	S&P 500 EMINI Futures II /127041	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/12/2020	2,999.3500	3,090.2000	(2,059,007)	(2,059,007)				(2,059,007)	(2,059,007)	5,436,000	0003	50
MESU0	250	12,500	MSCI EMERGING MARKETS /127043	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/12/2020	979.7000	985.7000	(75,780)	(75,780)				(75,780)	(75,780)	1,325,000	0003	50
MFSU0	100	5,000	E-MINI MSCI EAFE /127082	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/12/2020	1,752.4000	1,778.4000	(130,312)	(130,312)				(130,312)	(130,312)	880,000	0003	50
RTYU0	100	5,000	Russell 2000 Index RTY /127104	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/12/2020	1,353.7500	1,437.6000	(419,527)	(419,527)				(419,527)	(419,527)	640,000	0003	50
MFSU0	18	900	E-MINI MSCI EAFE /127108	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/12/2020	1,761.4000	1,778.4000	(15,356)	(15,356)				(15,356)	(15,356)	158,400	0003	50
MFSU0	200	10,000	E-MINI MSCI EAFE /127109	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/12/2020	1,762.3935	1,778.4000	(160,689)	(160,689)				(160,689)	(160,689)	1,760,000	0003	50
ESU0	100	5,000	S&P 500 EMINI Futures II /127114	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/12/2020	2,976.5375	3,090.2000	(568,628)	(568,628)				(568,628)	(568,628)	1,200,000	0003	50
RTYU0	100	5,000	Russell 2000 Index RTY /127136	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/15/2020	1,379.6500	1,437.6000	(290,027)	(290,027)				(290,027)	(290,027)	640,000	0003	50
ESU0	500	25,000	S&P 500 EMINI Futures II /127137	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/15/2020	3,023.8000	3,090.2000	(1,661,385)	(1,661,385)				(1,661,385)	(1,661,385)	6,000,000	0003	50
ESU0	250	12,500	S&P 500 EMINI Futures II /127141	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/15/2020	3,023.8000	3,090.2000	(830,693)	(830,693)				(830,693)	(830,693)	3,000,000	0003	50
RTYU0	75	3,750	Russell 2000 Index RTY /127143	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/15/2020	1,379.5000	1,437.6000	(218,083)	(218,083)				(218,083)	(218,083)	480,000	0003	50
MESU0	45	2,250	MSCI EMERGING MARKETS /127144	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/15/2020	958.0333	985.7000	(62,390)	(62,390)				(62,390)	(62,390)	238,500	0003	50
RTYU0	100	5,000	Russell 2000 Index RTY /127147	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/15/2020	1,379.7500	1,437.6000	(289,527)	(289,527)				(289,527)	(289,527)	640,000	0003	50

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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 15	16	17	18	19	20	21	22
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 Expira- tion	Exchange	Trade Date	Transac- tion 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 Quarter-end (b)	Value of One (1) Point
MFSU0	200	10,000	E-MINI MSCI EAFE /127150	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/15/2020	1,759.7475	1,778.4000	(187,149)	(187,149)				(187,149)	(187,149)	1,760,000	0003	50
MESU0	350	17,500	MSCI EMERGING MARKETS /127152	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/15/2020	966.5000	985.7000	(337,092)	(337,092)				(337,092)	(337,092)	1,855,000	0003	50
MESU0	46	2,300	MSCI EMERGING MARKETS /127177	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/16/2020	985.7000	985.7000	(144)	(144)				(144)	(144)	243,800	0003	50
MESU0	23	1,150	MSCI EMERGING MARKETS /127180	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/16/2020	985.7000	985.7000	(72)	(72)				(72)	(72)	121,900	0003	50
MFSU0	199	9,950	E-MINI MSCI EAFE /127183	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/16/2020	1,799.1789	1,778.4000	206,129	206,129				206,129	206,129	1,751,200	0003	50
MFSU0	200	10,000	E-MINI MSCI EAFE /127186	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/16/2020	1,807.3090	1,778.4000	288,466	288,466				288,466	288,466	1,760,000	0003	50
RTYU0	100	5,000	Russell 2000 Index RTY /127294	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/19/2020	1,416.8130	1,437.6000	(104,250)	(104,250)				(104,250)	(104,250)	640,000	0003	50
MFSU0	50	2,500	E-MINI MSCI EAFE /127297	Portfolio Hedge	Schedule BA, D	Equity/Index	09/18/2020	ICE 9R7GPTS07KV3UQJZQ078	06/19/2020	1,784.3500	1,778.4000	14,719	14,719				14,719	14,719	440,000	0003	50
RTYU0	150	7,500	Russell 2000 Index RTY /127377	VA Secondary Guarantees Clearly Defined Hedging Strategy	Exhibit 5	Equity/Index	09/18/2020	CME 9R7GPTS07KV3UQJZQ078	06/25/2020	1,400.0000	1,437.6000	(282,473)	(282,473)				(282,473)	(282,473)	960,000	0003	50
1609999999. Subtotal - Short Futures - Hedging Other												(5,619,841)	(5,619,841)				(5,619,841)	(5,619,841)	82,088,400	XXX	XXX
1649999999. Subtotal - Short Futures												(5,619,841)	(5,619,841)				(5,619,841)	(5,619,841)	82,088,400	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(14,971,212)	(14,971,212)				(14,971,212)	(14,971,212)	282,686,700	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(14,971,212)	(14,971,212)				(14,971,212)	(14,971,212)	282,686,700	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Securities in lieu of cash			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate hedges reduced the portfolio's interest rate risk (duration, convexity, volatility, yield curve)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate hedges reduced the portfolio's interest rate risk (duration, convexity, volatility, yield curve)
0003	Equity derivatives hedging portfolio's exposure to equity markets

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
		Credit		5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	94,679,977	(12,514,864)	94,679,977	94,679,977	(12,514,864)	94,679,977		
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Y	Y	256,551,487	490,740,708	(297,275,657)		534,814,327	(297,275,657)		37,344,878	
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Y	Y	118,559,496	123,832,940	(5,008,255)	265,189	123,832,940	(5,008,255)	265,189	4,911,832	4,911,832
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Y	Y	165,619,647	167,764,083	(8,107,156)		167,764,083	(8,107,156)		7,579,906	1,617,187
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	729,198,000	1,332,274,972	(438,647,285)	164,429,688	1,332,274,972	(438,647,285)	164,429,688	76,687,567	76,687,567
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	126,834,000	117,629,513			117,629,513			17,515,858	8,311,371
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Y	Y	229,521,797	1,156,162,830	(929,264,200)		1,156,162,830	(929,264,200)		109,801,070	107,177,903
BNP Paribas London ROMUWSFPU8MPRO8K5P83	Y	Y	102,340,000	112,713,165	(17,921,022)		112,839,410	(13,338,318)		82,037,240	74,489,383
Canadian Imperial Bank of Commerce 2IGI19DL77OX0HC3ZE78	Y	Y		462,611	(2,565,238)		462,611	(2,565,238)		274,811	
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Y	Y	905,402,794	1,216,415,938	(745,620,836)		1,622,548,540	(745,620,836)		164,302,638	
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Y	Y	373,696,565	370,216,401	(23,416,827)		370,216,401	(23,416,827)		53,193,345	26,296,354
CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBDO7JBLYG310	N	N	1,091,000	1,406,250		315,250	1,406,250		315,250	489,898	489,898
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Y	Y		1,675,428		1,675,428	1,675,428		1,675,428		
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Y	Y	248,399,000	248,782,149	(18,729,260)		248,782,149	(18,729,260)		27,727,117	9,381,006
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y	492,669,864	1,272,979,344	(821,267,350)		1,319,928,027	(821,267,350)	5,990,813	101,984,031	
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y	68,160,000	65,462,781	(50,695)		65,462,781	(50,695)		2,331,136	
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y		527,603	(728,325)		527,603	(728,325)		7,582,000	7,381,278
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	N	N			(2,050,806)			(2,050,806)		612,373	612,373
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	398,021,000	1,128,349,075	(745,746,959)		1,128,349,075	(745,746,959)		98,406,798	82,987,914
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	44,560,000	45,535,515		975,515	45,535,515		975,515	784,222	784,222
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	8,970,000	10,490,283	(3,686,594)		10,490,283	(3,686,594)		635,526	
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS, L X1H61UOUXUPKXR510V18	Y	Y	112,900,000	109,743,809			109,743,809			3,249,537	93,346
HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	Y	Y	5,443,000	4,456,910			4,456,910			581,874	
HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	Y	Y	3,500,000	3,068,098			3,068,098				
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	523,043,937	857,363,138	(306,166,593)	28,152,607	857,363,138	(306,166,593)	28,152,607	64,451,629	64,451,629
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	431,493,217	430,668,511	(14,846,268)		454,387,294	(13,506,140)	9,387,937	88,960,476	73,289,502
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	N	N			(954,664)			(954,664)		470,000	470,000
MERRILL LYNCH CAPITAL SERVICES GDWTXX036O1TB7DW3U69	Y	Y		269,579,010	(533,422,457)		466,224,626	(533,422,457)		42,756,555	
MORGAN STANLEY & CO. INTERNATIONAL PLC I7331LVCZKQKX5T7XV54	Y	Y	17,960,000	17,053,881			17,053,881				
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Y	Y	267,537,000	581,861,010	(329,896,099)		581,861,010	(329,896,099)		46,235,380	30,663,291
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Y	Y	245,780,000	197,663,411	(27,120,102)		267,518,165	(27,120,102)		9,138,453	
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Y	Y		8,991,226	(20,530,628)		8,991,226	(20,530,628)		222,770,700	211,231,298
MUFG Securities EMEA PLC 2IGI19DL77OX0HC3ZE78	Y	Y	9,854,729	13,889,221	(4,178,518)		13,889,221	(4,178,518)		2,393,297	2,249,270
Natixis KX1WK48MPD4Y2NCUIZ63	Y	Y	39,760,000	40,559,226		799,226	40,559,226		799,226	833,352	833,352
NOMURA GLOBAL FINANCIAL PRODUCTS INC. OZ3VO5H2G7GRS05BHJ91	Y	Y		12,159,073	(6,268,455)	5,890,618	12,159,073	(6,268,455)	5,890,618	2,531,055	2,531,055
NOMURA GLOBAL FINANCIAL PRODUCTS INC. OZ3VO5H2G7GRS05BHJ91	Y	Y	13,740,000	30,364,353	(16,184,170)	440,183	30,364,353	(16,184,170)	440,183	1,690,902	1,690,902
Nomura Securities OZ3VO5H2G7GRS05BHJ91	Y	Y			(18,513,685)			(18,513,685)		1,845,358	
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	244,213,751	591,787,555	(356,818,352)		591,787,556	(356,818,352)		53,030,261	43,785,714
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y	11,810,000	10,738,910			10,738,910			1,410,969	339,879
SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	Y	Y	59,690,000	55,657,213	(1,381,090)		55,657,213	(1,381,090)		9,918,538	4,504,661
State Street FX 571474TGEMMWANRLN572	Y	Y		9,111,475	(29,836,633)		9,111,475	(29,836,633)		3,560,886	
THE ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	Y	Y	28,292,188	27,984,189			27,984,189			1,273,197	965,199
TORONTO-DOMINION BANK PT3QB789TSUIDF371261	Y	Y			(2,247,201)			(2,247,201)		346,166	
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y	116,141,000	672,511,986	(392,059,838)	164,311,148	672,511,986	(392,059,838)	164,311,148	36,493,420	36,493,420
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Y	Y	478,370,000	478,670,359	(15,565,536)		478,670,452	(15,565,536)		32,508,774	17,243,690
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Y	Y			(3,231,088)			(3,231,088)		52,334,000	49,102,912
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	N	N			(2,048,466)			(2,048,466)		698,105	698,105
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Y	Y	64,950,000	61,724,954			61,724,954			4,285,528	1,060,482
0299999999. Total NAIC 1 Designation			6,944,073,472	12,349,029,105	(6,141,356,308)	367,254,852	13,136,529,502	(6,135,433,478)	382,633,601	1,477,970,658	942,825,993
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y		1,278,439,960	(1,233,341,725)	45,098,235	1,278,439,960	(1,233,341,725)	45,098,235	97,101,159	97,101,159
0399999999. Total NAIC 2 Designation				1,278,439,960	(1,233,341,725)	45,098,235	1,278,439,960	(1,233,341,725)	45,098,235	97,101,159	97,101,159
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			3,396,384,987	14,560,069,722	(13,850,198,438)	167,082,128	18,963,642,622	(15,606,480,095)	167,512,354	3,674,436,878	1,517,612,275
0999999999 - Gross Totals			10,340,458,459	28,282,218,764	(21,237,411,335)	674,115,192	33,473,292,061	(22,987,770,161)	689,924,168	5,249,508,695	2,557,539,427
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				28,282,218,764	(21,237,411,335)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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)
Canadian Imperial Bank of Commerce 2IGI19DL77OX0HC3ZE78	Cash		Cash Collateral	1,850,000		1,850,000		V
Credit Suisse Securities USA LLC CME 1V8Y6QCX6YMJ2OELII46	Corporate	00037B-AC-6	ABB FINANCE USA INC	3,804,161	4,250,000	5,434,515	05/08/2042	V
Credit Suisse Securities USA LLC CME 1V8Y6QCX6YMJ2OELII46	Corporate	437076-BH-4	HOME DEPOT INC	2,310,612	2,570,000	3,300,874	04/01/2046	V
Credit Suisse Securities USA LLC CME 1V8Y6QCX6YMJ2OELII46	Corporate	822582-AD-4	SHELL INTERNATIONAL FIN	12,253,242	11,580,000	17,504,632	12/15/2038	V
Credit Suisse Securities USA LLC CME 1V8Y6QCX6YMJ2OELII46	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC	14,931,841	15,538,000	21,331,201	07/15/2045	V
Credit Suisse Securities USA LLC CME 1V8Y6QCX6YMJ2OELII46	Corporate	931142-CS-0	WALMART INC	12,777,377	12,000,000	18,253,395	04/01/2040	V
Credit Suisse Securities USA LLC ICE 1V8Y6QCX6YMJ2OELII46	Cash		Cash Collateral	200,722		200,722		V
Credit Suisse Securities USA LLC CME 1V8Y6QCX6YMJ2OELII46	Cash		Cash Collateral	70,272,048		70,272,048		V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Cash		Cash Collateral	476,373,000		476,373,000		V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	002824-BH-2	ABBOTT LABORATORIES	7,117,354	7,069,000	10,167,649	11/30/2046	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	002824-BH-2	ABBOTT LABORATORIES	5,210,399	5,175,000	7,443,427	11/30/2046	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	002824-BH-2	ABBOTT LABORATORIES	6,317,923	6,275,000	9,025,604	11/30/2046	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	023135-AQ-9	AMAZON.COM INC	10,986,495	11,000,000	15,694,993	12/05/2044	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	037833-AL-4	APPLE INC	5,374,892	6,155,000	7,678,417	05/04/2043	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	037833-AL-4	APPLE INC	1,318,617	1,510,000	1,883,738	05/04/2043	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	037833-DG-2	APPLE INC	10,757,869	12,400,000	15,368,384	11/13/2047	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	037833-DG-2	APPLE INC	4,858,392	5,600,000	6,940,561	11/13/2047	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	037833-DG-2	APPLE INC	2,082,168	2,400,000	2,974,526	11/13/2047	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	037833-DG-2	APPLE INC	2,082,168	2,400,000	2,974,526	11/13/2047	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	055451-AV-0	BHP BILLITON FIN USA LTD	22,236,426	22,809,000	31,766,322	09/30/2043	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	055451-AV-0	BHP BILLITON FIN USA LTD	14,330,986	14,700,000	20,472,837	09/30/2043	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	055451-AV-0	BHP BILLITON FIN USA LTD	7,311,728	7,500,000	10,445,325	09/30/2043	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	149123-CB-5	CATERPILLAR INC	5,549,751	6,533,000	7,928,215	08/15/2042	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	149123-CB-5	CATERPILLAR INC	3,397,980	4,000,000	4,854,257	08/15/2042	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	149123-CB-5	CATERPILLAR INC	3,953,550	4,654,000	5,647,928	08/15/2042	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	149123-CJ-8	CATERPILLAR INC	7,113,976	9,000,000	10,162,823	04/09/2050	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	149123-CJ-8	CATERPILLAR INC	7,272,064	9,200,000	10,388,663	04/09/2050	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	17275R-AD-4	CISCO SYSTEMS INC	16,620,181	15,509,000	23,743,116	02/15/2039	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	17275R-AD-4	CISCO SYSTEMS INC	6,719,230	6,270,000	9,598,900	02/15/2039	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	17275R-AD-4	CISCO SYSTEMS INC	11,032,611	10,295,000	15,760,873	02/15/2039	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	17275R-AD-4	CISCO SYSTEMS INC	5,283,222	4,930,000	7,547,460	02/15/2039	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	17275R-AD-4	CISCO SYSTEMS INC	5,990,510	5,590,000	8,557,871	02/15/2039	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	17275R-AD-4	CISCO SYSTEMS INC	5,411,820	5,050,000	7,731,171	02/15/2039	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	17275R-AF-9	CISCO SYSTEMS INC	7,210,423	6,883,000	10,300,605	01/15/2040	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	17275R-AF-9	CISCO SYSTEMS INC	1,047,570	1,000,000	1,496,528	01/15/2040	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	20826F-AR-7	CONOCOPHILLIPS COMPANY	1,230,810	1,167,000	1,758,300	03/15/2046	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	20826F-AR-7	CONOCOPHILLIPS COMPANY	7,593,688	7,200,000	10,848,126	03/15/2046	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	20826F-AR-7	CONOCOPHILLIPS COMPANY	527,339	500,000	753,342	03/15/2046	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	20826F-AR-7	CONOCOPHILLIPS COMPANY	210,936	200,000	301,337	03/15/2046	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	20826F-AR-7	CONOCOPHILLIPS COMPANY	316,404	300,000	452,005	03/15/2046	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	209111-FD-0	CON EDISON CO OF NY INC	2,866,839	3,295,000	4,095,485	03/15/2044	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	209111-FD-0	CON EDISON CO OF NY INC	4,022,275	4,623,000	5,746,108	03/15/2044	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	209111-FD-0	CON EDISON CO OF NY INC	369,774	425,000	528,249	03/15/2044	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	209111-FD-0	CON EDISON CO OF NY INC	330,622	380,000	472,317	03/15/2044	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	244199-BF-1	DEERE & COMPANY	17,200,336	19,178,000	24,571,908	06/09/2042	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	244199-BF-1	DEERE & COMPANY	10,827,117	12,072,000	15,467,310	06/09/2042	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	254687-DZ-6	WALT DISNEY COMPANY/THE	6,872,964	6,693,000	9,818,519	12/15/2034	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	254687-DZ-6	WALT DISNEY COMPANY/THE	4,431,023	4,315,000	6,330,033	12/15/2034	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	254687-DZ-6	WALT DISNEY COMPANY/THE	3,008,783	2,930,000	4,298,261	12/15/2034	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	254687-DZ-6	WALT DISNEY COMPANY/THE	2,772,599	2,700,000	3,960,855	12/15/2034	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	254687-DZ-6	WALT DISNEY COMPANY/THE	1,643,021	1,600,000	2,347,173	12/15/2034	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	26442C-AP-9	DUKE ENERGY CAROLINAS	5,017,230	6,010,000	7,167,471	06/01/2045	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	26442C-AP-9	DUKE ENERGY CAROLINAS	918,295	1,100,000	1,311,850	06/01/2045	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	26442C-AP-9	DUKE ENERGY CAROLINAS	834,814	1,000,000	1,192,591	06/01/2045	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	341099-CL-1	DUKE ENERGY FLORIDA INC	3,223,955	3,000,000	4,605,650	06/15/2038	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	341099-CL-1	DUKE ENERGY FLORIDA INC	2,314,800	2,154,000	3,306,857	06/15/2038	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	341099-CL-1	DUKE ENERGY FLORIDA INC	752,256	700,000	1,074,652	06/15/2038	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	341099-CL-1	DUKE ENERGY FLORIDA INC	1,182,117	1,100,000	1,688,738	06/15/2038	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	341099-CL-1	DUKE ENERGY FLORIDA INC	3,009,025	2,800,000	4,298,607	06/15/2038	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	369550-BC-1	GENERAL DYNAMICS CORP	7,420,691	8,400,000	9,894,255	05/15/2028	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	369550-BC-1	GENERAL DYNAMICS CORP	5,477,177	6,200,000	7,302,903	05/15/2028	V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Corporate	369550-BC-1	GENERAL DYNAMICS CORP	3,622,004	4,100,000	4,829,339	05/15/2028	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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)
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	369550-BC-1	GENERAL DYNAMICS CORP	1,855,173	2,100,000	2,473,564	05/15/2028	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	375558-BD-4	GILEAD SCIENCES INC	9,099,829	9,460,000	12,999,756	03/01/2046	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	375558-BD-4	GILEAD SCIENCES INC	5,973,567	6,210,000	8,533,666	03/01/2046	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	375558-BD-4	GILEAD SCIENCES INC	4,376,768	4,550,000	6,252,525	03/01/2046	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	377372-AE-7	GLAXOSMITHKLINE CAP INC	10,440,242	9,705,000	14,914,632	05/15/2038	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	377372-AE-7	GLAXOSMITHKLINE CAP INC	9,668,923	8,988,000	13,812,747	05/15/2038	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	377372-AE-7	GLAXOSMITHKLINE CAP INC	6,384,630	5,935,000	9,120,901	05/15/2038	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	377372-AE-7	GLAXOSMITHKLINE CAP INC	559,395	520,000	799,135	05/15/2038	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	377372-AE-7	GLAXOSMITHKLINE CAP INC	1,559,851	1,450,000	2,228,358	05/15/2038	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	437076-AS-1	HOME DEPOT INC	11,982,856	11,502,000	17,118,366	12/16/2036	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	437076-AS-1	HOME DEPOT INC	4,068,254	3,905,000	5,811,791	12/16/2036	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	437076-AS-1	HOME DEPOT INC	2,575,345	2,472,000	3,679,065	12/16/2036	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	437076-AS-1	HOME DEPOT INC	12,298,523	11,805,000	17,569,319	12/16/2036	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	437076-AS-1	HOME DEPOT INC	6,396,691	6,140,000	9,138,130	12/16/2036	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	458140-BM-1	INTEL CORP	21,114,963	21,180,000	30,164,232	03/25/2050	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	458140-BM-1	INTEL CORP	7,476,970	7,500,000	10,681,385	03/25/2050	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	458140-BM-1	INTEL CORP	6,579,733	6,600,000	9,399,619	03/25/2050	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	539830-BL-2	LOCKHEED MARTIN CORP	5,286,564	5,480,000	7,552,235	05/15/2046	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	539830-BL-2	LOCKHEED MARTIN CORP	2,377,989	2,465,000	3,397,127	05/15/2046	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	66989H-AH-1	NOVARTIS CAPITAL CORP	14,660,374	15,575,000	20,943,391	05/06/2044	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	66989H-AH-1	NOVARTIS CAPITAL CORP	3,077,973	3,270,000	4,397,104	05/06/2044	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	66989H-AH-1	NOVARTIS CAPITAL CORP	18,180,746	19,315,000	25,972,494	05/06/2044	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	66989H-AH-1	NOVARTIS CAPITAL CORP	6,212,422	6,600,000	8,874,888	05/06/2044	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	68389X-AM-7	ORACLE CORP	27,494,427	27,695,000	39,277,753	07/15/2040	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	68389X-AM-7	ORACLE CORP	7,252,096	7,305,000	10,360,137	07/15/2040	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	68389X-BF-1	ORACLE CORP	7,910,877	9,344,000	11,301,253	05/15/2045	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	717081-CY-7	PFIZER INC	6,130,261	5,100,000	8,757,516	03/15/2039	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	717081-CY-7	PFIZER INC	4,086,841	3,400,000	5,838,344	03/15/2039	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	717081-CY-7	PFIZER INC	10,685,887	8,890,000	15,265,552	03/15/2039	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	717081-CY-7	PFIZER INC	3,545,935	2,950,000	5,065,622	03/15/2039	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	747525-AV-5	QUALCOMM INC	11,230,688	12,650,000	16,043,840	05/20/2047	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	747525-AV-5	QUALCOMM INC	5,396,057	6,078,000	7,708,653	05/20/2047	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	747525-AV-5	QUALCOMM INC	3,568,962	4,020,000	5,098,517	05/20/2047	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	747525-AV-5	QUALCOMM INC	7,546,312	8,500,000	10,780,446	05/20/2047	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	79466L-AF-1	SALESFORCE.COM INC	6,858,240	7,783,000	9,144,320	04/11/2028	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	79466L-AF-1	SALESFORCE.COM INC	4,934,620	5,600,000	6,579,493	04/11/2028	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	79466L-AF-1	SALESFORCE.COM INC	5,066,797	5,750,000	6,755,729	04/11/2028	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	822582-AD-4	SHELL INTERNATIONAL FIN	8,676,735	8,200,000	12,395,335	12/15/2038	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	822582-AD-4	SHELL INTERNATIONAL FIN	6,190,109	5,850,000	8,843,014	12/15/2038	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	822582-AD-4	SHELL INTERNATIONAL FIN	3,862,205	3,650,000	5,517,436	12/15/2038	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	854502-AD-3	STANLEY BLACK & DECKER I	851,602	1,000,000	1,064,503	11/01/2022	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	854502-AD-3	STANLEY BLACK & DECKER I	4,726,392	5,550,000	5,907,990	11/01/2022	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	854502-AD-3	STANLEY BLACK & DECKER I	1,107,083	1,300,000	1,383,854	11/01/2022	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	87612E-BG-0	TARGET CORP	1,618,018	1,793,000	2,311,455	11/15/2047	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	87612E-BG-0	TARGET CORP	5,143,728	5,700,000	7,348,184	11/15/2047	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	87612E-BG-0	TARGET CORP	604,614	670,000	863,734	11/15/2047	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	87612E-BG-0	TARGET CORP	180,482	200,000	257,831	11/15/2047	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	87612E-BG-0	TARGET CORP	360,963	400,000	515,662	11/15/2047	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	904764-AH-0	UNILEVER CAPITAL CORP	20,434,632	19,944,000	29,192,332	11/15/2032	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	91324P-BK-7	UNITEDHEALTH GROUP INC	12,330,470	10,976,000	17,614,957	02/15/2038	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	91324P-BK-7	UNITEDHEALTH GROUP INC	7,114,510	6,333,000	10,163,586	02/15/2038	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC	16,817,300	17,500,000	24,024,715	07/15/2045	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	931142-CB-7	WALMART INC	15,336,534	14,847,000	21,909,334	09/01/2035	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	931142-CB-7	WALMART INC	5,433,432	5,260,000	7,762,046	09/01/2035	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	931142-CB-7	WALMART INC	6,182,337	5,985,000	8,831,910	09/01/2035	V
Goldman, Sachs & Co CME F0R8UP27PHTHYVLBNG30	Corporate	931142-CB-7	WALMART INC	5,164,860	5,000,000	7,378,371	09/01/2035	V
Merrill Lynch Capital Services Inc. 549300J8H1BYG1YAFY05	Treasury	912810-QQ-4	US TREASURY N/B	2,897,401	1,850,000	2,956,531	05/15/2041	V
Merrill Lynch Capital Services Inc. 549300J8H1BYG1YAFY05	Treasury	912810-RU-4	US TREASURY N/B	117,278,646	89,684,000	119,672,088	11/15/2046	V
Merrill Lynch Capital Services Inc. 549300J8H1BYG1YAFY05	Treasury	912810-RV-2	US TREASURY N/B	11,756,908	8,730,200	11,996,845	02/15/2047	V
Merrill Lynch Capital Services Inc. 549300J8H1BYG1YAFY05	Cash		Cash Collateral	142,602,000		142,602,000		V
Morgan Stanley & Co. LLC CME I7331LVCZKQKX5T7XV54	Corporate	17275R-AF-9	CISCO SYSTEMS INC	9,722,496	9,281,000	13,889,279	01/15/2040	V
Morgan Stanley & Co. LLC CME I7331LVCZKQKX5T7XV54	Corporate	17275R-AF-9	CISCO SYSTEMS INC	1,047,570	1,000,000	1,496,528	01/15/2040	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley & Co. LLC CME I7331LVCZKQKX5T7XV54	Corporate	17275R-AF-9	CISCO SYSTEMS INC	7,003,004	6,685,000	10,004,292	01/15/2040	V
Morgan Stanley & Co. LLC CME I7331LVCZKQKX5T7XV54	Corporate	17275R-AF-9	CISCO SYSTEMS INC	4,970,719	4,745,000	7,101,027	01/15/2040	V
Morgan Stanley & Co. LLC CME I7331LVCZKQKX5T7XV54	Corporate	17275R-AF-9	CISCO SYSTEMS INC	6,851,107	6,540,000	9,787,295	01/15/2040	V
Morgan Stanley & Co. LLC CME I7331LVCZKQKX5T7XV54	Corporate	983024-AG-5	WYETH LLC	11,988,442	10,800,000	17,126,346	02/01/2034	V
Morgan Stanley & Co. LLC CME I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	11,539,402		11,539,402		V
Nomura Global Financial Products Inc. 0Z3V05H2G7GRS05BHJ91	Cash		Cash Collateral	14,160,000		14,160,000		V
State Street Bank and Trust Company 571474TGEMMWANRLN572	Treasury	912828-PX-2	US TREASURY N/B	11,901,354	11,552,000	11,961,160	02/15/2021	V
Toronto Dominion Bank PT3QB789TSUIDF371261	Cash		Cash Collateral	1,520,000		1,520,000		V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	037833-BA-7	APPLE INC	108,154	130,000	154,505	02/09/2045	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	05723K-AF-7	BAKER HUGHES LLC/CO-OBL	816,961	1,110,000	1,167,087	12/15/2047	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	05723K-AF-7	BAKER HUGHES LLC/CO-OBL	2,208,003	3,000,000	3,154,290	12/15/2047	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	05723K-AF-7	BAKER HUGHES LLC/CO-OBL	7,176,010	9,750,000	10,251,443	12/15/2047	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	05723K-AF-7	BAKER HUGHES LLC/CO-OBL	2,770,308	3,764,000	3,957,583	12/15/2047	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	149123-CJ-8	CATERPILLAR INC	9,552,489	12,085,000	13,646,412	04/09/2050	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	149123-CJ-8	CATERPILLAR INC	10,196,699	12,900,000	14,566,712	04/09/2050	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	149123-CJ-8	CATERPILLAR INC	3,952,209	5,000,000	5,646,013	04/09/2050	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	17275R-AF-9	CISCO SYSTEMS INC	3,352,223	3,200,000	4,788,891	01/15/2040	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	244199-BF-1	DEERE & COMPANY	7,040,496	7,850,000	10,057,852	06/09/2042	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	244199-BF-1	DEERE & COMPANY	4,199,185	4,682,000	5,998,836	06/09/2042	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	244199-BF-1	DEERE & COMPANY	4,668,253	5,205,000	6,668,932	06/09/2042	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	254687-FS-0	WALT DISNEY COMPANY/THE	32,508,655	35,000,000	46,440,936	03/23/2050	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	254687-FS-0	WALT DISNEY COMPANY/THE	1,104,365	1,189,000	1,577,665	03/23/2050	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	26442C-AT-1	DUKE ENERGY CAROLINAS	11,501,977	13,750,000	16,431,395	12/01/2047	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	26442R-AD-3	DUKE ENERGY PROGRESS LLC	3,730,191	4,270,000	5,328,845	12/01/2044	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	26442R-AD-3	DUKE ENERGY PROGRESS LLC	5,953,455	6,815,000	8,504,936	12/01/2044	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	26443C-AA-1	DUKE UNIVERSITY HEALTH	6,605,276	7,500,000	9,436,108	06/01/2047	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	26443C-AA-1	DUKE UNIVERSITY HEALTH	4,403,517	5,000,000	6,290,739	06/01/2047	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	30231G-AW-2	EXXON MOBIL CORPORATION	8,295,886	9,660,000	11,851,265	03/01/2046	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	30231G-AW-2	EXXON MOBIL CORPORATION	4,293,937	5,000,000	6,134,195	03/01/2046	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	30231G-BG-6	EXXON MOBIL CORPORATION	17,822,975	20,000,000	25,461,393	03/19/2050	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	341081-FL-6	FLORIDA POWER & LIGHT CO	5,506,529	6,185,000	7,866,470	10/01/2044	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	375558-BA-0	GILEAD SCIENCES INC	3,192,376	3,450,000	4,560,538	02/01/2045	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	375558-BA-0	GILEAD SCIENCES INC	7,125,014	7,700,000	10,178,592	02/01/2045	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	458140-BG-4	INTEL CORP	4,334,073	5,107,000	6,191,532	12/08/2047	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	458140-BG-4	INTEL CORP	2,295,607	2,705,000	3,279,439	12/08/2047	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	458140-BG-4	INTEL CORP	6,437,884	7,586,000	9,196,977	12/08/2047	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	512807-AT-5	LAM RESEARCH CORP	7,664,328	7,760,000	10,949,040	03/15/2049	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	512807-AT-5	LAM RESEARCH CORP	5,827,260	5,900,000	8,324,657	03/15/2049	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	512807-AT-5	LAM RESEARCH CORP	1,767,931	1,790,000	2,525,616	03/15/2049	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	512807-AT-5	LAM RESEARCH CORP	3,259,315	3,300,000	4,656,164	03/15/2049	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	68389X-AM-7	ORACLE CORP	8,485,101	8,547,000	12,121,573	07/15/2040	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	68389X-AM-7	ORACLE CORP	9,421,271	9,490,000	13,458,959	07/15/2040	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	68389X-AM-7	ORACLE CORP	3,027,911	3,050,000	4,325,588	07/15/2040	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	68389X-BV-6	ORACLE CORP	6,821,697	8,100,000	9,095,596	04/01/2030	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	68389X-BV-6	ORACLE CORP	1,684,370	2,000,000	2,245,826	04/01/2030	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	68389X-BV-6	ORACLE CORP	4,210,924	5,000,000	5,614,565	04/01/2030	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	68389X-BV-6	ORACLE CORP	12,211,679	14,500,000	16,282,239	04/01/2030	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	713448-DP-0	PEPSICO INC	2,407,755	3,000,000	3,439,650	10/06/2046	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	713448-DP-0	PEPSICO INC	3,748,072	4,670,000	5,354,389	10/06/2046	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	713448-EU-8	PEPSICO INC	17,322,762	20,000,000	24,746,803	03/19/2050	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	767201-AL-0	RIO TINTO FIN USA LTD	4,920,834	4,975,000	7,029,763	11/02/2040	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	767201-AL-0	RIO TINTO FIN USA LTD	7,418,343	7,500,000	10,597,633	11/02/2040	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	767201-AL-0	RIO TINTO FIN USA LTD	6,814,985	6,890,000	9,735,692	11/02/2040	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	767201-AL-0	RIO TINTO FIN USA LTD	989,112	1,000,000	1,413,018	11/02/2040	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	76720A-AG-1	RIO TINTO FIN USA PLC	6,432,810	7,200,000	9,189,729	08/21/2042	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	76720A-AG-1	RIO TINTO FIN USA PLC	3,290,561	3,683,000	4,700,802	08/21/2042	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	822582-AD-4	SHELL INTERNATIONAL FIN	2,116,277	2,000,000	3,023,253	12/15/2038	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	87612E-BF-2	TARGET CORP	5,291,240	6,144,000	7,558,915	04/15/2046	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	87612E-BF-2	TARGET CORP	8,357,989	9,705,000	11,939,985	04/15/2046	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	87612E-BF-2	TARGET CORP	2,527,635	2,935,000	3,610,907	04/15/2046	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	87612E-BF-2	TARGET CORP	602,843	700,000	861,204	04/15/2046	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	87612E-BF-2	TARGET CORP	2,079,809	2,415,000	2,971,155	04/15/2046	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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)
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	89153V-AB-5	TOTAL CAPITAL INTL SA	2,265,217	2,700,000	2,831,521	02/17/2022	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	89236T-GY-5	TOYOTA MOTOR CREDIT CORP	17,399,456	20,000,000	23,199,275	04/01/2030	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC	3,843,954	4,000,000	5,491,363	07/15/2045	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC	2,402,471	2,500,000	3,432,102	07/15/2045	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC	3,171,262	3,300,000	4,530,375	07/15/2045	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	927804-FY-5	VIRGINIA ELEC & POWER CO	6,273,243	7,500,000	8,961,775	09/15/2047	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	927804-FY-5	VIRGINIA ELEC & POWER CO	3,262,086	3,900,000	4,660,123	09/15/2047	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	983024-AG-5	WYETH LLC	12,149,398	10,945,000	17,356,283	02/01/2034	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	983024-AN-0	WYETH LLC	7,350,857	7,055,000	10,501,224	04/01/2037	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	983024-AN-0	WYETH LLC	7,495,686	7,194,000	10,708,123	04/01/2037	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	983024-AN-0	WYETH LLC	2,865,323	2,750,000	4,093,319	04/01/2037	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Corporate	983024-AN-0	WYETH LLC	1,927,581	1,850,000	2,753,687	04/01/2037	V
Wells Fargo Securities LLC ICE VYVVCKR63DVZZN70PB21	Corporate	002824-BG-4	ABBOTT LABORATORIES	11,838,910	12,500,000	16,912,729	11/30/2036	V
Wells Fargo Securities LLC ICE VYVVCKR63DVZZN70PB21	Corporate	002824-BG-4	ABBOTT LABORATORIES	3,116,001	3,290,000	4,451,430	11/30/2036	V
Wells Fargo Securities LLC ICE VYVVCKR63DVZZN70PB21	Corporate	002824-BG-4	ABBOTT LABORATORIES	1,657,447	1,750,000	2,367,782	11/30/2036	V
Wells Fargo Securities LLC ICE VYVVCKR63DVZZN70PB21	Corporate	002824-BG-4	ABBOTT LABORATORIES	1,988,937	2,100,000	2,841,339	11/30/2036	V
Wells Fargo Securities LLC LCH VYVVCKR63DVZZN70PB21	Corporate	747525-AV-5	QUALCOMM INC	5,327,696	6,001,000	7,610,995	05/20/2047	V
Wells Fargo Securities LLC CME VYVVCKR63DVZZN70PB21	Cash		Cash Collateral	3,231,088		3,231,088		V
0199999999 - Total				2,058,071,174	1,363,986,200	2,562,904,831	XXX	XXX

Collateral Pledged to Reporting Entity

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)
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	3128E6-3Z-8	FREDDIE MAC	267,648	269,079	XXX	12/18/2032	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	3128MD-A3-7	FREDDIE MAC	984,431	984,758	XXX	12/18/2026	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	3128MD-GY-3	FREDDIE MAC	462,469	461,499	XXX	06/17/2027	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	3128ME-UL-3	FREDDIE MAC	6,993,726	6,940,202	XXX	04/17/2031	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	3128MF-QY-7	FREDDIE MAC	499,589	495,518	XXX	07/18/2033	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	3128MJ-4J-6	FREDDIE MAC	5,082,296	5,052,158	XXX	06/17/2048	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	3128MJ-4R-8	FREDDIE MAC	329,275	327,357	XXX	07/18/2048	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	3128MJ-SN-1	FREDDIE MAC	415,219	408,154	XXX	02/15/2043	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	3128MJ-VN-7	FREDDIE MAC	1,785,168	1,748,850	XXX	11/17/2044	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	3128MM-X2-4	FREDDIE MAC	305,503	305,962	XXX	06/17/2033	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	3128P8-AK-7	FREDDIE MAC	1,729,688	1,694,853	XXX	01/18/2035	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	3137BC-DM-7	FREDDIE MAC	74,031	78,818	XXX	11/01/2036	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	3138L7-WF-9	FANNIE MAE	1,622,453	1,483,096	XXX	09/07/2031	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	31416X-Y2-0	FANNIE MAE	603,515	577,789	XXX	02/05/2041	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	36179Q-FF-3	GOVERNMENT NATIONAL MORTGAGE A	289,448	289,067	XXX	06/01/2029	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	36179U-4B-5	GOVERNMENT NATIONAL MORTGAGE A	226,981,275	224,600,348	XXX	10/01/2049	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Treasury	912828-Q3-7	US TREASURY N/B	8,125,754	8,074,000	XXX	03/31/2021	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	36179Q-FF-3	GOVERNMENT NATIONAL MORTGAGE A	329,619	325,757	XXX	06/01/2029	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Mortgage	36179U-4B-5	GOVERNMENT NATIONAL MORTGAGE A	49,256,351	48,231,970	XXX	10/01/2049	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Treasury	912810-RZ-3	US TREASURY N/B	5,358,780	4,253,000	XXX	11/15/2047	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Treasury	912828-D7-2	US TREASURY N/B	10,757,448	10,676,000	XXX	08/31/2021	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Treasury	912828-K7-4	US TREASURY N/B	703,432	670,000	XXX	08/15/2025	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Treasury	912828-M9-8	US TREASURY N/B	10,362,697	10,336,000	XXX	11/30/2020	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Treasury	912828-P8-7	US TREASURY N/B	16,992,936	16,905,000	XXX	02/28/2021	V

Collateral Pledged to Reporting Entity

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)
Bank Of America NA B4TYDEB6GKMZO031MB27	Treasury	912828-W4-8	US TREASURY N/B	9,772,232	9,255,000	XXX	02/29/2024	V
Bank Of America NA B4TYDEB6GKMZO031MB27	Cash		Cash Collateral	15,026,000		XXX		V
Bank Of Montreal NQQ6HPCNCCU6TUTQYE16	Treasury	912810-EH-7	US TREASURY N/B	12,976,693	12,281,000	XXX	02/15/2021	V
Bank Of Montreal NQQ6HPCNCCU6TUTQYE16	Treasury	912810-QK-7	US TREASURY N/B	44,254,813	30,909,000	XXX	08/15/2040	V
Bank Of Montreal NQQ6HPCNCCU6TUTQYE16	Treasury	912810-RG-5	US TREASURY N/B	10,079,248	7,470,000	XXX	05/15/2044	V
Bank Of Montreal NQQ6HPCNCCU6TUTQYE16	Treasury	912810-RN-0	US TREASURY N/B	18,776,013	14,866,000	XXX	08/15/2045	V
Bank Of Montreal NQQ6HPCNCCU6TUTQYE16	Treasury	912828-5A-4	US TREASURY N/B	41,220,685	40,880,000	XXX	09/15/2021	V
Bank Of Montreal NQQ6HPCNCCU6TUTQYE16	Treasury	912828-5M-8	US TREASURY N/B	4,105,734	3,490,000	XXX	11/15/2028	V
Bank Of Montreal NQQ6HPCNCCU6TUTQYE16	Treasury	912828-6A-3	US TREASURY N/B	1,589,579	1,442,000	XXX	01/31/2026	V
Bank Of Montreal NQQ6HPCNCCU6TUTQYE16	Treasury	912828-PP-9	TSY INFL IX N/B	17,395,732	14,920,000	XXX	01/15/2021	V
Bank Of Montreal NQQ6HPCNCCU6TUTQYE16	Treasury	912828-V9-8	US TREASURY N/B	15,221,150	13,941,000	XXX	02/15/2027	V
Barclays Bank Plc G5GSEF7VJP5I7OUK5573	Cash		Cash Collateral	729,198,000		XXX		V
Barclays Bank Plc G5GSEF7VJP5I7OUK5573	Cash		Cash Collateral	126,834,000		XXX		V
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Cash		Cash Collateral	1,091,000		XXX		V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-3J-7	US TREASURY N/B	7,988,456	7,755,000	XXX	11/30/2024	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-5U-0	US TREASURY N/B	3,585,207	3,478,000	XXX	12/31/2023	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-5Z-9	US TREASURY N/B	7,605,015	7,325,000	XXX	01/31/2024	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-P4-6	US TREASURY N/B	15,824,887	16,339,000	XXX	02/15/2026	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-R3-6	US TREASURY N/B	13,916,813	14,400,000	XXX	05/15/2026	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-S3-5	US TREASURY N/B	19,641,993	19,951,000	XXX	06/30/2023	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-TY-6	US TREASURY N/B	2,248,996	2,283,000	XXX	11/15/2022	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-V7-2	US TREASURY N/B	7,869,784	8,002,000	XXX	01/31/2022	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-VB-3	US TREASURY N/B	13,581,587	13,641,000	XXX	05/15/2023	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-X4-7	US TREASURY N/B	64,439,383	65,558,000	XXX	04/30/2022	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-X8-8	US TREASURY N/B	10,006,205	9,824,000	XXX	05/15/2027	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-XB-1	US TREASURY N/B	5,835,327	5,626,000	XXX	05/15/2025	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-XT-2	US TREASURY N/B	2,769,940	2,722,000	XXX	05/31/2024	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-XW-5	US TREASURY N/B	18,083,933	18,447,000	XXX	06/30/2022	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-YM-6	US TREASURY N/B	11,981,187	11,935,000	XXX	10/31/2024	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912828-YW-4	US TREASURY N/B	24,143,085	24,509,000	XXX	12/15/2022	V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash		Cash Collateral	102,340,000		XXX		V
Citibank NA E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	905,402,794		XXX		V
Citibank NA E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	373,696,565		XXX		V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Cash		Cash Collateral	248,399,000		XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash Collateral	492,669,864		XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash Collateral	68,160,000		XXX		V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Cash		Cash Collateral	398,021,000		XXX		V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Cash		Cash Collateral	44,560,000		XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash Collateral	8,970,000		XXX		V
Goldman Sachs Mitsui Marine Derivative Products LP X1H61UOUXUPKXR51OV18	Cash		Cash Collateral	112,900,000		XXX		V
Goldman, Sachs & Co CME FOR8UP27PHTHYVLBNG30	Cash		Cash Collateral	982,027,301		XXX		V
HSBC Bank USA 1IE8VN30JCEQV1H4R804	Cash		Cash Collateral	5,443,000		XXX		V
HSBC Bank USA 1IE8VN30JCEQV1H4R804	Cash		Cash Collateral	3,500,000		XXX		V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3128ME-UL-3	FREDDIE MAC	9,664,057	9,590,098	XXX	04/17/2031	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3128MM-S6-1	FREDDIE MAC	1,310,799	1,286,632	XXX	01/18/2030	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3138AV-P7-4	FANNIE MAE	2,082,759	1,963,527	XXX	09/07/2041	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3138AY-V3-0	FANNIE MAE	1,962,519	1,921,432	XXX	10/08/2026	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3138MG-MV-4	FANNIE MAE	2,561,856	2,518,469	XXX	12/08/2027	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	31410L-VC-3	FANNIE MAE	10,002,289	9,748,742	XXX	01/01/2047	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912796-2H-1	TREASURY BILL	4,900,646	5,000,000	XXX	09/24/2020	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912796-WZ-8	TREASURY BILL	2,955,450	2,998,000	XXX	08/06/2020	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-RB-6	US TREASURY N/B	16,282,783	12,929,000	XXX	05/15/2043	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-RD-2	US TREASURY N/B	10,936,808	7,622,000	XXX	11/15/2043	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-RG-5	US TREASURY N/B	27,129,560	19,897,000	XXX	05/15/2044	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-RM-2	US TREASURY N/B	15,932,531	12,315,000	XXX	05/15/2045	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-RN-0	US TREASURY N/B	17,530,147	13,735,000	XXX	08/15/2045	V

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JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-RQ-3	US TREASURY N/B	15,008,722	12,517,000	XXX	02/15/2046	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-SE-9	US TREASURY N/B	13,001,976	9,189,000	XXX	11/15/2048	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-4H-0	TSY INFL IX N/B	23,872,367	22,645,000	XXX	04/15/2023	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-4N-7	US TREASURY N/B	23,404,513	20,175,000	XXX	05/15/2028	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-6H-8	US TREASURY N/B	13,911,229	13,586,000	XXX	03/15/2022	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-C5-7	US TREASURY N/B	2,976,974	2,944,000	XXX	03/31/2021	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-G3-8	US TREASURY N/B	28,798,600	26,958,000	XXX	11/15/2024	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-Q3-7	US TREASURY N/B	224,762,610	224,459,000	XXX	03/31/2021	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-QV-5	TSY INFL IX N/B	33,001,839	28,992,000	XXX	07/15/2021	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-U6-5	US TREASURY N/B	21,052,904	20,974,000	XXX	11/30/2021	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-RB-6	US TREASURY N/B	23,512,998	18,670,000	XXX	05/15/2043	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-RN-0	US TREASURY N/B	33,259,417	26,059,000	XXX	08/15/2045	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-RQ-3	US TREASURY N/B	6,253,135	5,215,000	XXX	02/15/2046	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-RV-2	US TREASURY N/B	14,904,440	11,298,000	XXX	02/15/2047	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-RY-6	US TREASURY N/B	22,028,473	17,415,000	XXX	08/15/2047	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-SE-9	US TREASURY N/B	22,541,568	15,931,000	XXX	11/15/2048	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-2A-7	US TREASURY N/B	13,899,557	13,514,000	XXX	08/15/2026	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-2L-3	TSY INFL IX N/B	4,291,331	3,871,000	XXX	07/15/2027	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-4H-0	TSY INFL IX N/B	15,786,650	14,975,000	XXX	04/15/2023	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-4Z-0	US TREASURY N/B	15,049,717	13,821,000	XXX	08/31/2025	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-5Q-9	US TREASURY N/B	5,458,069	5,441,000	XXX	11/30/2020	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-5W-6	TSY INFL IX N/B	1,308,077	1,171,000	XXX	01/15/2029	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-6B-1	US TREASURY N/B	3,409,413	3,012,000	XXX	02/15/2029	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-6H-8	US TREASURY N/B	17,757,142	17,342,000	XXX	03/15/2022	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-C5-7	US TREASURY N/B	11,863,403	11,732,000	XXX	03/31/2021	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-P7-9	US TREASURY N/B	16,113,186	15,797,000	XXX	02/28/2023	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-PX-2	US TREASURY N/B	7,399,943	7,219,000	XXX	02/15/2021	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-Q3-7	US TREASURY N/B	118,196,660	118,037,000	XXX	03/31/2021	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-R7-7	US TREASURY N/B	4,422,944	4,413,000	XXX	05/31/2021	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-T3-4	US TREASURY N/B	8,968,120	9,015,000	XXX	09/30/2021	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-T9-1	US TREASURY N/B	7,190,118	6,981,000	XXX	10/31/2023	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-TY-6	US TREASURY N/B	6,798,472	6,690,000	XXX	11/15/2022	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-V4-9	TSY INFL IX N/B	2,458,909	2,209,000	XXX	01/15/2027	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-VS-6	US TREASURY N/B	7,121,839	6,715,000	XXX	08/15/2023	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-WU-0	TSY INFL IX N/B	8,057,325	7,203,000	XXX	07/15/2024	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-WY-2	US TREASURY N/B	24,935,852	24,656,000	XXX	07/31/2021	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-Z6-0	US TREASURY N/B	2,276,459	2,266,000	XXX	01/31/2022	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	6,230,000		XXX		V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	17,960,000		XXX		V
Morgan Stanley & Co. LLC CME	I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	1,045,536,330		XXX		V
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	267,537,000		XXX		V
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	245,780,000		XXX		V
MUFG Securities EMEA PLC	U7M81AY481YLIOR75625	Treasury	912828-4F-4	US TREASURY N/B	3,876,978	3,540,000	XXX	03/31/2025	V
MUFG Securities EMEA PLC	U7M81AY481YLIOR75625	Treasury	912828-D5-6	US TREASURY N/B	5,977,752	5,560,000	XXX	08/15/2024	V
Natixis	KX1WK48MPD4Y2NCUIZ63	Cash		Cash Collateral	39,760,000		XXX		V
Nomura Global Financial Products Inc.	OZ3VO5H2G7GRS05BHJ91	Cash		Cash Collateral	13,740,000		XXX		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912828-6H-8	US TREASURY N/B	288,751	282,000	XXX	03/15/2022	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	243,925,000		XXX		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	11,810,000		XXX		V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	59,690,000		XXX		V
The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Treasury	912828-7D-6	TSY INFL IX N/B	15,971,754	14,521,000	XXX	07/15/2029	V
The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Treasury	912828-QV-5	TSY INFL IX N/B	8,597,981	7,477,000	XXX	07/15/2021	V
The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Treasury	912828-X3-9	TSY INFL IX N/B	1,026,424	958,000	XXX	04/15/2022	V
The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Treasury	912828-YH-7	US TREASURY N/B	2,696,030	2,576,000	XXX	09/30/2024	V
UBS AG	BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	116,141,000		XXX		V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	478,370,000		XXX		V

Collateral Pledged to Reporting Entity

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)
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	64,950,000		XXX		V
Wells Fargo Securities LLC CME	VYVVCKR63DVZZN70PB21	Cash		Cash Collateral	1,316,033,413		XXX		V
Wells Fargo Securities LLC ICE	VYVVCKR63DVZZN70PB21	Cash		Cash Collateral	6,242,533		XXX		V
Wells Fargo Securities LLC LCH	VYVVCKR63DVZZN70PB21	Cash		Cash Collateral	46,545,410		XXX		V
0299999999 - Total					10,340,458,459	1,635,984,137	XXX	XXX	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	B 07/07/20		06/30/2020	0.000	07/07/2020	6,999,873		21
	B 07/14/20		06/16/2020	0.000	07/14/2020	137,993,364		7,492
	B 07/28/20		06/16/2020	0.000	07/28/2020	49,994,731		2,732
	B 08/04/20		06/15/2020	0.000	08/04/2020	49,992,704		3,218
	B 08/11/20		06/16/2020	0.000	08/11/2020	99,982,061		6,124
	B 08/25/20		06/29/2020	0.000	08/25/2020	49,989,573		190
	B 07/16/20		06/12/2020	0.000	07/16/2020	49,997,031		3,166
	B 09/10/20		06/15/2020	0.000	09/10/2020	49,984,123		3,353
	B 07/02/20		06/16/2020	0.000	07/02/2020	45,999,848		2,305
	TREASURY BILL		06/18/2020	0.000	07/30/2020	199,977,000		10,579
	B 08/06/20		06/15/2020	0.000	08/06/2020	49,992,750		3,222
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						790,903,058		42,402
0599999. Total - U.S. Government Bonds						790,903,058		42,402
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	FHLBDN 07/31/20		06/15/2020	0.000	07/31/2020	32,795,900		2,506
	FHLBDN 08/04/20		06/22/2020	0.000	08/04/2020	59,291,818		4,248
	FHLBDN 08/07/20		06/15/2020	0.000	08/07/2020	19,996,886		1,346
	FHLBDN 08/12/20		05/18/2020	0.000	08/12/2020	7,798,862		1,191
	FHLBDN 08/14/20		06/15/2020	0.000	08/14/2020	16,096,851		1,145
	FHLBDN 08/19/20		06/02/2020	0.000	08/19/2020	6,898,685		778
	FHLBDN 08/20/20		06/22/2020	0.000	08/20/2020	5,099,044		172
	FHLBDN 08/24/20		06/29/2020	0.000	08/24/2020	6,398,704		48
	FHLBDN 08/25/20		06/12/2020	0.000	08/25/2020	11,597,164		979
	FHLBDN 08/26/20		06/16/2020	0.000	08/26/2020	34,991,833		2,041
	FHLBDN 09/02/20		06/12/2020	0.000	09/02/2020	37,989,261		3,238
	FHLBDN 09/08/20		06/18/2020	0.000	09/08/2020	13,496,119		731
	FHLBDN 09/09/20		06/12/2020	0.000	09/09/2020	20,663,569		1,745
	FHLBDN 07/06/20		06/22/2020	0.000	07/06/2020	4,374,933		120
	FHLBDN 07/10/20		06/12/2020	0.000	07/10/2020	49,998,437		3,299
	FHLBDN 07/17/20		06/22/2020	0.000	07/17/2020	56,297,172		1,590
	Federal Home Loan Bank Discount Note		05/19/2020	0.000	07/20/2020	6,127,677		732
	FHLBDN 07/22/20		06/29/2020	0.000	07/22/2020	12,599,169		170
	FHLBDN 07/23/20		06/18/2020	0.000	07/23/2020	108,691,423		5,198
	FHLBDN 07/24/20		06/15/2020	0.000	07/24/2020	17,298,366		1,234
	FREDN 07/30/20		06/17/2020	0.000	07/30/2020	8,699,019		474
	FNMDN 09/16/20		06/18/2020	0.000	09/16/2020	24,991,979		1,354
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						562,192,871		34,339
3199999. Total - U.S. Special Revenues Bonds						562,192,871		34,339
	ABB TREASURY CENTER (USA) INC. COMMERCIA		06/22/2020	0.000	07/14/2020	13,998,230		1,225
	ABB TREASURY CENTER (USA) INC. COMMERCIA		06/09/2020	0.000	07/15/2020	29,995,916		6,416
	ABB TREASURY CENTER (USA) INC. COMMERCIA		04/20/2020	0.000	07/16/2020	19,983,686		77,936
	ABB TREASURY CENTER (USA) INC. COMMERCIA		05/11/2020	0.000	07/29/2020	8,491,390		15,638
	AGILENT TECHNOLOGIES INC. COMMERCIAL PAP		06/25/2020	0.000	07/02/2020	29,999,800		1,200
	AGILENT TECHNOLOGIES INC. COMMERCIAL PAP		06/29/2020	0.000	07/07/2020	14,999,400		100
	ALBEMARLE CORP. COMMERCIAL PAPER		05/28/2020	0.000	07/09/2020	24,993,047		29,506
	ALBEMARLE CORP. COMMERCIAL PAPER		06/02/2020	0.000	07/20/2020	9,993,396		9,716
	ALBEMARLE CORP. COMMERCIAL PAPER		06/26/2020	0.000	07/28/2020	19,988,749		2,082
	ALBEMARLE CORP. COMMERCIAL PAPER		06/19/2020	0.000	07/30/2020	9,993,554		2,665
	AMAZON.COM, INC. COMMERCIAL PAPER		06/16/2020	0.000	08/17/2020	46,892,652		2,345
	AMERICAN ELECTRIC POWER CO. INC. COMMERC		06/25/2020	0.000	07/01/2020	10,000,000		267
	AMERICAN ELECTRIC POWER CO. INC. COMMERC		06/03/2020	0.000	07/22/2020	7,998,973		1,369
	AMERICAN ELECTRIC POWER CO. INC. COMMERC		06/09/2020	0.000	08/05/2020	14,495,629		2,746
	AMERICAN ELECTRIC POWER CO. INC. COMMERC		06/09/2020	0.000	08/06/2020	13,795,307		2,866
	AMERICAN HONDA FINANCE CORP. COMMERCIAL		05/05/2020	0.000	07/21/2020	11,986,290		38,223
	AON CORPORATION COMMERCIAL PAPER		04/02/2020	0.000	07/01/2020	25,000,000		184,375
	APPLE INC. COMMERCIAL PAPER		05/04/2020	0.000	07/23/2020	4,999,389		1,611
	AVANGRID, INC. COMMERCIAL PAPER		06/16/2020	0.000	07/08/2020	13,599,207		1,700
	AVANGRID, INC. COMMERCIAL PAPER		06/02/2020	0.000	07/15/2020	34,997,180		5,840
	AVANGRID, INC. COMMERCIAL PAPER		06/09/2020	0.000	07/28/2020	29,993,924		4,949
	AVANGRID, INC. COMMERCIAL PAPER		06/10/2020	0.000	07/30/2020	14,996,616		2,449
	AVANGRID, INC. COMMERCIAL PAPER		06/19/2020	0.000	08/05/2020	10,696,879		1,142
	AVANGRID, INC. COMMERCIAL PAPER		06/15/2020	0.000	08/18/2020	16,992,746		2,266

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1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	AVERY DENNISON CORP. COMMERCIAL PAPER		06/01/2020	0.000	07/15/2020	14,996,440		7,115
	AVERY DENNISON CORP. COMMERCIAL PAPER		06/02/2020	0.000	07/27/2020	8,696,228		4,058
	AVERY DENNISON CORP. COMMERCIAL PAPER		06/01/2020	0.000	08/12/2020	16,985,116		9,908
	AVERY DENNISON CORP. COMMERCIAL PAPER		06/01/2020	0.000	08/19/2020	13,984,555		9,440
	AVERY DENNISON CORP. COMMERCIAL PAPER		06/01/2020	0.000	08/25/2020	16,979,209		10,565
	AVIATION CAPITAL GROUP LLC COMMERCIAL PA		06/08/2020	0.000	07/06/2020	20,995,708		19,718
	AVIATION CAPITAL GROUP LLC COMMERCIAL PA		06/09/2020	0.000	07/07/2020	24,993,869		22,453
	AVIATION CAPITAL GROUP LLC COMMERCIAL PA		06/16/2020	0.000	07/15/2020	24,985,408		15,616
	AVIATION CAPITAL GROUP LLC COMMERCIAL PA		06/23/2020	0.000	07/20/2020	12,490,101		4,163
	AVIATION CAPITAL GROUP LLC COMMERCIAL PA		06/19/2020	0.000	07/21/2020	24,979,156		12,490
	AVIATION CAPITAL GROUP LLC COMMERCIAL PA		06/24/2020	0.000	07/28/2020	12,785,308		3,804
	BAYER CORP. COMMERCIAL PAPER		06/01/2020	0.000	08/17/2020	1,499,216		500
	BEMIS CO. INC. COMMERCIAL PAPER		05/26/2020	0.000	07/15/2020	9,998,444		3,888
	BEMIS CO. INC. COMMERCIAL PAPER		06/16/2020	0.000	07/16/2020	14,997,812		2,187
	BEMIS CO. INC. COMMERCIAL PAPER		05/19/2020	0.000	07/28/2020	11,995,047		7,880
	CATERPILLAR FINANCIAL SERVICES CORP. COM		06/26/2020	0.000	07/01/2020	15,000,000		250
	CATERPILLAR FINANCIAL SERVICES CORP. COM		06/12/2020	0.000	07/24/2020	74,990,416		7,916
	CENTERPOINT ENERGY INC. COMMERCIAL PAPER		06/30/2020	0.000	07/01/2020	115,000,000		671
	COLGATE-PALMOLIVE CO. COMMERCIAL PAPER		05/14/2020	0.000	07/06/2020	49,249,247		7,073
	CUMMINS INC. COMMERCIAL PAPER		05/08/2020	0.000	07/01/2020	700,000		557
	CUMMINS INC. COMMERCIAL PAPER		04/20/2020	0.000	07/07/2020	19,996,827		37,994
	CUMMINS INC. COMMERCIAL PAPER		05/05/2020	0.000	07/13/2020	7,998,532		6,965
	CUMMINS INC. COMMERCIAL PAPER		05/27/2020	0.000	07/31/2020	11,996,399		4,199
	CUMMINS INC. COMMERCIAL PAPER		06/08/2020	0.000	08/18/2020	27,488,264		5,620
	CUMMINS INC. COMMERCIAL PAPER		06/17/2020	0.000	08/27/2020	58,374,740		6,201
	DAIMLER FINANCE NORTH AMERICA LLC COMMER		05/08/2020	0.000	07/06/2020	9,997,633		25,494
	DAIMLER FINANCE NORTH AMERICA LLC COMMER		04/28/2020	0.000	07/27/2020	7,988,985		26,985
	DAIMLER FINANCE NORTH AMERICA LLC COMMER		04/29/2020	0.000	07/28/2020	4,992,851		16,601
	JOHN DEERE CAPITAL CORPORATION COMMERCIA		04/22/2020	0.000	07/08/2020	10,998,608		13,901
	JOHN DEERE CAPITAL CORPORATION COMMERCIA		06/18/2020	0.000	08/13/2020	46,890,476		2,879
	JOHN DEERE CAPITAL CORPORATION COMMERCIA		06/26/2020	0.000	08/20/2020	26,994,000		600
	WALT DISNEY COMPANY (THE) COMMERCIAL PAP		06/30/2020	0.000	09/01/2020	7,516,115		63
	DOVER CORP. COMMERCIAL PAPER		06/23/2020	0.000	07/08/2020	24,998,785		1,389
	DOVER CORP. COMMERCIAL PAPER		06/29/2020	0.000	07/14/2020	24,398,855		176
	DOVER CORP. COMMERCIAL PAPER		06/09/2020	0.000	08/07/2020	14,995,374		2,749
	DOVER CORP. COMMERCIAL PAPER		06/18/2020	0.000	09/08/2020	24,984,186		2,977
	DOVER CORP. COMMERCIAL PAPER		06/16/2020	0.000	09/10/2020	6,995,444		962
	DUPONT DE NEMOURS, INC. COMMERCIAL PAPER		04/28/2020	0.000	07/07/2020	8,997,895		22,395
	DUPONT DE NEMOURS, INC. COMMERCIAL PAPER		05/15/2020	0.000	07/08/2020	899,825		1,175
	DUPONT DE NEMOURS, INC. COMMERCIAL PAPER		04/16/2020	0.000	07/13/2020	17,982,798		106,773
	DUPONT DE NEMOURS, INC. COMMERCIAL PAPER		04/29/2020	0.000	07/15/2020	31,976,905		100,239
	DUPONT DE NEMOURS, INC. COMMERCIAL PAPER		05/26/2020	0.000	08/03/2020	5,496,317		4,012
	DUPONT DE NEMOURS, INC. COMMERCIAL PAPER		05/26/2020	0.000	08/05/2020	19,985,795		14,590
	DUPONT DE NEMOURS, INC. COMMERCIAL PAPER		06/16/2020	0.000	08/19/2020	11,993,466		1,999
	DUPONT DE NEMOURS, INC. COMMERCIAL PAPER		06/22/2020	0.000	08/24/2020	5,996,580		506
	DUKE ENERGY CORP. COMMERCIAL PAPER		06/30/2020	0.000	07/01/2020	80,000,000		267
	DUKE ENERGY CORP. COMMERCIAL PAPER		05/29/2020	0.000	07/15/2020	9,999,028		2,291
	DUKE ENERGY CORP. COMMERCIAL PAPER		06/23/2020	0.000	07/30/2020	14,997,221		767
	DUKE ENERGY CORP. COMMERCIAL PAPER		06/11/2020	0.000	08/04/2020	19,994,899		2,924
	E.I. DU PONT DE NEMOURS AND COMPANY COMM		04/13/2020	0.000	07/09/2020	1,999,085		8,993
	EATON CORPORATION COMMERCIAL PAPER		06/30/2020	0.000	07/06/2020	43,998,472		306
	ECOLAB INC. COMMERCIAL PAPER		04/20/2020	0.000	07/15/2020	26,978,917		106,417
	EMERSON ELECTRIC CO. COMMERCIAL PAPER		04/15/2020	0.000	07/13/2020	30,588,036		76,547
	EMERSON ELECTRIC CO. COMMERCIAL PAPER		04/16/2020	0.000	07/14/2020	15,993,376		38,969
	EMERSON ELECTRIC CO. COMMERCIAL PAPER		06/30/2020	0.000	08/21/2020	11,997,450		50
	ENBRIDGE (U.S.) INC. COMMERCIAL PAPER		06/02/2020	0.000	07/08/2020	3,999,494		2,094
	ENTERGY CORP COMMERCIAL PAPER		06/30/2020	0.000	07/01/2020	45,000,000		313
	ENTERGY CORP COMMERCIAL PAPER		05/05/2020	0.000	08/05/2020	9,984,406		24,850
	EVERGY KANSAS CENTRAL, INC COMMERCIAL PA		06/25/2020	0.000	07/09/2020	36,997,533		1,850
	EVERGY KANSAS CENTRAL, INC COMMERCIAL PA		06/26/2020	0.000	07/10/2020	26,997,975		1,125
	EVERSOURCE ENERGY COMMERCIAL PAPER		06/30/2020	0.000	07/01/2020	41,500,000		150
	EVERSOURCE ENERGY COMMERCIAL PAPER		06/29/2020	0.000	07/08/2020	49,998,736		181
	FIDELITY NATIONAL INFORMATION SERVICES I		05/18/2020	0.000	07/09/2020	11,997,998		10,998
	FIDELITY NATIONAL INFORMATION SERVICES I		06/29/2020	0.000	07/10/2020	45,996,900		1,622
	FIDELITY NATIONAL INFORMATION SERVICES I		05/14/2020	0.000	07/15/2020	12,995,597		15,075
	FIDELITY NATIONAL INFORMATION SERVICES I		05/14/2020	0.000	07/17/2020	11,995,462		13,595

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	FLORIDA POWER & LIGHT CO. COMMERCIAL PAP		06/30/2020	0.000	07/07/2020	19,999,767		39
	FMC CORP. COMMERCIAL PAPER		06/30/2020	0.000	07/01/2020	9,300,000		194
	FMC CORP. COMMERCIAL PAPER		06/18/2020	0.000	07/16/2020	24,989,058		9,475
	FMC CORP. COMMERCIAL PAPER		06/12/2020	0.000	07/17/2020	24,987,214		15,166
	GENERAL DYNAMICS CORP. COMMERCIAL PAPER		06/18/2020	0.000	07/21/2020	22,898,219		1,069
	GENERAL DYNAMICS CORP. COMMERCIAL PAPER		04/23/2020	0.000	07/22/2020	13,986,071		45,571
	HARLEY-DAVIDSON FINANCIAL SERVICES, INC.		06/18/2020	0.000	08/05/2020	9,995,187		1,887
	HARLEY-DAVIDSON FINANCIAL SERVICES, INC.		05/28/2020	0.000	08/13/2020	35,965,574		27,174
	HENKEL OF AMERICA INC. COMMERCIAL PAPER		05/06/2020	0.000	08/04/2020	3,898,341		2,729
	HENKEL OF AMERICA INC. COMMERCIAL PAPER		05/27/2020	0.000	08/25/2020	39,987,775		7,775
	INTERCONTINENTAL EXCHANGE, INC. COMMERCI		06/30/2020	0.000	07/08/2020	10,999,679		46
	INTERCONTINENTAL EXCHANGE, INC. COMMERCI		05/07/2020	0.000	07/28/2020	2,499,156		1,718
	INTERCONTINENTAL EXCHANGE, INC. COMMERCI		06/23/2020	0.000	09/09/2020	37,398,170		2,493
	INTERCONTINENTAL EXCHANGE, INC. COMMERCI		06/24/2020	0.000	09/15/2020	6,995,566		408
	J.M. SMUCKER CO. (THE) COMMERCIAL PAPER		06/30/2020	0.000	07/01/2020	20,000,000		83
	KEURIG DR PEPPER INC. COMMERCIAL PAPER		05/28/2020	0.000	07/13/2020	18,996,959		8,612
	KEURIG DR PEPPER INC. COMMERCIAL PAPER		06/23/2020	0.000	08/24/2020	14,992,124		1,166
	L'OREAL USA INC. COMMERCIAL PAPER		06/26/2020	0.000	07/14/2020	13,499,464		206
	L'OREAL USA INC. COMMERCIAL PAPER		06/26/2020	0.000	07/21/2020	44,997,250		687
	L'OREAL USA INC. COMMERCIAL PAPER		06/16/2020	0.000	08/14/2020	7,548,708		440
	L'OREAL USA INC. COMMERCIAL PAPER		06/18/2020	0.000	09/15/2020	37,987,164		2,195
	ELI LILLY & COMPANY COMMERCIAL PAPER		06/24/2020	0.000	07/28/2020	32,496,344		812
	LYONDELLBASELL INVESTMENT LLC COMMERCIAL		06/11/2020	0.000	07/29/2020	24,995,138		3,472
	LYONDELLBASELL INVESTMENT LLC COMMERCIAL		06/30/2020	0.000	08/04/2020	19,996,222		111
	MONDELEZ INTERNATIONAL, INC COMMERCIAL P		05/12/2020	0.000	07/21/2020	16,993,382		16,521
	MONDELEZ INTERNATIONAL, INC COMMERCIAL P		05/13/2020	0.000	08/04/2020	43,964,045		55,661
	NATIONAL GRID USA COMMERCIAL PAPER		06/10/2020	0.000	07/13/2020	79,990,665		16,331
	NATIONAL GRID USA COMMERCIAL PAPER		06/16/2020	0.000	07/16/2020	4,999,271		729
	NATIONAL RURAL UTILITIES COOPERATIVE FIN		06/25/2020	0.000	07/06/2020	11,899,835		198
	NATIONAL RURAL UTILITIES COOPERATIVE FIN		06/26/2020	0.000	07/10/2020	11,999,700		167
	NATIONAL RURAL UTILITIES COOPERATIVE FIN		06/29/2020	0.000	07/13/2020	24,999,083		153
	NATIONAL RURAL UTILITIES COOPERATIVE FIN		06/29/2020	0.000	07/14/2020	14,999,296		108
	NATIONAL RURAL UTILITIES COOPERATIVE FIN		06/30/2020	0.000	07/20/2020	14,999,050		50
	NORTHERN ILLINOIS GAS COMPANY COMMERCIAL		06/30/2020	0.000	07/07/2020	13,749,771		44
	PACCAR FINANCIAL CORP. COMMERCIAL PAPER		06/19/2020	0.000	07/08/2020	3,599,909		156
	PACCAR FINANCIAL CORP. COMMERCIAL PAPER		06/30/2020	0.000	07/27/2020	5,999,393		23
	PARKER-HANNIFIN CORP. COMMERCIAL PAPER		06/01/2020	0.000	07/09/2020	9,999,111		3,333
	PARKER-HANNIFIN CORP. COMMERCIAL PAPER		06/03/2020	0.000	07/16/2020	14,997,499		4,666
	PARKER-HANNIFIN CORP. COMMERCIAL PAPER		06/19/2020	0.000	07/21/2020	14,997,083		1,312
	PARKER-HANNIFIN CORP. COMMERCIAL PAPER		06/22/2020	0.000	07/28/2020	15,995,800		1,244
	PARKER-HANNIFIN CORP. COMMERCIAL PAPER		06/25/2020	0.000	08/24/2020	9,994,750		486
	PFIZER INC. COMMERCIAL PAPER		06/29/2020	0.000	09/25/2020	1,899,319		16
	PROCTER & GAMBLE CO. COMMERCIAL PAPER		04/16/2020	0.000	07/15/2020	5,798,306		9,181
	PROCTER & GAMBLE CO. COMMERCIAL PAPER		06/19/2020	0.000	09/16/2020	24,990,374		1,499
	PUBLIC SERVICE ENTERPRISE GROUP INC. COM		06/23/2020	0.000	07/20/2020	94,981,946		18,753
	RAYTHEON TECHNOLOGIES CORP COMMERCIAL PA		06/17/2020	0.000	07/01/2020	10,000,000		856
	ROCHE HOLDINGS INC. COMMERCIAL PAPER		05/15/2020	0.000	07/01/2020	24,500,000		3,199
	ROCHE HOLDINGS INC. COMMERCIAL PAPER		06/17/2020	0.000	07/21/2020	16,498,808		834
	SIEMENS CAPITAL COMPANY LLC COMMERCIAL P		04/16/2020	0.000	07/07/2020	16,898,393		20,334
	SOUTHERN POWER COMPANY COMMERCIAL PAPER		06/11/2020	0.000	07/01/2020	5,600,000		933
	SOUTHERN POWER COMPANY COMMERCIAL PAPER		06/11/2020	0.000	07/06/2020	14,363,302		2,793
	STANLEY BLACK & DECKER, INC. COMMERCIAL		04/16/2020	0.000	07/13/2020	30,986,687		84,618
	STANLEY BLACK & DECKER, INC. COMMERCIAL		06/29/2020	0.000	07/28/2020	5,999,325		50
	TRANSCANADA PIPELINE USA LTD. COMMERCIAL		06/15/2020	0.000	07/16/2020	14,997,062		3,133
	TRANSCANADA PIPELINE USA LTD. COMMERCIAL		06/15/2020	0.000	07/17/2020	19,995,821		4,177
	TRANSCANADA PIPELINE USA LTD. COMMERCIAL		06/29/2020	0.000	07/23/2020	17,996,260		340
	UNILEVER CAPITAL CORP. COMMERCIAL PAPER		04/21/2020	0.000	07/07/2020	19,998,666		15,777
	UNILEVER CAPITAL CORP. COMMERCIAL PAPER		06/18/2020	0.000	08/03/2020	15,498,153		672
	UNILEVER CAPITAL CORP. COMMERCIAL PAPER		06/29/2020	0.000	08/11/2020	39,993,622		
	WRKCO INC. COMMERCIAL PAPER		06/11/2020	0.000	07/02/2020	19,999,806		3,889
	WRKCO INC. COMMERCIAL PAPER		06/30/2020	0.000	07/31/2020	29,993,500		361
	WALGREENS BOOTS ALLIANCE, INC. COMMERCIA		06/12/2020	0.000	07/29/2020	29,987,164		7,330
	WISCONSIN ELECTRIC POWER COMPANY COMMERC		06/30/2020	0.000	07/01/2020	24,000,000		73
	XCEL ENERGY INC. COMMERCIAL PAPER		06/25/2020	0.000	07/02/2020	37,999,789		1,267
	XCEL ENERGY INC. COMMERCIAL PAPER		06/29/2020	0.000	07/06/2020	24,999,479		208
	XCEL ENERGY INC. COMMERCIAL PAPER		06/30/2020	0.000	07/14/2020	20,998,483		117

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	XYLEM INC. (NY) COMMERCIAL PAPER		04/03/2020	0.000	07/02/2020	9,999,428		50,678
	BANK OF NOVA SCOTIA COMMERCIAL PAPER		04/17/2020	0.000	07/16/2020	24,991,653		41,653
	CANADIAN NATURAL RESOURCES LTD. COMMERCI		06/30/2020	0.000	07/08/2020	19,998,833		
	NUTRIEN LTD COMMERCIAL PAPER		06/17/2020	0.000	08/17/2020	14,990,206		2,915
	SUNCOR ENERGY INC. COMMERCIAL PAPER		06/12/2020	0.000	07/15/2020	24,976,284		2,222
	THOMSON REUTERS CORP. COMMERCIAL PAPER		06/22/2020	0.000	07/24/2020	12,996,677		1,300
	AIRBUS FINANCE B.V. COMMERCIAL PAPER		04/22/2020	0.000	07/21/2020	36,972,179		97,052
	BASF (SE) COMMERCIAL PAPER		05/12/2020	0.000	08/10/2020	12,976,112		29,737
	BASF (SE) COMMERCIAL PAPER		06/22/2020	0.000	09/18/2020	2,133,126		213
	BPCE SA COMMERCIAL PAPER		06/02/2020	0.000	07/31/2020	10,201,554		1,397
	DNB BANK ASA COMMERCIAL PAPER		06/26/2020	0.000	07/06/2020	17,999,875		125
	DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHA		06/30/2020	0.000	07/01/2020	40,000,000		67
	DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHA		06/16/2020	0.000	09/08/2020	16,991,853		1,770
	EXPERIAN FINANCE PLC COMMERCIAL PAPER		06/11/2020	0.000	08/20/2020	19,986,107		5,274
	EXPERIAN FINANCE PLC COMMERCIAL PAPER		06/11/2020	0.000	08/25/2020	24,980,516		5,662
	EXPERIAN FINANCE PLC COMMERCIAL PAPER		06/11/2020	0.000	08/26/2020	19,985,997		3,997
	EXPERIAN FINANCE PLC COMMERCIAL PAPER		06/11/2020	0.000	08/31/2020	9,992,373		2,373
	EXPERIAN FINANCE PLC COMMERCIAL PAPER		06/24/2020	0.000	09/15/2020	20,980,049		1,311
	LLOYDS BANK PLC COMMERCIAL PAPER		06/12/2020	0.000	07/13/2020	48,457,254		4,466
	LLOYDS BANK PLC COMMERCIAL PAPER		06/15/2020	0.000	07/15/2020	23,898,327		1,912
	LLOYDS BANK PLC COMMERCIAL PAPER		06/19/2020	0.000	07/20/2020	6,999,298		443
	MACQUARIE BANK LIMITED COMMERCIAL PAPER		06/19/2020	0.000	08/10/2020	2,399,467		160
	MICHELIN LUXEMBOURG SCS COMMERCIAL PAPER		06/08/2020	0.000	07/09/2020	29,997,666		6,416
	MUFG BANK LTD/NEW YORK NY COMMERCIAL PAP		04/22/2020	0.000	07/21/2020	21,990,820		32,070
	NRW.BANK COMMERCIAL PAPER		04/28/2020	0.000	07/27/2020	49,988,980		26,258
	NRW.BANK COMMERCIAL PAPER		05/15/2020	0.000	08/10/2020	24,993,331		7,831
	RECKITT BENCKISER TREASURY SERVICES PLC		04/22/2020	0.000	07/01/2020	3,700,000		12,231
	RECKITT BENCKISER TREASURY SERVICES PLC		04/22/2020	0.000	07/07/2020	24,992,894		81,435
	SOCIETE GENERALE S.A. COMMERCIAL PAPER		06/30/2020	0.000	07/01/2020	3,000,000		8
	TORONTO-DOMINION BANK (THE) COMMERCIAL P		06/30/2020	0.000	07/07/2020	11,999,700		50
	TORONTO-DOMINION BANK (THE) COMMERCIAL P		06/26/2020	0.000	09/24/2020	90,950,580		2,905
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,987,211,677		2,104,763
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,987,211,677		2,104,763
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						5,340,307,606		2,181,504
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						5,340,307,606		2,181,504
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		06/30/2020	0.000		91,974,203		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						91,974,203		
09248U-61-9	BLACKROCK LIQUIDITY FUND-BLKR-LIQ TMP-IN		12/18/2017	0.000		50,050,000	846,210	74,655
26188J-20-6	DREYFUS CASH MANAGEMENT-DREYFUS-CS MG-IN		12/18/2017	0.000		50,065,000	684,338	422,983
38141W-36-4	GOLDMAN SACHS FINANCIAL -OPEN-END FUND		12/18/2017	0.000		50,075,000	1,036,711	670,669
72201P-61-3	PIMCO FDS SHORT TERM-FLTG NAV PORT II		06/29/2020	0.000		23,100,431		
825252-64-6	STIT-STIC PRIME PORTFOLI-STIT-STIC-INS		12/18/2017	0.000		50,000,000	896,386	667,063
949921-12-6	Wells Fargo Government M-WF GOV MMF SEL		06/15/2020	0.000		3,270,184		68
8699999. Subtotal - All Other Money Market Mutual Funds						226,560,615	3,463,645	1,835,438
8899999 - Total Cash Equivalents						5,658,842,424	3,463,645	4,016,942