QUARTERLY STATEMENT

OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

OF THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE QUARTER
ENDED JUNE 30, 2017

LIFE AND ACCIDENT AND HEALTH

2017

8772620172010 0102

LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2017
OF THE CONDITION AND AFFAIRS OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

NAIC Group Code 0241 (Current) 0241 (Prior) NAIC Company Code 87726 Employer's ID Number 06-0566090

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

Country of Domicile United States of America

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

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

Main Administrative Office 11255 North Community House Road (Street and Number)

Charlotte, NC 28277 (City or Town, State and Zip Code) 980-365-7414 (Area Code) (Telephone Number)

Mail Address 18205 Crane Nest Drive, 5th Floor (Street and Number or P.O. Box) Tampa, FL 33647 (City or Town, State and Zip Code)

Primary Location of Books and Records 18205 Crane Nest Drive, 5th Floor (Street and Number)

Tampa, FL 33647 (City or Town, State and Zip Code) 813-983-4100 (Area Code) (Telephone Number)

Internet Web Site Address www.brighthousefinancial.com

Statutory Statement Contact Yvonne Jeanne Laplante (Name) 813-983-4100 (Area Code) (Telephone Number)

ylaplante@brighthousefinancial.com (Email Address) 813-983-5962 (Fax Number)

OFFICERS

Chairman of the Board, President and Chief Executive Officer	ERIC THOMAS STEIGERWALT	Vice President and Secretary	DANIEL BURT ARRINGTON
Senior Vice President and Chief Financial Officer	ANANT nmn BHALLA	Vice President and Treasurer	JIN SEUNG CHANG#

OTHER

LYNN ANN DUMAIS# Vice President and Chief Accounting Officer

MEREDITH ALICIA RATAJCZAK Appointed Actuary

DIRECTORS OR TRUSTEES

ANANT nmn BHALLA	PETER MARTIN CARLSON#	MYLES JOSEPH LAMBERT
JOHN LLOYD ROSENTHAL		ERIC THOMAS STEIGERWALT

State of North Carolina
County of Mecklenburg } SS

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

LDumais
LYNN ANN DUMAIS#
Vice President and Chief Accounting Officer

JIN SEUNG CHANG#
Vice President and Treasurer

Subscribed and sworn to before me this
14 day of July, 2017.

Tonya H. Deason
Notary for Dumais & Chang

TONYA H. DEASON
NOTARY PUBLIC
MECKLENBURG COUNTY
NORTH CAROLINA
MY COMMISSION EXPIRES 12/11/2017

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	44,090,435,681		44,090,435,681	44,087,856,388
2. Stocks:				
2.1 Preferred stocks	201,943,162		201,943,162	210,880,700
2.2 Common stocks	349,991,028	3,341,610	346,649,418	122,364,942
3. Mortgage loans on real estate:				
3.1 First liens	8,926,586,905		8,926,586,905	8,406,492,477
3.2 Other than first liens	55,165,727		55,165,727	55,165,553
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	63,337		63,337	0
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....579,970,746), cash equivalents ($.....1,380,049,109) and short-term investments ($.....1,170,394,275)	3,130,414,130		3,130,414,130	2,443,043,437
6. Contract loans (including $..........0 premium notes)	1,091,270,052		1,091,270,052	1,092,506,616
7. Derivatives	2,903,680,162		2,903,680,162	3,297,629,849
8. Other invested assets	2,241,849,872	22,384,860	2,219,465,012	2,164,663,036
9. Receivables for securities	140,197,882		140,197,882	19,010,283
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	321,666,607	0	321,666,607	819,816,135
12. Subtotals, cash and invested assets (Lines 1 to 11)	63,453,264,545	25,726,470	63,427,538,075	62,719,429,416
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	520,949,138		520,949,138	779,939,416
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	221,606,541	10,905,320	210,701,221	33,711,809
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	96,804,430		96,804,430	68,070,181
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	230,921,903		230,921,903	276,808,858
16.2 Funds held by or deposited with reinsured companies	6,740,142		6,740,142	11,120,800
16.3 Other amounts receivable under reinsurance contracts	717,482,984		717,482,984	275,735,267
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	341,918,430		341,918,430	308,760,141
18.2 Net deferred tax asset	4,119,407,740	3,412,652,944	706,754,796	591,449,277
19. Guaranty funds receivable or on deposit	19,341,348		19,341,348	19,281,667
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	459,793,677		459,793,677	59,779,066
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	60,360,644	11,902,455	48,458,189	89,415,192
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	70,248,591,522	3,461,187,189	66,787,404,333	65,233,501,090
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	108,766,511,379		108,766,511,379	105,676,095,976
28. Total (Lines 26 and 27)	179,015,102,901	3,461,187,189	175,553,915,712	170,909,597,066

DETAILS OF WRITE-INS

1101. Cash collateral pledged on derivatives	312,893,288		312,893,288	765,271,502
1102. Deposits in connection with investments	8,773,319		8,773,319	54,544,633
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	321,666,607	0	321,666,607	819,816,135
2501. Interest in annuity contracts	34,904,774		34,904,774	37,132,048
2502. Miscellaneous	23,479,698	11,902,455	11,577,243	6,051,761
2503. Futures receivable	1,976,172		1,976,172	46,231,383
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	60,360,644	11,902,455	48,458,189	89,415,192

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....42,162,295,287 less $..........0 included in Line 6.3 (including $.....182,584,161 Modco Reserve)	42,162,295,287	41,348,753,295
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	85,303,550	92,114,366
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	2,750,405,142	2,785,680,217
4.	Contract claims:		
	4.1 Life	156,159,988	113,159,473
	4.2 Accident and health	240,301	233,655
5.	Policyholders' dividends $.....(4,386,309) and coupons $..........0 due and unpaid	(4,386,309)	(3,936,171)
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	2,788,134	2,300,415
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....101,661 accident and health premiums	13,082,495	2,889,319
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	534,412
	9.3 Other amounts payable on reinsurance, including $.....(7,588,434) assumed and $.....853,467,196 ceded	845,878,762	686,371,322
	9.4 Interest Maintenance Reserve	327,674,271	366,795,105
10.	Commissions to agents due or accrued - life and annuity contracts $.....85,948,298, accident and health $..........0 and deposit-type contract funds $..........0	85,948,298	90,717,657
11.	Commissions and expense allowances payable on reinsurance assumed	19,398,190	1,957,312
12.	General expenses due or accrued	32,057,848	18,601,436
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(944,690,946) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(816,924,804)	(932,758,724)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	11,443,828	16,937,020
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	3,885,612	4,347,147
17.	Amounts withheld or retained by company as agent or trustee	22,600,891	24,831,541
18.	Amounts held for agents' account, including $.....286,864 agents' credit balances	286,864	295,676
19.	Remittances and items not allocated	78,438,967	85,628,915
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	4,229,182	0
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	490,284,638	320,255,824
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	166,388,470	3,562,631,695
	24.04 Payable to parent, subsidiaries and affiliates	84,962,822	40,468,158
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	3,963,048,801	1,244,426,268
	24.08 Derivatives	3,714,158,592	3,872,759,720
	24.09 Payable for securities	303,190,219	7,094,147
	24.10 Payable for securities lending	6,752,941,417	6,643,141,273
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	503,464,435	856,420,017
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	61,759,245,891	61,252,650,490
27.	From Separate Accounts statement	108,426,092,060	105,282,496,422
28.	Total liabilities (Lines 26 and 27)	170,185,337,951	166,535,146,912
29.	Common capital stock	75,000,000	75,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	0	750,000,000
33.	Gross paid in and contributed surplus	5,566,000,488	3,076,169,638
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(272,422,727)	473,280,516
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....340,419,319 in Separate Accounts Statement)	5,293,577,761	4,299,450,154
38.	Totals of Lines 29, 30 and 37	5,368,577,761	4,374,450,154
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	175,553,915,712	170,909,597,066

DETAILS OF WRITE-INS

2501.	Cash collateral received on derivatives	368,450,427	720,637,027
2502.	Miscellaneous	78,433,052	77,846,823
2503.	Obligations under structured settlement agreements	34,904,774	37,132,048
2598.	Summary of remaining write-ins for Line 25 from overflow page	21,676,182	20,804,119
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	503,464,435	856,420,017
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	8,809,692,217	6,895,579,694	8,528,543,758
2. Considerations for supplementary contracts with life contingencies	67,830,184	61,475,169	125,238,691
3. Net investment income	1,322,872,040	1,407,439,975	2,975,070,416
4. Amortization of Interest Maintenance Reserve (IMR)	19,139,829	16,252,290	33,966,900
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(47,543,497)	14,380,193	(4,951,087)
6. Commissions and expense allowances on reinsurance ceded	560,119,589	143,389,753	259,782,600
7. Reserve adjustments on reinsurance ceded	(126,231,746)	(120,823,726)	(512,715,531)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,227,363,399	1,201,015,312	2,457,405,039
8.2 Charges and fees for deposit-type contracts	70,290	676,551	727,891
8.3 Aggregate write-ins for miscellaneous income	299,389,523	595,276,907	943,994,725
9. Totals (Lines 1 to 8.3)	12,132,701,828	10,214,662,118	14,807,063,402
10. Death benefits	317,097,200	211,134,629	482,803,517
11. Matured endowments (excluding guaranteed annual pure endowments)	509,088	941,456	1,484,984
12. Annuity benefits	1,236,736,615	1,055,591,836	2,160,991,948
13. Disability benefits and benefits under accident and health contracts	5,377,909	9,191,023	(12,304,744)
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	5,053,931,247	3,691,874,254	8,194,949,792
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	59,907,777	69,731,648	129,490,675
18. Payments on supplementary contracts with life contingencies	46,652,326	42,444,279	86,311,266
19. Increase in aggregate reserves for life and accident and health contracts	406,731,176	5,020,174,197	2,642,431,662
20. Totals (Lines 10 to 19)	7,126,943,338	10,101,083,322	13,686,159,100
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	368,819,280	387,170,169	766,272,878
22. Commissions and expense allowances on reinsurance assumed	275,567,685	19,126,660	23,889,844
23. General insurance expenses	494,417,424	532,325,428	998,352,429
24. Insurance taxes, licenses and fees, excluding federal income taxes	32,647,216	32,368,140	60,550,090
25. Increase in loading on deferred and uncollected premiums	(12,837,923)	9,382,624	(818,460)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,053,627,390)	(1,621,950,539)	(4,029,391,613)
27. Aggregate write-ins for deductions	6,614,691,201	278,892,923	(228,966,992)
28. Totals (Lines 20 to 27)	11,846,620,831	9,738,398,727	11,276,047,276
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	286,080,997	476,263,391	3,531,016,126
30. Dividends to policyholders	1,324,835	14,532,577	16,483,506
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	284,756,162	461,730,814	3,514,532,620
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	450,639,597	308,319,758	848,899,427
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(165,883,435)	153,411,056	2,665,633,193
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(448,046,312) (excluding taxes of $.....(10,759,003) transferred to the IMR)	(699,415,378)	(433,581,296)	(1,479,581,628)
35. Net income (Line 33 plus Line 34)	(865,298,813)	(280,170,240)	1,186,051,565
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	4,374,450,154	5,942,013,717	5,942,013,717
37. Net income (Line 35)	(865,298,813)	(280,170,240)	1,186,051,565
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(176,319,363)	(296,515,507)	1,133,702,816	(1,684,978,645)
39. Change in net unrealized foreign exchange capital gain (loss)	(8,917,815)	14,164,269	16,227,486
40. Change in net deferred income tax	452,583,725	170,543,695	(327,525,664)
41. Change in nonadmitted assets	(225,431,201)	696,496,156	(670,832,328)
42. Change in liability for reinsurance in unauthorized and certified companies	0	92,084	92,084
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(170,028,814)	(121,060,878)	225,241,469
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	2,000,000	(17,000,000)	7,000,000
47. Other changes in surplus in Separate Accounts Statement	(5,636,738)	37,591,704	(19,039,802)
48. Change in surplus notes	(750,000,000)	0	0
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	2,489,830,850	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	830,617,453	(23,907,073)	(47,814,147)
52. Dividends to stockholders	0	0	(261,000,000)
53. Aggregate write-ins for gains and losses in surplus	(459,075,533)	0	9,014,419
54. Net change in capital and surplus (Lines 37 through 53)	994,127,607	1,610,452,533	(1,567,563,563)
55. Capital and surplus as of statement date (Lines 36 + 54)	5,368,577,761	7,552,466,250	4,374,450,154

DETAILS OF WRITE-INS

08.301.	Management and service fee income	250,287,669	241,112,342	498,011,949
08.302.	Contract surrender charges	30,419,771	29,317,626	57,190,699
08.303.	Rider benefits	15,174,301	14,933,831	28,144,705
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	3,507,782	309,913,108	360,647,372
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	299,389,523	595,276,907	943,994,725
2701.	Reserves transferred under reinsurance agreement	6,275,424,882	(3,880,253)	(683,010,503)
2702.	Assumption of reserves	263,598,654	0	0
2703.	Interest credited to reinsurers	52,715,738	105,394,553	240,306,706
2798.	Summary of remaining write-ins for Line 27 from overflow page	22,951,927	177,378,623	213,736,805
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	6,614,691,201	278,892,923	(228,966,992)
5301.	Voluntary reserve adjustment	(400,000,000)	0	0
5302.	Unrealized change in funds withheld	(47,287,774)	0	0
5303.	Prior period adjustments	(11,787,759)	0	9,014,419
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(459,075,533)	0	9,014,419

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	2,437,134,431	2,952,614,103	5,792,811,129
2.	Net investment income	1,456,261,369	1,276,194,998	2,667,951,288
3.	Miscellaneous income	1,242,274,568	2,270,074,821	3,933,821,126
4.	Total (Lines 1 through 3)	5,135,670,368	6,498,883,922	12,394,583,543
5.	Benefit and loss related payments	6,746,847,119	5,363,810,924	11,493,086,945
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,169,461,310)	(1,770,356,867)	(4,316,673,574)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,029,948,878	1,371,457,336	2,379,562,378
8.	Dividends paid to policyholders	1,287,254	15,098,943	36,755,654
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	18,645,316	188,919,982	428,536,744
10.	Total (Lines 5 through 9)	4,627,267,257	5,168,930,318	10,021,268,147
11.	Net cash from operations (Line 4 minus Line 10)	508,403,111	1,329,953,604	2,373,315,396
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	6,277,748,023	22,431,761,009	37,945,285,824
	12.2 Stocks	552,570,943	13,466,643	113,734,442
	12.3 Mortgage loans	275,047,050	353,933,503	1,381,969,751
	12.4 Real estate	0	8,906,352	43,662,457
	12.5 Other invested assets	187,786,076	388,353,200	1,115,494,228
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,675,239	16,639,460	(18,928,251)
	12.7 Miscellaneous proceeds	(675,058,401)	3,522,006,737	(2,336,152,033)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,623,768,930	26,735,066,904	38,245,066,418
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	6,379,503,477	26,058,779,308	32,191,429,763
	13.2 Stocks	751,626,865	7,919,637	22,988,630
	13.3 Mortgage loans	782,622,942	861,688,126	2,492,481,991
	13.4 Real estate	0	196,004	183,178
	13.5 Other invested assets	207,031,359	183,920,624	496,145,846
	13.6 Miscellaneous applications	279,788,727	2,298,182,560	800,956,431
	13.7 Total investments acquired (Lines 13.1 to 13.6)	8,400,573,370	29,410,686,259	36,004,185,839
14.	Net increase or (decrease) in contract loans and premium notes	(1,236,564)	(11,577,945)	(109,043,009)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,775,567,876)	(2,664,041,410)	2,349,923,588
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	1,339,830,850	1,500,000,000	1,500,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(35,275,075)	(2,015,687,070)	(3,399,848,053)
	16.5 Dividends to stockholders	0	0	261,000,000
	16.6 Other cash provided (applied)	649,979,683	3,309,089,879	(2,845,146,372)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	1,954,535,458	2,793,402,809	(5,005,994,425)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	687,370,693	1,459,315,003	(282,755,441)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,443,043,437	2,725,798,878	2,725,798,878
	19.2 End of period (Line 18 plus Line 19.1)	3,130,414,130	4,185,113,881	2,443,043,437

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

20.0001	Reinsurance novations	6,707,981,276	0	257,702
20.0002	Initial reinsurance commissions	1,315,596,187	0	0
20.0003	Surplus note forgiveness	750,000,000	0	0
20.0004	Voluntary reserve adjustment	400,000,000	0	0
20.0005	Capital contribution	400,000,000	0	0
20.0006	Reinsurance recapture	293,079,940	0	884,212,346
20.0007	Other invested assets sales offset to receivable	285,812,864	0	0
20.0008	Initial reinsurance funds withheld	67,522,191	0	0
20.0009	Mortgage loan refinancings	28,700,000	47,431,851	70,115,734
20.0010	Prior period adjustments	18,135,014	0	13,868,530
20.0011	Capitalized interest on bonds	6,478,178	6,000,085	12,530,796
20.0012	Prior period adjustment - taxes	6,347,255	0	4,854,111
20.0013	Security exchanges	4,600,891	153,653,318	597,883,580
20.0014	Joint venture distribution paid in the form of securities	3,683,395	3,456,770	8,577,510
20.0015	Change in value of obligations under structured settlements	369,860	14,343,681	5,286,264
20.0016	Change in value of ownership in annuity contracts on structured settlements	369,860	14,343,681	5,286,264
20.0017	Loss on fixed assets	74,986	0	0
20.0018	Other invested assets adjustment to negative book value	69,748	185,970	255,718
20.0019	Transfer of mortgage loans to real estate	63,337	199,000	199,000
20.0020	Other invested assets sales offset to NII	(26,073)	(78,973)	(78,973)
20.0021	Other invested asset purchases offset to NII	152	0	160,371
20.0022	Transfer of premiums to affiliate related to reinsurance agreement	0	4,069,279,326	4,069,279,326
20.0023	Transfer of bonds to affiliates related to reinsurance agreement	0	3,648,144,839	4,017,136,574
20.0024	Transfer of mortgages related to affiliated reinsurance recapture	0	395,038,277	395,038,277
20.0025	Transfer of expenses related to affiliated reinsurance recapture	0	297,232,123	297,232,123

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
20.0026	Reinsurance settlement with bonds	0	87,162,261	87,162,261
20.0027	Contract loan partial payoff with policy cash value	0	63,999,724	63,999,724
20.0028	Transfer of interest due and accrued related to affiliated reinsurance recapture	0	26,096,210	26,096,210
20.0029	Transfer of mortgage loans to other invested assets	0	4,615,843	4,615,843
20.0030	Other invested assets underlying asset sold and reinvested	0	331,545	331,545
20.0031	Transfer of stocks to other invested assets	0	278,176	278,176
20.0032	Bonds sold in exchange for common stock	0	137,582	137,582
20.0033	Reinsurance related IMR adjustment	0	0	154,969,722
20.0034	Transfer of assets from other invested assets to suspense	0	0	21,170

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	1,248,831,349	1,347,726,466	2,660,855,967
3. Ordinary individual annuities	1,793,655,587	2,404,781,090	4,404,040,775
4. Credit life (group and individual)			
5. Group life insurance	1,893,774	69,028,705	78,615,002
6. Group annuities	120,221,565	53,655,285	271,624,594
7. A&H - group	509,761	3,293,823	3,458,389
8. A&H - credit (group and individual)			
9. A&H - other	110,174,863	113,166,683	222,262,646
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	3,275,286,899	3,991,652,052	7,640,857,373
12. Deposit-type contracts	1,716,234	4,390,646,965	6,086,796,561
13. Total	3,277,003,133	8,382,299,017	13,727,653,934

DETAILS OF WRITE-INS

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

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

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

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

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

	SSAP Number [1]	Financial Statement Page	Financial Statement Line Number	For the Six Months Ended June 30, 2017	For the Year Ended December 31, 2016
Net income (loss), DE SAP				$ (865,298,813)	$ 1,186,051,565
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				$ (865,298,813)	$ 1,186,051,565
				June 30, 2017	**December 31, 2016**
Statutory capital and surplus, DE SAP				$ 5,368,577,761	$ 4,374,450,154
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				$ 5,368,577,761	$ 4,374,450,154

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

B. No significant change.

C. Accounting Policy

(1-5) No significant change.

(6) Mortgage-backed bonds, included in bonds, are generally stated at amortized cost using the scientific method unless they have a NAIC rating designation of 6, which are stated at the lower of amortized cost or fair value. Amortization of the discount or premium from the purchase of these securities considers the estimated timing and amount of prepayments of the underlying mortgage loans. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For credit-sensitive mortgage-backed and asset-backed bonds and certain prepayment-sensitive bonds (e.g., interest-only securities), the effective yield is recalculated on a prospective basis. For all other mortgage-backed and asset-backed bonds, the effective yield is recalculated on a retrospective basis.

For certain residential mortgage-backed securities ("RMBS") and commercial mortgage-backed securities ("CMBS"), both an initial and final NAIC designation is determined on a security-by-security basis based on a range of values published by the NAIC. The initial designation is used to determine the carrying value of the RMBS or CMBS. RMBS and CMBS with initial designations of 1 to 5 are stated at amortized cost, while RMBS and CMBS with initial designations of 6 are stated at the lower of amortized cost or fair value. The final designation calculation compares this carrying value with a range of values, resulting in a final NAIC designation reported herein, which is used for all other accounting and reporting purposes.

For loan-backed securities, including asset-backed securities ("ABS"), which are not modeled, the NAIC relies on the second lowest NAIC Credit Rating Provider ("CRP") rating to determine the initial NAIC designation. The second lowest CRP rating is used to determine the carrying value of the security, which is based on the NAIC's estimate of expected losses, using an NAIC published formula. The carrying value of the security determines its final NAIC designation, which is used for reporting in the Annual Statement and in risk-based capital ("RBC") calculations. This revised methodology does not apply to NAIC 1 and NAIC 6 securities which are rated at the second lowest CRP designation.

(7-13) No significant change.

D. Going Concern

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

NOTES TO THE FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

During 2017, the Company discovered an error related to the allocation of third party firm bonuses between the Company's affiliates. The correction of this error was reported as a prior period adjustment within aggregate write-ins for gains and losses in surplus. The impact of the correction on surplus was a decrease of $11,787,759, net of taxes.

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

No significant change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum interest rates for mortgage loans funded or acquired during the six months ended June 30, 2017 were:

	Maximum	Minimum
Farm loans	5.57%	2.99%
Residential loans	11.63%	1.00%
Commercial loans	4.71%	3.03%

(2) Generally, the Company, as the lender, only loans up to 75% of the purchase price of the underlying real estate. From time to time, the Company may originate loans in excess of 75% of the purchase price of the underlying real estate, if underwriting risk is sufficiently within Company standards.

The maximum percentage of any one loan to the value of the underlying real estate at the time of the origination and originated during the six months ended June 30, 2017 was: 69.0%

(3) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's age analysis of mortgage loans, aggregated by type, was as follows:

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. June 30, 2017							
1. Recorded Investment (All)							
(a) Current	$1,742,966,890	$ —	$1,069,872,967	$ —	$ 5,987,443,110	$ 141,431,174	$ 8,941,714,141
(b) 30-59 days past due	$ —	$ —	$ 21,799,302	$ —	$ —	$ —	$ 21,799,302
(c) 60-89 days past due	$ —	$ —	$ 4,333,582	$ —	$ —	$ —	$ 4,333,582
(d) 90-179 days past due	$ 1,526,902	$ —	$ 6,629,395	$ —	$ —	$ —	$ 8,156,297
(e) 180+ days past due	$ —	$ —	$ 5,749,310	$ —	$ —	$ —	$ 5,749,310
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$ 1,526,902	$ —	$ —	$ —	$ —	$ —	$ 1,526,902
(b) Interest accrued	$ 63,415	$ —	$ —	$ —	$ —	$ —	$ 63,415
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest Reduced							
(a) Recorded investment	$ —	$ —	$ 5,605,969	$ —	$ —	$ —	$ 5,605,969
(b) Number of loans	—	—	25	—	—	—	25
(c) Percent reduced	—%	—%	2.0%	—%	—%	—%	2.0%
b. December 31, 2016							
1. Recorded Investment (All)							
(a) Current	$1,652,023,209	$ —	$ 855,003,032	$ —	$ 5,800,317,672	$ 142,503,780	$ 8,449,847,693
(b) 30-59 days past due	$ —	$ —	$ 772,049	$ —	$ —	$ —	$ 772,049
(c) 60-89 days past due	$ —	$ —	$ 4,623,642	$ —	$ —	$ —	$ 4,623,642
(d) 90-179 days past due	$ —	$ —	$ 4,022,729	$ —	$ —	$ —	$ 4,022,729
(e) 180+ days past due	$ —	$ —	$ 2,391,917	$ —	$ —	$ —	$ 2,391,917
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest Reduced							
(a) Recorded investment	$ 16,087,872	$ —	$ 1,037,130	$ —	$ —	$ —	$ 17,125,002
(b) Number of loans	4	—	6	—	—	—	10
(c) Percent reduced	0.7%	—%	2.1%	—%	—%	—%	0.8%

(5) The Company's investment in impaired loans with or without allowance for credit losses, were as follows:

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. June 30, 2017							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	$ —	$ —	$ 3,291,757	$ —	$ —	$ —	$ 3,291,757
b. December 31, 2016							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	$ —	$ —	$ 1,013,281	$ —	$ —	$ —	$ 1,013,281

NOTES TO THE FINANCIAL STATEMENTS

(6) The Company's investment in impaired and nonaccrual loans was as follows:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. June 30, 2017							
1. Average recorded investment	$ —	$ —	$ 2,836,220	$ —	$ —	$ —	$ 2,836,220
2. Interest income recognized	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Recorded investments on nonaccrual status	$ —	$ —	$ 16,712,287	$ —	$ —	$ —	$ 16,712,287
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. December 31, 2016							
1. Average recorded investment	$ —	$ —	$ 306,357	$ —	$ —	$ —	$ 306,357
2. Interest income recognized	$ —	$ —	$ 25,990	$ —	$ —	$ —	$ 25,990
3. Recorded investments on nonaccrual status	$ —	$ —	$ 11,038,288	$ —	$ —	$ —	$ 11,038,288
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ 1,593	$ —	$ —	$ —	$ 1,593

(7-8) No significant change.

B. Debt Restructuring

	2017	2016
(1) The total recorded investments in restructured loans	$ 539,136	$ 1,014,996
(2) The realized capital losses related to these loans	$ 16,985	$ 203,118
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

(4) The creditor's income recognition policy for interest income on an impaired loan:

The Company accrues interest income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its original or restructured contractual terms. As part of the reserve process, management assesses whether loans need to be placed on a non-accrual status at which time the Company recognizes income on the cash method.

C. Reverse Mortgages

No significant change.

D. Loan-backed Securities

(1) Prepayment assumptions were obtained from published broker dealer values and internal estimates.

(2) a. The Company did not recognize any other-than-temporary impairments ("OTTI") on the basis of the intent to sell during the six months ended June 30, 2017.

b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the six months ended June 30, 2017.

c. Impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the security are shown in Note 5D(3).

(3) As of June 30, 2017, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.

(4) At June 30, 2017, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 39,345,166
2. 12 Months or Longer	$ 18,568,166

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

1. Less than 12 Months	$ 2,510,878,226
2. 12 Months or Longer	$ 757,186,272

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

E. Repurchase Agreements and/or Securities Lending Transactions

(1-2) No significant change.

(3) Collateral received

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

a. The aggregate amount of collateral received as of June 30, 2017, was as follows:

1. The Company did not have any cash collateral received from repurchase agreements.

2.

Securities Lending		Fair Value
Open[(1)]	$	2,188,284,400
30 days or less		2,764,645,320
31 to 60 days		1,055,036,109
61 to 90 days		742,422,250
Greater than 90 days		—
Sub Total	$	6,750,388,079
Securities received		23,795,349
Total collateral received	$	6,774,183,428

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

3. The Company did not have any cash collateral received from dollar repurchase agreements.

b. As of June 30, 2017, the Company did not have collateral that was sold or repledged.

c. As the Company did not have collateral that was sold or repledged, as of June 30, 2017, there is no associated information about the sources and uses of that collateral.

(4) No significant change.

(5) Collateral Reinvestment

a. The aggregate amount of cash collateral reinvested as of June 30, 2017 was as follows:

1. The Company did not have any cash collateral reinvested from repurchase agreements.

2.

Securities Lending	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	993,599,485	993,619,291
31 to 60 days	790,549,333	790,547,114
61 to 90 days	92,843,914	92,856,915
91 to 120 days	305,085,953	304,888,731
121 to 180 days	148,694,240	148,714,613
181 to 365 days	111,353,619	111,014,011
1 to 2 years	176,958,007	177,550,247
2 to 3 years	107,356,922	107,823,710
Greater than 3 years	4,045,852,164	4,062,550,302
Sub Total	6,772,293,637	6,789,564,934
Securities received	23,795,349	23,795,349
Total collateral reinvested*	6,796,088,986	6,813,360,283
*Additional collateral reinvested		
Common stocks	3,207,631	3,207,631
Preferred stocks	15,000,000	15,000,000
Derivatives	112,988	403,344
Other invested assets	4	4
Cash	69,698,280	69,698,280
Payables, receivables and all other, net	(87,037,567)	(87,037,567)
Total other	981,336	1,271,692
Grand total reinvestment portfolio and security collateral	$ 6,797,070,322	$ 6,814,631,975
Portion of reinvestment portfolio invested in U.S. Treasury securities, agency securities and certain agency RMBS	$ 4,048,849,426	$ 4,058,667,941

3. The Company did not have any cash collateral reinvested from dollar repurchase agreements.

b. The bonds within the reinvestment programs consist principally of U.S. government and agency securities, agency RMBS, U.S. and foreign corporate securities and ABS. If the securities on loan or the structured securities or corporate securities within the reinvestment portfolio become less liquid, the Company has U.S government and agency securities within the reinvestment portfolio and the liquidity resources of most of its General Account available to meet any potential cash demand when securities are returned to the Company.

(6-7) No significant change.

F. Real Estate

(1) No significant change.

(2) a) No significant change.

b) For the six months ended June 30, 2017 and the year ended December 31, 2016, the gain/(loss) on real estate was $0 and $6,533,568, respectively.

(3-5) No significant change.

G. Investments in Low-Income Housing Tax Credits

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

H. Restricted Assets

(1) Restricted Assets (Including Pledged)

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

	Gross Restricted										
	2017									Percentage	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity [(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [(b)]	June 30, 2017 (1 plus 3)	December 31, 2016	Increase/ (Decrease) (5 minus 6)	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	—%	—%
Collateral held under security lending agreements	5,612,375,226	—	—	—	5,612,375,226	5,794,708,424	(182,333,198)	—	5,612,375,226	3.14	3.20
Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Placed under option contracts	—	—	—	—	—	—	—	—	—	—	—
Letter stock or securities restricted as to sale	—	—	—	—	—	—	—	—	—	—	—
Federal Home Loan Bank ("FHLB") capital stock	71,767,400	—	—	—	71,767,400	74,770,600	(3,003,200)	—	71,767,400	0.04	0.04
On deposit with states	14,439,644	—	—	—	14,439,644	14,348,272	91,372	—	14,439,644	0.01	0.01
On deposit with other regulatory bodies	34,716,742	—	—	—	34,716,742	34,708,042	8,700	—	34,716,742	0.02	0.02
Pledged collateral to FHLB (including assets backing funding agreements	2,107,408,024	—	—	—	2,107,408,024	703,816,997	1,403,591,027	—	2,107,408,024	1.18	1.20
Pledged as collateral not captured in other categories	1,700,163,157	—	—	—	1,700,163,157	2,638,189,161	(938,026,004)	—	1,700,163,157	0.95	0.98
Other restricted assets	7,197,983,076	—	—	—	7,197,983,076	7,520,548,507	(322,565,431)	—	7,197,983,076	4.02	4.10
Total restricted assets	$ 16,738,853,269	$ —	$ —	$ —	$ 16,738,853,269	$ 16,781,090,003	$ (42,236,734)	$ —	$ 16,738,853,269	9.36%	9.55%

(a) Subset of column 1.

(b) Subset of column 3.

NOTES TO THE FINANCIAL STATEMENTS

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

	Gross Restricted								Percentage	
	2017									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity[(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity[(b)]	June 30, 2017 (1 plus 3)	December 31, 2016	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Secured demand notes	$ —	$ —	$ —	$ —	$ —	$ 22,684,892	$ (22,684,892)	$ —	0.00%	0.00%
Derivative over-the-counter ("OTC") Bilateral - Securities Pledged	923,316,318	—	—	—	923,316,318	790,059,684	133,256,634	923,316,318	0.52	0.53
Derivative OTC Centrally Cleared - Securities Pledged	275,105,511	—	—	—	275,105,511	568,807,149	(293,701,638)	275,105,511	0.15	0.16
Derivatives OTC Centrally Cleared - Cash Pledged	311,918,288	—	—	—	311,918,288	765,271,502	(453,353,214)	311,918,288	0.17	0.18
Futures Initial Margin - Securities Pledged	108,215,797	—	—	—	108,215,797	400,182,435	(291,966,638)	108,215,797	0.06	0.06
Reinsurance Agreement - Securities Pledged	81,607,243	—	—	—	81,607,243	91,183,499	(9,576,256)	81,607,243	0.05	0.05
Total	$ 1,700,163,157	$ —	$ —	$ —	$ 1,700,163,157	$ 2,638,189,161	$ (938,026,004)	$ 1,700,163,157	0.95%	0.98%

(a) Subset of column 1.

(b) Subset of column 3.

(3) Details of Other Restricted Assets, as of June 30, were as follows:

	Gross Restricted								Percentage	
	2017									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity[(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity[(b)]	June 30, 2017 (1 plus 3)	December 31, 2016	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Assets held in trust to support reinsurance agreements	$ 238,634,598	$ —	$ —	$ —	$ 238,634,598	$ 718,850,912	$ (480,216,314)	$ 238,634,598	0.13%	0.14%
Assets held in the custodial account titled "Superintendent of New York Department of Financial Services in trust of the security of the New York Policies of MetLife Insurance Company USA"	6,959,348,478	—	—	—	6,959,348,478	6,801,697,595	157,650,883	6,959,348,478	3.89	3.96
Total	$ 7,197,983,076	$ —	$ —	$ —	$ 7,197,983,076	$ 7,520,548,507	$ (322,565,431)	$ 7,197,983,076	4.02%	4.10%

(a) Subset of column 1.

(b) Subset of column 3.

(4) No significant change.

I. Working Capital Finance Investments

The Company had no working capital finance investments during the six months ended June 30, 2017.

J. Offsetting and Netting of Assets and Liabilities

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

K-L. No significant change.

M. Short Sales

The Company did not have any unsettled short sale transactions outstanding as of June 30, 2017.

The Company did not have any settled short sale transactions during the six months ended June 30, 2017.

N. Prepayment Penalty and Acceleration Fees

During the six months ended June 30, 2017, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee is as follows:

	General Account	Separate Account
Number of CUSIPs	36	35
Aggregate Amount of Investment Income	$ 10,580,785	$ 2,806,476

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling $22,034,715 and $84,050,346 on investments in joint ventures, partnerships and LLCs during the six months ended June 30, 2017 and the year ended December 31, 2016, respectively. Impairments are recognized when a investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

7. *Investment Income*

A. No significant change.

B. The total amount excluded was $0 and $770,653 as of June 30, 2017 and December 31, 2016, respectively.

8. *Derivative Instruments*

As of June 30, 2017, there were no significant changes in the Company's derivative policy or investments other than those described below.

At June 30, 2017 and December 31, 2016, the Company had future premium commitments related to its option products of $2,475,452,554 and $1,911,470,793, respectively, that are contractually due at various times through the year 2024. The present value of these deferred premium obligations is reflected in the option products' book/adjusted carrying value.

Credit Risk

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

The table below summarizes the collateral pledged in connection with its OTC and exchanged-traded derivatives at:

	Cash [1]		Securities [2]		Total	
	June 30, 2017	December 31, 2016	June 30, 2017	December 31, 2016	June 30, 2017	December 31, 2016
Initial Margin:						
OTC-cleared	$ —	$ —	$ 275,105,511	$ 568,807,149	$ 275,105,511	$ 568,807,149
Variation Margin:						
OTC-bilateral	975,000	—	923,316,318	790,059,684	924,291,318	790,059,684
OTC-cleared	311,918,288	765,271,502	—	—	311,918,288	765,271,502
Total OTC	$ 312,893,288	$ 765,271,502	$ 1,198,421,829	$ 1,358,866,833	$ 1,511,315,117	$ 2,124,138,335
Initial Margin						
Futures [3]	$ —	$ —	$ 108,215,797	$ 400,182,435	$ 108,215,797	$ 400,182,435

(1) Cash collateral pledged for OTC-cleared is reported in aggregate write-ins for invested assets as cash collateral pledged on derivatives.
(2) Securities pledged as collateral are reported in bonds. Subject to certain constraints, the counterparties are permitted by contract to sell or repledge this collateral.
(3) Cash collateral pledged on exchange-traded futures is reported in derivatives within assets and not as a restricted asset.

The table below summarizes the collateral received in connection with its OTC derivatives at:

	Cash [1]		Securities [2]		Total	
	June 30, 2017	December 31, 2016	June 30, 2017	December 31, 2016	June 30, 2017	December 31, 2016
Initial Margin						
OTC-bilateral	$ —	$ —	$ 119,831,734	$ 119,456,150	$ 119,831,734	$ 119,456,150
Variation Margin:						
OTC-bilateral	327,697,696	628,303,614	319,377,296	444,688,752	647,074,992	1,072,992,366
OTC-cleared	40,752,731	92,333,413	—	—	40,752,731	92,333,413
Total OTC	$ 368,450,427	$ 720,637,027	$ 439,209,030	$ 564,144,902	$ 807,659,457	$ 1,284,781,929

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

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

The collateral agreements between the Company and the counterparties apply to derivatives held by both the General Account and Separate Accounts.

NOTES TO THE FINANCIAL STATEMENTS

9. *Income Taxes*

A. The components of net deferred tax assets ("DTA") and deferred tax liabilities ("DTL") consisted of the following:

	June 30, 2017		
	Ordinary	Capital	Total
Gross DTA	$ 5,244,531,676	$ 271,027,508	$ 5,515,559,184
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	5,244,531,676	271,027,508	5,515,559,184
DTA nonadmitted	(3,343,190,076)	(69,462,868)	(3,412,652,944)
Subtotal net admitted DTA	1,901,341,600	201,564,640	2,102,906,240
DTL	(1,396,151,444)	—	(1,396,151,444)
Net admitted DTA/(Net DTL)	$ 505,190,156	$ 201,564,640	$ 706,754,796

	December 31, 2016		
	Ordinary	Capital	Total
Gross DTA	$ 4,565,804,457	$ 280,902,147	$ 4,846,706,604
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	4,565,804,457	280,902,147	4,846,706,604
DTA nonadmitted	(2,891,402,676)	17,809,949	(2,873,592,727)
Subtotal net admitted DTA	1,674,401,781	298,712,096	1,973,113,877
DTL	(1,381,664,600)	—	(1,381,664,600)
Net admitted DTA/(Net DTL)	$ 292,737,181	$ 298,712,096	$ 591,449,277

	Change		
	Ordinary	Capital	Total
Gross DTA	$ 678,727,219	$ (9,874,639)	$ 668,852,580
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	678,727,219	(9,874,639)	668,852,580
DTA nonadmitted	(451,787,400)	(87,272,817)	(539,060,217)
Subtotal net admitted DTA	226,939,819	(97,147,456)	129,792,363
DTL	(14,486,844)	—	(14,486,844)
Net admitted DTA/(Net DTL)	$ 212,452,975	$ (97,147,456)	$ 115,305,519

Admission calculation components – SSAP No. 101, *Income Taxes,* ("SSAP 101"):

	June 30, 2017		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ 9,755,047	$ 5,067,805	$ 14,822,852
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	495,435,109	196,496,835	691,931,944
1. Adjusted gross DTA expected to be realized following the balance sheet date	1,812,165,767	196,496,835	2,008,662,602
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	691,931,944
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	1,396,151,444	—	1,396,151,444
DTA admitted as the result of application of SSAP 101 total	$ 1,901,341,600	$ 201,564,640	$ 2,102,906,240

	December 31, 2016		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ 16,372,413	$ 7,626,734	$ 23,999,147
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	276,364,768	291,085,362	567,450,130
1. Adjusted gross DTA expected to be realized following the balance sheet date	1,183,631,222	291,085,362	1,474,716,584
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	615,422,268
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	1,381,664,600	—	1,381,664,600
DTA admitted as the result of application of SSAP 101 total	$ 1,674,401,781	$ 298,712,096	$ 1,973,113,877

NOTES TO THE FINANCIAL STATEMENTS

	Change		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ (6,617,366)	$ (2,558,929)	$ (9,176,295)
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	219,070,341	(94,588,527)	124,481,814
1. Adjusted gross DTA expected to be realized following the balance sheet date	628,534,545	(94,588,527)	533,946,018
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	76,509,676
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	14,486,844	—	14,486,844
DTA admitted as the result of application of SSAP 101 total	$ 226,939,819	$ (97,147,456)	$ 129,792,363

	June 30, 2017	December 31, 2016
RBC percentage used to determine recovery period and threshold limitation amount	1085%	862%
Amount of total adjusted capital used to determine recovery period and threshold limitation	$ 5,166,549,996	$ 4,104,406,909

Management believes the Company will be able to utilize the DTA in the future without any tax planning strategies.

Do the Company's tax planning strategies include the use of reinsurance? No

B. No significant change.

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

	June 30, 2017	December 31, 2016
Federal	$ 432,617,199	$ 842,347,275
Foreign	18,022,398	6,552,152
Subtotal	450,639,597	848,899,427
Federal income tax on net capital gains/(losses)	(458,805,315)	(798,660,217)
Federal and foreign income taxes incurred	$ (8,165,718)	$ 50,239,210

NOTES TO THE FINANCIAL STATEMENTS

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

	June 30, 2017	December 31, 2016	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	$ —	$ —	$ —
Unearned premium reserve	—	—	—
Policyholder reserves	1,747,399,427	1,429,546,103	317,853,324
Investments	868,885,001	908,688,551	(39,803,550)
Deferred acquisition costs	333,118,653	337,710,101	(4,591,448)
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	8,501,872	8,638,805	(136,933)
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	—	—	—
Tax credit carryforwards	203,374,535	187,373,597	16,000,938
Other (including items <5% of total ordinary tax assets)	34,721,289	33,910,750	810,539
Ceding commissions	478,370,179	188,285,091	290,085,088
Intangibles	171,174,618	200,535,882	(29,361,264)
Nonadmitted assets	15,817,422	88,503,318	(72,685,896)
Unrealized capital gains (losses)	1,382,962,717	1,182,612,259	200,350,458
Subtotal	5,244,531,676	4,565,804,457	678,727,219
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(3,343,190,076)	(2,891,402,676)	(451,787,400)
Admitted ordinary DTA	1,901,341,600	1,674,401,781	226,939,819
Capital:			
Investments	271,027,508	280,902,147	(9,874,639)
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Subtotal	271,027,508	280,902,147	(9,874,639)
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(69,462,868)	17,809,949	(87,272,817)
Admitted capital DTA	201,564,640	298,712,096	(97,147,456)
Admitted DTA	$ 2,102,906,240	$ 1,973,113,877	$ 129,792,363
DTL:			
Ordinary			
Investments	$ (974,934,747)	$ (985,466,704)	$ 10,531,957
Fixed assets	—	—	—
Deferred and uncollected premiums	(30,360,060)	(13,560,369)	(16,799,691)
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Other liabilities	(22,492,788)	(14,871,938)	(7,620,850)
Separate Account adjustments	(21,500,197)	(19,470,383)	(2,029,814)
Unrealized capital gains (losses)	(346,863,652)	(348,295,206)	1,431,554
Subtotal	(1,396,151,444)	(1,381,664,600)	(14,486,844)
Capital:			
Investments	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
Subtotal	—	—	—
DTL	$ (1,396,151,444)	$ (1,381,664,600)	$ (14,486,844)
Net DTA/ (DTL)	$ 706,754,796	$ 591,449,277	$ 115,305,519
		Change in nonadmitted DTA	539,060,217
		Tax effect of unrealized gains (losses)	(176,319,363)
		Prior years adjustments in surplus	(25,462,648)
		Change in net DTA	$ 452,583,725

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

		June 30, 2017
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 35%	$	99,664,657
Net realized capital gains (losses) @ 35%		(412,370,594)
Tax effect of:		
Change in nonadmitted assets		72,685,895
Uncertain tax positions		2,861,770
Penalties		13,986
Meals and entertainment		1,779
Financing fees		(56,356)
Dividend received deduction		(126,977)
Tax exempt income		(188,955)
Other		(1,987,204)
Tax credits		(2,549,861)
YRT Prior Period Adjustment in Surplus		(6,347,255)
Total statutory income taxes (benefit)	$	(467,096,698)
Federal and foreign income taxes incurred including tax on realized capital gains		(8,165,718)
Change in net DTA		(452,583,725)
Total statutory income taxes (benefit)	$	(467,096,698)

E-G. No significant change.

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

A-C. On June 16, 2017, MetLife, Inc. (“MetLife”), forgave the obligation of the Company to pay the principal under the $750,000,000 aggregate principal amount, 8.595% surplus notes issued by the Company. The forgiveness of the surplus notes resulted in an increase of $750,000,000 to gross paid in and contributed surplus. In connection with the transaction, the Company paid a final discharge payment of $12,176,250 to MetLife representing all accrued and unpaid interest on the surplus notes.

On June 30, 2017, the Company received a $600,000,000 capital contribution from Brighthouse Holdings, LLC, the Company’s parent.

On April 28, 2017, the Company received a $103,000,000 capital contribution from Brighthouse Holdings, LLC consisting of all of the issued and outstanding shares of Brighthouse Life Insurance Company of NY (formerly, First MetLife Investors Insurance Company) (“Brighthouse NY”).

On April 28, 2017, the Company received a $637,000,000 capital contribution from Brighthouse Holdings, LLC consisting of all of the issued and outstanding shares of MetLife Reinsurance Company of Delaware, MetLife Reinsurance Company of South Carolina and MetLife Reinsurance Company of Vermont-Cell 2 who subsequently merged into Brighthouse Reinsurance Company of Delaware (“BRCD”). The Company’s carrying value for BRCD is zero.

On May 8, 2017, the Company received a $535,000,000 cash dividend from BRCD in which the Company accounted for it as a return of capital.

On June 30, 2017, the Company recorded a $400,000,000 capital contribution from MetLife in the form of a reduced dividend to MetLife.

D. The Company had $459,793,677 receivable and $84,962,822 payable with affiliates as of June 30, 2017. The Company had $59,779,066 receivable and $40,468,158 payable with affiliates as of December 31, 2016. Amounts receivable and payable are expected to be settled within 90 days.

E. No significant change.

F. The Company is a party to a service agreement with its affiliate, Brighthouse Services, LLC, pursuant to which Brighthouse Services, LLC agrees to provide a broad range of services and make available its personnel and facilities upon the request of the Company as deemed necessary for its operations. This agreement involves cost allocation arrangements under which the Company pays for all expenses, direct and indirect, reasonably and equitably determined to be attributable to the services provided.

The Company is also a party to various other service agreements with affiliates.

G. The Company is a wholly-owned subsidiary of Brighthouse Holdings, LLC.

H-I. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

J. The company recognized three impairment write-downs of $3,458,457 on Euro TI Investments LLC, $499,301 on TLA Holdings III, LLC and $15,796 on MetLife Property Ventures Canada ULC during the six months ended June 30, 2017.

K-N. No significant change.

11. Debt

A. No significant change.

B. Federal Home Loan Bank Agreements

(1) The Company is a member of the FHLB of Pittsburgh. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. The Company is also a member of FHLBs of Boston and Des Moines. At June 30, 2017, the Company holds stock of the FHLB of Boston, Des Moines and Pittsburgh and maintains advances with each of these FHLBs. It is part of the Company's strategy to utilize these funds as a source of contingent liquidity as well as for spread margin businesses. The Company has determined the actual or estimated maximum borrowing capacity as $17,555,391,571. The Company calculated this amount in accordance with FHLB of Pittsburgh regulatory and or FHLB specific borrowing limits.

(2) FHLB Capital Stock

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

	June 30, 2017		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	36,717,400	36,717,400	—
Activity stock	35,050,000	35,050,000	—
Excess stock	—	—	—
Aggregate total	$ 71,767,400	$ 71,767,400	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 17,555,391,571	$ 17,555,391,571	$ —

	December 31, 2016		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	39,720,600	39,720,600	—
Activity stock	35,050,000	35,050,000	—
Excess stock	—	—	—
Aggregate total	$ 74,770,600	$ 74,770,600	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 17,090,959,707	$ 17,090,959,707	$ —

b. The Company's membership stock (Class A and B) eligible for redemption at June 30, 2017 was as follows:

	Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership stock						
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 36,717,400	$ 36,717,400	$ —	$ —	$ —	$ —

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

a. Amount pledged as of:

	June 30, 2017		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	$ 2,263,734,941	$ 2,107,408,024	$ 645,000,000
Total collateral pledged - General Account	$ 2,263,734,941	$ 2,107,408,024	$ 645,000,000
Total collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2016		
Total collateral pledged - General and Separate Accounts	$ 797,031,024	$ 703,816,997	$ 645,000,000

b. Maximum amount pledged during the reporting period ended:

	June 30, 2017		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	$ 2,295,129,496	$ 2,136,634,563	$ 645,000,000
2. Maximum collateral pledged - General Account	$ 2,295,129,496	$ 2,136,634,563	$ 645,000,000
3. Maximum collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2016		
4. Maximum collateral pledged - total General and Separate Accounts	$ 4,175,016,731	$ 3,686,741,986	$ 1,915,000,000

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

a. Amount borrowed as of:

	June 30, 2017			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	645,000,000	645,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	$ 645,000,000	$ 645,000,000	$ —	$ 45,000,000

	December 31, 2016			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	645,000,000	645,000,000	—	20,000,000
Other	—	—	—	—
Aggregate total	$ 645,000,000	$ 645,000,000	$ —	$ 20,000,000

b. Maximum amount borrowed during the reporting period ended:

	June 30, 2017		
	Total	General Account	Separate Account
Debt	$ —	$ —	$ —
Funding agreements	645,000,000	645,000,000	—
Other	—	—	—
Aggregate total	$ 645,000,000	$ 645,000,000	$ —

c. FHLB - Prepayment Obligations:

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

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

As of June 30, 2017, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

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

(1-9) No significant change.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was $(3,298,273,258) at June 30, 2017.

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

Note	Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note	Interest and/ or Principal Paid Current Year	Total Interest and/or Principal Paid	Unapproved Interest and/ or Principal	Date of Maturity
1	4/8/2008	8.595%	$ 750,000,000	$ 750,000,000	$ 44,407,500	$ 592,338,750	$ —	N/A

The Company issued surplus note 1 in the table above pursuant to Rule 144A under the Securities Act of 1933 to MetLife Capital Trust X, an affiliate, in exchange for cash.

The Company has no surplus notes outstanding. On June 16, 2017, MetLife forgave the obligation of the Company to pay the principal under the $750,000,000 aggregate principal amount, 8.595% surplus notes issued by the Company.

(12-13) No significant change.

14. Liabilities, Contingencies and Assessments

A. No significant change.

B. Assessments

As of June 30, 2017, the Company had a $17,600,000 liability for retrospective premium-based guaranty fund assessments and a $19,341,348 asset for the related premium tax offset. As of December 31, 2016, the Company had a $16,200,000 liability for retrospective premium-based guaranty fund assessments and an $19,281,667 asset for the related premium tax offset. The periods over which the guaranty fund assessments are expected to be paid and the related premium tax offsets are expected to be realized are unknown at this time.

The change in the guaranty asset balance summarized below reflects 2017 premium tax offsets accrued and revised estimated premium tax offsets for accrued liabilities.

Assets Recognized from Paid and Accrued Premium Tax Offsets		
a. Balance as of December 31, 2016	$	19,281,667
b. Decreases current year:		
Premium tax offset applied		1,620,857
c. Increases current year:		
Est. Premium Tax Offset		1,680,538
d. Balance as of June 30, 2017	$	19,341,348

C-E. No significant change.

F. All Other Contingencies

Uncollectible Premium Receivables

The Company had admitted assets of $210,701,221 and $33,711,809 at June 30, 2017 and December 31, 2016, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Assumptive Reinsurance Agreement

The Company entered into an assumptive reinsurance agreement with The Travelers Indemnity Company on December 14, 2007. As part of this agreement, the Company has guaranteed the benefits provided under the workers compensation policies covered by the reinsurance agreement. This guarantee is triggered if The Travelers Indemnity Company is unable to fulfill its obligations in accordance with the terms of the reinsurance agreement. The reserves associated with the reinsured policies were $708,077,009 as of June 30, 2017. The Company does not hold any collateral related to this guarantee.

Litigation

Thrivent Financial for Lutherans v. MetLife Insurance Company USA, (E.D. Wis., filed September 12, 2016) Plaintiff filed a complaint against MetLife Insurance Company USA contending that the use of the Brighthouse Financial trademark and logo will infringe on its trademarks. Alleging violations of Federal and state law, Plaintiff seeks preliminary and permanent injunctions, compensatory damages, and other relief. On December 23, 2016, Plaintiff filed an amended complaint adding Brighthouse Financial, Inc. as a defendant. These companies have reached an agreement in principle to resolve this action.

Unclaimed Property Inquiries. On November 14, 2012, the West Virginia Treasurer filed an action (West Virginia ex. rel. John D. Perdue v. MetLife Investors USA Insurance Company, Circuit County Court of Putnam County, Civil Action No. 12-C-363), alleging that MetLife Investors USA Insurance Company violated the West Virginia Uniform Unclaimed Property Act ("Act"), seeking to compel compliance with the Act, and seeking payment of unclaimed property, interest and penalties. On December 28, 2012, the Treasurer filed substantially an identical suit against MetLife Insurance Company of Connecticut (Civil Action No. 12-C-430). On January 31, 2017, MetLife Insurance Company USA, successor by merger to these defendants and the West Virginia Treasurer entered into a settling agreement resolving this action.

Sales Practice Claims and Regulatory Matters. The Company and certain of its affiliates have faced numerous claims, including class action lawsuits, alleging improper marketing or sales of individual life insurance policies, annuities, mutual funds or other products. Regulatory authorities in a small number of states and the Financial Industry Regulatory Authority, and occasionally the U.S. Securities and Exchange Commission ("SEC"), have also conducted investigations or inquiries relating to sales of individual life insurance policies or annuities or other products issued by the Company. These investigations often focus on the conduct of particular financial service representatives and the sale of unregistered or unsuitable products or the misuse of client assets. Over the past several years, these and a number of investigations by other regulatory authorities were resolved for monetary payments and certain other relief, including restitution payments. The Company may continue to resolve investigations in a similar manner.

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

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

15. Leases

A. Lease Expense and Commitments

(1) The Company leases office space under various noncancelable operating lease agreements that expire through August 31, 2027. The Company did not have any rental expense for the six months ended June 30, 2017 and the year ended December 31, 2016.

(2) Leases having initial or remaining noncancelable lease terms in excess of one year

Future minimum gross rental payments having initial or remaining noncancelable lease terms in excess of one year at June 30, 2017 were as follows:

Year Ending December 31,	**Future Operating Lease Payments**
2017	$ 486,822
2018	$ 645,852
2019	$ 645,852
2020	$ 645,852
2021	$ 645,852
Thereafter	$ 3,572,852

(3) No significant change.

B. No significant change.

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

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

	Assets		**Liabilities**	
	June 30, 2017	**December 31, 2016**	**June 30, 2017**	**December 31, 2016**
Swaps	$ 2,042,269,385	$ 2,079,323,944	$ 166,947,201	$ 168,000,000
Futures	—	—	—	—
Options	—	—	—	—
Total	$ 2,042,269,385	$ 2,079,323,944	$ 166,947,201	$ 168,000,000

(2) No significant change.

(3) The Company may be exposed to credit-related losses in the event of nonperformance by counterparties to derivatives. Generally, the current credit exposure of the Company's derivatives is limited to the net positive estimated fair value of derivatives at the reporting date after taking into consideration the existence of master netting or similar agreements and any collateral received pursuant to such agreements.

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

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

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges and derivatives used in replications at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's swaps was $57,911,542 and $52,897,277 at June 30, 2017 and December 31, 2016, respectively.

(4) At June 30, 2017 and December 31, 2016, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $319,377,296 and $444,688,752, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of $119,831,734 and $119,456,150 at June 30, 2017 and December 31, 2016, respectively. Securities collateral received was held in separate custodial accounts and is not reflected in the financial statements. The collateral agreements between the Company and the counterparties apply to derivatives held by both the General Account and Separate Accounts.

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

A. Transfers of Receivables Reported as Sales

No significant change.

B. Transfer and Servicing of Financial Assets

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

Securities with a cost or amortized cost of $5,612,375,226 and an estimated fair value of $6,595,427,215 were on loan under the securities lending program at June 30, 2017. The Company was liable for cash collateral under its control of $6,750,388,079 at June 30, 2017.

Additionally, in order to satisfy the above mentioned collateral requirements, the Company holds security collateral over which it does not have exclusive control. Therefore, the Company's share of this collateral, totaling $23,795,349 at June 30, 2017, which may not be sold or repledged unless the counterparty is in default, is not reflected in the accompanying financial statements.

The Company does not have collateral for the securities lending that extends beyond one year from June 30, 2017.

C. Wash Sales

(1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.

(2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the quarter ended June 30, 2017.

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

No significant change.

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

Aggregate direct premiums written/produced by third party administrators for the six months ended June 30, 2017 were $8,120,863.

NOTES TO THE FINANCIAL STATEMENTS

20. Fair Value Information

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

Hierarchy Table

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

	June 30, 2017			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Industrial & Miscellaneous	$ —	$ —	$ 2,103	$ 2,103
Total bonds	—	—	2,103	2,103
Perpetual preferred stocks				
Industrial & Miscellaneous	—	—	839,959	839,959
Common stocks				
Industrial & Miscellaneous (1)	37,993,314	71,767,400	9,756,462	119,517,176
Derivative assets (2)				
Interest rate	—	1,296,551,619	—	1,296,551,619
Foreign currency exchange rate	—	82,459,932	—	82,459,932
Credit	—	128,878	—	128,878
Equity market	—	1,178,519,659	186,349,412	1,364,869,071
Total derivative assets	—	2,557,660,088	186,349,412	2,744,009,500
Separate Account assets (3)	671,998,214	103,277,944,984	53,743,691	104,003,686,889
Total assets	$ 709,991,528	$ 105,907,372,472	$ 250,691,627	$ 106,868,055,627
Liabilities				
Derivative liabilities (2)				
Interest rate	$ —	$ 1,246,255,884	$ 379,777,706	$ 1,626,033,590
Foreign currency exchange rate	—	8,650,545	—	8,650,545
Credit	—	261,259	—	261,259
Equity market	—	1,461,438,209	596,546,693	2,057,984,902
Total derivative liabilities	—	2,716,605,897	976,324,399	3,692,930,296
Total liabilities	$ —	$ 2,716,605,897	$ 976,324,399	$ 3,692,930,296

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

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

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

Transfers between Levels 1 and 2 - During the quarter ended June 30, 2017, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the period.

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

Rollforward Table – Level 3 Assets and Liabilities

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

	Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy									
	Balance, March 31, 2017	Transfer into Level 3 [1]	Transfer out of Level 3 [1]	Total Gains and Losses included in Net Income [2]	Total Gains and Losses included in Capital and Surplus	Purchases [3]	Sales [3]	Issuances [3]	Settlements [3]	Balance, June 30, 2017
Assets										
Bonds - Industrial & miscellaneous	$ 2,102	$ —	$ —	$ —	$ 1	$ —	$ —	$ —	$ —	$ 2,103
Perpetual preferred stocks - Industrial & miscellaneous	839,959	—	—	—	—	—	—	—	—	839,959
Common stocks - Industrial & miscellaneous	12,699,304	—	—	644,264	(2,848,627)	—	(738,479)	—	—	9,756,462
Derivatives - Interest rate [4]	(502,889,810)	—	—	—	123,112,104	—	—	—	—	(379,777,706)
Derivatives - Equity market [4]	(397,423,916)	—	—	(19,832,000)	2,939,635	4,119,000	—	—	—	(410,197,281)
Separate Account assets	67,949,475	258,184	(11,780,311)	596,928	1,084,210	6,921,165	(6,399,533)	1,572	(4,887,999)	53,743,691
Total	$(818,822,886)	$ 258,184	$(11,780,311)	$ (18,590,808)	$ 124,287,323	$ 11,040,165	$ (7,138,012)	$ 1,572	$ (4,887,999)	$ (725,632,772)

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

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

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

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

Transfers between Levels

Overall, transfers between levels occur when there are changes in the observability of inputs and market activity. Transfers into or out of any level are assumed to occur at the beginning of the period.

Transfers into or out of Level 3

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

During the quarter ended June 30, 2017, transfers into Level 3, for Separate Accounts of $258,184 resulted primarily from current market conditions characterized by a lack of trading activity and decreased liquidity. These current market conditions have resulted in decreased transparency of valuations and an increased use of broker quotations and unobservable inputs to determine estimated fair value.

During the quarter ended June 30, 2017, transfers out of Level 3, for Separate Accounts of $11,780,311 resulted primarily from increased transparency of: (i) new issuances which, subsequent to issuance and establishment of trading activity, became priced by pricing services and (ii) existing issuances for which the Company, over time, was able to corroborate with pricing received from independent pricing services with observable inputs or increases in market activity.

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

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

<u>Valuation Techniques and Inputs for Level 2 and Level 3 Assets and Liabilities by Major Classes of Assets and Liabilities:</u>

When developing estimated fair values, the Company considers two broad valuation techniques: (i) the market approach and (ii) the income approach. The Company determines the most appropriate valuation technique to use, given what is being measured and the availability of sufficient inputs, giving priority to observable inputs.

The Company categorizes its financial assets and liabilities into a three-level hierarchy, based on the significant input with the lowest level in their valuation. The input levels are as follows. Level 1 - Unadjusted quoted prices for identical assets or liabilities. The Company defines active markets based on average trading volume for common stock. The size of the bid/ask spread is used as an indicator of market activity for bonds. Level 2 - Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar but not identical assets or liabilities other than quoted prices in Level 1, quoted prices in markets that are not active, or other significant inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities. Level 3 - Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of the assets and liabilities. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the asset or liability.

The valuation of most instruments listed below are determined using independent pricing sources, matrix pricing, discounted cash flow methodologies or other similar techniques that use either observable market inputs or unobservable inputs.

Instrument	Level 2 Observable Inputs	Level 3 Unobservable Inputs
Bonds		
U.S. corporate and Foreign corporate securities - included within Industrial & Miscellaneous		
	• not applicable	Valuation Techniques: Principally the market approach. Key Inputs: • illiquidity premium • delta spread adjustments to reflect specific credit-related issues • credit spreads • quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 • independent non-binding broker quotations
Common and preferred stock		
	Valuation Techniques: Principally the market approach. Key Inputs: • quoted prices in markets that are not active	Valuation Techniques: Principally the market and income approaches. Key Inputs: • credit ratings; issuance structures • quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 • independent non-binding broker quotations

NOTES TO THE FINANCIAL STATEMENTS

Instrument	Level 2 Observable Inputs	Level 3 Unobservable Inputs
Separate Account Assets (1), (2)		
Mutual funds and hedge funds without readily determinable fair values as prices are not published publicly		
	Key Inputs: • quoted prices or reported Net Asset Value ("NAV") provided by the fund managers	• not applicable
Derivatives (3)		
Interest Rate		
	Valuation Techniques: Principally the income approach Key Inputs: • swap yield curves • basis curves • interest rate volatility (4)	Valuation Techniques: Principally the market and income approaches. Key Inputs: • swap yield curves (5) • basis curves (5) • repurchase rates
Foreign Currency Exchange Rate		
	Valuation Techniques: Principally the income approach Key Inputs: • swap yield curves • basis curves • currency spot rates • cross currency basis curves	• not applicable
Credit		
	Valuation Techniques: Principally the income approach Key Inputs: • swap yield curves • credit curves • recovery rates	• not applicable
Equity Market		
	Valuation Techniques: Principally the income approach Key Inputs: • swap yield curves • spot equity index levels • dividend yield curves • equity volatility (4)	Valuation Techniques: Principally the market and income approaches. Key Inputs: • dividend yield curves (5) • equity volatility (4), (5) • correlation between model inputs (4)

(1) Estimated fair value equals carrying value, based on the value of the underlying assets.

(2) Bonds, common and preferred stock and derivatives are similar in nature to the instruments described above.

(3) Valuations of non-option-based derivatives utilize present value techniques, whereas valuations of option-based derivatives utilize option pricing models.

(4) Option-based only

(5) Extrapolation beyond the observable limits of the curve(s).

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

NOTES TO THE FINANCIAL STATEMENTS

C. Estimated Fair Value of All Financial Instruments

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

	June 30, 2017					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 48,094,947,315	$ 44,090,435,681	$ 5,907,210,979	$ 38,716,922,168	$ 3,470,814,168	$ —
Preferred stocks	343,758,070	201,943,162	—	223,731,114	120,026,956	—
Common stock - unaffiliated	119,517,176	119,517,176	37,993,314	71,767,400	9,756,462	—
Mortgage loans	9,198,140,147	8,981,752,632	—	42,925,818	9,155,214,330	—
Cash, cash equivalents and short-term investments	3,130,414,130	3,130,414,130	1,179,816,022	1,859,875,188	90,722,920	—
Contract loans	1,182,819,079	1,091,270,052	—	743,982,665	438,836,415	—
Derivative assets (1)	2,939,146,678	2,903,680,162	(309,416)	2,743,201,965	196,254,129	—
Other invested assets	194,269,319	181,217,030	—	92,393,052	101,876,267	—
Investment income due and accrued	520,949,138	520,949,138	—	520,949,138	—	—
Receivables for cash collateral on derivatives	312,893,288	312,893,288	—	312,893,288	—	—
Separate Account assets	108,785,550,807	108,654,889,717	1,595,692,474	106,313,570,431	876,287,902	—
Total assets	$174,822,405,147	$170,188,962,168	$ 8,720,403,373	$151,642,212,227	$ 14,459,789,549	$ —
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	$ 14,881,103,879	$ 14,874,839,649	$ —	$ —	$ 14,881,103,879	$ —
Liability for deposit-type contracts	1,214,549,354	1,159,293,078	—	—	1,214,549,354	—
Derivative liabilities (1)	3,715,360,192	3,714,158,592	—	2,738,421,552	976,938,640	—
Payable for collateral under securities loaned and other transactions	7,121,391,844	7,121,391,844	—	7,121,391,844	—	—
Investment contracts included in Separate Account liabilities	1,150,774,078	1,150,774,078	—	1,150,774,078	—	—
Separate Account liabilities	4,198,551	4,198,553	4,198,551	—	—	—
Total liabilities	$ 28,087,377,898	$ 28,024,655,794	$ 4,198,551	$ 11,010,587,474	$ 17,072,591,873	$ —

	December 31, 2016					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 46,982,084,540	$ 44,087,856,388	$ 4,600,623,873	$ 38,655,817,720	$ 3,725,642,947	$ —
Preferred stocks	349,176,902	210,880,700	—	210,925,446	138,251,456	—
Common stock - unaffiliated	122,114,942	122,114,942	35,737,357	75,128,618	11,248,967	—
Mortgage loans	8,578,061,013	8,461,658,030	—	49,118,772	8,528,942,241	—
Cash, cash equivalents and short-term investments	2,443,043,437	2,443,043,437	1,977,127,936	402,579,311	63,336,190	—
Contract loans	1,176,996,872	1,092,506,616	—	746,221,189	430,775,683	—
Derivative assets (1)	3,353,043,267	3,297,629,849	46,198,476	3,121,797,895	185,046,896	—
Other invested assets	184,910,321	183,822,404	—	88,454,915	96,455,406	—
Investment income due and accrued	779,939,416	779,939,416	—	779,939,416	—	—
Receivables for cash collateral on derivatives	765,271,502	765,271,502	—	765,271,502	—	—
Separate Account assets	105,111,412,695	105,080,815,140	1,487,416,330	103,127,737,371	496,258,994	—
Total assets	$169,846,054,907	$166,525,538,424	$ 8,147,103,972	$148,022,992,155	$ 13,675,958,780	$ —
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	$ 15,461,745,477	$ 14,782,391,118	$ —	$ —	$ 15,461,745,477	$ —
Liability for deposit-type contracts	1,165,291,768	1,190,291,768	—	—	1,165,291,768	—
Derivative liabilities (1)	3,875,680,289	3,872,759,720	—	2,734,854,814	1,140,825,475	—
Payable for collateral under securities loaned and other transactions	9,703,566,826	9,703,566,826	—	9,703,566,826	—	—
Investment contracts included in Separate Account liabilities	1,110,427,211	1,110,427,211	—	1,110,427,211	—	—
Separate Account liabilities	729,124	729,124	—	729,124	—	—
Total liabilities	$ 31,317,440,695	$ 30,660,165,767	$ —	$ 13,549,577,975	$ 17,767,862,720	$ —

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

Assets and Liabilities

The methods and significant assumptions used to estimate the fair value of all financial instruments are presented below.

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

When developing estimated fair values, the Company considers two broad valuation technique: (i) the market approach and (ii) the income approach. The Company determines the most appropriate valuation technique to use, given what is being measured and the availability of sufficient inputs, giving priority to observable inputs.

The Company categorizes its financial assets and liabilities into a three-level hierarchy, based on the significant input with the lowest level in their valuation. The input levels are as follows. Level 1 - Unadjusted quoted prices for identical assets or liabilities. The Company defines active markets based on average trading volume for common stock. The size of the bid/ask spread is used as an indicator of market activity for bonds. Level 2 - Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar but not identical assets or liabilities other than quoted prices in Level 1, quoted prices in markets that are not active, or other significant inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities. Level 3 - Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of the assets and liabilities. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the asset or liability.

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

Excluded from the disclosure are investments accounted for under the equity method.

Bonds, Cash Equivalents, Short-term Investments, Stocks and Cash

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

When quoted prices in active markets are not available, the determination of estimated fair value is based on market standard valuation methodologies, giving priority to observable inputs. The significant inputs to the market standard valuation methodologies for certain types of securities with reasonable levels of price transparency are inputs that are observable in the market or can be derived principally from or corroborated by observable market data. Generally, these investments are classified in Level 2.

When observable inputs are not available, the market standard valuation methodologies rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from or corroborated by observable market data. These unobservable inputs can be based in large part on management's judgment or estimation, and cannot be supported by reference to market activity. Even though these inputs are unobservable, management believes they are consistent with what other market participants would use when pricing such securities and are considered appropriate given the circumstances. Generally, these investments are classified in Level 3.

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

The use of different methodologies, assumptions and inputs may have a material effect on the estimated fair values of the Company's securities holdings.

Mortgage Loans

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

Contract Loans

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

Derivatives

The estimated fair value of exchange-traded derivatives is determined through the use of quoted market prices. Since the change in estimated fair value of exchange-traded futures is settled on a daily basis, the estimated fair value of exchange-traded futures equals the pending cash settlement amount, which is the difference between the cumulative variation margin and cumulative cash settlements. Generally, these derivatives are classified in Level 1.

The estimated fair value of OTC derivatives is determined through the use of pricing models for OTC-bilateral and OTC-cleared derivatives. The determination of estimated fair value, when quoted market values are not available, is based on market standard valuation methodologies and inputs that management believes are consistent with what other market participants would use when pricing such instruments. The significant inputs to the pricing models for most OTC-bilateral and OTC-cleared derivatives are inputs that are observable in the market or can be derived principally from, or corroborated by, observable market data. Significant inputs that are observable generally include interest rates, foreign currency exchange rates, interest rate curves, credit curves and volatility. Derivative valuations can be affected by changes in interest rates, foreign currency exchange rates, financial indices, credit spreads, default risk, nonperformance risk, volatility, liquidity and changes in estimates and assumptions used in pricing models. Generally, these derivatives are classified in Level 2.

Certain OTC-bilateral and OTC-cleared derivatives may rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from, or corroborated by, observable market data. Significant inputs that are unobservable generally include references to emerging market currencies and inputs that are outside the observable portion of the interest rate curve, credit curve, volatility or other relevant market measure. These unobservable inputs may involve significant management judgment or estimation. Even though unobservable, these inputs are based on assumptions deemed appropriate given the circumstances and management believes they are consistent with what other market participants would use when pricing such instruments. Generally, these derivatives are classified in Level 3.

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

Other Invested Assets

The estimated fair value of other invested assets is determined using the methodologies as described in the above sections titled "Bonds, Stocks, Cash, Cash Equivalents and Short-term Investments, Including Affiliated Securities" and "Mortgage Loans", based on the nature of the investment. Excluded from the disclosure are those other invested assets that are not considered to be financial instruments subject to this disclosure including investments carried on the equity method.

Investment Income Due and Accrued

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

Receivables for Cash Collateral on Derivatives

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

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

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

Payable for Collateral Under Securities Loaned and Other Transactions

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

Separate Accounts

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

Level 2 assets consist of mutual funds without readily determinable fair values given prices are not published publicly, redeemable and non-redeemable preferred stock, certain bonds that include U.S. corporate and foreign corporate, foreign government, municipals and loan-backed securities, other invested assets and certain derivative assets and liabilities. Mutual funds are valued based upon quoted prices or reported net asset values provided by the fund manager. Redeemable and non-redeemable preferred stock securities are valued using the market approach where market quotes are available but are not considered actively traded. U.S. corporate and foreign corporate, foreign government and loan-backed securities are valued using the income approach based primarily on discounting expected future cash flows or other similar approaches using standard market observable inputs. Derivative assets and derivative liabilities included in Level 2 includes all types of derivatives utilized by the Company with the exception of exchange-traded derivatives included within Level 1. These derivatives are principally valued using the income approach.

Foreign currency exchange rate

Non-option-based - Valuations are based on present value techniques, which utilize significant inputs that may include the swap yield curve, currency spot rates and cross currency basis curves.

Level 3 assets are comprised of redeemable and non-redeemable preferred stock, certain bonds that include U.S. corporate and foreign corporate, municipals and loan-backed securities, mortgage loans and other invested assets. Preferred stocks are valued using the market or income approach where market quotes are unavailable and not considered actively traded. U.S. corporate and foreign corporate, municipals and loan-backed securities are valued using the market approach where market quotes are available but not considered actively traded or inputs are unobservable. Mortgage loans are valued based on expected future cash flows and discounting them using current interest rates for similar loans with similar credit risk. Other invested assets are valued under the equity method and are generally based on the Company's share of the net asset value as provided in the financial statements of the investees.

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

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

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

D. At June 30, 2017, the Company had no investments where it was not practicable to estimate fair value.

21. Other Items

A-B. No significant change.

C. Other Disclosures

On January 12, 2016, MetLife announced its plan to pursue the separation of a substantial portion of its former U.S. retail business (the "Separation"). Additionally, on July 21, 2016, MetLife announced that the separated business would be rebranded as "Brighthouse Financial." Effective March 6, 2017, and in connection with the Separation, the Company changed its name from MetLife Insurance Company USA to Brighthouse Life Insurance Company.

On October 5, 2016, Brighthouse Financial, Inc. ("Brighthouse"), which until the completion of the Separation on August 4, 2017, was a wholly-owned subsidiary of MetLife, filed a registration statement on Form 10 (as amended, the "Form 10") with the SEC that was declared effective by the SEC on July 6, 2017. The information statement filed as an exhibit to the Form 10 disclosed MetLife's plans to undertake several actions, including an internal reorganization involving its U.S. retail business (the "Restructuring") and include the Company and certain affiliates in the planned separated business and distribute at least 80.1% of the shares of Brighthouse common stock on a pro rata basis to the holders of MetLife common stock. In connection with the Restructuring, effective April 2017, following receipt of applicable regulatory approvals, MetLife contributed certain affiliated reinsurance companies and Brighthouse NY to the Company. The affiliated reinsurance companies were then merged into BRCD, a licensed reinsurance subsidiary of the Company. On July 28, 2017, MetLife contributed the Company to Brighthouse Holdings, LLC and subsequently contributed Brighthouse Holdings, LLC to Brighthouse, resulting in the Company becoming an wholly owned subsidiary of Brighthouse Holdings, LLC and an indirect wholly-owned subsidiary of Brighthouse.

On August 4, 2017, the Brighthouse completed its Separation with MetLife. As a result of the Separation, Brighthouse is now an independent entity, with 80.8% of its outstanding common shares owned by MetLife shareholders of record as of July 19, 2017 and 19.2% owned by MetLife.

D-E. No significant change.

F. Subprime Mortgage Related Risk Exposure

(1) No significant change.

(2) Direct exposure through investments in subprime mortgage loans at June 30, 2017:

	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Buildings	OTTI Losses Recognized	Default Rate [(2)]
Mortgages in the process of foreclosure	$ 4,310,448	$ 4,081,007	$ 6,763,605	$ —	N/A
Mortgages in good standing [(1)]	510,337,248	520,374,882	785,786,974	—	N/A
Mortgages with restructured terms	1,712,969	1,821,720	2,757,240	—	N/A
Total	$ 516,360,665	$ 526,277,609	$ 795,307,819	$ —	—%

(1) As of June 30, 2017, the book/adjusted carrying value, fair value and value of land and building for mortgage loans greater than 60 days delinquent which were included in mortgages in good standing was $8,774,183, $7,522,649 and $12,578,596, respectively.

(2) Default rate was calculated using the current year loan loss as a percentage of subprime mortgage loans.

(3) At June 30, 2017, the Company had direct exposure to subprime mortgage risk through other investments as follows:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
RMBS	$ 1,001,495,779	$ 1,030,918,187	$ 1,072,779,055	$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	$ 1,001,495,779	$ 1,030,918,187	$ 1,072,779,055	$ —

(4) No significant change.

G-H. No significant change.

22. Events Subsequent

Effective August 10, 2017, the Company received a capital contribution of $400,000,000 in cash from Brighthouse Holdings, LLC.

The Company has evaluated events subsequent to June 30, 2017 through August 10, 2017, which is the date these financial statements were available to be issued, and other than the above items, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

As of June 30, 2017, the Company is not subject to the annual fee imposed under section 9010 of the Affordable Care Act (“ACA”) due to the Company’s health insurance premium falling below the $25 million threshold at which the fee applies.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significant change.

E. The Company is not subject to the risk sharing provision of the ACA.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2016 were $75,662,683. As of June 30, 2017, $4,670,407 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $69,432,637 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $1,559,639 favorable prior-year development from December 31, 2016 to June 30, 2017. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

29. Participating Policies

Direct premiums on participating policies in the amount of $230,983,158 and $516,225,460 represented approximately 7.1% and 6.8% of the Company's direct premiums at June 30, 2017 and December 31, 2016, respectively.

The amount of incurred policyholder dividends for the six months ended June 30, 2017 and for the year ended December 31, 2016, as reported in dividends to policyholders, was $1,324,835 and $16,483,506, respectively. This is equal to the sum of dividends paid during the year, the change in the amount of dividends due and unpaid and the change in provision for dividends payable in the following year.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

34. Separate Accounts

A-B. No significant change.

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

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:		
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	$	1,676,837,588
	b. Transfers from Separate Accounts (Page 4, Line 10)		4,730,464,978
	c. Net transfers to or (from) Separate Accounts (a) - (b)		(3,053,627,390)
(2)	Reconciling Adjustments		—
(3)	Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$	(3,053,627,390)

35. Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [X] No [ ]

2.2 If yes, date of change: 03/06/2017

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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

Various mergers, reorganizations and formations - See Schedule Y Part 1, Organization Chart - regarding information concerning activities of insurer members of a holding company 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]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

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

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

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

6.4 By what department or departments?

Delaware Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Brighthouse Investment Advisers, LLC	Boston, MA				YES
MetLife Investment Advisors, LLC	Wilmington, DE				YES
MetLife Investors Distribution Company	New York, NY				YES
Brighthouse Securities, LLC	Charlotte, NC				YES

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Bank of America NA $84,564,493, Citigroup Global Markets Inc $12,858,462, CME (CME GROUP Inc.) $288,883,749, Credit Agricole Corporate & Investment Bank $916,374, Credit Suisse International $115,407,281, Credit Suisse Securities (USA) LLC $127,126,804, Goldman Sachs & Co $24,625,109, Goldman Sachs International $975,000, HSBC Bank USA NA $10,160,517, JP Morgan Securities LLC $7,670,274, JPMorgan Chase Bank $63,193,906, LCH Clearnet LLC $23,034,539, Morgan Stanley & Co International plc $165,993,127, NATIXIS SA $1,207,472 , Societe Generale SA $279,600,462, UBS AG $8,045,459, Wells Fargo Bank NA $227,771, Wells Fargo Securities, LLC $168,107,612, BNP Paribas $318,539,747, FHLB $2,107,408,024

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 446,580,029

13. Amount of real estate and mortgages held in short-term investments: $ 0

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	3,591,707	230,473,851
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	369,591,011	221,654,007
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 373,182,718	$ 452,127,858
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 6,877,874,193

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 6,860,312,540

16.3 Total payable for securities lending reported on the liability page: $ 6,752,941,417

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase Bank & Co	4 New York Plaza - 12th Floor, New York, NY, 10004
US Bank and Trust	800 Nicollet Mall, Minneapolis, MN 55402

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
MetLife Investment Advisors, LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
142463	MetLife Investment Advisors, LLC	EAUO72Q8FCR1S0XGYJ21	SEC	DS

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

As of June 30,2017, five issues did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. Two issues do not have valid CUSIPS to file. Three issues have not been filed due to lack of final documents.

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$1,742,966,889
1.12	Residential mortgages	$1,088,380,513
1.13	Commercial mortgages	$6,128,874,284
1.14	Total mortgages in good standing	$8,960,221,686
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$3,291,757
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$1,526,902
1.32	Residential mortgages	$10,995,381
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$12,522,283
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$5,716,906
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$5,716,906
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$8,981,752,631
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$63,337
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$63,337

2. Operating Percentages:

2.1	A&H loss percent	5.3
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	119.6

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	$	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsuer Rating
Life Affiliates								
91626.......	04-2708937..........	04/01/2017	NEW ENGLAND LIFE INSURANCE COMPANY....................................	MA...........	OTH/I...........	AUTHORIZED..	....	....

Statement as of June 30, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	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	17,066,411	16,743,263	262,511	15,835	34,088,020	
2. Alaska AK	L	2,219,125	706,789	19,752		2,945,666	
3. Arizona AZ	L	16,553,345	47,886,496	1,124,958		65,564,799	
4. Arkansas AR	L	4,870,443	7,616,982	112,071		12,599,496	
5. California CA	L	143,401,833	203,905,456	6,296,677	29,691	353,633,657	
6. Colorado CO	L	14,962,226	28,747,992	938,914	13,364,295	58,013,427	
7. Connecticut CT	L	39,507,486	48,188,946	8,244,318	562,768	96,503,518	(5,285)
8. Delaware DE	L	11,636,241	6,593,208	287,644	8,597	18,525,690	
9. District of Columbia DC	L	3,742,227	3,441,529	248,437		7,432,193	
10. Florida FL	L	94,104,671	169,983,996	10,301,341	1,851,140	276,241,148	690,029
11. Georgia GA	L	30,527,577	41,729,473	844,441	103,423	73,204,914	
12. Hawaii HI	L	3,967,839	10,400,802	551,164		14,919,805	237,920
13. Idaho ID	L	2,727,406	2,591,246	113,509		5,432,161	
14. Illinois IL	L	55,137,310	41,894,836	2,030,351	718,382	99,780,879	
15. Indiana IN	L	15,584,858	39,116,026	1,094,248		55,795,132	
16. Iowa IA	L	8,953,376	23,807,856	526,086		33,287,318	
17. Kansas KS	L	6,682,548	22,660,177	440,182		29,782,907	
18. Kentucky KY	L	8,130,447	23,658,717	271,109		32,060,273	
19. Louisiana LA	L	15,517,718	24,179,349	193,188	61,874	39,952,129	
20. Maine ME	L	4,598,302	6,972,285	673,760		12,244,347	
21. Maryland MD	L	25,337,221	52,669,793	3,616,636		81,623,650	
22. Massachusetts MA	L	49,880,084	55,833,982	4,128,476		109,842,542	
23. Michigan MI	L	32,713,213	67,016,244	815,269	1,133,804	101,678,530	451,848
24. Minnesota MN	L	57,201,432	28,626,873	1,648,670		87,476,975	9,230
25. Mississippi MS	L	7,655,053	8,147,260	91,087		15,893,400	
26. Missouri MO	L	20,024,173	22,577,499	808,040	1,332,331	44,742,043	
27. Montana MT	L	1,244,177	2,127,124	75,153		3,446,454	
28. Nebraska NE	L	4,965,014	8,685,662	321,494		13,972,170	
29. Nevada NV	L	5,517,935	12,444,763	240,983		18,203,681	
30. New Hampshire NH	L	6,840,255	11,572,752	543,139		18,956,146	
31. New Jersey NJ	L	104,126,070	147,348,143	8,609,982	41,999	260,126,194	
32. New Mexico NM	L	3,647,001	8,179,880	183,305		12,010,186	
33. New York NY	N	44,120,444	28,092,946	19,483,240	702,069	92,398,699	
34. North Carolina NC	L	35,136,069	40,102,412	3,119,696		78,358,177	
35. North Dakota ND	L	1,293,405	16,356,771	26,273	34,851	17,711,300	
36. Ohio OH	L	30,585,256	107,624,265	1,788,543		139,998,064	
37. Oklahoma OK	L	7,896,408	15,970,967	110,286	1,620,123	25,597,784	
38. Oregon OR	L	7,092,005	8,234,979	446,324		15,773,308	
39. Pennsylvania PA	L	85,054,984	139,069,562	3,018,409	176,682	227,319,637	(2,561)
40. Rhode Island RI	L	8,040,089	8,938,493	515,855		17,494,437	
41. South Carolina SC	L	16,339,260	26,457,231	1,499,569		44,296,060	
42. South Dakota SD	L	2,203,187	6,281,041	131,901		8,616,129	
43. Tennessee TN	L	27,244,800	39,938,912	525,687		67,709,399	
44. Texas TX	L	78,617,627	96,955,594	1,567,380	27,092	177,167,693	271,812
45. Utah UT	L	8,976,512	8,718,229	139,677	7,477	17,841,895	
46. Vermont VT	L	2,777,181	10,694,275	446,551		13,918,007	
47. Virginia VA	L	29,131,253	34,918,721	2,012,198		66,062,172	
48. Washington WA	L	17,086,213	20,737,638	709,998		38,533,849	
49. West Virginia WV	L	3,133,112	9,103,207	74,444		12,310,763	
50. Wisconsin WI	L	18,563,518	60,122,565	418,932	648,650	79,753,665	63,241
51. Wyoming WY	L	2,719,297	712,333	61,995		3,493,625	
52. American Samoa AS	N	2,140				2,140	
53. Guam GU	L	18,996	(7,076)	1,409		13,329	
54. Puerto Rico PR	L	5,983,005	968,712	92,149		7,043,866	
55. US Virgin Islands VI	L	168,776		7,709		176,485	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	51,661	3,737			55,398	
58. Aggregate Other Alien OT	XXX	2,303,899	906	(189)	0	2,304,616	0
59. Subtotal	(a) 53	1,253,582,114	1,876,051,819	91,854,931	22,441,083	3,243,929,947	1,716,234
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	8,270,872				8,270,872	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,408,627		20,711,485		22,120,112	
94. Aggregate other amounts not allocable by State	XXX	0	15,384,250	0	0	15,384,250	0
95. Totals (Direct Business)	XXX	1,263,261,613	1,891,436,069	112,566,416	22,441,083	3,289,705,181	1,716,234
96. Plus reinsurance assumed	XXX	40,500,036	6,456,791,548	117,572		6,497,409,156	
97. Totals (All Business)	XXX	1,303,761,649	8,348,227,617	112,683,988	22,441,083	9,787,114,337	1,716,234
98. Less reinsurance ceded	XXX	858,791,002	29,803,049	114,088,962		1,002,683,013	
99. Totals (All Business) less reinsurance ceded	XXX	444,970,647	8,318,424,568	(b) (1,404,974)	22,441,083	8,784,431,324	1,716,234

DETAILS OF WRITE-INS

58001. Bahamas	XXX	2,152,090		(356)		2,151,734	
58002. Other	XXX	139,376	906	167		140,449	
58003. Mexico	XXX	12,433				12,433	
58998. Summ. of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	2,303,899	906	(189)	0	2,304,616	0
9401. Internal policy exchanges	XXX		15,384,250			15,384,250	
9402.	XXX					0	
9403.	XXX					0	
9498. Summ. of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	15,384,250	0	0	15,384,250	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

Explanation of basis of allocation by states, etc., of premiums and annuity considerations.

Premiums for Individual Life and Health Policies are distributed according to the address to which the premium notices are sent (if applicable). Considerations for Individual Fixed and Variable Benefit Annuities are distributed according to the state in which the annuitant or owner resides or the address designated as the one to which business communications should be sent (if applicable). For Group Life and Health policies covering less than 500 lives, the premiums received are generally allocated to the state in which the employees are principally located or in which the principal office of the group policyholder is located; for such policies covering 500 or more lives, the premiums or considerations are generally allocated to the state in which the owner of the certificate resides (if applicable).

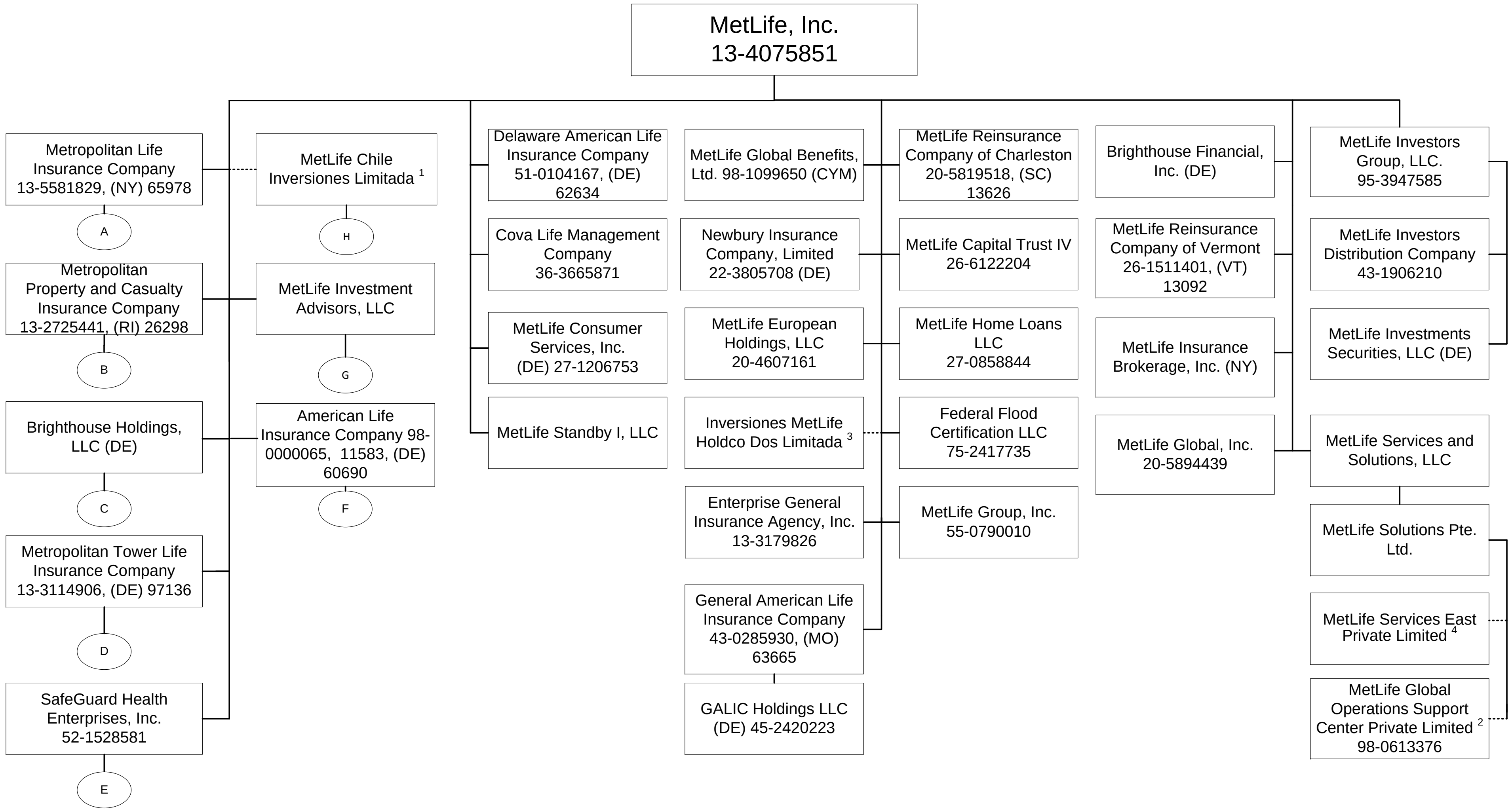
For Group Annuity contracts that are allocable, considerations are generally assigned to the state where the person making the contribution resides (if applicable). For Group Annuity contracts that are not allocable, considerations are assigned to the principal place of business of the contract sponsor (if applicable). Deposit-type funds for group contracts are allocated to the principal place of business of the plan sponsor, typically the employer that has established a pension or profit sharing plan for the benefit of its employees (if applicable). For individual agreements, deposit-type funds are allocated to the residence of the owner of the contract (if applicable).

(a) Insert the number of "L" responses except for Canada and Other Alien.

(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9, and 10, or with Schedule H, Part 1, Column 1, Line 1. Indicate which:

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

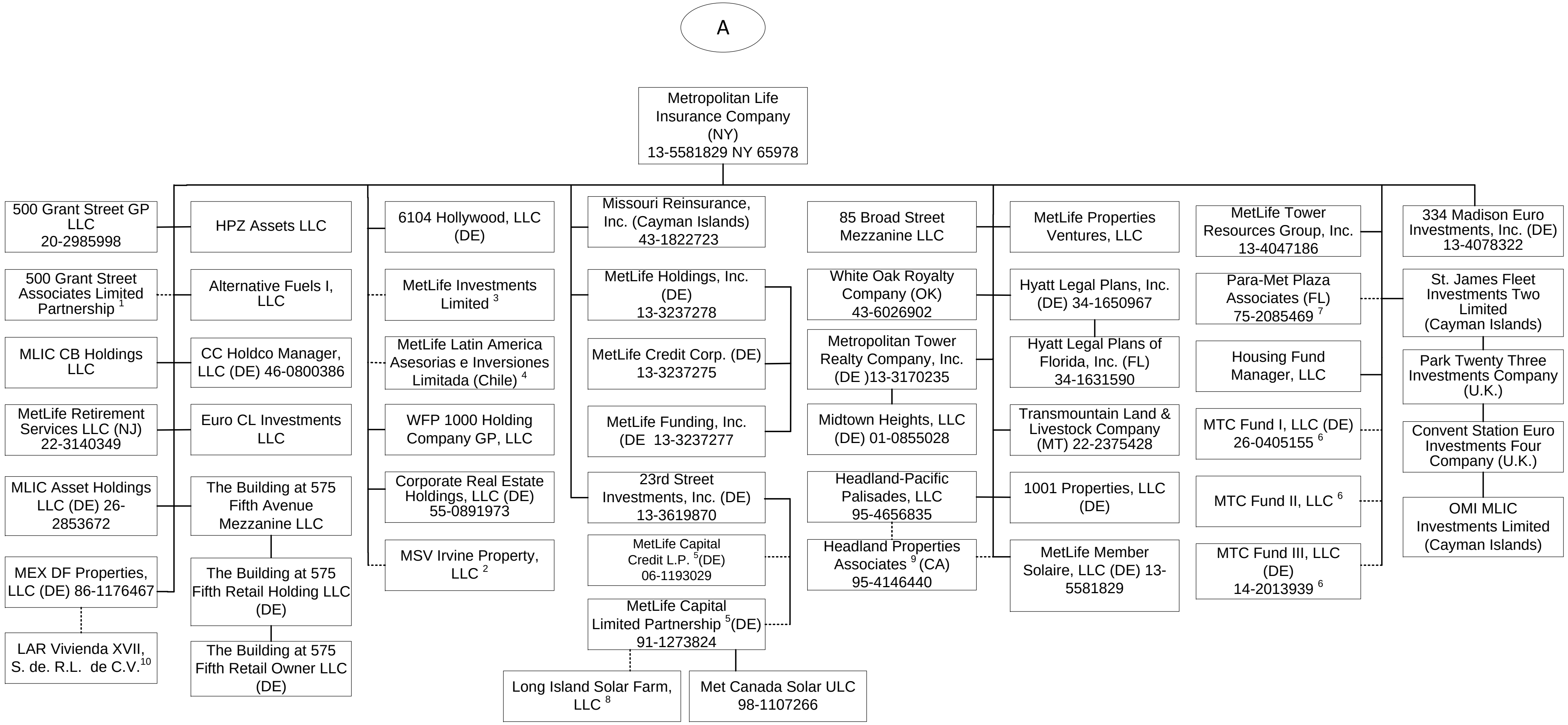
PART 1 - ORGANIZATIONAL CHART



1 72.35109659% is owned by MetLife, Inc., 24.8823628% by American Life Insurance Company, 2.76654057% is owned by Inversiones MetLife Holdco Dos Limitada and 0.00000004% is owned by Natiloportem Holdings, LLC.
2 99.99999% is owned by MetLife Solutions Pte. Ltd. and 0.00001% is owned by Natiloportem Holdings, LLC.
3 99.99946% of Inversiones MetLife Holdco Dos Limitada is owned by MetLife, Inc., 0.000535% is owned by MetLife International Holdings, LLC. and 0.0000054% is owned by Natiloportem Holdings, LLC.
4 99.99% of MetLife Services East Private Limited is owned by MetLife Solutions Pte. Ltd and .01% is owned by Natiloportem Holdings, LLC.

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

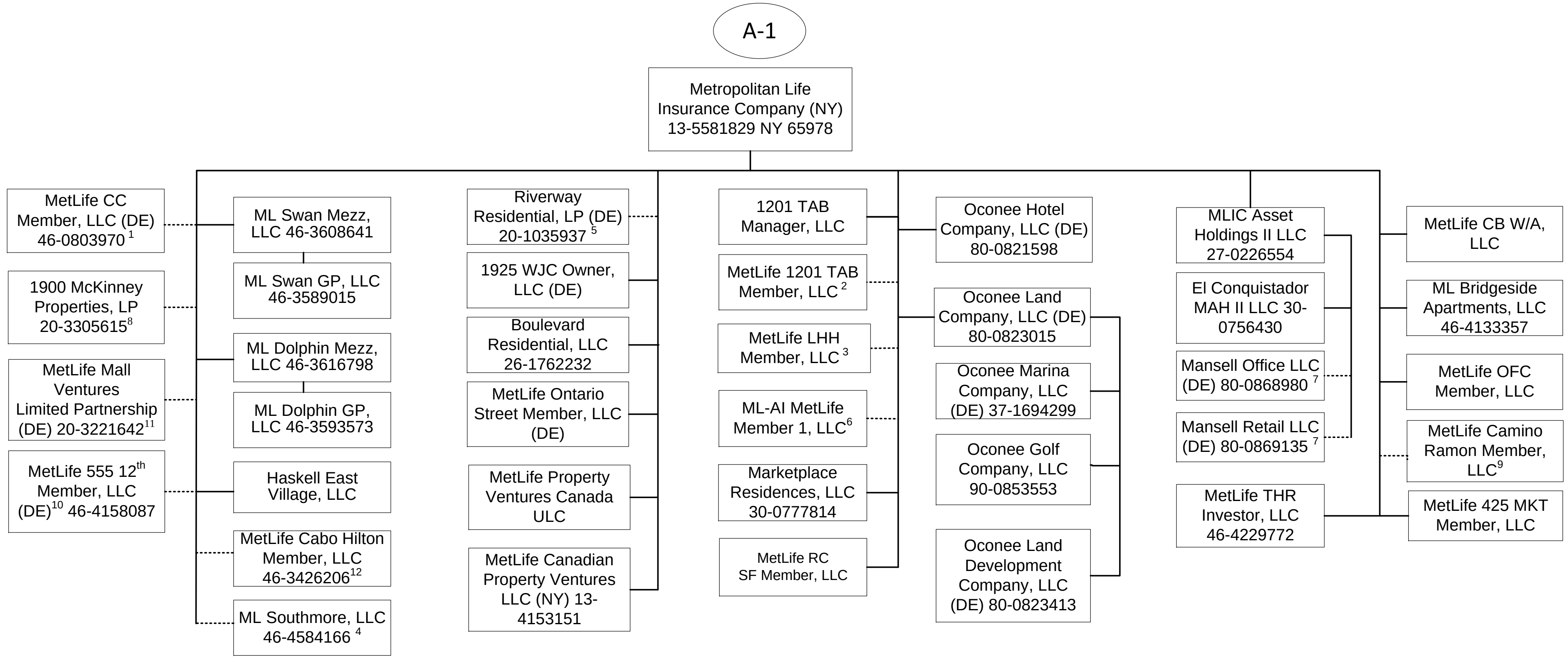
PART 1 - ORGANIZATIONAL CHART



1 99% of 500 Grant Street Associates Limited Partnership is held by Metropolitan Life Insurance Company and 1% by 500 Grant Street GP LLC.
2 4% of MSV Irvine Property, LLC is owned by Metropolitan Tower Realty Company, Inc. and 96% is owned by Metropolitan Life Insurance Company.
3 23rd Street Investments, Inc. holds one share of MetLife Investments Limited.
4 23rd Street Investments, Inc. holds .01% of MetLife Latin American Asesorias e Inversiones Limitada.
5 1% General Partnership interest is held by 23rd Street Investment, Inc. and 99% limited partnership interest is held by Metropolitan Life Insurance Company.
6 Housing Fund Manager, LLC is the managing member and the remaining interests are held by a third party member.
7 75% of the general partnership is held by Metropolitan Life Insurance Company and 25% of the general partnership is held by Metropolitan Tower Realty Company, Inc.
8 9.61% membership interest is held by Brighthouse Renewables Holding, LLC and 90.39% membership interest is held by LISF Solar Trust in which MetLife Capital Limited Partnership has a 100% beneficial interest.
9 Metropolitan Life Insurance Company owns 99% of Headland Properties Associates and 1% by Headland-Pacific Palisades, LLC..
10 99.99% of LAR Vivienda XVII S. de R.L. de C.V. is owned by MEX DF Properties, LLC and 0.01% is owned by Euro CL Investments LLC.

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

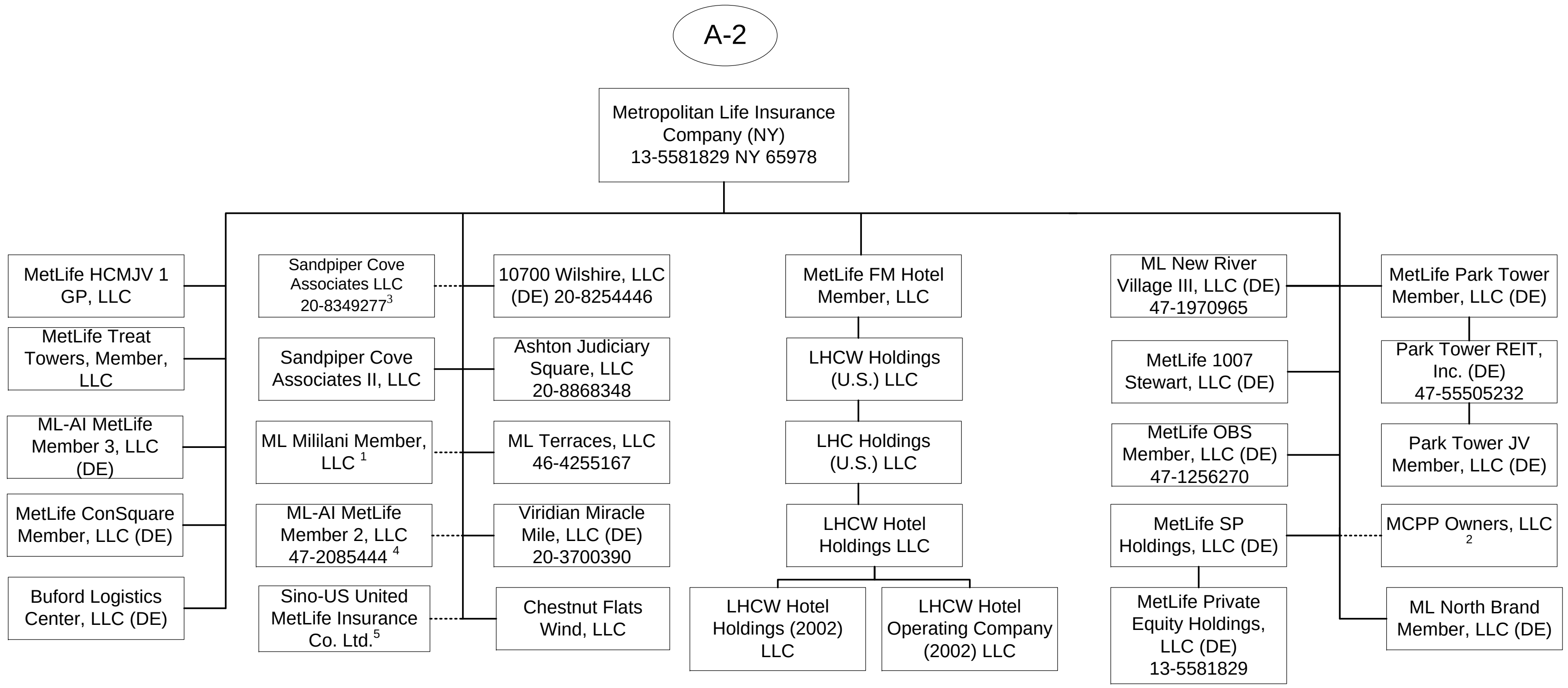
PART 1 - ORGANIZATIONAL CHART



1 95.122% of MetLife CC Member, LLC is held by Metropolitan Life Insurance Company and 4.878% by General American Life Insurance Company.
2 96.9% of MetLife 1201 TAB Member, LLC is owned by Metropolitan Life Insurance Company and 3.10% is owned by Metropolitan Property and Casualty Insurance Company.
3 99% of MetLife LHH Member, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company.
4 99% of ML Southmore, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company.
5 99.9% LP Interest of Riverway Residential, LP is owned by Metropolitan Life Insurance Company and .1% GP interest is owned by Metropolitan Tower Realty Company, Inc.
6 95.199% of the membership interest is owned by Metropolitan Life Insurance Company and 4.801% by Metropolitan Property and Casualty Insurance Company.
7 73.0284% is owned by MLIC Asset Holdings II LLC and 26.9716% is owned by MLIC CB Holdings LLC.
8 99.9% LP interest of 1900 McKinley Properties, LP is owned by Metropolitan Life Insurance Company and 0.1% GP interest is owned by Metropolitan Tower Realty Company, Inc.
9 99% of MetLife Camino Ramon Member, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company.
10 MetLife 555 12th Member, LLC is owned at 94.6% by Metropolitan Life Insurance Company and 5.4% by General American Life Insurance Company.
11 99% LP interest of MetLife Mall Ventures Limited Partnership is owned by Metropolitan Life Insurance Company and 1% GP interest is owned by Metropolitan Tower Realty Company, Inc.
12 83.1% of MetLife Cabo Hilton Member, LLC is owned by Metropolitan Life Insurance Company and 16.9% by General American Life Insurance Company.

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

PART 1 - ORGANIZATIONAL CHART



1 ML Mililani Member, LLC is owned at 95% by Metropolitan Life Insurance Company and 5% by General American Life Insurance Company.

2 MCPP Owners, LLC is owned at 84.503% by Metropolitan Life Insurance Company, 0.603% by General American Life Insurance Company, 1.616% by Metropolitan Tower Life Insurance Company, 13.278% by MTL Leasing, LLC.

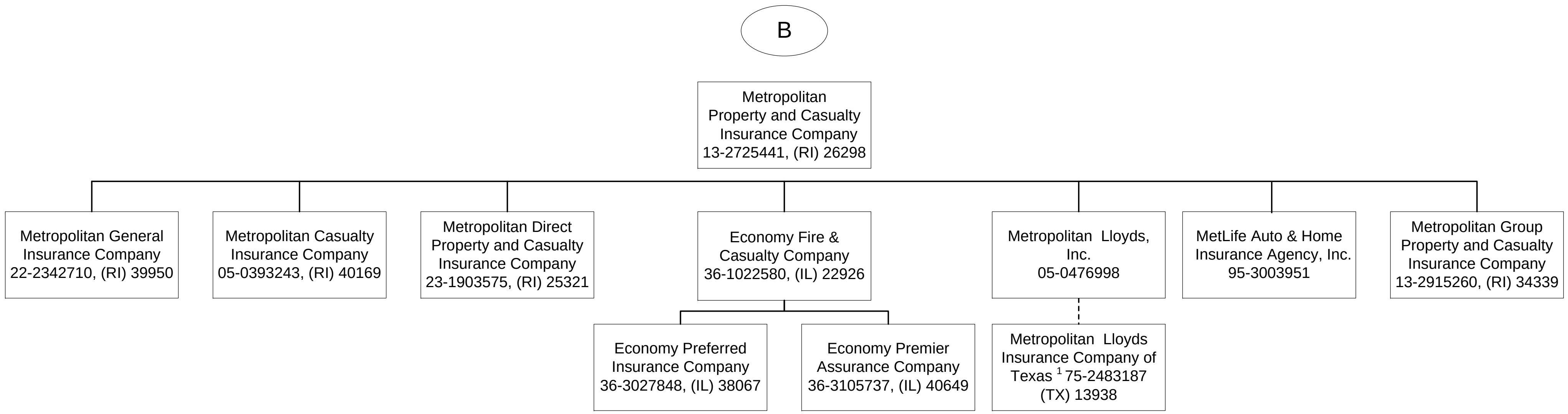
3 90.59% of the membership interest is owned by Metropolitan Life Insurance Company and 9.41% of the membership interest is owned by Metropolitan Tower Realty Company, Inc.

4 98.97% of ML-AI MetLife Member 2, LLC is owned by Metropolitan Life Insurance Company and 1.03% by General American Life Insurance Company.

5 Sino-US United MetLife Insurance Co. Ltd. is owned at 50% by Metropolitan Life Insurance Company and 50% by a third party.

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

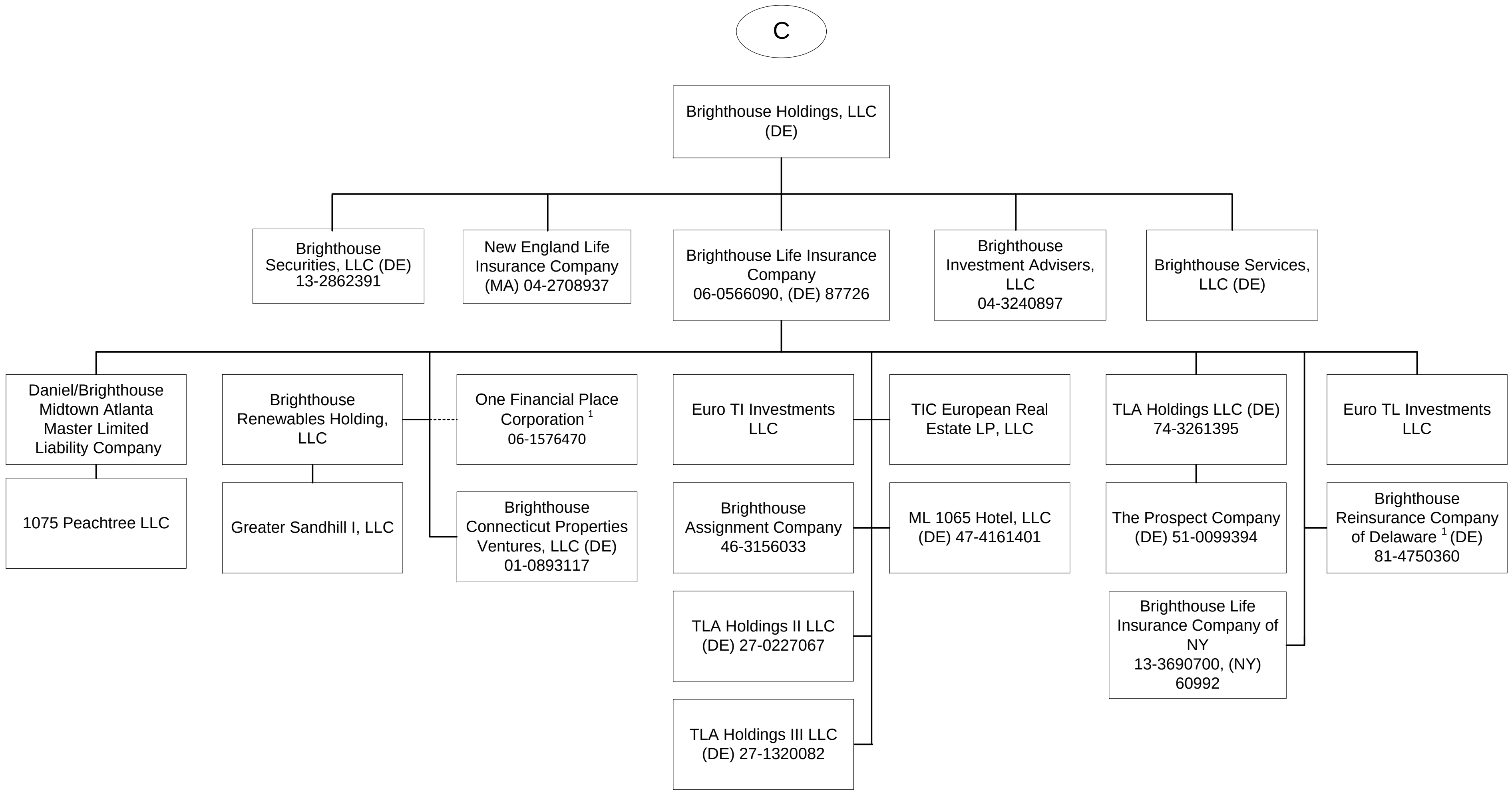
PART 1 - ORGANIZATIONAL CHART



1 Metropolitan Lloyds Insurance Company of Texas, an affiliated association, provides automobile, homeowner and related insurance for the Texas market. It is an association of individuals designated as underwriters. Metropolitan Lloyds, Inc., a subsidiary of Metropolitan Property and Casualty Insurance Company, serves as the attorney-in-fact and manages the association.

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

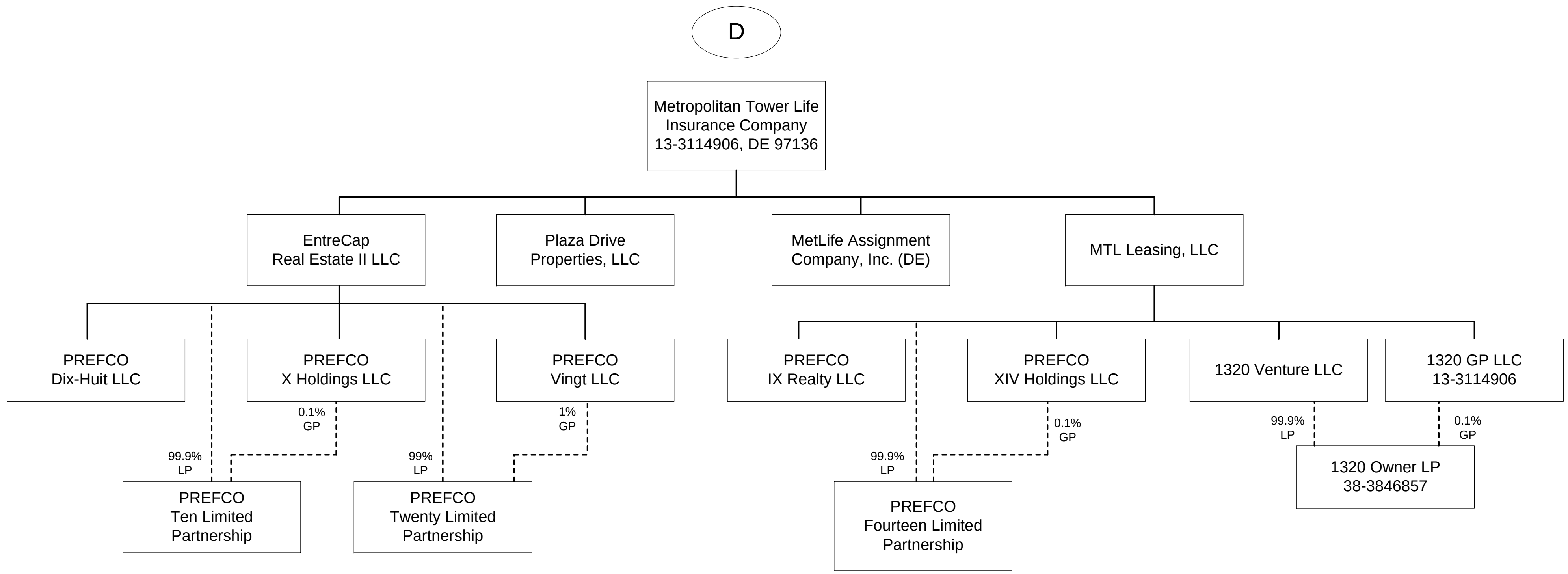
PART 1 - ORGANIZATIONAL CHART



1 100% is owned, in the aggregate, by Brighthouse Life Insurance Company .

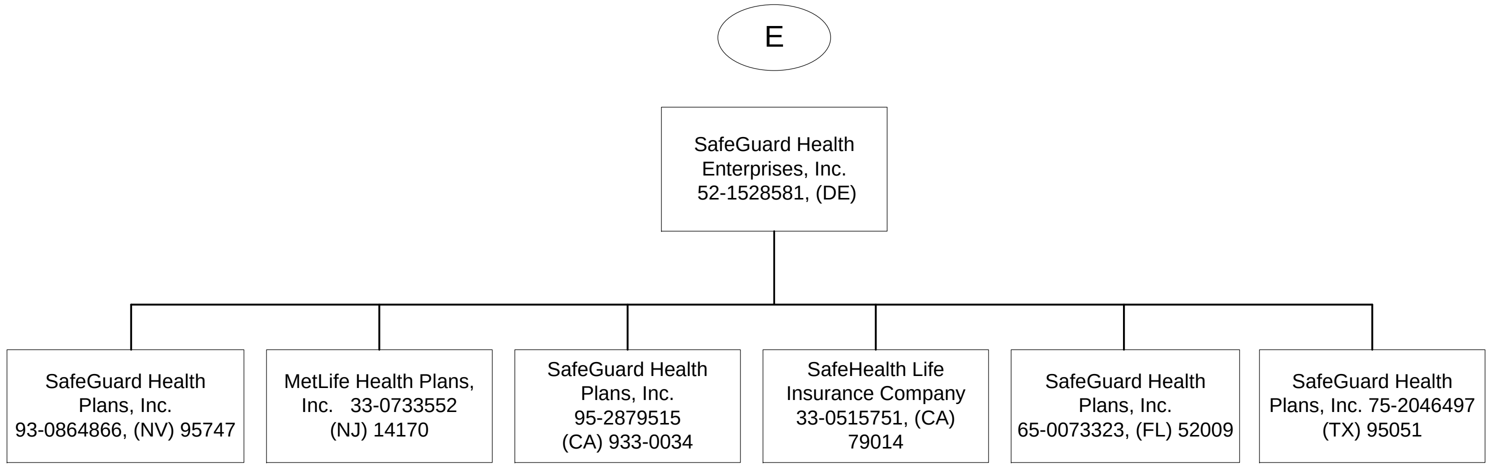
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



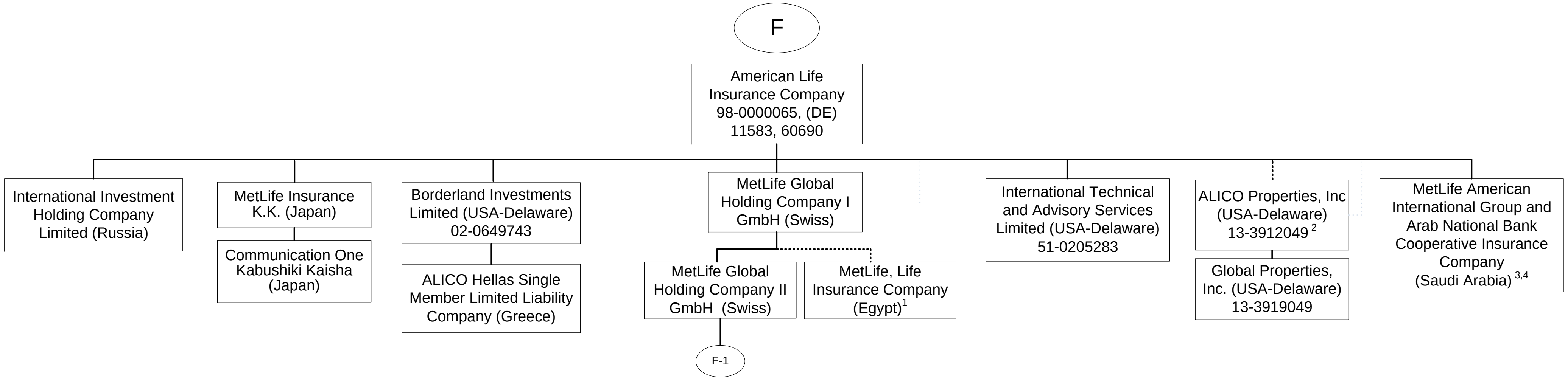
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

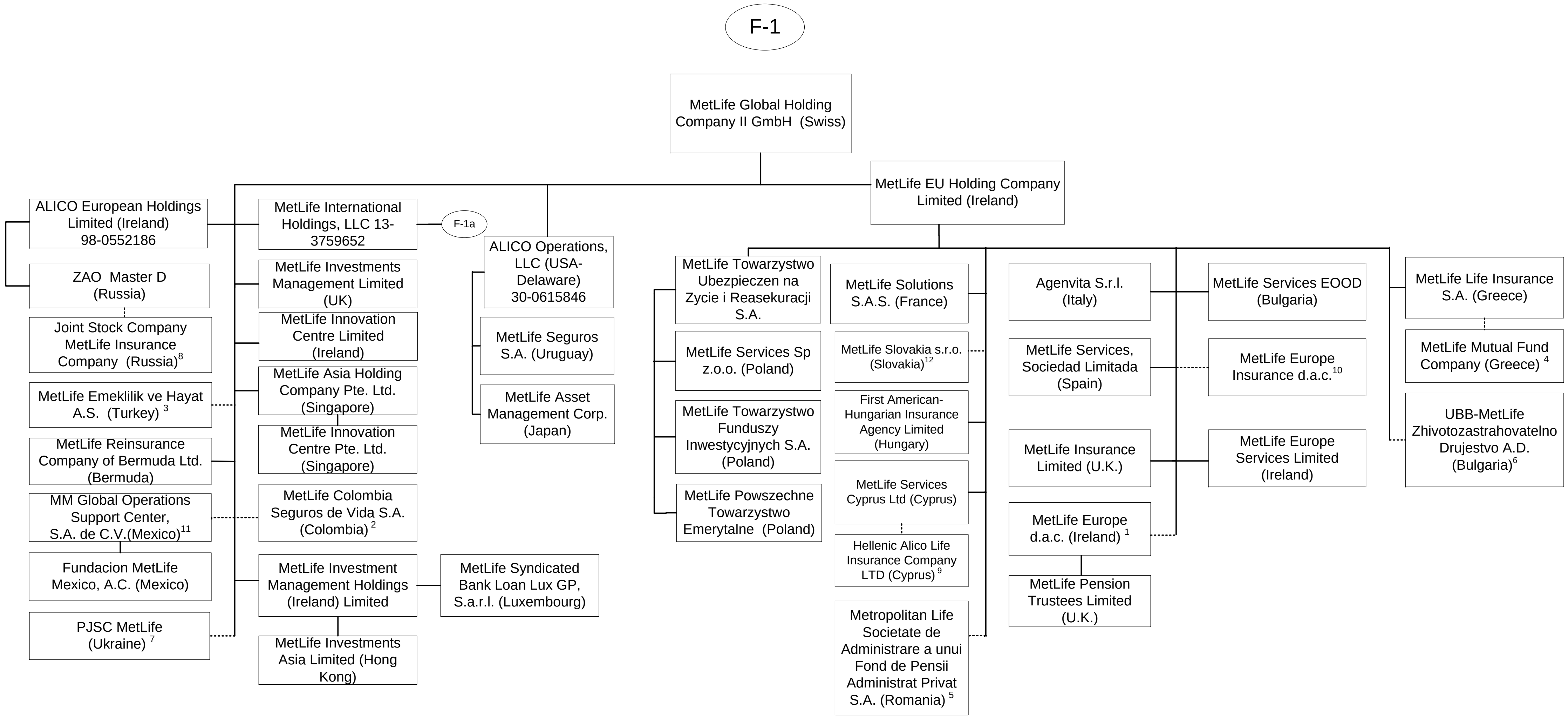
PART 1 - ORGANIZATIONAL CHART



1 84.125% of MetLife, Life Insurance Company (Egypt) is owned by MetLife Global Holding Company I GmbH and the remaining interest by third parties.
2 51% of ALICO Properties, Inc. is owned by American Life Insurance Company and the remaining interest by third parties.
3 The Delaware Department of Insurance approved a disclaimer of affiliation and therefore, this company is not considered an affiliate under Delaware Law.
4 30% of MetLife American International Group and Arab National Bank Cooperative Insurance Company is owned by American Life Insurance Company and the remaining interest by third parties

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

PART 1 - ORGANIZATIONAL CHART



1 MetLife Europe d.a.c. is held by MetLife EU Holding Company Limited at 96.0031504%, American Life Insurance Company at 3.9967583%, and International Technical and Advisory Services at .0000913% interest in this entity.

2 89.999966003% of MetLife Colombia Seguros de Vida S.A. is owned by MetLife Global Holding Company II GmbH, 10.00003032856% is owned by MetLife Global Holding Company I GmbH, International Technical and Advisory Services Limited, Borderland Investments Limited and Natiloportem Holdings, LLC each owns 0.000001222926%.

3 99.98% of MetLife Emeklilik ve Hayat A.S. is owned by MetLife Global Holding Company II GmbH (Swiss) and the remaining by third parties.

4 90% of MetLife Mutual Fund Company is owned by MetLife Life Insurance S.A. and the remaining interest by a third party.

5 99.9836% of Metropolitan Life Societate de Administrare a uni Fond de Pensii Administrat Privat S.A. is owned by MetLife EU Holding Company Limited and 0.0164% by MetLife Services Sp z.o.o.

6 40% of UBB-MetLife Zhivotozastrahovatelno Drujestvo AD is owned by MetLife EU Holding Company Limited and the remaining by third parties

7 99.9988% of PJSC MetLife is owned by MetLife Global Holding Company II GmbH, .0006% is owned by International Technical and Advisory Services Limited and the remaining .0006% is owned by Borderland Investments Limited.

8 ZAO Master D owns 51% of Joint Stock Company MetLife Insurance Company and MetLife Global Holding Company II GmbH owns the other 49%.

9 27.5% of Hellenic Alico Life Insurance Company Ltd. is owned by MetLife Services Cyprus Ltd (Cyprus) and the remaining by a third party.

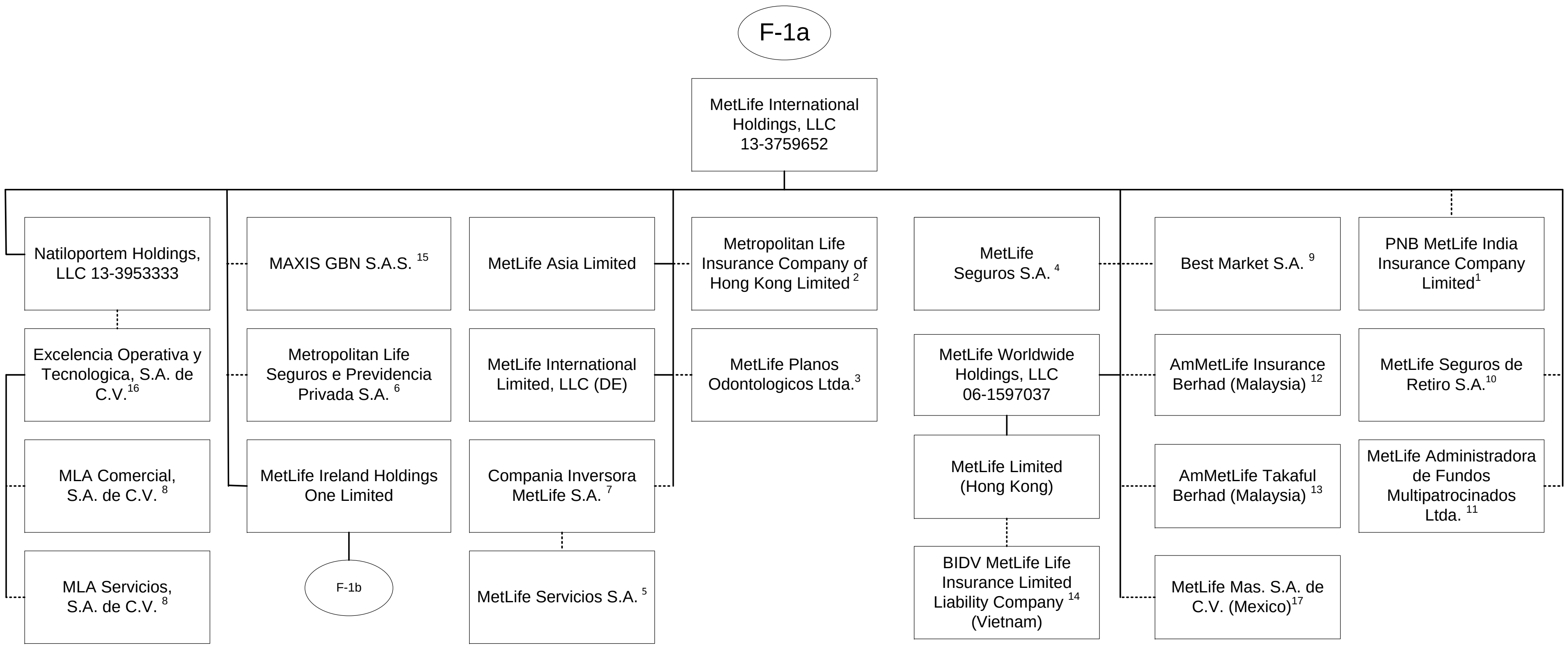
10 MetLife Europe Insurance d.a.c. is held by MetLife EU Holding Company Limited at 93% and the remaining 7% is held by American Life Insurance Company.

11 99.999509% of MM Global Operations Support Center S.A. de C.V. (Mexico) is held by MetLife Global Holding Company II GmbH (Swiss) and 0.000491% is held by MetLife Global Holding Company I GmbH (Swiss).

12 99.956% of MetLife Slovakia s.r.o. (Slovakia) is owned by MetLife EU Holding Company Limited and 0.044% is owned by ITAS.

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

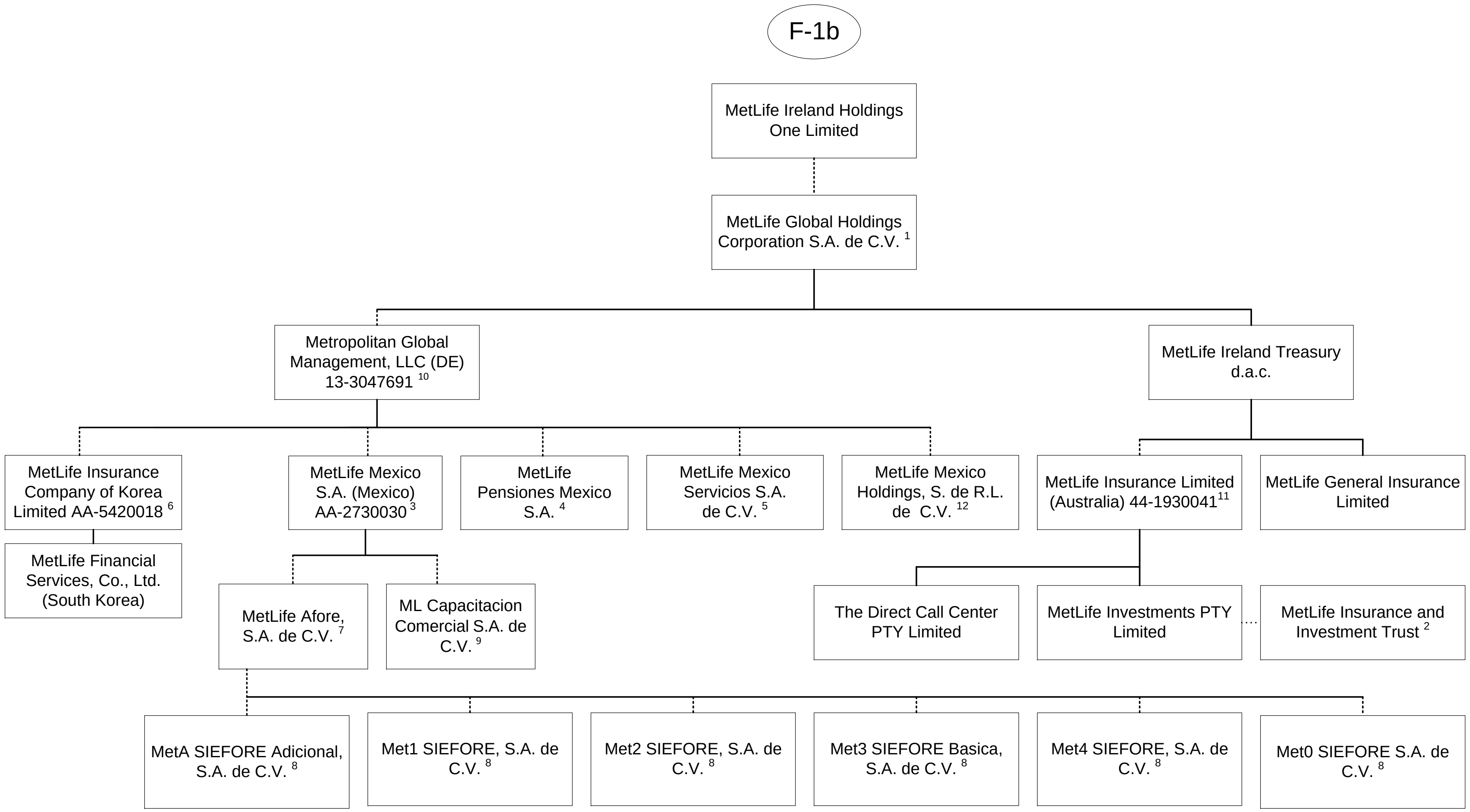
PART 1 - ORGANIZATIONAL CHART



1 26% is owned by MetLife International Holdings, LLC and 74% is owned by third parties.
2 99.99935% is owned by MetLife International Holdings, LLC and 0.00065% is owned by Natiloportem Holdings, LLC.
3 99.999% is owned by MetLife International Holdings, LLC and .001% is owned by Natiloportem Holdings, LLC.
4 95.5242% is owned by MetLife International Holdings, LLC and 2.6753% is owned by Natiloportem. Holdings, LLC, and 1.8005% is owned by International Technical and Advisory Services Limited.
5 18.87% of the shares of MetLife Servicios S.A. are held by Compania Inversora MetLife S.A., 79.88% is owned by MetLife Seguros S.A., .99% is held by Natiloportem Holdings, LLC and .26% is held by MetLife Seguros de Retiro S.A.
6 66.662% is owned by MetLife International Holdings, LLC, 33.337% is owned by MetLife Worldwide Holdings, LLC and 0.001% is owned by Natiloportem Holdings, LLC.
7 95.46% is owned by MetLife International Holdings, LLC and 4.54% is owned by Natiloportem Holdings, LLC.
8 99% is owned by Excelencia Operative y Technologica, S.A de C.V. and 1% is owned by MetLife Mexico Servicios S.A. de C.V.
9 5% of the shares are held by Natiloportem Holdings, LLC and 95% is owned by MetLife International Holdings, LLC.
10 96.8897% is owned by MetLife International Holdings, LLC, 3.1102% is owned by Natiloportem Holdings, and .0001% is owned by International Technical and Advisory Services Limited.
11 99.99998% of MetLife Administradora de Fundos Multipatrocinados Ltda. is owned by MetLife International Holdings, LLC and .00002% by Natiloportem Holdings, LLC.
12 50.000001% of AmMetLife Insurance Berhad is owned by MetLife International Holdings, LLC and the remainder by a third party.
13 49.999999% of AmMetLife Takaful Berhad is owned by MetLife International Holdings, LLC and the remainder by a third party.
14 60% of BIDV MetLife Life Insurance Limited Liability Company is held by MetLife Limited (Hong Kong) and the remainder by third parties.
15 50% of MAXIS GBN S.A.S. is held by MetLife International Holdings, LLC and the remainder by third parties.
16 99% of Excelencia Operativa y Tecnologica, S.A. de C.V. is held by Natiloportem Holdings, LLC and 1% by MetLife Mexico Servicios S.A. de C.V.
17 99.99964399% MetLife Mas, SA de C.V. is owned by MetLife International Holdings, LLC and.00035601% is owned by International Technical and Advisory Services Limited.

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

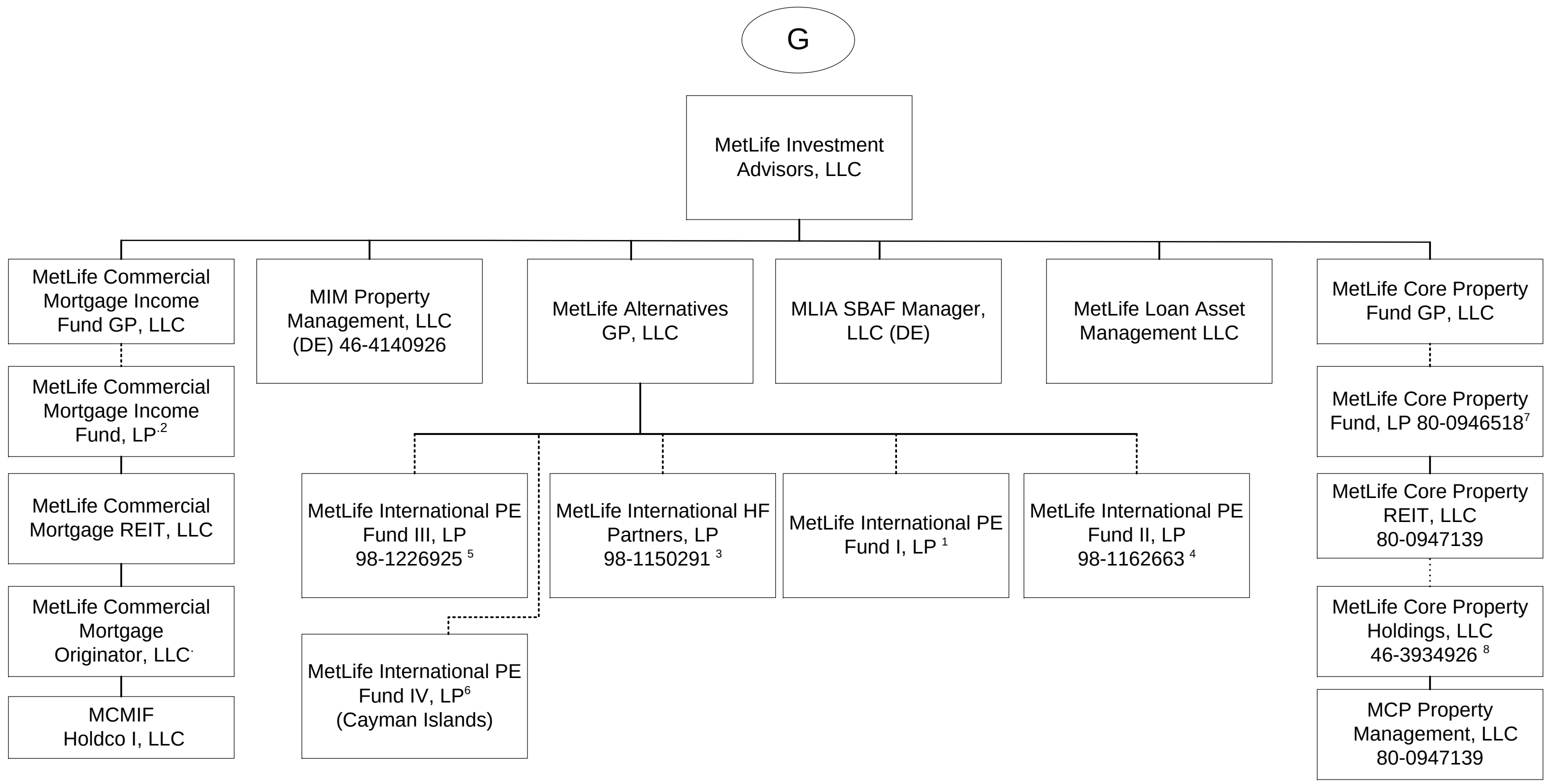
PART 1 - ORGANIZATIONAL CHART



1 98.9% is owned by MetLife Ireland Holdings One Limited and 1.1% is owned by MetLife International Limited, LLC.
2 MetLife Insurance and Investment Trust is a trust vehicle, the trustee of which is MetLife Investments PTY Limited ("MIPL"). MIPL is a wholly owned subsidiary of MetLife Insurance Limited.
3 99.050271% is owned by Metropolitan Global Management, LLC and .949729% is owned by MetLife International Holdings, LLC.
4 97.5125% is owned by Metropolitan Global Management, LLC and 2.4875% is owned by MetLife International Holdings, LLC.
5 98% is owned by Metropolitan Global Management, LLC and 2% is owned by MetLife International Holdings, LLC.
6 14.64% is owned by MetLife Mexico, S.A. and 85.36% is owned by Metropolitan Global Management, LLC.
7 99.99% is owned by MetLife Mexico S.A. (Mexico) and .01% is owned by MetLife Pensiones S.A.
8 99.99% is owned by MetLife Afore, S.A. de C.V. and .01% is owned by MetLife Mexico S.A. (Mexico).
9 99% is owned by MetLife Mexico S.A. and 1% is owned by MetLife Mexico Servicios, S.A. de C.V.
10 99.7% is owned by MetLife Global Holdings Corporation S.A. de C.V. and 0.3% is owned by MetLife International Holdings, LLC.
11 91.16468% of MetLife Insurance Limited (Australia) is owned by MetLife Ireland Treasury d.a.c. and 8.83532% by MetLife Global Holdings Corp. S.A. de C.V.
12. 99.99995% is owned by Metropolitan Global Management, LLC, and the remainder is owned by Exelencia Operativa y Tecnologica, S.A. de C.V.

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

PART 1 - ORGANIZATIONAL CHART



1 92.593% of the Limited partnership interests of this entity is owned by MetLife Insurance K.K, 4.115% is owned by MetLife Mexico S.A., 2.716% by MetLife Limited (Hong Kong) and the remaining 0.576% is owned by Metropolitan Life Insurance Company of Hong Kong Limited.

2 MetLife Commercial Mortgage Income Fund GP, LLC is the general partner of MetLife Commercial Mortgage Income Fund, LP (the"Fund"). A majority of the limited partnership interests in the Fund are held by third parties. The following affiliates hold a minority share of the limited partnership interests in the Fund: Metropolitan Life Insurance Company owns 30.09%, MetLife Limited owns 3.38 , MetLife Insurance Company of Korea Limited owns 4.93%, Metropolitan Life Insurance Company of Hong Kong Limited owns 0.68% and Brighthouse Life Insurance Company owns 10.03%.

3 88.22% of the Limited partnership interests of this entity is owned by MetLife Insurance K.K (Japan), 9.47% is owned by MetLife Insurance Company of Korea Limited, 2.29% is owned by MetLife Limited (Hong Kong) and 0.02% is owned by MetLife Alternatives, GP.

4 94.54% of the limited partnership interest of MetLife International PE Fund II, LP is owned by MetLife Insurance K.K. (Japan), 2.77% is owned by MetLife Limited (Hong Kong), 2.1% is owned by MetLife Mexico, S.A. and 0.59% is owned by Metropolitan Life Insurance Company Hong Kong Limited.

5 88.93% of the limited partnership interest of MetLife International PE Fund III, LP is owned by MetLife Insurance K.K. (Japan), 7.91% is owned by MetLife Insurance Company of Korea Limited, 2.61% is owned by MetLife Limited (Hong Kong) and 0.55% is owned by Metropolitan Life Insurance Company Hong Kong Limited.

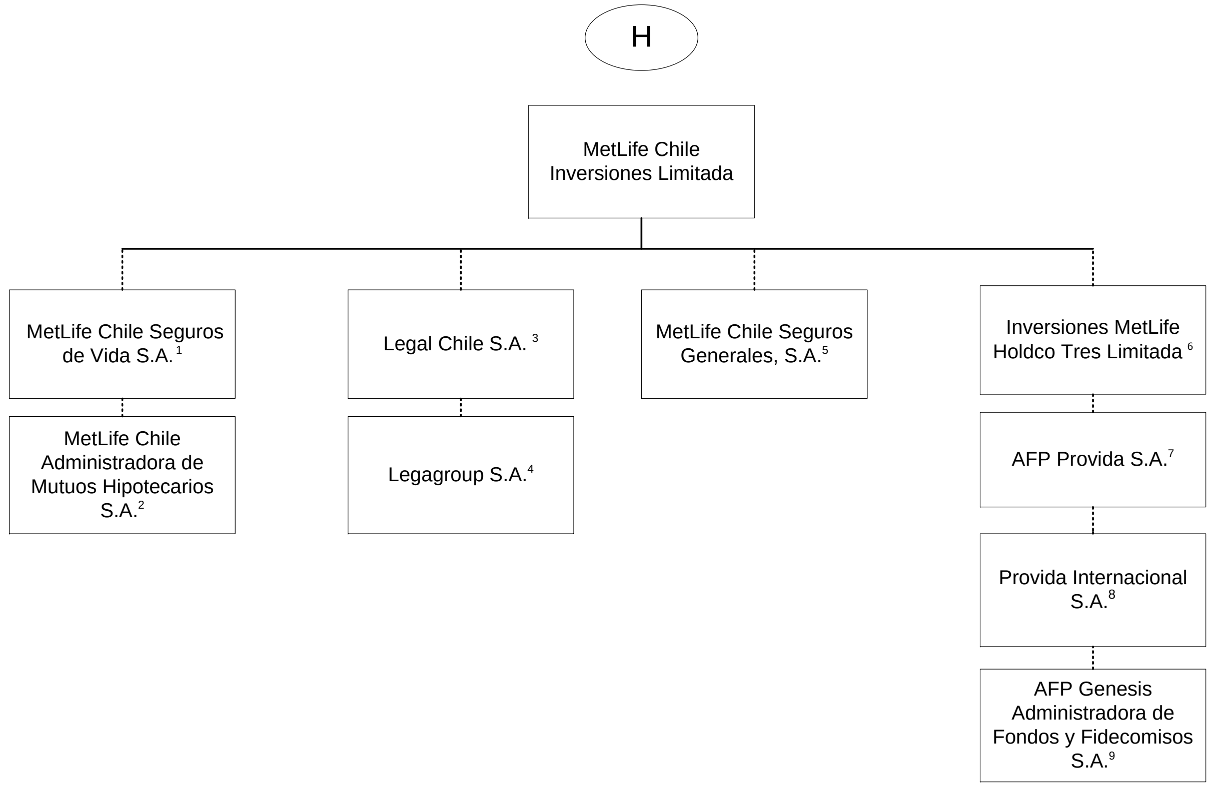
6 94.70% of the limited partnership interests of MetLife International PE Fund IV, LP is owned by MetLife Insurance K.K, 3.79% is owned by MetLife Insurance Company of Korea Limited, 1.51% is owned by MetLife Limited (Hong Kong).

7 MetLife Core Property Fund GP, LLC is the general partner of MetLife Core Property Fund, LP (the "Fund"). A substantial majority of the limited partnership interests in the Fund are held by third parties. The following affiliates hold a minority share of the limited partnership interests in the Fund: Metropolitan Life Insurance Company owns 20.06%, Metropolitan Life insurance Company (on behalf of Separate Account 746) owns 3.24%, MetLife Insurance Company of Korea Limited owns 2.91%, General American Life Insurance Company owns 0.07% and Brighthouse Life Insurance Company owns 0.14%.

8 MetLife Core Property Holdings, LLC holds the following single-property LLC's: Magnolia Park Greenville Venture, LLC; Magnolia Park Greenville, LLC; MCP 100 Congress Member, LLC; MCP 1900 McKinney, LLC; MCP 22745 & 22755 Relocation Drive, LLC; MCP 3040 Post Oak, LLC; MCP 4600 South Syracuse, LLC; MCP 550 West Washington, LLC; MCP 60 11th Street, LLC; MCP 60th 11th Street Member, LLC; MCP 7 Riverway, LLC; MCP 9020 Murphy Road, LLC; MCP Alley 24 East, LLC; MCP Ashton South End, LLC; MCP Buford Logistics Center 2 Member LLC; MCP Buford Logistics Center, Bldg B, LLC; MCP Denver Pavilions Member, LLC; MCP DMCBP Phase II Member LLC; MCP EnV Chicago, LLC; MCP Fife Enterprise Member, LLC; MCP Highland Park Lender, LLC; MCP Lodge at Lakecrest, LLC; MCP Magnolia Park Member, LLC; MCP Main Street Village, LLC; MCP Northyards Holdco, LLC; MCP Northyards Master Lessee, LLC; MCP Northyards Owner, LLC; MCP One Westside, LLC; MCP Paragon Point, LLC; MCP Plaza at Legacy, LLC; MCP Property Management , LLC; MCP Seattle Gateway I Member, LLC; MCP Seattle Gateway II Member, LLC; MCP SoCal Industrial Kellwood, LLC; MCP SoCal Industrial-Anaheim, LLC; MCP SoCal Industrial-Bernardo, LLC; MCP SoCal Industrial-Canyon, LLC; MCP SoCal Industrial-Concourse, LLC; MCP SoCal Industrial-Fullerton, LLC; MCP SoCal Industrial-LAX, LLC; MCP SoCal Industrial-Loker, LLC; MCP SoCal Industrial-Ontario, LLC; MCP SoCal Industrial-Springdale, LLC; MCP SoCal Industry-Redondo, LLC; MCP The Palms Doral, LLC; MCP Trimble Campus, LLC; MCP VOA Holdings, LLC; MCP VOA I & III, LLC; MCP VOA II, LLC; MCP Waterford Atrium, LLC; MCPF Acquisition, LLC; MetLife Core Property TRS, LLC; .

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

PART 1 - ORGANIZATIONAL CHART



1 99.997% is held by MetLife Chile Inversiones Limitada and .003% by International Technical and Advisory Services Limited.
2 99.9% is held by MetLife Chile Seguros de Vida S.A. and 0.1% by MetLife Chile Inversiones Limitada.
3 51% of Legal Chile S.A. is owned by MetLife Chile Inversiones Limitada and the remainder by a third party.
4 99% of Legagroup S.A. is owned by Legal Chile S.A. and the remainder by a third party.
5 99.98% of MetLife Chile Seguros Generales, S.A. is owned by MetLife Chile Inversiones Limitada and 0.02% by Inversiones MetLife Holdco Dos Limitada.

6 97.13% of Inversiones MetLife Holdco Tres Limitada is owned by MetLife Chile Inversiones Limitada and 2.87% is owned by Inversiones MetLife Holdco Dos Limitada.
7 42.3815% of AFP Provida S.A. is owned by Inversiones MetLife Holdco Dos Limitada, 42.3815% owned by Inversiones MetLife Holdco Tres Limitada and 10.9224% by MetLife Chile Inversiones Limitada and the remainder is owned by the public
8 99.99% of Provida Internacional S.A. is owned by AFP Provida S.A. and .01% by MetLife Chile Inversiones Limitade.
9 99.9% of AFP Genesis Administradora de Fondos y Fidecomisos S.A. is owned by Provida Internacional S.A. and 0.1% by AFP Provida S.A.

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

PART 1 - ORGANIZATIONAL CHART

1) The voting securities (excluding directors' qualifying shares, if any) of each subsidiary shown on the organizational chart are 100% owned by their respective parent corporation, unless otherwise indicated.

2) The Metropolitan Money Market Pool and MetLife Intermediate Income Pool are pass-through investments pools, of which Metropolitan Life Insurance Company and/or its subsidiaries and/or affiliates are general partners.

3) The MetLife, Inc. organizational chart does not include real estate joint ventures and partnerships of which MetLife, Inc. and/or its subsidiaries is an investment partner. In addition, certain inactive subsidiaries have also been omitted.

4) MetLife Services EEIG is a cost-sharing mechanism used in European Union for European Union-affiliated members.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0241	MetLife	00000	13-4075851	2945824	1099219	NYSE, ISE	MetLife, Inc.	DE	UIP	Board of Directors	Board of Directors		Board of Directors	N	
0241	MetLife	65978	13-5581829	1583845	937834		Metropolitan Life Insurance Company	NY	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-2985998				500 Grant Street GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					500 Grant Street Associates Limited Partnership	CT	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000					500 Grant Street Associates Limited Partnership	CT	NIA	500 Grant Street GP LLC	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	22-3140349				MetLife Retirement Services LLC	NJ	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	63665	43-0285930		728240		General American Life Insurance Company	MO	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	45-2420223				GALIC Holdings LLC	DE	NIA	General American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MLIC CB Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					HPZ Assets LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Alternative Fuels I, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-0800386				CC Holdco Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife Private Equity Holdings, LLC	DE	NIA	MetLife SP Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Euro CL Investments LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					1001 Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					6104 Hollywood, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					The Building at 575 Fifth Avenue Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					The Building at 575 Fifth Retail Holding LLC	DE	NIA	The Building at 575 Fifth Avenue Mezzanine LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					The Building at 575 Fifth Retail Owner LLC	DE	NIA	The Building at 575 Fifth Retail Holding LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8254446				10700 Wilshire, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Sandpiper Cove Associates II, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Mililani Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Mililani Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	5.000	MetLife, Inc.	N	
0241	MetLife	00000					ML North Brand Member	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	84.503	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	General American Life Insurance Company	Ownership	0.603	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	1.616	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	MTL Leasing, LLC	Ownership	13.278	MetLife, Inc.	N	
0241	MetLife	00000	20-3700390				Viridian Miracle Mile, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-1107266				MetLife Canada Solar ULC	CAN	NIA	MetLife Capital, Limited Partnership	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4275534			MetLife Investments Asia Limited (Hong Kong)	HKG	NIA	MetLife Investment Management Holdings (Ireland) Limited	Ownership	100.000	MetLife, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife	00000		4254427			MetLife Investments Limited (UK)	GBR	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	Y	
0241	MetLife	00000		4254427			MetLife Investments Limited (UK)	GBR	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	Y	
0241	MetLife	00000		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	Metropolitan Life Insurance Company	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	23rd Street Investments, Inc.	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000	86-1176467				MEX DF Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LAR Vivienda XVII, S. de. R. L. de C.V.	MEX	NIA	MEX DF Properties, LLC	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000					LAR Vivienda XVII, S. de. R. L. de C.V.	MEX	NIA	Euro CL Investments LLC	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000	55-0891973				Corporate Real Estate Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					WFP 1000 Holding Company GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MSV Irvine Property, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.000	MetLife, Inc.	N	
0241	MetLife	00000					MSV Irvine Property, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	4.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3619870				23rd Street Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					Long Island Solar Farm, LLC	DE	NIA	Brighthouse Renewables Holding, LLC	Ownership	9.610	MetLife, Inc.	N	
0241	MetLife	00000					Long Island Solar Farm, LLC	DE	NIA	MetLife Capital, Limited Partnership	Ownership	90.390	MetLife, Inc.	N	
0241	MetLife	00000	43-1822723	4275507			Missouri Reinsurance, Inc.	CYM	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3237278				MetLife Holdings, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	13-3237275				MetLife Credit Corp.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3237277				MetLife Funding, Inc.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					85 Broad Street Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-5563450				Buford Logistics Center, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Park Tower Member , LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-5505232				Park Tower REIT, Inc.	DE	NIA	MetLife Park Tower Member, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Park Tower JV Member, LLC	DE	NIA	Park Tower REIT, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3170235				Metropolitan Tower Realty Company, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	01-0855028				Midtown Heights, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	95-4656835				Headland-Pacific Palisades, LLC	CA	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	95-4146440				Headland Properties Associates	CA	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	95-4146440				Headland Properties Associates	CA	NIA	Headland-Pacific Palisades, LLC	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	43-6026902				White Oak Royalty Company	OK	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	

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 *
0241	MetLife	00000	30-0777814				Marketplace Residences, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-2853672				MLIC Asset Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Properties Ventures, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	22-2375428				Transmountain Land & Livestock Company	MT	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	34-1650967				Hyatt Legal Plans, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	34-1631590				Hyatt Legal Plans of Florida, Inc.	FL	NIA	Hyatt Legal Plans, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-0226554				MLIC Asset Holdings II LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	30-0756430				El Conquistador MAH II LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0868980				Mansell Office LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	73.028	MetLife, Inc.	N	
0241	MetLife	00000	80-0868980				Mansell Office LLC	DE	NIA	MLIC CB Holdings LLC	Ownership	26.972	MetLife, Inc.	N	
0241	MetLife	00000	80-0869135				Mansell Retail LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	73.028	MetLife, Inc.	N	
0241	MetLife	00000	80-0869135				Mansell Retail LLC	DE	NIA	MLIC CB Holdings LLC	Ownership	26.972	MetLife, Inc.	N	
0241	MetLife	00000					MetLife RC SF Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-3221642				MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	20-3221642				MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8868348				Ashton Judiciary Square, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	90.590	MetLife, Inc.	N	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	9.410	MetLife, Inc.	N	
0241	MetLife	00000	20-3305615				1900 McKinney Properties, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000	20-3305615				1900 McKinney Properties, LP	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000	13-4047186				MetLife Tower Resources Group, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	75-2085469				Para-Met Plaza Associates	FL	NIA	Metropolitan Life Insurance Company	Ownership	75.000	MetLife, Inc.	N	
0241	MetLife	00000	75-2085469				Para-Met Plaza Associates	FL	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	25.000	MetLife, Inc.	N	
0241	MetLife	00000					Housing Fund Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0405155				MTC Fund I, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	N	
0241	MetLife	00000					MTC Fund II, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	N	
0241	MetLife	00000	14-2013939				MTC Fund III, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	N	
0241	MetLife	00000	13-4078322				334 Madison Euro Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000		4254454			St. James Fleet Investments Two Limited	CYM	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000		4254472			Park Twenty Three Investments Company (UK)	GBR	NIA	St. James Fleet Investments Two Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4254481			Convent Station Euro Investments Four Company (UK)	GBR	NIA	Park Twenty Three Investments Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4254520			OMI MLIC Investments Limited	CYM	NIA	Convent Station Euro Investments Four Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3608641				ML Swan Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3589015				ML Swan GP, LLC	DE	NIA	ML Swan Mezz, LLC	Ownership	100.000	MetLife, Inc.	N	

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 *
0241	MetLife	00000	46-3616798				ML Dolphin Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3593573				ML Dolphin GP, LLC	DE	NIA	ML Dolphin Mezz, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Haskell East Village, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	83.100	MetLife, Inc.	N	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	16.900	MetLife, Inc.	N	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.122	MetLife, Inc.	N	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	4.878	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife SP Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0821598				Oconee Hotel Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0823015				Oconee Land Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0823413				Oconee Land Development Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	90-0853553				Oconee Golf Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	37-1694299				Oconee Marina Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					1201 TAB Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.900	MetLife, Inc.	N	
0241	MetLife	00000					MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	3.100	MetLife, Inc.	N	
0241	MetLife	00000					MetLife LHH Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife LHH Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	20-1035937				Riverway Residential, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000	20-1035937				Riverway Residential, LP	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					1925 WJC Owner, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-1762232				Boulevard Residential, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Ontario Street Member, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	94.600	MetLife, Inc.	N	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	5.400	MetLife, Inc.	N	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	98.970	MetLife, Inc.	N	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.030	MetLife, Inc.	N	
0241	MetLife	00000					ML-AI MetLife Member 3, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife ConSquare Member, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife Member Solaire, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	81-0770888				MetLife Treat Towers Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4133357				ML Bridgeside Apartments, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Camino Ramon Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Camino Ramon Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4255167				ML Terraces, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	

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0241	MetLife	00000					MetLife CB W/A, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-1970965				ML New River Village III, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife 1007 Stewart, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Chestnut Flats Wind, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife 425 MKT Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4229772				MetLife THR Investor, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife OFC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-1256270				MetLife OBS Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife FM Hotel Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Holdings (U.S.) LLC	DE	NIA	MetLife FM Hotel Member, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHC Holdings (U.S.) LLC	DE	NIA	LHCW Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Hotel Holding (U.S.) LLC	DE	NIA	LHC Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Hotel Holding (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Hotel Operating Company (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife HCMJV 1 GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.199	MetLife, Inc.	N	
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	4.801	MetLife, Inc.	N	
0241	MetLife	00000	13-3759652	3166279			MetLife International Holdings, LLC	DE	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3953333	3166372			Natiloportem Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX	NIA	Natiloportem Holdings, LLC	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000		3373705			MLA Comercial, S.A. de C.V. (Mexico)	MEX	NIA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		3373705			MLA Comercial, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000		3373714			MLA Servicios S.A. de C.V. (Mexico)	MEX	NIA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		3373714			MLA Servicios S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company I GmbH (Swiss)	Ownership		MetLife, Inc.	N	

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0241	MetLife	00000		4254995			Fundacion MetLife Mexico, A.C.	MEX	NIA	MM Global Operations Support Center, S.A. de C.V., S.A. de C.V.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	66.662	MetLife, Inc.	N	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife Worldwide Holdings, LLC	Ownership	33.337	MetLife, Inc.	N	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4191616			MetLife Ireland Holdings One Limited	IRL	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX	NIA	MetLife Ireland Holdings One Limited	Ownership	98.900	MetLife, Inc.	N	
0241	MetLife	00000		4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX	NIA	MetLife International Limited, LLC	Ownership	1.100	MetLife, Inc.	N	
0241	MetLife	00000	13-3047691				Metropolitan Global Management, LLC	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	99.700	MetLife, Inc.	N	
0241	MetLife	00000	13-3047691				Metropolitan Global Management, LLC	IRL	NIA	MetLife International Holdings, LLC	Ownership	0.300	MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico Holding S. de R.L. de C.V.	MEX	IA	Metropolitan Global Management , LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico Holding S. de R.L. de C.V.	MEX	IA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership		MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico S.A.	MEX	IA	Metropolitan Global Management , LLC	Ownership	99.050	MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	0.950	MetLife, Inc.	N	
0241	MetLife	00000		4255291			MetLife Afore, S.A. de C.V. (Mexico)	MEX	IA	MetLife Mexico S.A.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4255291			MetLife Afore, S.A. de C.V. (Mexico)	MEX	IA	MetLife Pensiones S.A.	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000		4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000		4255303			MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4255303			MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000		4255415			Met1 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4255415			Met1 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000		4255844			Met2 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4255844			Met2 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000		4255394			Met3 SIEFORE Basica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4255394			Met3 SIEFORE Basica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	N	

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0241	MetLife	00000		4255385			Met4 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4255385			Met4 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000		4255376			Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4255376			Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000		3165795			MetLife Pensiones Mexico S.A.	MEX	IA	Metropolitan Global Management , LLC	Ownership	97.513	MetLife, Inc.	N	
0241	MetLife	00000		3165795			MetLife Pensiones Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	2.488	MetLife, Inc.	N	
0241	MetLife	00000		3267390			MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	Metropolitan Global Management , LLC	Ownership	98.000	MetLife, Inc.	N	
0241	MetLife	00000		3267390			MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife International Holdings, LLC	Ownership	2.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5420018	3166288			MetLife Insurance Company of Korea, Limited	KOR	IA	MetLife Mexico S.A.	Ownership	14.640	MetLife, Inc.	N	
0241	MetLife	00000	AA-5420018	3166288			MetLife Insurance Company of Korea, Limited	KOR	IA	Metropolitan Global Management , LLC	Ownership	85.360	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Financial Services, Co., Ltd. (South Korea)	KOR	NIA	MetLife Insurance Company of Korea, Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4200880			MetLife Ireland Treasury d.a.c.	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-1930041	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c.	Ownership	91.165	MetLife, Inc.	N	
0241	MetLife	00000	AA-1930041	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	8.835	MetLife, Inc.	N	
0241	MetLife	00000					The Direct Call Center PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4239358			MetLife Investments PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4239367			MetLife Insurance and Investment Trust (Australia)	AUS	NIA	MetLife Investments PTY Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		1173732			MetLife General Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International Limited, LLC (DE)	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					AmMetLife Insurance Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000					MAXIS GBN S.A.S.	FRA	NIA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5480033				AmMetLife Takaful Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Asia Limited (Hong Kong)	HKG	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000	20-5894439	3373639			MetLife Global, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	

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0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife International Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife, Inc.	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130012	1641857			MetLife Seguros S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	95.524	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130012	1641857			MetLife Seguros S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	2.675	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130012	4251145			MetLife Seguros S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	1.801	MetLife, Inc.	N	
0241	MetLife	00000		2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.460	MetLife, Inc.	N	
0241	MetLife	00000		2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	4.540	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Compania Inversora MetLife S.A.	Ownership	18.870	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros S.A.	Ownership	79.880	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	0.990	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros de Retiro S.A.	Ownership	0.260	MetLife, Inc.	N	
0241	MetLife	00000	06-1597037	2985727			MetLife Worldwide Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5324104	3144558			MetLife Limited (Hong Kong)	HKG	IA	MetLife Worldwide Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					BIDV MetLife Life Insurance Limited Liability Company	VNM	IA	MetLife Limited (Hong Kong)	Ownership	60.000	MetLife, Inc.	N	
0241	MetLife	00000		2704610			Best Market S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.000	MetLife, Inc.	N	
0241	MetLife	00000		2704610			Best Market S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	5.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5344102	3166411			PNB MetLife India Insurance Company Limited	IND	IA	MetLife International Holdings, LLC	Ownership	26.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130046	1388303			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	96.890	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130046	1388303			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	3.110	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130046	4321758			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		3373648			MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3373648			MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	26298	13-2725441	3219728			Metropolitan Property and Casualty Insurance Company	RI	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	39950	22-2342710				Metropolitan General Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	40169	05-0393243				Metropolitan Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	

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 *
0241	MetLife	25321	23-1903575				Metropolitan Direct Property and Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	22926	36-1022580				Economy Fire & Casualty Company	IL	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	38067	36-3027848				Economy Preferred Insurance Company	IL	IA	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	40649	36-3105737				Economy Premier Assurance Company	IL	IA	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	95-3003951				MetLife Auto & Home Insurance Agency, Inc.	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	34339	13-2915260				Metropolitan Group Property and Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	05-0476998				Metropolitan Lloyds, Inc.	TX	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	13938	75-2483187				Metropolitan Lloyds Insurance Company of Texas	TX	IA	Metropolitan Lloyds, Inc.	Attorney-in-fact		MetLife, Inc.	N	
0241	MetLife	87726	06-0566090	1546103	733076		Brighthouse Life Insurance Company	DE	RE	Brighthouse Holdings, LLC	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	13-2862391				Brighthouse Securities, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	91626	04-2708937		1030011		New England Life Insurance Company	MA	IA	Brighthouse Holdings, LLC	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	04-3240897	4288440	1071039		Brighthouse Investment Advisers, LLC	MA	NIA	Brighthouse Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	81-3094008				Brighthouse Services, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-4161401				ML 1065 Hotel, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Brighthouse Renewables Holding, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Greater Sandhill I, LLC	DE	NIA	Brighthouse Renewables Holding, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	01-0893117				Brighthouse Connecticut Properties Ventures, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	06-1576470				One Financial Place Corporation	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Sino-US United MetLife Insurance Co. Ltd.	CHN	IA	Metropolitan Life Insurance Company	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000					Euro TI Investments LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3156033		937869		Brighthouse Assignment Company	CT	NIA	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0224429				Daniel/Brighthouse Midtown Limited Liability Company	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0301826				1075 Peachtree, LLC	DE	NIA	Daniel/Brighthouse Midtown Limited Liability Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-0227067				TLA Holdings II LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-1320082				TLA Holdings III LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					TIC European Real Estate LP, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	74-3261395				TLA Holdings LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	51-0099394				The Prospect Company	DE	NIA	TLA Holdings LLC	Ownership	100.000	MetLife, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	16073	81-4750360				Brighthouse Reinsurance Company of Delaware (DE)	DE	IA	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Euro TL Investments LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-4153151				MetLife Canadian Property Ventures LLC	NY	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Property Ventures Canada ULC	CAN	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	97136	13-3114906	3219773			Metropolitan Tower Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife						MetLife Assignment Company, Inc (DE)	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000					EntreCap Real Estate II, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Dix-Huit LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO X Holdings LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Ten Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Ten Limited Partnership	CT	NIA	PREFCO X Holdings LLC	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Vingt LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	PREFCO Vingt LLC	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					Plaza Drive Properties, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MTL Leasing, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO IX Realty LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO XIV Holdings LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	MTL Leasing, LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	PREFCO XIV Holdings LLC	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					1320 Venture LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3114906				1320 GP LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 Venture LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 GP LLC	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	MetLife, Inc.	Ownership	72.351	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.767	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	American Life Insurance Company	Ownership	24.882	MetLife, Inc.	N	
0241	MetLife	00000	AA-2280000	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.997	MetLife, Inc.	N	
0241	MetLife	00000	AA-2280000	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.003	MetLife, Inc.	N	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	97.130	MetLife, Inc.	N	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.870	MetLife, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	10.922	MetLife, Inc.	N	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Tres Limitada	Ownership	42.382	MetLife, Inc.	N	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	42.382	MetLife, Inc.	N	
0241	MetLife	00000		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Seguros de Vida S.A.	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000		4255086			Legal Chile S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	51.000	MetLife, Inc.	N	
0241	MetLife	00000		4255095			Legagroup S.A. (Chile)	CHL	NIA	Legal Chile S.A. (Chile)	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	AFP Provida S.A.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	Provida Internacional S.A.	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	AFP Provida S.A.	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.980	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	Inversiones MetLife Holdco Dos Limitada	Ownership	0.020	MetLife, Inc.	N	
0241	MetLife	00000	52-1528581	3921834	727303		SafeGuard Health Enterprises, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	95747	93-0864866		6324		SafeGuard Health Plans, Inc. (NV)	NV	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	14170	33-0733552		6324		MetLife Health Plans, Inc.	NJ	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	95-2879515		6324		SafeGuard Health Plans, Inc. (CA)	CA	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	79014	33-0515751		6324		SafeHealth Life Insurance Company	CA	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	52009	65-0073323		6324		SafeGuard Health Plans, Inc. (FL)	FL	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	95051	75-2046497		6324		SafeGuard Health Plans, Inc. (TX)	TX	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-1099650				MetLife Global Benefits, Ltd.	CYM	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	36-3665871	3165900			Cova Life Management Company	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3817825			MetLife Services and Solutions, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3818523			MetLife Solutions Pte. Ltd.	SGP	NIA	MetLife Services and Solutions, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		3818541			MetLife Services East Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		3818541			MetLife Services East Private Limited	IND	NIA	Natiloportem Holdings, LLC	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000	22-3805708	3302488			Newbury Insurance Company, Limited	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	60992	13-3690700	3302479	1167609		Brighthouse Life Insurance Company of NY	NY	IA	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3179826	3219782			Enterprise General Insurance Agency, Inc.	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	

Statement as of June 30, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	13626...	20-5819518..	3921870			MetLife Reinsurance Company of Charleston	SC	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...	26-6122204..	4254959			MetLife Capital Trust IV	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...	27-0858844..	4278786			MetLife Home Loans LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...	75-2417735..	2602211			Federal Flood Certification LLC	TX	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...	55-0790010..	3165807			MetLife Group, Inc.	NY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...		4242086			MetLife Standby I, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...		3576355			MetLife Investment Advisors, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...					MLIA SBAF Manager, LLC (DE)	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...	20-4607161..				MetLife European Holdings, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...					MetLife Core Property Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...	80-0946518..				MetLife Core Property Fund, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	20.060	MetLife, Inc.	N	
0241	MetLife	00000...	80-0946518..				MetLife Core Property Fund, LP	DE	NIA	Metropolitan Life Insurance Company (on behalf of Sep Acct 746)	Ownership	3.240	MetLife, Inc.	N	
0241	MetLife	00000...	80-0946518..				MetLife Core Property Fund, LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	2.910	MetLife, Inc.	N	
0241	MetLife	00000...	80-0946518..				MetLife Core Property Fund, LP	DE	NIA	General American Life Insurance Company	Ownership	0.070	MetLife, Inc.	N	
0241	MetLife	00000...	80-0946518..				MetLife Core Property Fund, LP	DE	NIA	Brighthouse Life Insurance Company	Ownership	0.140	MetLife, Inc.	N	
0241	MetLife	00000...	80-0947139..				MetLife Core Property REIT, LLC	DE	NIA	MetLife Core Property Fund, LP	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...	46-3934926..				MetLife Core Property Holdings, LLC	DE	NIA	MetLife Core Property REIT, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...					MCP Property Management LLC (DE)	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...	13-4075851..				MetLife Commercial Mortgage Income Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...	47-2630137..				MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	30.090	MetLife, Inc.	N	
0241	MetLife	00000...	47-2630137..				MetLife Commercial Mortgage Income Fund LP	DE	NIA	Brighthouse Life Insurance Company	Ownership	10.030	MetLife, Inc.	N	
0241	MetLife	00000...	47-2630137..				MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	4.930	MetLife, Inc.	N	
0241	MetLife	00000...	47-2630137..				MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Limited	Ownership	3.380	MetLife, Inc.	N	
0241	MetLife	00000...	47-2630137..				MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.680	MetLife, Inc.	N	
0241	MetLife	00000...	47-2688528..				MetLife Commercial Mortgage REIT, LLC	DE	NIA	MetLife Commercial Mortgage Income Fund, LP	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...	47-2703778..				MetLife Commercial MortgageOriginator, LLC	DE	NIA	MetLife Commercial Mortgage REIT, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...	47-5495603..				MCMIF Holdco I, LLC	DE	NIA	MetLife Commercial MortgageOriginator, LLC.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000...					MetLife International PE Fund I, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	92.593	MetLife, Inc.	N	

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 *
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.576	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.716	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	4.115	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Alternatives GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.220	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	9.470	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.290	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Alternatives GP, LLC	Ownership	0.020	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.540	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.770	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	2.100	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.590	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.930	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	7.910	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.550	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.610	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.700	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	3.790	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund IV, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	1.510	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Loan Asset Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4140926				MIM Property Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	13092	26-1511401	4300892			MetLife Reinsurance Company of Vermont	VT	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	62634	51-0104167	4255107			Delaware American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-1206753				MetLife Consumer Services, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Brighthouse Financial, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Brighthouse Holdings, LLC	DE	UDP	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Insurance Brokerage, Inc.	NY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	60690	98-0000065	4247326			American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-1580066				MetLife Insurance K.K. (Japan)	JPN	IA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255330			Communication One Kabushiki Kaisha (Japan)	JPN	NIA	MetLife Insurance K.K. (Japan)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4250018			MetLife Life Insurance Company (Egypt)	EGY	IA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	84.125	MetLife, Inc.	N	
0241	MetLife	00000	AA-1860015				MetLife Emeklilik ve Hayat A.S. (Turkey)	TUR	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.980	MetLife, Inc.	N	

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0241	MetLife	00000					MetLife Life Insurance S.A. (Greece)	GRC	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255349			MetLife Mutual Fund Company (Greece)	GRC	NIA	MetLife Life Insurance Company S.A.	Ownership	90.000	MetLife, Inc.	N	
0241	MetLife	00000		4304032			International Investment Holding Company Limited (Russia)	RUS	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					UBB-MetLife Zhivotozastrahovatelno Drujestvo AD (Bulgaria)	BGR	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	40.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife American International Group and Arab National Bank Cooperative Insurance Company	SAU	IA	American Life Insurance Company	Ownership	30.000	MetLife, Inc.	N	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	Borderland Investments Limited (USA-Delaware)	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Innovation Centre Limited	IRL	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000	51-0205283				International Technical and Advisory Services Limited (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	02-0649743				Borderland Investments Limited (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					ALICO Hellas Single Member Limited Liability Company (Greece)	GRC	NIA	Borderland Investments Limited (USA-Delaware)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Asset Management Corp. (Japan)	JPN	NIA	ALICO Operations, LLC (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4249311			MetLife Mas, S.A. de C.V (Mexico)	MEX	IA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4249311			MetLife Mas, S.A. de C.V (Mexico)	MEX	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		4251293			MetLife Seguros S.A. (Uruguay)	URY	IA	ALICO Operations, LLC (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	90.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	10.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	Borderland Investments Limited (USA-Delaware)	Ownership		MetLife, Inc.	N	

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0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000	13-3912049				ALICO Properties, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	51.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3919049				Global Properties, Inc. (USA-Delaware)	DE	NIA	ALICO Properties, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Global Holding Company I GmbH (Swiss)	CHE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Global Holding Company II GmbH (Swiss)	CHE	NIA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Investment Management Holdings (Ireland) Limited	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	LUX	NIA	MetLife Investment Management Holdings (Ireland) Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	30-0615846				ALICO Operations, LLC (DE)	DE	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife EU Holding Company Limited (Ireland)	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-0552186	4249302			ALICO European Holding Limited (Ireland)	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-1780108				MetLife Europe d.a.c.	IRL	IA	International Technical Advisory Services Limited	Ownership		MetLife, Inc.	N	
0241	MetLife	00000	AA-1780108				MetLife Europe d.a.c.	IRL	IA	American Life Insurance Company	Ownership	3.997	MetLife, Inc.	N	
0241	MetLife	00000	AA-1780108				MetLife Europe d.a.c.	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	96.003	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Services EOOD (Bulgaria)	BGR	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Pension Trustees Limited (UK)	GBR	NIA	MetLife Europe d.a.c.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255367			First American-Hungarian Insurance Agency Limited (Hungary)	HUN	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4258407			MetLife Solutions S.A.S. (France)	FRA	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Asia Holding Company Pte. Ltd.	SGP	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Innovation Centre Pte. Ltd	SGP	NIA	MetLife Asia Holding Company Pte. Ltd.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Reinsurance Company of Bermuda Ltd.	BMU	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Investment Management Limited (UK)	GBR	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	

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0241	MetLife	00000		4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.984	MetLife, Inc.	N	
0241	MetLife	00000		4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU	IA	MetLife Services Sp. z o.o	Ownership	0.016	MetLife, Inc.	N	
0241	MetLife	00000		4249469			ZAO Master D (Russia)	RUS	NIA	ALICO European Holding Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4249991			Joint Stock Company MetLife Insurance Company (Russia)	RUS	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	49.000	MetLife, Inc.	N	
0241	MetLife	00000		4249991			Joint Stock Company MetLife Insurance Company (Russia)	RUS	IA	ZAO Master D (Russia)	Ownership	51.000	MetLife, Inc.	N	
0241	MetLife	00000		4255198			MetLife Slovakia s.r.o.	SVK	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.956	MetLife, Inc.	N	
0241	MetLife	00000		4255198			MetLife Slovakia s.r.o.	SVK	NIA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.044	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Services Cyprus Ltd.	CYP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Hellenic Alico Life Insurance Company Ltd. (Cyprus)	CYP	IA	MetLife Services Cyprus Ltd.	Ownership	27.500	MetLife, Inc.	N	
0241	MetLife	00000		4247335			MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	POL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255264			MetLife Services Sp. z o.o	POL	NIA	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4251154			MetLife Powszechne Towarzystwo Emerytalne (Poland)	POL	IA	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-9640009	4255255			MetLife Towarzystwo Funduszy Inwestycyjnych S.A.	POL	NIA	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4258331			Agenvita S.r.l. (Italy)	ITA	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Services, Sociedad Limitada (Spain)	ESP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		2981224			MetLife Insurance Limited (U.K.)	GBR	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Europe Insurance d.a.c	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	93.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Europe Insurance d.a.c	IRL	IA	American Life Insurance Company	Ownership	7.000	MetLife, Inc.	N	
0241	MetLife	00000		4189864			MetLife Europe Services Limited (Ireland)	IRL	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	

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0241	MetLife	00000	95-3947585	3166064			MetLife Investors Group, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	43-1906210	3373563	1130412		MetLife Investments Securities LLC (DE)	DE	NIA	MetLife Investors Group, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Investors Distribution Company	MO	NIA	MetLife Investors Group, LLC	Ownership	100.000	MetLife, Inc.	N	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Question	Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	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

Explanations:

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

Bar Code:

87726201749000002

87726201736500002

87726201744500002

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87726201744800002

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Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Derivative instruments expense payable	19,390,595	20,771,211
2505. Derivatives futures payable	2,285,587	32,908
2597. Summary of remaining write-ins for Line 25	21,676,182	20,804,119

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Reinsurance recapture fee income	3,500,000	297,232,123	339,625,692
08.305. Miscellaneous	7,782	4,269,602	3,972,334
08.306. Amortization of deferred gains	0	8,411,383	17,049,346
08.397. Summary of remaining write-ins for Line 8.3	3,507,782	309,913,108	360,647,372

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Ceded rider benefits	16,904,334	14,654,708	33,816,028
2705. Other deductions	3,524,025	(579,484)	(748,122)
2706. Rider benefit payments	2,523,568	0	0
2707. Reinsurance related IMR adjustment	0	154,969,722	154,969,722
2708. Transfer of reinsurance reserves upon novation	0	0	13,198,662
2709. VODA amortization expense	0	8,333,677	12,500,515
2797. Summary of remaining write-ins for Line 27	22,951,927	177,378,623	213,736,805

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	0	37,223,097
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	63,337	199,000
2.2 Additional investment made after acquisition		183,178
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		6,533,569
5. Deduct amounts received on disposals		43,662,457
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation		476,387
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	63,337	0
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	63,337	0

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	8,461,658,030	6,973,466,274
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	765,230,616	2,932,865,846
2.2 Additional investment made after acquisition	46,092,326	24,770,156
3. Capitalized deferred interest and other		
4. Accrual of discount	3,930,993	6,373,658
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(946,882)	8,199,966
7. Deduct amounts received on disposals	303,810,387	1,456,900,328
8. Deduct amortization of premium and mortgage interest points and commitment fees	366,667	5,436,253
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	10,254,209	(21,477,822)
10. Deduct current year's other-than-temporary impairment recognized	289,606	203,467
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	8,981,752,632	8,461,658,030
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	8,981,752,632	8,461,658,030
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	8,981,752,632	8,461,658,030

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,407,729,812	2,988,249,603
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	12,460,224	217,881,435
2.2 Additional investment made after acquisition	194,571,287	283,650,346
3. Capitalized deferred interest and other		
4. Accrual of discount	19,989	344,481
5. Unrealized valuation increase (decrease)	5,132,232	45,776,165
6. Total gain (loss) on disposals	113,387,655	80,756,628
7. Deduct amounts received on disposals	469,959,220	1,124,089,762
8. Deduct amortization of premium and depreciation	1,924,439	3,694,548
9. Total foreign exchange change in book/adjusted carrying value	2,467,043	2,905,810
10. Deduct current year's other-than-temporary impairment recognized	22,034,715	84,050,346
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,241,849,868	2,407,729,812
12. Deduct total nonadmitted amounts	22,384,861	243,066,778
13. Statement value at end of current period (Line 11 minus Line 12)	2,219,465,007	2,164,663,034

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	44,424,443,737	46,754,762,327
2. Cost of bonds and stocks acquired	6,845,446,076	36,200,387,520
3. Accrual of discount	159,839,269	300,392,185
4. Unrealized valuation increase (decrease)	21,778,305	11,777,744
5. Total gain (loss) on disposals	(29,257,850)	45,286,789
6. Deduct consideration for bonds and stocks disposed of	6,834,919,857	38,657,319,604
7. Deduct amortization of premium	43,645,471	98,593,854
8. Total foreign exchange change in book/adjusted carrying value	100,460,412	(112,152,750)
9. Deduct current year's other-than-temporary impairment recognized	1,774,751	20,096,620
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	44,642,369,870	44,424,443,737
11. Deduct total nonadmitted amounts	3,341,610	3,341,707
12. Statement value at end of current period (Line 10 minus Line 11)	44,639,028,260	44,421,102,030

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)	32,820,072,787	15,363,861,569	14,248,737,855	155,946,277	32,820,072,787	34,091,142,778		33,221,591,490
2. NAIC 2 (a)	9,975,395,196	282,347,022	321,796,083	(74,470,201)	9,975,395,196	9,861,475,934		10,254,178,212
3. NAIC 3 (a)	1,960,335,583	229,335,079	252,463,310	32,127,391	1,960,335,583	1,969,334,743		1,994,533,515
4. NAIC 4 (a)	645,261,453	95,515,305	122,307,681	12,469,080	645,261,453	630,938,157		673,823,436
5. NAIC 5 (a)	72,339,593	3,132,974	2,277,552	6,126,899	72,339,593	79,321,914		84,357,369
6. NAIC 6 (a)	4,174,622	26,995	31,922	(439,686)	4,174,622	3,730,009		12,201,922
7. Total Bonds	45,477,579,234	15,974,218,944	14,947,614,403	131,759,760	45,477,579,234	46,635,943,535	0	46,240,685,945
PREFERRED STOCK								
8. NAIC 1	48,465,788				48,465,788	48,465,788		48,465,788
9. NAIC 2	158,829,415		9,290,880		158,829,415	149,538,535		159,316,032
10. NAIC 3	3,098,880				3,098,880	3,098,880		3,098,880
11. NAIC 4	839,958			(839,958)	839,958	0		
12. NAIC 5						0		
13. NAIC 6	1			839,958	1	839,959		1
14. Total Preferred Stock	211,234,042	0	9,290,880	0	211,234,042	201,943,162	0	210,880,701
15. Total Bonds and Preferred Stock	45,688,813,276	15,974,218,944	14,956,905,283	131,759,760	45,688,813,276	46,837,886,697	0	46,451,566,646

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....2,527,007,756; NAIC 2 $.....18,500,099; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	1,170,394,276	XXX	1,168,401,033	2,479,681	

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	746,734,938	1,622,008,798
2. Cost of short-term investments acquired	2,422,703,255	9,006,581,743
3. Accrual of discount	3,798,171	10,083,597
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(34,578,635)	239,814
6. Deduct consideration received on disposals	2,009,729,147	9,848,452,964
7. Deduct amortization of premium	171,193	2,089,163
8. Total foreign exchange change in book/adjusted carrying value	41,636,887	(41,636,887)
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,170,394,276	746,734,938
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,170,394,276	746,734,938

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	(575,129,874)
2.	Cost paid/(consideration received) on additions	1,181,179,975
3.	Unrealized valuation increase/(decrease)	(540,656,133)
4.	Total gain (loss) on termination recognized	(565,161,390)
5.	Considerations received/(paid) on terminations	153,050,655
6.	Amortization	(2,074,988)
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	(155,585,364)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(810,478,429)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(810,478,429)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	35,203,874			
3.14	Section 1, Column 18, prior year	(5,712,159)	40,916,033	40,916,033	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	35,203,874			
3.24	Section 1, Column 19, prior year	(5,712,159)	40,916,033	40,916,033	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		632,520,310		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	632,520,310	632,520,310		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation al or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
12521*AA3...	CDT30-100_MET_2017A........................	1Z..............	..100,000,000	48,049,353	48,185,171	05/22/2017	12/20/2020	CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-361991	-	.........(126,795)	912810 RN 0	TREASURY BOND................................	1................	48,049,353	48,311,966
12521*AA3...	CDT30-100_MET_2017A........................	1Z..............	....	57,197,215	70,377,969	....	....	CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-361991	....	....	912833 7Q 7	TREASURY STRIP (INT)........................	1................	57,197,215	70,377,969
78307AS@3.	RUSSIAN FEDERATION........................	2Z..............	25,000,000	13,361,190	18,497,704	03/31/2017	06/20/2022	RUSSIAN FEDERATION Credit Default Swap ; 2017-RCDS-356905	.........(736,286)	.........(796,039)	912803 CX 9	TREASURY STRIP (PRIN)......................	1................	14,097,477	19,293,743
78307AS@3.	RUSSIAN FEDERATION........................	2Z..............	....	15,322,920	22,277,637	....	....	RUSSIAN FEDERATION Credit Default Swap ; 2017-RCDS-356905	....	....	912803 DK 6	TREASURY STRIP (PRIN)......................	1................	15,322,920	22,277,637
12518*RB8...	CDX.NA.IG.28..	2Z..............	..120,000,000	43,157,940	64,888,476	03/28/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356448	1,851,919	2,246,199	912803 CX 9	TREASURY STRIP (PRIN)......................	1................	41,306,021	62,642,277
12518*RB8...	CDX.NA.IG.28..	2Z..............	....	28,369,449	39,684,492	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356448	....	....	912803 DJ 9	TREASURY STRIP (PRIN)......................	1................	28,369,449	39,684,492
12518*RB8...	CDX.NA.IG.28..	2Z..............	....	24,782,344	35,181,412	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356448	....	....	912803 DM 2	TREASURY STRIP (PRIN)......................	1................	24,782,344	35,181,412
12518*RB8...	CDX.NA.IG.28..	2Z..............	....	33,085,772	36,842,856	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356448	....	....	912803 EA 7	TREASURY STRIP (PRIN)......................	1................	33,085,772	36,842,856
12518*QT0...	CDX.NA.IG.28..	2Z..............	..120,000,000	22,822,302	22,740,263	03/28/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356366	1,840,571	2,246,199	3137AR M2 9	FHLMC_4057A-ZB................................	1................	20,981,730	20,494,064
12518*QT0...	CDX.NA.IG.28..	2Z..............	....	30,334,146	42,939,791	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356366	....	....	912803 DJ 9	TREASURY STRIP (PRIN)......................	1................	30,334,146	42,939,791
12518*QT0...	CDX.NA.IG.28..	2Z..............	....	8,087,984	11,351,605	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356366	....	....	912803 DK 6	TREASURY STRIP (PRIN)......................	1................	8,087,984	11,351,605
12518*QT0...	CDX.NA.IG.28..	2Z..............	....	21,137,170	29,925,538	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356366	....	....	912803 DM 2	TREASURY STRIP (PRIN)......................	1................	21,137,170	29,925,538
12518*QT0...	CDX.NA.IG.28..	2Z..............	....	23,188,938	25,275,392	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356366	....	....	912803 DP 5	TREASURY STRIP (PRIN)......................	1................	23,188,938	25,275,392
12518*QT0...	CDX.NA.IG.28..	2Z..............	....	24,210,664	27,920,162	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356366	....	....	912803 EA 7	TREASURY STRIP (PRIN)......................	1................	24,210,664	27,920,162
12518*QS2...	CDX.NA.IG.28..	2Z..............	..116,000,000	59,380,719	89,080,701	03/27/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356229	1,735,114	2,171,326	912803 CX 9	TREASURY STRIP (PRIN)......................	1................	57,645,605	86,909,375
12518*QS2...	CDX.NA.IG.28..	2Z..............	....	20,211,621	30,241,467	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356229	....	....	912803 DM 2	TREASURY STRIP (PRIN)......................	1................	20,211,621	30,241,467
12518*QS2...	CDX.NA.IG.28..	2Z..............	....	13,006,880	13,910,749	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356229	....	....	912810 QY 7	TREASURY BOND................................	1................	13,006,880	13,910,749
12518*QS2...	CDX.NA.IG.28..	2Z..............	....	52,040,374	52,555,909	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356229	....	....	912828 K7 4	TREASURY NOTE................................	1................	52,040,374	52,555,909
12518*QC7...	CDX.NA.IG.28..	2Z..............	50,000,000	18,753,534	28,556,490	03/24/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356032	775,863	935,916	912803 DK 6	TREASURY STRIP (PRIN)......................	1................	17,977,671	27,620,574

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 al or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*QC7	CDX.NA.IG.28	2Z		38,530,979	58,327,543			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356032			912803 DM 2	TREASURY STRIP (PRIN)	1	38,530,979	58,327,543
12518*QC7	CDX.NA.IG.28	2Z		6,003,210	6,420,383			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356032			912810 QY 7	TREASURY BOND	1	6,003,210	6,420,383
12518*QC7	CDX.NA.IG.28	2Z		4,001,151	4,426,947			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356032			912810 RH 3	TREASURY BOND	1	4,001,151	4,426,947
12518*QA1	CDX.NA.IG.28	2Z	50,000,000	3,790,095	5,521,056	03/23/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355873	752,347	935,916	912803 DM 2	TREASURY STRIP (PRIN)	1	3,037,748	4,585,139
12518*QA1	CDX.NA.IG.28	2Z		44,271,891	50,961,718			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355873			912803 EA 7	TREASURY STRIP (PRIN)	1	44,271,891	50,961,718
12518*QA1	CDX.NA.IG.28	2Z		5,055,444	6,220,441			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355873			912833 7Q 7	TREASURY STRIP (INT)	1	5,055,444	6,220,441
12518*QJ2	CDX.NA.IG.28.10Y	2Z	25,000,000	10,766,758	11,900,849	03/22/2017	06/20/2027	CDX.NA.IG.28.10Y Credit Default Swap ; 2017-RCDS-355651	(238,683)	(134,760)	912810 RH 3	TREASURY BOND	1	11,005,441	12,035,609
12518*QJ2	CDX.NA.IG.28.10Y	2Z		14,348,246	20,114,367			CDX.NA.IG.28.10Y Credit Default Swap ; 2017-RCDS-355651			912833 Y4 6	TREASURY STRIP (INT)	1	14,348,246	20,114,367
12518*QP8	CDX.NA.IG.28	2Z	155,000,000	10,649,963	11,259,939	03/21/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454	2,285,648	2,901,341	3132QS B6 4	FHLMC GOLD 30YR	1	8,364,315	8,358,598
12518*QP8	CDX.NA.IG.28	2Z		8,937,738	11,142,387			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454			880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	8,937,738	11,142,387
12518*QP8	CDX.NA.IG.28	2Z		47,563,754	71,730,058			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454			912803 CX 9	TREASURY STRIP (PRIN)	1	47,563,754	71,730,058
12518*QP8	CDX.NA.IG.28	2Z		37,441,908	53,109,375			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454			912803 DJ 9	TREASURY STRIP (PRIN)	1	37,441,908	53,109,375
12518*QP8	CDX.NA.IG.28	2Z		17,743,600	24,326,219			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454			912803 DM 2	TREASURY STRIP (PRIN)	1	17,743,600	24,326,219
12518*QP8	CDX.NA.IG.28	2Z		18,195,433	26,432,434			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454			912803 DP 5	TREASURY STRIP (PRIN)	1	18,195,433	26,432,434
12518*QP8	CDX.NA.IG.28	2Z		26,355,337	29,508,984			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454			912803 EJ 8	TREASURY STRIP (PRIN)	1	26,355,337	29,508,984
12518*QG5	CDX.NA.IG.28.10Y	2Z	25,000,000	26,504,603	29,953,635	03/21/2017	06/20/2027	CDX.NA.IG.28.10Y Credit Default Swap ; 2017-RCDS-355443	(156,187)	(134,760)	912810 RH 3	TREASURY BOND	1	26,660,790	30,088,395
12518*PW4	CDX.NA.IG.28	2Z	155,000,000	5,115,098	6,667,903	03/21/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	2,245,462	2,901,341	31358D DS 0	FNMA	1	2,869,637	3,766,562
12518*PW4	CDX.NA.IG.28	2Z		7,657,673	8,812,255			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			31394B AL 8	FNMA_04-86-ZA	1	7,657,673	8,812,255
12518*PW4	CDX.NA.IG.28	2Z		16,210,855	18,233,848			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			31394R TP 4	FHLMC_2766-ZD	1	16,210,855	18,233,848

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 al or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*PW4	CDX.NA.IG.28	2Z		9,263,271	10,335,174			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			31395T FM 1	FHLMC_2961-PQ	1	9,263,271	10,335,174
12518*PW4	CDX.NA.IG.28	2Z		5,666,262	6,305,312			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			31395U 4N 8	FHLMC_2972-WG	1	5,666,262	6,305,312
12518*PW4	CDX.NA.IG.28	2Z		2,610,892	2,921,471			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			38374C YN 5	GNMA_03-84-Z	1	2,610,892	2,921,471
12518*PW4	CDX.NA.IG.28	2Z		9,015,750	10,127,098			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			38374F X5 8	GNMA_04-21-B	1	9,015,750	10,127,098
12518*PW4	CDX.NA.IG.28	2Z		17,716,435	19,746,331			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			38374H PY 0	GNMA_04-54-LG	1	17,716,435	19,746,331
12518*PW4	CDX.NA.IG.28	2Z		2,876,691	4,072,128			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			912803 DJ 9	TREASURY STRIP (PRIN)	1	2,876,691	4,072,128
12518*PW4	CDX.NA.IG.28	2Z		40,343,092	56,885,254			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			912803 DM 2	TREASURY STRIP (PRIN)	1	40,343,092	56,885,254
12518*PW4	CDX.NA.IG.28	2Z		3,803,342	4,261,855			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			912803 DP 5	TREASURY STRIP (PRIN)	1	3,803,342	4,261,855
12518*PW4	CDX.NA.IG.28	2Z		29,079,399	33,288,281			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			912803 EA 7	TREASURY STRIP (PRIN)	1	29,079,399	33,288,281
12518*PW4	CDX.NA.IG.28	2Z		5,015,426	7,192,835			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			912834 DU 9	TREASURY STRIP (INT)	1	5,015,426	7,192,835
12518*PW4	CDX.NA.IG.28	2Z		5,380,817	7,912,478			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			912834 EP 9	TREASURY STRIP (INT)	1	5,380,817	7,912,478
12518*PW4	CDX.NA.IG.28	2Z		10,028,260	15,352,312			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			912834 EV 6	TREASURY STRIP (INT)	1	10,028,260	15,352,312
12518*QZ6	CDX.NA.IG.28	2Z	125,000,000	6,785,101	8,961,785	03/20/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355286	1,890,013	2,339,791	912803 DM 2	TREASURY STRIP (PRIN)	1	4,895,088	6,621,994
12518*QZ6	CDX.NA.IG.28	2Z		72,230,731	82,474,787			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355286			912803 EA 7	TREASURY STRIP (PRIN)	1	72,230,731	82,474,787
12518*QZ6	CDX.NA.IG.28	2Z		14,261,559	15,252,618			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355286			912810 QY 7	TREASURY BOND	1	14,261,559	15,252,618
12518*QZ6	CDX.NA.IG.28	2Z		44,953,767	55,663,231			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355286			912810 RG 5	TREASURY BOND	1	44,953,767	55,663,231
12518*QZ6	CDX.NA.IG.28	2Z		12,847,997	12,975,275			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355286			912828 K7 4	TREASURY NOTE	1	12,847,997	12,975,275
12518*PX2	CDX.NA.IG.28	2	125,000,000	32,257,957	49,034,312	03/20/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355271	1,865,441	2,339,791	912803 DK 6	TREASURY STRIP (PRIN)	1	30,392,516	46,694,521
12518*PX2	CDX.NA.IG.28	2		84,502,033	124,635,571			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355271			912803 DM 2	TREASURY STRIP (PRIN)	1	84,502,033	124,635,571

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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 al or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*PX2	CDX.NA.IG.28	2		14,582,158	21,792,563			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355271			912803 DP 5	TREASURY STRIP (PRIN)	1	14,582,158	21,792,563
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2	110,000,000	3,412,383	4,602,117	12/15/2016	12/20/2021	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	3,268,719	4,441,682	3133TE FV 1	FHLMC_2065-Z	1	143,664	160,434
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		225,059	251,636			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			3133TU VD 7	FHLMC_2357-OH	1	225,059	251,636
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		218,560	239,547			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			3133TV 6U 5	FHLMC_2359-PZ	1	218,560	239,547
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		734,988	830,412			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			31359S E7 1	FNMA_01-12-ZB	1	734,988	830,412
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		37,706	43,116			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			31371H BK 3	FNMA 30YR PPL	1	37,706	43,116
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		263,208	295,672			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			313921 B5 6	FNMA_01-59	1	263,208	295,672
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		14,565,565	16,157,185			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			31396E Z5 8	FHLMC_3062-LZ	1	14,565,565	16,157,185
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		7,730,814	8,595,898			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			38373Q MZ 1	GNMA_03-37-PH	1	7,730,814	8,595,898
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		8,154,753	9,341,102			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			38374M MC 0	GNMA_05-93-ZA	1	8,154,753	9,341,102
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		531,253	612,650			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912803 EA 7	TREASURY STRIP (PRIN)	1	531,253	612,650
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		1,003,679	1,170,725			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912803 EH 2	TREASURY STRIP (PRIN)	1	1,003,679	1,170,725
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		111,162,911	98,589,147			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912810 RT 7	TREASURY BOND	1	111,162,911	98,589,147
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		11,218	16,576			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912834 AT 5	TREASURY STRIP (INT)	1	11,218	16,576
12518*FV7	CDX.NA.IG.26	2	60,000,000	444,822	1,305,961	03/23/2016	06/20/2021	CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340	440,796	1,301,487	31283H 2Q 7	FGOLD 30YR GIANT	1	4,026	4,474
12518*FV7	CDX.NA.IG.26	2		29,662	34,749			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			31283H 2S 3	FGOLD 30YR GIANT	1	29,662	34,749
12518*FV7	CDX.NA.IG.26	2		57,206	64,320			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			31283H VE 2	FGOLD 30YR GIANT	1	57,206	64,320
12518*FV7	CDX.NA.IG.26	2		1,749,995	1,923,843			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			3128MJ CS 7	FGOLD 30YR GIANT	1	1,749,995	1,923,843

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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 al or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*FV7	CDX.NA.IG.26	2		1,755,014	1,984,655			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			31402C PL 0	FNMA 30YR	1	1,755,014	1,984,655
12518*FV7	CDX.NA.IG.26	2		912,412	1,001,328			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			31416B YG 7	FNMA 30YR	1	912,412	1,001,328
12518*FV7	CDX.NA.IG.26	2		4,802,513	6,578,923			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912803 DJ 9	TREASURY STRIP (PRIN)	1	4,802,513	6,578,923
12518*FV7	CDX.NA.IG.26	2		7,660,558	10,468,211			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912803 DM 2	TREASURY STRIP (PRIN)	1	7,660,558	10,468,211
12518*FV7	CDX.NA.IG.26	2		22,968,714	25,035,353			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912803 DP 5	TREASURY STRIP (PRIN)	1	22,968,714	25,035,353
12518*FV7	CDX.NA.IG.26	2		22,600,082	26,027,068			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912803 EA 7	TREASURY STRIP (PRIN)	1	22,600,082	26,027,068
12518*FV7	CDX.NA.IG.26	2		196,785	234,328			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912810 EW 4	TREASURY BOND	1	196,785	234,328
12518*FV7	CDX.NA.IG.26	2		199,343	245,074			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912810 PX 0	TREASURY BOND	1	199,343	245,074
12518*FV7	CDX.NA.IG.26	2		4,823,893	6,044,820			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912810 QB 7	TREASURY BOND	1	4,823,893	6,044,820
12518*FV7	CDX.NA.IG.26	2		1,601,162	2,085,894			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912810 QL 5	TREASURY BOND	1	1,601,162	2,085,894
12518*FV7	CDX.NA.IG.26	2		499,083	512,636			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912810 QT 8	TREASURY BOND	1	499,083	512,636
12518*FV7	CDX.NA.IG.26	2		5,852,293	7,387,808			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912810 RG 5	TREASURY BOND	1	5,852,293	7,387,808
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2	56,500,000	1,810,132	2,872,508	01/25/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267	1,158,071	1,979,255	912803 DJ 9	TREASURY STRIP (PRIN)	1	652,061	893,253
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		3,861,463	5,220,750			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912803 EA 7	TREASURY STRIP (PRIN)	1	3,861,463	5,220,750
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		17,014,460	15,041,378			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912803 EC 3	TREASURY STRIP (PRIN)	1	17,014,460	15,041,378
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		100,569	135,516			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912810 FT 0	TREASURY BOND	1	100,569	135,516
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		10,004,962	12,011,793			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912810 RD 2	TREASURY BOND	1	10,004,962	12,011,793
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		22,554,017	25,437,500			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912834 JB 5	TREASURY STRIP (INT)	1	22,554,017	25,437,500
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		22,361,603	25,289,063			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912834 JH 2	TREASURY STRIP (INT)	1	22,361,603	25,289,063

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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 al or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*BW9	CDT12-100_ITRAXX_S24_5Y	2	35,000,000	10,391,414	9,783,624	01/22/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306169	726,561	1,226,087	912803 EA 7	TREASURY STRIP (PRIN)	1	9,664,853	8,557,537
46573*BW9	CDT12-100_ITRAXX_S24_5Y	2		26,821,393	32,041,019			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306169			912810 RJ 9	TREASURY BOND	1	26,821,393	32,041,019
12518*FD7	CDX.NA.IG.25	2	40,000,000	11,117,066	14,102,901	01/19/2016	12/20/2020	CDX.NA.IG.25 Credit Default Swap ; 2016-RCDS-305556	(134,860)	821,807	912803 EH 2	TREASURY STRIP (PRIN)	1	11,251,925	13,281,094
12518*FD7	CDX.NA.IG.25	2		4,751,580	5,282,813			CDX.NA.IG.25 Credit Default Swap ; 2016-RCDS-305556			912810 RH 3	TREASURY BOND	1	4,751,580	5,282,813
12518*FD7	CDX.NA.IG.25	2		32,380,202	36,121,094			CDX.NA.IG.25 Credit Default Swap ; 2016-RCDS-305556			912810 RJ 9	TREASURY BOND	1	32,380,202	36,121,094
12521@AA1	CDT30-100_MET_2015_B	1	90,000,000	39,100,563	45,884,434	11/16/2015	09/20/2019	CDT30-100_MET_2015_B Credit Default Swap ; 2015-RCDS-298847	-	707,481	912803 EA 7	TREASURY STRIP (PRIN)	1	39,100,563	45,176,953
12521@AA1	CDT30-100_MET_2015_B	1		58,791,803	74,306,250			CDT30-100_MET_2015_B Credit Default Swap ; 2015-RCDS-298847			912810 RJ 9	TREASURY BOND	1	58,791,803	74,306,250
T3627#AA0	ENEL S P A	2	2,500,000	3,218,544	3,696,632	08/19/2015	09/20/2020	ENEL S P A Credit Default Swap ; 2015-RCDS-289754	9,638	56,497	912803 EF 6	TREASURY STRIP (PRIN)	1	3,208,906	3,640,135
83084VA*7	SKY PLC	2	5,000,000	7,356,040	6,583,683	08/18/2015	09/20/2020	SKY PLC Credit Default Swap ; 2015-RCDS-289643	39,392	122,493	912803 EF 6	TREASURY STRIP (PRIN)	1	7,316,649	6,461,191
87938WB#9	TELEFONICA, S.A.	2	5,000,000	7,535,099	8,622,277	07/30/2015	09/20/2020	TELEFONICA, S.A. Credit Default Swap ; 2015-RCDS-288498	32,669	111,633	912803 EF 6	TREASURY STRIP (PRIN)	1	7,502,430	8,510,644
12518*DQ0	CDT30-100_MET_2015_A	2	70,000,000	38,804,836	43,764,739	07/28/2015	09/20/2019	CDT30-100_MET_2015_A Credit Default Swap ; 2015-RCDS-288387	-	571,771	912803 DZ 3	TREASURY STRIP (PRIN)	1	38,804,836	43,192,968
12518*DQ0	CDT30-100_MET_2015_A	2		38,962,110	46,777,270			CDT30-100_MET_2015_A Credit Default Swap ; 2015-RCDS-288387			912810 RD 2	TREASURY BOND	1	38,962,110	46,777,270
904587A*3	UNIBAIL-RODAMCO	1	5,000,000	7,123,820	8,146,646	07/17/2015	09/20/2020	UNIBAIL-RODAMCO Credit Default Swap ; 2015-RCDS-287669	60,025	133,583	912803 EF 6	TREASURY STRIP (PRIN)	1	7,063,795	8,013,064
05946KA*2	BANCO BILBAO VIZCAYA ARGENTINARIA	2	5,000,000	7,066,586	8,731,495	07/14/2015	09/20/2020	BANCO BILBAO VIZCAYA ARGENTINARIA Credit Default Swap ; 2015-RCDS-287384	(1,680)	106,269	912803 EF 6	TREASURY STRIP (PRIN)	1	7,068,266	8,625,226
111021B@9	BRITISH TELECOM PLC	2	5,000,000	7,592,241	9,509,922	07/14/2015	09/20/2020	BRITISH TELECOM PLC Credit Default Swap ; 2015-RCDS-287383	59,734	115,232	912803 EF 6	TREASURY STRIP (PRIN)	1	7,532,507	9,394,691
225313A@4	CREDIT AGRICOLE SA	1	5,000,000	6,877,311	8,673,276	07/14/2015	09/20/2020	CREDIT AGRICOLE SA Credit Default Swap ; 2015-RCDS-287382	39,051	144,464	912803 EF 6	TREASURY STRIP (PRIN)	1	6,838,259	8,528,812
236363B@5	DANSKE BANK A/S	1	5,000,000	7,181,305	9,066,470	07/13/2015	09/20/2020	DANSKE BANK A/S Credit Default Swap ; 2015-RCDS-287289	30,624	148,000	912803 EF 6	TREASURY STRIP (PRIN)	1	7,150,681	8,918,471
12518*DP2	CDX.NA.IG.23	2	50,000,000	15,941,429	19,049,223	06/02/2015	12/20/2019	CDX.NA.IG.23 Credit Default Swap ; 2015-RCDS-283131	163,095	978,441	912803 EA 7	TREASURY STRIP (PRIN)	1	15,778,334	18,070,781
12518*DP2	CDX.NA.IG.23	2		39,837,342	51,339,063			CDX.NA.IG.23 Credit Default Swap ; 2015-RCDS-283131			912810 RK 6	TREASURY BOND	1	39,837,342	51,339,063

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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 al 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
143658A@1.	CARNIVAL CORPORATION	1	3,000,000	3,112,094	3,766,966	08/04/2014	09/20/2019	CARNIVAL CORPORATION Credit Default Swap ; 2014-RCDS-246662	18,392	60,802	912810 RE 0	TREASURY BOND	1	3,093,702	3,706,163
20772@AB8.	The State of Connecticut	1	14,000,000	1,549,935	1,973,086	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap ; 2014-RCDS-246221	56,267	146,328	912803 CH 4	TREASURY STRIP (PRIN)	1	1,493,668	1,826,758
20772@AB8.	The State of Connecticut	1		1,202,852	1,440,981			The State of Connecticut Credit Default Swap ; 2014-RCDS-246221			912810 RE 0	TREASURY BOND	1	1,202,852	1,440,981
20772@AB8.	The State of Connecticut	1		11,825,042	15,457,031			The State of Connecticut Credit Default Swap ; 2014-RCDS-246221			912810 RP 5	TREASURY BOND	1	11,825,042	15,457,031
20772@AC6.	The State of Connecticut	1	6,000,000	6,108,315	7,458,101	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap ; 2014-RCDS-246219	24,115	62,712	912810 RG 5	TREASURY BOND	1	6,084,200	7,395,388
723787A@6.	PIONEER NATURAL RESOURCES COMPANY	2	10,000,000	11,312,956	14,314,355	07/07/2014	09/20/2019	PIONEER NATURAL RESOURCES COMPANY Credit Default Swap ; 2014-RCDS-243951	91,374	148,474	912810 RG 5	TREASURY BOND	1	11,221,581	14,165,881
775109B#7	Rogers Communication Inc.	2	5,000,000	5,557,283	6,688,380	06/27/2014	09/20/2019	Rogers Communication Inc. Credit Default Swap ; 2014-RCDS-243339	43,651	83,211	912810 RE 0	TREASURY BOND	1	5,513,632	6,605,168
58039#AG4	MCDX.NA.22.10Y	1	6,000,000	6,673,695	8,549,892	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap ; 2014-RCDS-240988	(52,318)	98,895	912810 RG 5	TREASURY BOND	1	6,726,013	8,450,997
58039#AD1	MCDX.NA.22.10Y	1	3,000,000	3,038,376	3,918,041	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap ; 2014-RCDS-240984	(26,152)	49,447	912810 RG 5	TREASURY BOND	1	3,064,528	3,868,594
608190C#9	Mohawk Industries, Inc.	2	10,000,000	1,499,512	1,563,874	05/28/2013	06/20/2018	Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177	1,856	79,769	31335A HP 6	FHLMC GOLD 30YR GIANT	1	1,497,655	1,484,106
608190C#9	Mohawk Industries, Inc.	2		3,267,649	4,193,547			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 BM 4	TREASURY STRIP (PRIN)	1	3,267,649	4,193,547
608190C#9	Mohawk Industries, Inc.	2		4,111,119	6,207,813			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 CX 9	TREASURY STRIP (PRIN)	1	4,111,119	6,207,813
608190C#9	Mohawk Industries, Inc.	2		71,125	113,892			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 DG 5	TREASURY STRIP (PRIN)	1	71,125	113,892
608190C#9	Mohawk Industries, Inc.	2		1,933,367	2,720,782			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 DJ 9	TREASURY STRIP (PRIN)	1	1,933,367	2,720,782
608190C#9	Mohawk Industries, Inc.	2		414,950	561,864			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 DM 2	TREASURY STRIP (PRIN)	1	414,950	561,864
608190C#9	Mohawk Industries, Inc.	2		114,872	129,832			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 DU 4	TREASURY STRIP (PRIN)	1	114,872	129,832
608190C#9	Mohawk Industries, Inc.	2		222,890	237,816			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912810 QZ 4	TREASURY BOND	1	222,890	237,816
460146M#7	INTERNATIONAL PAPER COMPANY	2	10,000,000	2,210,561	2,269,094	05/28/2013	06/20/2018	INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160	14,000	92,405	31335A HP 6	FHLMC GOLD 30YR GIANT	1	2,196,561	2,176,688

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 al 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
460146M#7	INTERNATIONAL PAPER COMPANY	2		4,339,725	5,744,514			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160			880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	4,339,725	5,744,514
460146M#7	INTERNATIONAL PAPER COMPANY	2		3,233,327	4,030,859			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160			912803 BJ 1	TREASURY STRIP (PRIN)	1	3,233,327	4,030,859
460146M#7	INTERNATIONAL PAPER COMPANY	2		477,365	666,834			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160			912803 DG 5	TREASURY STRIP (PRIN)	1	477,365	666,834
460146M#7	INTERNATIONAL PAPER COMPANY	2		1,076,009	1,528,490			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160			912803 DM 2	TREASURY STRIP (PRIN)	1	1,076,009	1,528,490
460146M#7	INTERNATIONAL PAPER COMPANY	2		114,872	129,832			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160			912803 DU 4	TREASURY STRIP (PRIN)	1	114,872	129,832
416515D#8	Hartford	2	4,000,000	2,828,535	3,671,243	04/25/2013	06/20/2018	Hartford Credit Default Swap ; 2013-RCDS-197626	(3,334)	36,957	912803 BM 4	TREASURY STRIP (PRIN)	1	2,831,868	3,634,286
416515D#8	Hartford	2		165,454	231,260			Hartford Credit Default Swap ; 2013-RCDS-197626			912803 DJ 9	TREASURY STRIP (PRIN)	1	165,454	231,260
416515D#8	Hartford	2		372,908	529,714			Hartford Credit Default Swap ; 2013-RCDS-197626			912803 DM 2	TREASURY STRIP (PRIN)	1	372,908	529,714
416515D#8	Hartford	2		2,108,946	2,383,598			Hartford Credit Default Swap ; 2013-RCDS-197626			912803 DU 4	TREASURY STRIP (PRIN)	1	2,108,946	2,383,598
416515D@0	Hartford	2	25,000,000	17,773,869	19,894,828	04/15/2013	06/20/2018	Hartford Credit Default Swap ; 2013-RCDS-197049	(27,735)	230,980	912803 EA 7	TREASURY STRIP (PRIN)	1	17,801,604	19,663,848
416515D@0	Hartford	2		10,522,649	13,282,481			Hartford Credit Default Swap ; 2013-RCDS-197049			912810 QQ 4	TREASURY BOND	1	10,522,649	13,282,481
98372PB#4	XLIT LTD	2	27,000,000	10,524,952	13,906,780	03/12/2013	03/20/2018	XLIT LTD Credit Default Swap ; 2013-RCDS-193872	52,610	161,232	31358D DS 0	FNMA	1	10,472,342	13,745,548
98372PB#4	XLIT LTD	2		969,998	1,209,258			XLIT LTD Credit Default Swap ; 2013-RCDS-193872			912803 BJ 1	TREASURY STRIP (PRIN)	1	969,998	1,209,258
98372PB#4	XLIT LTD	2		9,012,962	11,122,926			XLIT LTD Credit Default Swap ; 2013-RCDS-193872			912803 BM 4	TREASURY STRIP (PRIN)	1	9,012,962	11,122,926
98372PB#4	XLIT LTD	2		489,854	705,047			XLIT LTD Credit Default Swap ; 2013-RCDS-193872			912803 DG 5	TREASURY STRIP (PRIN)	1	489,854	705,047
98372PB#4	XLIT LTD	2		2,321,463	3,271,537			XLIT LTD Credit Default Swap ; 2013-RCDS-193872			912803 DJ 9	TREASURY STRIP (PRIN)	1	2,321,463	3,271,537

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 Designational 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
98372PB#4	XLIT LTD	2		1,897,124	2,610,937			XLIT LTD Credit Default Swap ; 2013-RCDS-193872			912803 DM 2	TREASURY STRIP (PRIN)	1	1,897,124	2,610,937
98372PB#4	XLIT LTD	2		2,188,434	2,473,437			XLIT LTD Credit Default Swap ; 2013-RCDS-193872			912803 DU 4	TREASURY STRIP (PRIN)	1	2,188,434	2,473,437
98372PB#4	XLIT LTD	2		3,003,560	3,045,938			XLIT LTD Credit Default Swap ; 2013-RCDS-193872			912828 D5 6	TREASURY NOTE	1	3,003,560	3,045,938
9999999. Total				2,139,277,312	2,645,871,745	XXX	XXX	XXX	20,195,782	32,042,860	XXX	XXX	XXX	2,119,081,530	2,613,828,885

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	41	2,174,276,955	41	2,039,360,758	0	0	0	0	41	2,174,276,955
2. Add: Opened or acquired transactions	12	1,218,446,393	1	105,246,569					13	1,323,692,962
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	32,412,567	XXX	10,641,817	XXX		XXX		XXX	43,054,384
4. Less: Closed or disposed of transactions	12	1,385,767,911	1	12,794,568					13	1,398,562,479
5. Less: Positions disposed of for failing effectiveness criteria									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	7,246	XXX	3,177,264	XXX		XXX		XXX	3,184,510
7. Ending Inventory	41	2,039,360,758	41	2,139,277,312	0	0	0	0	41	2,139,277,312

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	(810,478,429)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		(810,478,429)
4.	Part D, Section 1, Column 5	2,903,680,160	
5.	Part D, Section 1, Column 6	(3,714,158,589)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(775,904,098)	
8.	Part B, Section 1, Column 13	(309,416)	
9.	Total (Line 7 plus Line 8)		(776,213,514)
10.	Part D, Section 1, Column 8	2,944,509,166	
11.	Part D, Section 1, Column 9	(3,720,722,680)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,395,920,108	
14.	Part B, Section 1, Column 20	132,506,469	
15.	Part D, Section 1, Column 11	2,528,426,577	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,411,018,437	952,340,901
2. Cost of cash equivalents acquired	17,994,416,288	52,420,552,502
3. Accrual of discount	6,042,252	2,710,500
4. Unrealized valuation increase (decrease)	(5,315)	
5. Total gain (loss) on disposals	(96,694)	9,896,436
6. Deduct consideration received on disposals	18,031,325,858	51,974,481,902
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,380,049,109	1,411,018,437
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,380,049,109	1,411,018,437

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
p001473 Single Family Residential	Trafford	PA	06/26/2017	Transferred from Schedule B	63,337		63,337	
0199999. Totals					63,337	0	63,337	0
0399999. Totals					63,337	0	63,337	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
0000198362	Fresno	CA		06/24/2016	3.400	-	1,000,000	5,284,420
0000198420	Kern	CA		09/23/2016	4.310	-	535,000	10,961,130
0000198492	Benton	WA		04/13/2017	4.520	8,468,000	-	19,020,260
0000198638	Adams	WA		03/13/2017	3.250	-	3,000,000	9,648,690
0000198760	Prowers	CO		05/16/2017	4.300	9,004,173	-	12,997,336
0000198761	Presidio	TX		05/16/2017	3.160	1,952,428	-	46,000,276
0000198816	Madera	CA		06/15/2017	4.350	7,496,094	-	15,313,500
0000198831	Brevard	FL		05/19/2017	5.000	9,159,900	-	15,700,000
0000198850	Marion	MO		05/11/2017	4.450	1,996,723	-	3,518,120
0000198851	Marion	MO		05/11/2017	4.450	1,398,223	-	2,462,690
0000198902	Hartley	TX		05/17/2017	4.020	12,380,598	-	18,999,990
0000198903	Union	NM		05/18/2017	4.750	2,796,553	-	5,387,000
0000198927	Lafayette	MO		05/09/2017	5.570	1,199,745	-	2,283,970
0000198950	Beadle	SD		06/23/2017	5.450	1,698,450	-	4,327,630
0000198958	Clay	NE		04/27/2017	4.300	999,700	-	2,617,220
0000198972	Yalobusha	MS		06/27/2017	4.850	1,397,900	-	2,226,720
0000198986	Putnam	IN		06/29/2017	4.500	10,850,000	-	20,357,730
Summary Line Adjustment - AG						(10,004)		
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	70,788,483	4,535,000	197,106,682
Mortgages in Good Standing - Residential Mortgages - All Other								
0000487525	FORT MYERS	FL		05/19/2017	3.350	94,711	-	77,898
0000488478	CHARLOTTE	NC		05/19/2017	9.880	47,398	-	60,972
0000488673	HOUSTON	TX		05/19/2017	9.375	73,680	-	139,038
0000618053	TAMPA	FL		05/19/2017	4.000	47,075	-	118,000
0000638369	LOUISVILLE	KY		05/19/2017	2.521	58,148	-	54,843
0000640796	STAFFORD SPRINGS	CT		05/26/2017	5.100	126,444	-	128,000
0000652023	DEERFIELD BEACH	FL		05/19/2017	5.500	20,253	-	149,874
0000652115	OAKLAND PARK	FL		05/19/2017	2.000	126,055	-	124,663
0000927231	BUFFALO	NY		05/19/2017	7.100	53,864	-	73,864
0000935837	AURORA	IL		05/26/2017	3.580	126,153	-	146,815
0000937866	SHELBY	NC		05/19/2017	11.040	43,455	-	80,484
0000941026	LAKE WORTH	FL		05/19/2017	5.000	147,695	-	119,778
0000957665	CHARLOTTE	NC		05/26/2017	3.625	73,421	-	93,000
0000957941	NEW LEBANON	OH		05/19/2017	4.000	58,371	-	64,765
0000959701	BARBERTON	OH		05/19/2017	2.004	50,480	-	74,349
0000959773	PANAMA CITY	FL		05/26/2017	6.000	100,782	-	114,499
0000960174	KNOXVILLE	TN		05/19/2017	2.580	49,417	-	75,476
0000961268	MORTON GROVE	IL		05/19/2017	2.000	169,959	-	143,494
0000980246	HAMPTON	NJ		05/19/2017	3.125	457,494	-	608,866
0000980347	LAURINBURG	NC		05/19/2017	10.250	65,583	-	85,780
0000980853	CLEVELAND	TX		05/19/2017	9.650	51,070	-	64,968
0000994428	SANFORD	FL		05/26/2017	4.000	119,457	-	147,731
0000997332	BELLBROOK	OH		05/26/2017	3.791	284,806	-	299,640
0001042136	NORTH PALM BEACH	FL		05/19/2017	10.700	386,428	-	528,614
0001042366	SAINT PETERSBURG	FL		05/19/2017	4.250	25,758	-	152,095

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001053686	FREDERICK	MD		05/19/2017	2.000	188,742	-	241,034
0001054653	MAYWOOD	CA		05/19/2017	2.000	299,871	-	530,920
0001055441	SUMNER	WA		05/19/2017	3.750	240,561	-	254,398
0001055495	FORT WORTH	TX		05/19/2017	5.500	76,033	-	94,794
0001055593	CINCINNATI	OH		05/19/2017	2.000	571,177	-	712,388
0001055769	EL PASO	TX		05/19/2017	2.000	51,471	-	75,604
0001056993	RESEDA	CA		05/19/2017	4.250	412,375	-	444,270
0001057070	CAMPO	CA		05/19/2017	2.750	332,137	-	278,779
0001080798	OGDENSBURG	NY		05/19/2017	10.890	35,927	-	49,505
0001088774	DELTONA	FL		05/19/2017	4.125	66,730	-	61,618
0001090271	MELRUDE	MN		05/19/2017	9.875	89,167	-	120,000
0001090947	ORLANDO	FL		05/19/2017	7.000	99,550	-	94,943
0001091571	SHELTON	CT		05/19/2017	10.050	242,555	-	314,204
0001100787	OAK LAWN	IL		05/19/2017	2.000	206,223	-	219,307
0001103312	TURNERSVILLE	NJ		05/19/2017	2.000	222,037	-	177,485
0001104122	NEWARK	DE		05/19/2017	3.930	193,895	-	159,696
0001109511	NORTH LAS VEGAS	NV		05/19/2017	2.000	168,612	-	147,572
0001109557	WEST PALM BEACH	FL		05/19/2017	3.375	260,930	-	270,126
0001109608	LAS VEGAS	NV		05/19/2017	2.000	207,995	-	321,115
0001109639	DAYTONA BEACH	FL		05/19/2017	2.000	88,741	-	61,872
0001109658	CENTEREACH	NY		05/19/2017	3.375	282,460	-	406,031
0001109709	CLERMONT	FL		05/19/2017	2.000	140,623	-	240,273
0001109712	JACKSONVILLE	FL		05/19/2017	3.000	208,311	-	344,287
0001109740	MIRAMAR	FL		05/19/2017	4.375	152,855	-	286,099
0001109767	COLUMBUS	MT		05/19/2017	2.620	312,092	-	293,256
0001110006	PORT SAINT LUCIE	FL		05/19/2017	2.000	84,276	-	227,506
0001110057	KISSIMMEE	FL		05/19/2017	2.000	149,746	-	296,042
0001110213	BRIDGEPORT	CT		05/19/2017	3.916	274,279	-	219,571
0001110241	WEST PALM BEACH	FL		05/19/2017	3.625	293,832	-	624,083
0001111214	ERWIN	TN		05/19/2017	9.050	130,815	-	119,605
0001112803	HAPPY VALLEY	OR		05/26/2017	4.125	190,624	-	274,603
0001113103	GLENDALE	AZ		05/26/2017	4.000	206,753	-	319,924
0001113306	CINCINNATI	OH		05/19/2017	7.950	50,422	-	121,443
0001113521	OLIVER	PA		05/19/2017	8.775	55,905	-	59,844
0001183126	VERNON	AZ		05/19/2017	8.500	192,950	-	184,418
0001213784	PATERSON	NJ		05/19/2017	3.625	216,688	-	244,430
0001214416	NEWFIELD	NJ		05/26/2017	3.750	158,816	-	214,780
0001215228	CICERO	IL		05/19/2017	2.000	215,069	-	189,456
0001219224	NORTH CHARLESTON	SC		05/19/2017	11.625	107,608	-	124,740
0001224858	EASTON	MN		05/19/2017	5.004	57,719	-	51,910
0001226098	SUCCASUNNA	NJ		05/26/2017	5.000	62,828	-	339,640
0001235043	GLENDALE HEIGHTS	IL		05/19/2017	2.000	191,901	-	202,458
0001240443	BOCA RATON	FL		05/26/2017	3.500	383,985	-	485,000
0001240618	STERLING HTS	MI		05/26/2017	5.240	126,360	-	161,567
0001240629	PHOENIX	AZ		05/26/2017	4.000	169,085	-	167,762

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001240796	SAN LORENZO	CA		05/26/2017	4.000	428,809	-	456,480
0001240812	FARMINGTON HILLS	MI		05/19/2017	2.000	54,043	-	96,590
0001240885	RANDLEMAN	NC		05/26/2017	6.000	51,985	-	69,834
0001244257	MOORE	OK		05/26/2017	3.980	164,979	-	219,804
0001250873	MOUNT AIRY	NC		05/19/2017	10.999	64,089	-	72,652
0001251157	SACRAMENTO	CA		05/19/2017	10.000	95,750	-	99,795
0001257050	CHICAGO	IL		05/19/2017	7.000	54,914	-	67,268
0001340273	LEWISBURG	PA		05/26/2017	5.676	51,182	-	109,882
0001342084	BARRE TOWN	VT		05/26/2017	5.480	112,089	-	139,653
0001342362	ELLENDALE	TN		05/26/2017	4.580	87,350	-	87,043
0001352375	PONTIAC	MI		05/19/2017	9.500	45,743	-	58,182
0001368901	RICHMOND	VA		05/19/2017	7.750	54,527	-	201,670
0001369011	KIRKWOOD	NY		05/19/2017	6.240	50,354	-	80,724
0001369119	WARRENSVILLE HEIGHTS	OH		05/19/2017	3.000	62,339	-	60,434
0001370692	HOWARD CITY	MI		05/19/2017	2.000	66,526	-	82,547
0001609874	JEFFERSON	NC		05/26/2017	6.996	55,358	-	73,715
0001800519	MANSFIELD	OH		05/26/2017	2.000	177,158	-	219,608
0020815585	BRIDGEWATER	NJ		04/28/2017	3.625	352,379	-	578,944
0020815627	BRONX	NY		04/28/2017	2.000	297,533	-	396,624
0020815676	CHICAGO	IL		04/28/2017	2.000	143,307	-	267,147
0020815841	SARASOTA	FL		04/28/2017	2.000	116,106	-	266,308
0020815866	RICHFORD	VT		04/28/2017	2.000	72,757	-	141,046
0020815882	SPRING LAKE	MI		04/28/2017	4.250	144,079	-	154,550
0020815916	SAN BERNARDINO	CA		04/28/2017	6.500	52,490	-	208,679
0020815973	CHICAGO	IL		04/28/2017	3.000	172,672	-	182,793
0020816161	GRANITE BAY	CA		04/28/2017	3.000	705,983	-	736,830
0020816344	DOWNERS GROVE	IL		04/28/2017	6.875	441,169	-	522,905
0020816484	LAUREL	MD		04/28/2017	2.000	163,250	-	303,036
0020816559	EAST ORANGE	NJ		04/28/2017	5.000	199,035	-	399,111
0020816575	BAYPORT	NY		04/28/2017	2.875	371,809	-	584,523
0020816591	DEER PARK	NY		04/28/2017	3.125	220,278	-	287,093
0020816674	WINDHAM	NH		04/28/2017	3.125	379,042	-	526,395
0020816682	SANTA MARIA	CA		04/28/2017	2.000	186,533	-	365,927
0020816765	MIAMI	FL		04/28/2017	2.000	89,537	-	197,231
0020816773	DALLAS	OR		04/28/2017	6.500	123,787	-	177,523
0020816815	JAMAICA	NY		04/28/2017	2.000	283,352	-	550,059
0020816906	SAN FRANCISCO	CA		04/28/2017	3.500	403,914	-	772,397
0020816963	RIVERSIDE	CA		04/28/2017	4.000	123,693	-	273,686
0020817037	BRONX	NY		04/28/2017	2.000	304,246	-	579,058
0020817052	PATERSON	NJ		04/28/2017	6.375	96,155	-	142,606
0020817193	COLUMBUS	OH		04/28/2017	5.000	65,519	-	79,782
0020817219	FALLBROOK (AREA)	CA		04/28/2017	2.500	172,561	-	366,866
0020817227	BROOKLYN	NY		04/28/2017	2.000	262,452	-	534,544
0020817235	LAKE WORTH	FL		04/28/2017	2.500	170,535	-	189,095
0020817243	WINTER SPRINGS	FL		04/28/2017	2.000	71,984	-	183,092

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0020817250	BOYNTON BEACH	FL		04/28/2017	2.000	118,151	-	268,741
0020817268	ARLINGTON	VA		04/28/2017	2.000	462,334	-	647,800
0020817276	SEATTLE	WA		04/28/2017	2.000	132,172	-	237,212
0020817284	HERNANDO	FL		04/28/2017	2.000	93,690	-	164,884
0020817292	HENDERSON	NV		04/28/2017	2.000	129,435	-	247,575
0020817300	SPOKANE	WA		04/28/2017	4.250	100,157	-	127,181
0020817318	ORLANDO	FL		04/28/2017	2.000	81,249	-	216,221
0020817326	TULSA	OK		04/28/2017	6.375	50,173	-	72,637
0020817334	HOMESTEAD	FL		04/28/2017	2.000	114,753	-	218,536
0020817342	THONOTOSASSA	FL		04/28/2017	2.000	48,327	-	104,350
0020817359	HOLLYWOOD	FL		04/28/2017	2.000	124,816	-	342,582
0020817367	SEATTLE	WA		04/28/2017	5.750	208,077	-	579,415
0020817383	BOCA RATON	FL		04/28/2017	2.000	124,205	-	333,761
0020817391	ANAHEIM	CA		04/28/2017	5.500	173,600	-	421,264
0020817409	SOMERVILLE	MA		04/28/2017	3.750	223,153	-	561,127
0020817417	DOWNEY	CA		04/28/2017	3.000	272,318	-	457,989
0020817425	KIRKLAND	WA		04/28/2017	3.500	112,688	-	247,754
0020817482	ALTADENA	CA		04/28/2017	2.250	325,139	-	557,698
0020817573	LOS ANGELES	CA		04/28/2017	2.000	1,623,766	-	4,578,476
0020817581	MONROE	LA		04/28/2017	5.625	172,715	-	276,739
0020817839	LEVITTOWN	NY		04/28/2017	3.875	298,264	-	337,333
0020817862	BOSTON	MA		04/28/2017	2.000	175,255	-	443,866
0020817870	LAS VEGAS	NV		04/28/2017	5.500	136,815	-	163,235
0020817888	YORK	SC		04/28/2017	2.000	90,279	-	164,475
0020817896	EL PASO	TX		04/28/2017	6.430	182,034	-	296,783
0020817904	WESTLAND	MI		04/28/2017	6.690	119,545	-	128,927
0020817912	FLAT ROCK	MI		04/28/2017	6.990	90,917	-	163,320
0020817920	CHICAGO	IL		04/28/2017	6.600	94,126	-	108,000
0020817938	MEDINA	OH		04/28/2017	6.875	96,680	-	115,000
0020817946	STRATFORD	CT		04/28/2017	2.000	122,401	-	295,501
0020817953	FLUSHING	NY		04/28/2017	3.750	198,882	-	258,936
0020817961	MANASSAS	VA		04/28/2017	2.000	95,779	-	204,019
0020817979	MIAMI	FL		04/28/2017	2.000	197,764	-	513,599
0020817987	NORTH LAS VEGAS	NV		04/28/2017	2.000	67,210	-	131,358
0020817995	BLOOMFIELD TWP	MI		04/28/2017	3.500	633,923	-	466,536
0020818001	OCALA	FL		04/28/2017	2.000	158,568	-	258,764
0020818027	OPA LOCKA	FL		04/28/2017	2.000	86,726	-	151,541
0020818035	LAUDERDALE LAKES	FL		04/28/2017	2.000	35,932	-	132,024
0020818076	JACKSON HEIGHTS	NY		04/28/2017	2.000	425,288	-	617,516
0020818084	LAKEWOOD	CA		04/28/2017	2.000	421,457	-	615,318
0020818118	GILROY	CA		04/28/2017	3.000	500,222	-	766,830
0020818159	GLEN ROCK	NJ		04/28/2017	3.000	368,432	-	523,433
0020818167	FT LAUDERDALE	FL		04/28/2017	3.000	515,389	-	1,218,472
0020818217	SAN CLEMENTE	CA		04/28/2017	2.000	798,320	-	1,179,573
0020818241	TALLAHASSEE	FL		04/28/2017	8.000	47,992	-	98,187
0020818266	NEWARK	DE		04/28/2017	2.000	102,293	-	173,645

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	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0020818282	HADDON TOWNSHIP	NJ		04/28/2017	5.500	98,003	-	179,864
0020818308	ALDIE	VA		04/28/2017	3.000	486,181	-	600,084
0020818316	DALY CITY	CA		04/28/2017	2.000	861,551	-	832,443
0020818324	KAHUKU	HI		04/28/2017	3.625	396,744	-	484,877
0020818332	LAKE WORTH	FL		04/28/2017	3.750	124,909	-	218,208
0020818340	BROOKLYN	NY		04/28/2017	6.000	167,808	-	638,627
0020818357	MIAMI	FL		04/28/2017	2.000	165,552	-	343,391
0020818365	CORAL SPRINGS	FL		04/28/2017	2.000	44,885	-	79,617
0020818373	KISSIMMEE	FL		04/28/2017	2.000	58,778	-	132,678
0020818381	SPANAWAY	WA		04/28/2017	4.000	182,594	-	227,040
0020818407	GRESHAM	OR		04/28/2017	5.000	217,764	-	244,610
0020818415	ELMA	WA		04/28/2017	4.375	201,415	-	221,542
0020818431	NEWARK	NJ		04/28/2017	6.750	180,136	-	168,596
0020818449	BURKE	VA		04/28/2017	6.000	309,514	-	374,188
0020818456	BERGEN	NY		04/28/2017	6.750	98,975	-	109,858
0020818464	WHITE	NJ		04/28/2017	4.625	152,535	-	169,711
0020818472	PHILADELPHIA	PA		04/28/2017	4.875	114,171	-	123,199
0020818498	PHILADELPHIA	PA		04/28/2017	4.875	206,067	-	198,721
0020818506	BRONX	NY		04/28/2017	6.500	285,323	-	319,207
0020818514	CINCINNATI	OH		04/28/2017	3.500	87,915	-	119,259
0020818522	AVON PARK	FL		04/28/2017	6.750	91,287	-	106,877
0020818548	BOWIE	MD		04/28/2017	4.000	234,671	-	315,021
0020818563	BUFFALO	NY		04/28/2017	5.000	85,300	-	109,776
0020818605	PITTSBURGH	PA		04/28/2017	4.000	166,707	-	154,541
0020818621	TELFORD	PA		04/28/2017	6.750	135,929	-	204,084
0020818704	COLUMBIA	SC		04/28/2017	4.000	128,054	-	147,600
0020818753	CHICAGO	IL		04/28/2017	2.000	164,809	-	425,158
0020966362	WATERFORD TOWNSHIP	MI		05/26/2017	2.000	161,764	-	187,032
0020966578	RIVERSIDE	CA		05/26/2017	2.000	274,093	-	421,324
0020973046	DANBURY	CT		05/26/2017	2.000	281,275	-	275,044
0020973475	THORNTON	PA		05/26/2017	2.000	280,935	-	420,976
0020974580	KENILWORTH	NJ		05/26/2017	2.000	272,278	-	315,428
0021001987	COMPTON	CA		05/26/2017	4.625	342,804	-	319,281
0021002217	FRESNO	CA		05/26/2017	4.625	320,079	-	407,463
0021002241	WAIKOLOA	HI		05/26/2017	4.250	332,737	-	388,961
0021002266	RICHMOND	VA		05/26/2017	4.625	159,162	-	156,641
0021002407	ALLENTOWN	PA		05/26/2017	4.500	67,478	-	68,846
0021002415	BENICIA	CA		05/26/2017	4.000	138,257	-	213,894
0021002449	BOYNTON BEACH	FL		05/26/2017	4.000	307,892	-	368,955
0021002456	FONTANA	CA		05/26/2017	4.000	280,918	-	408,767
0021002555	WOODSTOCK	IL		05/26/2017	4.125	166,297	-	154,719
0021002563	GREENBELT	MD		05/26/2017	4.625	273,693	-	239,517
0021002571	MARICOPA	AZ		05/26/2017	4.000	148,657	-	164,568
0021002621	TAMPA	FL		05/26/2017	4.250	116,869	-	154,590
0021002654	ROSEDALE	MD		05/26/2017	4.000	167,476	-	229,111

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	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0021002670	SAINT PAUL	MN		05/26/2017	4.000	149,815	-	174,588
0021002688	COLUMBIA STATION	OH		05/26/2017	4.625	313,609	-	359,036
0021002696	LAS VEGAS	NV		05/26/2017	4.625	193,126	-	244,417
0021002712	ROCKVILLE	MD		05/26/2017	4.000	229,849	-	333,894
0021002720	RENO	NV		05/26/2017	4.625	90,953	-	128,586
0021002746	PEMBROKE PINES	FL		05/26/2017	3.000	79,794	-	126,773
0021002803	WINDSOR	CA		05/26/2017	4.250	305,727	-	517,992
0021002811	BOYNTON BEACH	FL		05/26/2017	4.625	220,057	-	229,623
0021002852	VICTORVILLE	CA		05/26/2017	4.000	129,278	-	169,623
0021002910	HEMPSTEAD	NY		05/26/2017	4.000	249,193	-	373,696
0021002936	LEHIGH ACRES	FL		05/26/2017	4.625	49,421	-	64,876
0021002969	MYRTLE CREEK	OR		05/26/2017	4.000	123,588	-	109,717
0021002985	STAMFORD	CT		05/26/2017	4.625	310,162	-	274,247
0021003017	RENO	NV		05/26/2017	4.000	80,449	-	154,309
0021003025	LOS ANGELES	CA		05/26/2017	4.625	397,592	-	443,952
0021003033	LOS BANOS	CA		05/26/2017	4.000	257,600	-	344,495
0021003041	NORTH HILLS	CA		05/26/2017	4.000	342,042	-	473,497
0021003066	QUEEN CREEK	AZ		05/26/2017	4.000	270,810	-	323,819
0021003108	SALEM	OR		05/26/2017	4.000	357,048	-	572,929
0021003116	SAN DIEGO	CA		05/26/2017	4.000	244,812	-	289,365
0021003124	MORENO VALLEY	CA		05/26/2017	4.250	179,087	-	258,909
0021003199	NORTH LAS VEGAS	NV		05/26/2017	4.000	168,439	-	189,555
0021003207	COLORADO SPRINGS	CO		05/26/2017	4.250	122,326	-	154,562
0021003215	WESTMINSTER	CO		05/26/2017	2.000	156,856	-	346,770
0021003223	HENDERSON	NV		05/26/2017	4.625	181,718	-	231,076
0021003256	ALTAMONTE SPRINGS	FL		05/26/2017	4.625	205,379	-	234,467
0021003264	SALINAS	CA		05/26/2017	4.000	299,453	-	384,171
0021003330	RIVERSIDE	CA		05/26/2017	4.000	326,129	-	637,358
0021003363	KENT	WA		05/26/2017	4.625	379,649	-	415,983
0021003371	TUJUNGA	CA		05/26/2017	2.000	368,040	-	607,942
0021003397	WINTER PARK	FL		05/26/2017	4.250	121,729	-	171,738
0021003405	ANTIOCH	CA		05/26/2017	4.000	240,536	-	347,143
0021003413	SAN JUAN CAPISTRANO	CA		05/26/2017	2.000	326,795	-	585,057
0021003439	LEHI	UT		05/26/2017	4.625	328,241	-	324,312
0021003538	CORONA	CA		05/26/2017	4.625	247,669	-	279,459
0021003561	BALDWIN PARK	CA		05/26/2017	3.000	229,448	-	387,032
0021003579	BROOKLYN	NY		05/26/2017	4.250	384,506	-	563,453
0021003637	WINTER SPRINGS	FL		05/26/2017	4.000	349,869	-	388,967
0021003660	CHICAGO	IL		05/26/2017	4.625	208,678	-	249,613
0021003694	LYNDEBOROUGH	NH		05/26/2017	4.000	162,376	-	145,437
0021003702	GARDNERVILLE	NV		05/26/2017	4.625	185,351	-	234,533
0021003728	WAUKEGAN	IL		05/26/2017	4.000	129,141	-	139,565
0021003736	DAVENPORT	FL		05/26/2017	4.625	134,984	-	159,673
0021003744	FEDERAL WAY	WA		05/26/2017	4.000	170,389	-	192,046
0021003843	THATCHER	AZ		05/26/2017	4.000	124,527	-	133,600

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	2	3						
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0021003868	HILLSBORO	OR		05/26/2017	4.000	146,070	-	273,440
0021003884	PACOIMA	CA		05/26/2017	4.000	263,585	-	413,837
0021003918	SHOREWOOD	IL		05/26/2017	4.000	209,077	-	209,377
0021003926	BOWIE	MD		05/26/2017	4.000	232,583	-	310,108
0021004130	AURORA	IL		05/26/2017	4.250	117,489	-	98,775
0021004148	LAS VEGAS	NV		05/26/2017	4.000	235,985	-	287,207
0021004155	DELAND	FL		05/26/2017	4.625	267,124	-	238,492
0021004213	RIDGEFIELD PARK	NJ		05/26/2017	4.250	313,658	-	284,257
0021004254	BAKERSFIELD	CA		05/26/2017	4.625	235,832	-	238,422
0021004270	LARGO	FL		05/26/2017	4.250	157,265	-	191,582
0021004288	WADDELL	AZ		05/26/2017	3.000	276,646	-	363,578
0021004296	HEBER	CA		05/26/2017	4.000	226,721	-	309,031
0021004320	LAS VEGAS	NV		05/26/2017	4.625	180,591	-	219,574
0021004338	NEWARK	CA		05/26/2017	4.000	367,926	-	683,990
0021004346	TACOMA	WA		05/26/2017	4.625	235,732	-	261,894
0021004379	CORONA	CA		05/26/2017	4.000	181,699	-	368,763
0021004395	SPIRIT LAKE	ID		05/26/2017	4.000	88,323	-	129,488
0021004429	JACKSONVILLE	FL		05/26/2017	4.625	205,133	-	194,189
0021004437	LA GRANGE	IL		05/26/2017	4.000	225,496	-	319,036
0021004460	MANTECA	CA		05/26/2017	4.000	129,269	-	234,387
0021004486	SANTA CLARA	CA		05/26/2017	5.000	269,215	-	576,876
0021004494	CHICAGO	IL		05/26/2017	4.625	237,977	-	214,464
0021004502	MASSILLON	OH		05/26/2017	5.000	121,097	-	144,620
0021004536	DES PLAINES	IL		05/26/2017	4.625	216,834	-	236,018
0021004544	PHOENIX	AZ		05/26/2017	4.625	372,656	-	384,140
0021004601	CORNVILLE	AZ		05/26/2017	4.625	157,777	-	139,684
0021004619	COLTON	CA		05/26/2017	3.000	110,261	-	279,053
0021004627	STOCKTON	CA		05/26/2017	6.750	113,939	-	129,695
0021004635	CHICAGO	IL		05/26/2017	4.000	280,104	-	269,290
0021004650	VANCOUVER	WA		05/26/2017	4.250	133,513	-	209,501
0021004684	VICTORVILLE	CA		05/26/2017	4.250	211,649	-	323,949
0021004700	CARPENTERSVILLE	IL		05/26/2017	4.000	124,818	-	129,208
0021004759	ANTIOCH	CA		05/26/2017	4.000	377,261	-	473,791
0021004775	LEESBURG	VA		05/26/2017	4.250	339,116	-	324,192
0021004783	LAS VEGAS	NV		05/26/2017	4.000	263,560	-	284,164
0021004817	RIVERSIDE	CA		05/26/2017	4.000	178,636	-	259,095
0021004825	LAS VEGAS	NV		05/26/2017	4.625	296,468	-	324,495
0021004833	PALMDALE	CA		05/26/2017	4.000	327,851	-	397,834
0021004858	ELGIN	IL		05/26/2017	4.000	121,677	-	135,704
0021004866	LEHIGH ACRES	FL		05/26/2017	4.250	130,832	-	149,655
0021004908	HESPERIA	CA		05/26/2017	4.000	223,919	-	337,727
0021004916	FRESNO	CA		05/26/2017	4.625	193,192	-	244,348
0021004932	APOPKA	FL		05/26/2017	4.000	245,454	-	254,161
0021004957	THE DALLES	OR		05/26/2017	4.625	171,329	-	149,409
0021004973	LAS VEGAS	NV		05/26/2017	2.000	163,744	-	277,193
0021004981	MESA	AZ		05/26/2017	4.625	89,230	-	109,790

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0021005020	SAN BERNARDINO	CA		05/26/2017	4.000	258,740	-	414,825
0021005046	WOOD DALE	IL		05/26/2017	4.625	169,275	-	149,626
0021005053	PINOLE	CA		05/26/2017	4.250	375,989	-	618,451
0021005087	HOMESTEAD	FL		05/26/2017	4.000	78,775	-	104,726
0021005103	GUM SPRING	VA		05/26/2017	4.625	146,658	-	154,739
0021005111	LAS VEGAS	NV		05/26/2017	4.000	275,626	-	370,261
0021005129	ORMOND BEACH	FL		05/26/2017	4.000	124,035	-	114,668
0021005145	GRAND JUNCTION	CO		05/26/2017	3.000	129,316	-	163,713
0021005178	TEMECULA	CA		05/26/2017	4.000	246,218	-	354,133
0021005202	SAN JOSE	CA		05/26/2017	4.000	337,942	-	615,697
0021005210	UNIONDALE	NY		05/26/2017	4.000	211,321	-	224,299
0021005236	NORTH LAS VEGAS	NV		05/26/2017	4.625	197,864	-	226,448
0021005251	NORTH LAS VEGAS	NV		05/26/2017	4.000	168,167	-	230,928
0021005293	NAPLES	FL		05/26/2017	4.625	155,002	-	184,636
0021005335	JACKSONVILLE	FL		05/26/2017	4.625	103,146	-	109,769
0021005343	GARDENA	CA		05/26/2017	4.000	345,744	-	466,618
0021005376	SACRAMENTO	CA		05/26/2017	4.000	124,185	-	250,456
0021005418	HARWOOD HEIGHTS	IL		05/26/2017	4.000	223,392	-	264,297
0021005426	PEORIA	AZ		05/26/2017	4.000	202,729	-	279,506
0021005475	LOGANVILLE	PA		05/26/2017	4.000	137,138	-	144,562
0021005483	LAWRENCE	MA		05/26/2017	4.000	236,056	-	289,163
0021005566	SAINT FRANCIS	MN		05/26/2017	4.000	144,221	-	194,456
0021005616	CAPITAL HEIGHTS	MD		05/26/2017	4.000	167,884	-	198,690
0021005624	DES PLAINES	IL		05/26/2017	4.000	189,280	-	209,340
0021005707	FALL RIVER	MA		05/26/2017	4.625	181,088	-	239,470
0021005715	MIDDLE RIVER	MD		05/26/2017	4.000	276,108	-	289,244
0021005756	GARDENA	CA		05/26/2017	4.000	361,460	-	491,802
0021005764	SCOTTSDALE	AZ		05/26/2017	4.000	184,309	-	244,378
0021005806	SUNRISE	FL		05/26/2017	4.250	190,757	-	301,066
0021005814	MEDLEY	FL		05/26/2017	4.000	259,853	-	301,361
0021005830	RANDALLSTOWN	MD		05/26/2017	4.625	201,542	-	214,474
0021005848	PUYALLUP	WA		05/26/2017	4.000	194,318	-	244,319
0021005855	BURIEN	WA		05/26/2017	4.000	207,666	-	304,074
0021005871	ORLANDO	FL		05/26/2017	4.625	188,967	-	239,363
0021005954	POUGHKEEPSIE	NY		05/26/2017	4.500	191,072	-	189,534
0021005962	MILLBURY	MA		05/26/2017	4.625	244,694	-	259,434
0021005988	SAINT PAUL	MN		05/26/2017	4.625	197,037	-	229,445
0021005996	CLOVIS	CA		05/26/2017	4.625	280,951	-	284,296
0021006002	ANNAPOLIS	MD		05/26/2017	4.000	211,241	-	205,439
0021006028	RIALTO	CA		05/26/2017	4.000	210,499	-	289,190
0021006069	BALTIMORE	MD		05/26/2017	4.000	181,741	-	184,464
0021006093	NORTON SHORES	MI		05/26/2017	4.125	74,861	-	64,634
0021006101	WOODLAND	CA		05/26/2017	4.500	254,259	-	294,369
0021006127	TARRYTOWN	NY		05/26/2017	4.125	186,752	-	198,903
0021006168	OWOSSO	MI		05/26/2017	4.250	215,615	-	258,486

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0021006184	WHITE CITY	OR		05/26/2017	4.250	101,989	-	164,567
0021006192	JACKSONVILLE	FL		05/26/2017	4.625	179,085	-	187,631
0021006226	LAS VEGAS	NV		05/26/2017	3.875	136,386	-	143,153
0021006242	NORTH PORT	FL		05/26/2017	4.500	80,990	-	119,698
0021006259	COLUMBIA HEIGHTS	MN		05/26/2017	4.625	144,988	-	154,618
0021006283	SUNRISE	FL		05/26/2017	3.990	120,678	-	208,436
0021006291	ENGLEWOOD	FL		05/26/2017	4.500	130,702	-	154,558
0021006317	POMPANO BEACH	FL		05/26/2017	4.625	96,095	-	119,699
0021006325	PHOENIX	AZ		05/26/2017	4.625	165,724	-	234,418
0021006358	BEND	OR		05/26/2017	3.990	213,294	-	264,011
0021006366	BOCA RATON	FL		05/26/2017	4.250	129,838	-	129,769
0021006382	MENTOR ON THE LAKE	OH		05/26/2017	4.000	86,801	-	79,898
0021006390	HENDERSON	NV		05/26/2017	4.375	185,534	-	278,004
0021006416	SAINT CLOUD	FL		05/26/2017	4.625	138,899	-	183,615
0021006424	PALMDALE	CA		05/26/2017	4.500	304,206	-	338,346
0021006432	BOWIE	MD		05/26/2017	4.625	316,657	-	329,286
0021006440	MOUNT VERNON	WA		05/26/2017	4.625	318,241	-	349,142
0021006465	GOODYEAR	AZ		05/26/2017	4.500	211,633	-	225,342
0021006523	PHOENIX	AZ		05/26/2017	4.375	127,860	-	138,689
0021006531	CAPE CORAL	FL		05/26/2017	3.990	122,222	-	144,200
0021006598	NORTH PORT	FL		05/26/2017	4.625	156,753	-	204,488
0021006614	YPSILANTI	MI		05/26/2017	3.990	177,301	-	213,812
0021006622	ELK GROVE VILLAGE	IL		05/26/2017	4.625	157,220	-	145,664
0021006648	DUNNELLON	FL		05/26/2017	4.000	109,130	-	124,703
0021006671	NORTH LAS VEGAS	NV		05/26/2017	3.750	128,289	-	108,275
0021006721	BOCA RATON	FL		05/26/2017	3.990	268,534	-	238,662
0021006747	GENEVA	FL		05/26/2017	4.625	296,162	-	314,146
0021006754	VALRICO	FL		05/26/2017	4.375	149,999	-	253,678
0021006796	ORLANDO	FL		05/26/2017	4.250	150,265	-	162,589
0021006804	PERRIS	CA		05/26/2017	4.250	212,391	-	244,368
0021006820	BOWIE	MD		05/26/2017	4.500	192,906	-	196,505
0021006861	PARRISH	FL		05/26/2017	4.500	243,130	-	257,862
0021006903	EL CENTRO	CA		05/26/2017	4.625	193,962	-	214,503
0021006929	FRESNO	CA		05/26/2017	4.625	104,209	-	131,742
0021006978	PORT HUENEME	CA		05/26/2017	4.125	302,783	-	398,582
0021006994	PORT SAINT LUCIE	FL		05/26/2017	4.125	113,416	-	157,539
0021007018	MORENO VALLEY	CA		05/26/2017	4.125	155,595	-	259,313
0021007034	LODI	CA		05/26/2017	4.250	161,830	-	239,165
0021007042	DISTRICT HEIGHTS	MD		05/26/2017	4.000	209,980	-	249,332
0021007083	NORTH PORT	FL		05/26/2017	4.375	143,967	-	179,633
0021007109	LOS ANGELES	CA		05/26/2017	4.500	186,978	-	309,250
0021007133	MIAMI	FL		05/26/2017	4.000	185,060	-	410,723
0021007141	MIAMI	FL		05/26/2017	4.000	82,153	-	318,359
0021007224	BRADENTON	FL		05/26/2017	4.000	58,692	-	129,447
0021007331	HIALEAH	FL		05/26/2017	5.000	135,602	-	293,864

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1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0021007398	FREDERICKSBURG	VA		05/26/2017	4.625	103,393	-	154,486
0021007422	BOYNTON BEACH	FL		05/26/2017	4.000	94,338	-	169,254
0021007455	MIAMI	FL		05/26/2017	4.625	114,430	-	114,737
0021007463	SAN LUIS	AZ		05/26/2017	4.625	67,825	-	104,860
0021007471	AVONDALE	AZ		05/26/2017	4.625	197,237	-	274,367
0021007547	GLENDALE	AZ		05/26/2017	4.750	108,362	-	168,534
0021007562	VIRGINIA BEACH	VA		05/26/2017	4.625	111,786	-	94,760
0021007638	EUGENE	OR		05/26/2017	4.000	71,226	-	199,000
0021007679	CLEWISTON	FL		05/26/2017	5.000	159,403	-	144,962
0021007844	SPRING HILL	FL		05/26/2017	5.000	78,717	-	144,336
0021007893	HYATTSVILLE	MD		05/26/2017	4.000	288,807	-	252,380
0021007919	LOS ANGELES	CA		05/26/2017	4.000	312,549	-	458,184
0021007943	DELTONA	FL		05/26/2017	4.750	106,529	-	151,511
0021008008	SPRINGFIELD	VA		05/26/2017	5.000	258,032	-	393,810
0021008081	ORLANDO	FL		05/26/2017	2.000	179,718	-	189,046
0021008115	CHARLOTTE	NC		05/26/2017	4.625	119,747	-	134,717
0021008149	LUTZ	FL		05/26/2017	4.250	155,321	-	169,653
0021008198	MEMPHIS	TN		05/26/2017	5.000	55,188	-	83,578
0021008255	UKIAH	CA		05/26/2017	4.000	283,548	-	354,305
0021008297	WOODLAND	CA		05/26/2017	4.000	247,726	-	299,161
0021008321	DEERFIELD BEACH	FL		05/26/2017	4.000	142,195	-	123,212
0021008347	LAKELAND	FL		05/26/2017	4.625	127,205	-	139,732
0021008362	PORT ORANGE	FL		05/26/2017	4.250	119,147	-	146,579
0021008370	MIAMI	FL		05/26/2017	4.000	107,344	-	161,594
0021008420	ANAHEIM	CA		05/26/2017	5.000	315,677	-	444,156
0021008545	PINOLE	CA		05/26/2017	4.625	356,454	-	439,142
0021008578	ORLANDO	FL		05/26/2017	4.000	198,741	-	241,390
0021008594	RIVERVIEW	FL		05/26/2017	4.625	139,458	-	174,553
0021008602	BALDWIN PARK	CA		05/26/2017	4.000	297,354	-	413,540
0021008651	CHANDLER	AZ		05/26/2017	4.000	201,047	-	260,024
0021008669	NORTHVILLE	MI		05/26/2017	4.000	251,306	-	353,731
0021008693	PRESCOTT VALLEY	AZ		05/26/2017	4.000	205,077	-	214,374
0021008735	HAMDEN	CT		05/26/2017	4.625	156,075	-	142,117
0021008750	LARGO	FL		05/26/2017	4.000	112,762	-	129,463
0021008883	MENTOR	OH		05/26/2017	4.000	68,337	-	74,610
0021008917	LEHIGH ACRES	FL		05/26/2017	4.000	103,996	-	159,424
0021008958	TAMPA	FL		05/26/2017	5.000	234,316	-	234,376
0021009006	BROCKTON	MA		05/26/2017	5.000	275,152	-	234,514
0021009063	BOYNTON BEACH	FL		05/26/2017	5.000	140,163	-	200,559
0021009113	ROYAL PALM BEACH	FL		05/26/2017	4.000	246,221	-	302,763
0021009139	PORTLAND	OR		05/26/2017	5.000	128,170	-	232,925
0021009147	MOCKSVILLE	NC		05/26/2017	5.000	96,521	-	89,542
0021009170	ORLANDO	FL		05/26/2017	4.625	101,405	-	111,762
0021009220	JACKSONVILLE	FL		05/26/2017	5.000	72,726	-	109,557
0021009238	UMATILLA	FL		05/26/2017	6.125	224,259	-	203,674
0021009311	BOGOTA	NJ		05/26/2017	4.000	297,397	-	288,926

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1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0021009329	CORDOVA	TN		05/26/2017	4.000	152,554	-	169,413
0021009352	NAPLES	FL		05/26/2017	5.000	103,740	-	228,543
0021009378	NORTH PORT	FL		05/26/2017	4.000	150,606	-	199,346
0021009402	YUMA	AZ		05/26/2017	4.625	123,105	-	133,733
0021009519	FORT WASHINGTON	MD		05/26/2017	4.000	180,453	-	222,814
0021009527	WENATCHEE	WA		05/26/2017	4.625	225,180	-	274,411
0021009535	PHOENIX	AZ		05/26/2017	5.000	116,952	-	184,196
0021009543	YUMA	AZ		05/26/2017	4.000	129,285	-	135,326
0021009568	BRADENTON	FL		05/26/2017	5.000	141,638	-	134,593
0021009584	BAKERSFIELD	CA		05/26/2017	4.000	168,612	-	208,379
0021009592	JASPER	IN		05/26/2017	4.625	76,754	-	77,235
0021009600	NUNICA	MI		05/26/2017	4.625	271,679	-	281,300
0021009618	SOUTH HILL	VA		05/26/2017	4.000	91,447	-	75,031
0021009659	MIDDLEBURG	FL		05/26/2017	4.000	87,872	-	123,226
0021009717	ARIZONA CITY	AZ		05/26/2017	4.000	97,431	-	94,656
0021009733	PASADENA	TX		05/26/2017	4.625	106,624	-	143,577
0021009782	ICKESBURG	PA		05/26/2017	5.000	71,495	-	134,272
0021009808	STAR	NC		05/26/2017	4.000	114,610	-	166,383
0021009816	ADELANTO	CA		05/26/2017	4.000	188,073	-	208,533
0021009824	PHOENIX	AZ		05/26/2017	5.000	79,215	-	132,307
0021009840	SIMPSONVILLE	SC		05/26/2017	5.000	209,266	-	279,148
0021009881	LADSON	SC		05/26/2017	4.000	104,964	-	139,472
0021010111	TALLEVAST	FL		05/26/2017	3.000	122,265	-	161,883
0021010202	SARASOTA	FL		05/26/2017	4.875	148,924	-	254,185
0021010228	SAN LUIS	AZ		05/26/2017	4.625	80,861	-	119,682
0021010244	SOMERTON	AZ		05/26/2017	4.000	92,270	-	114,962
0021010285	PETERSBURG	VA		05/26/2017	4.000	92,526	-	126,357
0021010301	LOS ANGELES	CA		05/26/2017	4.000	292,159	-	342,686
0021010319	BURKEVILLE	VA		05/26/2017	7.400	150,760	-	175,612
0021010343	HUMBLE	TX		05/26/2017	4.000	132,677	-	169,537
0021010376	RIALTO	CA		05/26/2017	5.000	212,028	-	243,168
0021010384	PALMETTO	FL		05/26/2017	4.625	170,056	-	204,583
0021010400	LOUISBURG	NC		05/26/2017	4.625	146,539	-	164,555
0021010467	MEBLOURNE	FL		05/26/2017	5.000	58,133	-	99,423
0021010574	OVIEDO	FL		05/26/2017	4.625	341,306	-	354,136
0021010673	SALE CREEK	TN		05/26/2017	4.000	208,365	-	224,184
0021010681	BAKERSFIELD	CA		05/26/2017	5.000	276,205	-	259,508
0021010715	WEST CHICAGO	IL		05/26/2017	4.000	320,843	-	329,052
0021010749	PLAINFIELD	IL		05/26/2017	4.375	149,147	-	146,894
0021010756	SUTTONS BAY	MI		05/26/2017	3.000	116,360	-	169,899
0021010764	MELBOURNE	FL		05/26/2017	5.000	63,151	-	156,711
0021010798	ST PETERSBURG	FL		05/26/2017	3.000	129,487	-	182,671
0021010871	PEMBROKE PINES	FL		05/26/2017	4.000	225,568	-	284,147
0021010897	PHOENIX	AZ		05/26/2017	4.625	121,175	-	134,725
0021010905	MIAMI	FL		05/26/2017	4.000	170,371	-	287,818

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1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0021010939	LAS VEGAS	NV		05/26/2017	4.000	200,451	-	196,943
0021010970	YUMA	AZ		05/26/2017	4.000	105,236	-	107,811
0021011036	CONCORD	NC		05/26/2017	4.625	125,150	-	141,599
0021011051	BUENA PARK	CA		05/26/2017	2.000	355,641	-	553,181
0021011069	SANTA ROSA	CA		05/26/2017	4.000	369,191	-	448,146
0021011085	YUMA	AZ		05/26/2017	4.250	128,558	-	127,699
0021011101	YUMA	AZ		05/26/2017	5.000	192,009	-	167,632
0021013529	ESCONDIDO	CA		05/26/2017	4.000	320,269	-	348,931
0021013537	NAMPA	ID		05/26/2017	4.000	96,501	-	124,425
0021013545	SANTA ROSA	CA		05/26/2017	4.000	165,692	-	242,434
0021013552	RENO	NV		05/26/2017	4.000	260,872	-	358,162
0021013560	WINCHESTER	CA		05/26/2017	4.000	297,760	-	348,559
0021013578	SAN MARCOS	CA		05/26/2017	4.000	326,134	-	428,053
0021013586	MERIDIAN	ID		05/26/2017	4.000	240,054	-	269,164
0021013610	STEPHENS CITY	VA		05/26/2017	4.000	128,422	-	118,408
0021013628	SACRAMENTO	CA		05/26/2017	3.000	248,011	-	323,727
0021013636	CORONA	CA		05/26/2017	3.000	368,263	-	507,667
0021013644	JACKSONVILLE	FL		05/26/2017	4.000	147,036	-	192,076
0021013651	LOS ANGELES	CA		05/26/2017	4.000	199,491	-	319,040
0021013669	CATHEDRAL CITY	CA		05/26/2017	4.625	248,784	-	289,386
0021013677	SAN JOSE	CA		05/26/2017	4.000	242,288	-	478,110
0021013685	HAWTHORNE	CA		05/26/2017	3.000	314,499	-	448,104
0021013693	PHOENIX	AZ		05/26/2017	4.000	284,176	-	304,487
0021013701	PALMDALE	CA		05/26/2017	4.125	300,243	-	426,803
0021013719	ROSELLE	NJ		05/26/2017	4.000	246,411	-	258,284
0021013727	RENO	NV		05/26/2017	4.000	252,464	-	423,865
0021013735	JACKSONVILLE	FL		05/26/2017	4.000	185,810	-	228,808
0021013743	CAPE CORAL	FL		05/26/2017	4.000	131,880	-	239,406
0021013750	PALMDALE	CA		05/26/2017	5.000	202,744	-	318,092
0021013768	HIALEAH	FL		05/26/2017	4.625	140,162	-	189,591
0021013776	PETALUMA	CA		05/26/2017	4.000	342,363	-	498,377
0021013784	NORTHRIDGE	CA		05/26/2017	4.000	162,939	-	289,191
0021013792	PINOLE	CA		05/26/2017	3.000	340,790	-	587,539
0021013800	GARDENA	CA		05/26/2017	4.000	287,701	-	450,644
0021013818	WALNUT CREEK	CA		05/26/2017	4.875	148,782	-	337,343
0021013826	ORLANDO	FL		05/26/2017	2.000	136,436	-	162,874
0021013834	SEBASTIAN	FL		05/26/2017	4.625	203,914	-	233,842
0021013842	GREEN ACRES	FL		05/26/2017	4.000	186,481	-	256,219
0021013859	PLANTATION	FL		05/26/2017	5.000	212,064	-	343,971
0021013867	PORT CHARLOTTE	FL		05/26/2017	5.000	129,581	-	239,692
0021013875	LAS VEGAS	NV		05/26/2017	4.625	207,169	-	239,462
0021013883	LAS VEGAS	NV		05/26/2017	3.000	162,857	-	189,309
0021013891	SURPRISE	AZ		05/26/2017	4.000	209,902	-	265,400
0021013909	SANTA ROSA	CA		05/26/2017	4.250	341,482	-	473,795
0021013917	NORTH PORT	FL		05/26/2017	4.000	135,556	-	169,635

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0021013925	PHOENIX	AZ		05/26/2017	4.000	345,890	-	378,741
0021013933	LAKE FOREST	CA		05/26/2017	4.000	300,908	-	453,566
0021013941	ORLANDO	FL		05/26/2017	4.000	134,062	-	214,631
0021013958	ORLANDO	FL		05/26/2017	3.000	169,476	-	267,801
0021015755	BAKERSFIELD	CA		05/26/2017	3.000	182,845	-	164,239
0021015763	WHITTIER AREA	CA		05/26/2017	4.000	163,234	-	464,950
0021015771	HIALEAH	FL		05/26/2017	4.000	144,189	-	221,786
0021015789	GLENDALE	AZ		05/26/2017	4.125	182,751	-	212,337
0021015797	TAMARAC	FL		05/26/2017	4.000	197,364	-	279,370
0021015805	PALM BAY	FL		05/26/2017	4.000	118,542	-	198,716
0021015813	LOS ANGELES	CA		05/26/2017	4.000	289,118	-	449,076
0021015821	GOODYEAR	AZ		05/26/2017	3.000	322,792	-	314,408
0021015839	LEONI TWP	MI		05/26/2017	4.000	54,778	-	173,014
0021015847	SAN BERNARDINO	CA		05/26/2017	4.000	96,274	-	179,357
0021015854	PHOENIX	AZ		05/26/2017	4.875	189,277	-	236,184
0021015862	BULLHEAD CITY	AZ		05/26/2017	4.625	296,177	-	344,158
0021015870	LAS VEGAS	NV		05/26/2017	4.125	178,548	-	192,859
0021015888	STATELINE	NV		05/26/2017	3.875	227,004	-	303,314
0021015896	RIVERSIDE	CA		05/26/2017	4.500	299,382	-	344,160
0021015904	CORAL SPRINGS	FL		05/26/2017	4.625	199,616	-	178,951
0021015912	NAPLES	FL		05/26/2017	4.000	195,129	-	277,647
0021015920	PEORIA	AZ		05/26/2017	4.000	148,784	-	179,315
0021015938	TEMPE	AZ		05/26/2017	5.000	147,997	-	229,296
0021015946	PLANTATION	FL		05/26/2017	3.000	293,490	-	348,834
0021015953	TULSA	OK		05/26/2017	4.000	78,536	-	94,135
0021015961	MARYSVILLE	WA		05/26/2017	4.000	234,315	-	263,875
0021015979	PHOENIX	AZ		05/26/2017	5.000	271,656	-	367,440
0021016555	DELTONA	FL		05/26/2017	2.000	88,827	-	143,634
0021018296	BAKERSFIELD	CA		05/26/2017	4.000	131,437	-	174,699
0021018304	ALBUQUERQUE	NM		05/26/2017	4.000	199,051	-	234,276
0021018312	SONORA	CA		05/26/2017	5.000	173,350	-	199,519
0021018320	ROMEOVILLE	IL		05/26/2017	5.000	131,467	-	151,417
0021018346	HIGHLAND	UT		05/26/2017	4.000	358,044	-	377,053
0021018395	FRESNO	CA		05/26/2017	4.000	148,445	-	153,414
0021018403	OAKLAND PARK	FL		05/26/2017	4.625	97,004	-	94,780
0021018411	PEORIA	AZ		05/26/2017	3.000	294,892	-	382,464
0021018429	PERRIS	CA		05/26/2017	4.000	226,410	-	277,293
0021018437	CLINTON	MD		05/26/2017	4.000	249,233	-	228,181
0021018445	LOS ANGELES	CA		05/26/2017	4.625	267,627	-	269,391
0021018460	LAKE ELSINORE	CA		05/26/2017	4.000	200,502	-	308,487
0021018478	RIVERSIDE	IL		05/26/2017	3.000	306,616	-	334,593
0021018486	KAHULUI	HI		05/26/2017	4.000	314,452	-	473,518
0021018494	LOS ANGELES	CA		05/26/2017	4.625	391,960	-	418,838
0021018502	GLENDALE	AZ		05/26/2017	3.000	208,851	-	328,633
0021018510	CARSON	CA		05/26/2017	4.000	346,006	-	508,398
0021018528	AURORA	CO		05/26/2017	4.625	207,224	-	296,857

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0021018536	PEORIA	AZ		05/26/2017	4.000	381,849	-	414,714
0021018544	ORLANDO	FL		05/26/2017	4.625	156,430	-	184,433
0021018551	EVERETT	WA		05/26/2017	3.000	245,879	-	319,458
0021018569	HANOVER PARK	IL		05/26/2017	3.000	185,111	-	217,118
0021018577	CHICAGO	IL		05/26/2017	4.625	150,972	-	126,265
0021018585	ROUND ROCK	TX		05/26/2017	4.250	127,264	-	178,063
0021018593	NORTH LAS VEGAS	NV		05/26/2017	4.125	174,418	-	249,336
0021018601	MEMPHIS	TN		05/26/2017	4.625	89,206	-	98,766
0021018619	MIAMI	FL		05/26/2017	5.875	107,456	-	153,271
0021018627	DELTONA	FL		05/26/2017	5.000	88,146	-	124,539
0021018635	RIVERVIEW	FL		05/26/2017	4.000	130,438	-	174,333
0021018643	COUNTRY CLUB HILLS	IL		05/26/2017	3.000	134,990	-	173,182
0021018650	PLANTATION	FL		05/26/2017	4.000	213,421	-	265,969
0021018668	FREEPORT	NY		05/26/2017	4.000	249,278	-	333,858
0021018676	PACOIMA	CA		05/26/2017	4.000	312,795	-	388,504
0021018684	EAST ELMHURST	NY		05/26/2017	4.000	286,063	-	498,192
0021018692	TURLOCK	CA		05/26/2017	4.000	189,425	-	244,279
0021018700	UNIONDALE	NY		05/26/2017	4.625	359,260	-	319,109
0021018718	BROOKLYN	NY		05/26/2017	4.750	449,240	-	548,388
0021018726	ALEXANDRIA	VA		05/26/2017	4.000	219,858	-	327,984
0021018734	LOS ANGELES	CA		05/26/2017	3.000	361,249	-	612,176
0021018742	LOS ANGELES	CA		05/26/2017	4.000	283,019	-	383,447
0021020870	MIAMI	FL		05/26/2017	4.000	121,309	-	154,365
0021020888	DELHI	CA		05/26/2017	4.000	203,691	-	210,511
0021020896	MIAMI	FL		05/26/2017	4.000	298,765	-	349,078
0021020904	STAFFORD	VA		05/26/2017	4.000	246,148	-	258,985
0021020912	GARDEN CITY	MI		05/26/2017	4.000	55,850	-	127,218
0021020920	POMONA	CA		05/26/2017	4.000	230,331	-	359,186
0021020938	LAKE IN THE HILLS	IL		05/26/2017	5.000	217,730	-	222,053
0021020946	LOS ANGELES	CA		05/26/2017	3.000	374,536	-	420,879
0021020953	LOS ANGELES	CA		05/26/2017	4.000	342,025	-	328,822
0021020961	SURFSIDE	FL		05/26/2017	4.000	205,830	-	327,179
0021020979	MIRARMAR	FL		05/26/2017	4.000	151,623	-	203,518
0021020987	SAN BRUNO	CA		05/26/2017	3.000	209,166	-	422,684
0021020995	ANTIOCH	CA		05/26/2017	4.000	273,278	-	427,152
0021021001	LORAIN	OH		05/26/2017	3.000	84,403	-	89,582
0021021019	KISSIMMEE	FL		05/26/2017	4.000	134,361	-	152,658
0021021027	PALMDALE	CA		05/26/2017	4.000	170,818	-	259,295
0021021035	NORTH LAS VEGAS	NV		05/26/2017	4.000	144,474	-	168,395
0021021043	HIALEAH GARDENS	FL		05/26/2017	4.625	124,586	-	159,659
0021021050	SAN JACINTO	CA		05/26/2017	4.000	218,530	-	304,222
0021021068	MIAMI	FL		05/26/2017	5.000	239,489	-	269,514
0021021076	BAKERSFIELD	CA		05/26/2017	4.000	146,821	-	138,171
0021021084	CLAYTON	DE		05/26/2017	4.625	118,473	-	121,533
0021021092	CORONA	CA		05/26/2017	4.000	336,352	-	493,775

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0021021100	MIAMI	FL		05/26/2017	4.000	218,243	-	258,526
0021021118	ORLANDO	FL		05/26/2017	4.625	230,630	-	284,430
0021021126	OAKLAND	CA		05/26/2017	4.000	229,156	-	507,449
0021021134	PEORIA	AZ		05/26/2017	4.000	169,478	-	227,445
0021021142	LAS VEGAS	NV		05/26/2017	5.000	217,808	-	239,669
0021021167	QUAKERTOWN	PA		05/26/2017	4.625	166,577	-	159,606
0021021175	FREDERICK	MD		05/26/2017	4.625	396,211	-	349,102
0021021183	LAKEVILLE	MN		05/26/2017	3.000	144,100	-	171,272
0021021191	CANTON	OH		05/26/2017	4.000	165,565	-	187,020
0021021209	BOYNTON BEACH	FL		05/26/2017	4.625	183,207	-	219,555
0021021217	JACKSON	TN		05/26/2017	4.000	88,763	-	86,711
0021021225	HIALEAH	FL		05/26/2017	4.625	122,612	-	141,736
0021021233	MORENO VALLEY	CA		05/26/2017	4.000	117,609	-	252,290
0021021241	WINTER HAVEN	FL		05/26/2017	4.625	99,406	-	102,636
0021021258	MIAMI	FL		05/26/2017	4.625	130,544	-	132,730
0021021266	MIAMI	FL		05/26/2017	4.625	185,228	-	229,505
0021021274	DUNDEE	FL		05/26/2017	4.625	102,297	-	114,737
0021021282	DELTONA	FL		05/26/2017	4.000	135,929	-	149,590
0021021290	GRIDLEY	CA		05/26/2017	5.000	143,125	-	239,488
0021021308	ARMADA TOWNSHIP	MI		05/26/2017	3.000	136,007	-	284,008
0021021316	PHOENIX	AZ		05/26/2017	4.000	134,779	-	124,694
0021021324	SORRENTO	FL		05/26/2017	4.625	85,056	-	94,810
0021021332	EDGEWATER	FL		05/26/2017	4.000	120,157	-	169,581
0021021340	JERSEY CITY	NJ		05/26/2017	4.625	345,925	-	488,963
0021021357	PHOENIX	AZ		05/26/2017	4.000	90,060	-	97,792
0021021365	NORTHLAKE	IL		05/26/2017	4.000	176,799	-	199,562
0021021373	BROOKLYN CENTER	MN		05/26/2017	3.000	148,034	-	153,340
0021021381	ROANOKE	VA		05/26/2017	4.000	110,668	-	107,735
0021021399	ST PETERSBURG	FL		05/26/2017	4.625	131,584	-	144,664
0021021407	CALUMET CITY	IL		05/26/2017	4.000	89,582	-	94,764
0021021415	BROOKLYN	NY		05/26/2017	4.625	443,238	-	1,297,476
0021021423	KISSIMMEE	FL		05/26/2017	4.000	151,187	-	180,699
0021021431	ST AUGUSTINE	FL		05/26/2017	2.000	162,956	-	164,723
0021021449	BAKERSFIELD	CA		05/26/2017	4.625	185,652	-	196,055
0406067552	AUSTIN	TX		04/13/2017	4.750	950,725	-	1,046,000
0406067734	DALLAS	TX		04/13/2017	5.000	666,746	-	727,343
0406067790	WILLIAMSVILLE	NY		04/13/2017	3.750	589,185	-	836,880
0406067825	SANDY	UT		04/13/2017	4.875	778,800	-	849,801
0406067826	SANDY	UT		04/13/2017	5.000	816,656	-	890,142
0406067843	WILTON	NY		04/13/2017	5.250	534,271	-	646,210
0406068353	DALLAS	TX		04/13/2017	5.250	713,239	-	857,053
0578176929	AUSTIN	TX		06/22/2017	4.250	1,022,872	-	1,222,081
0578176932	BURNET	TX		06/22/2017	4.250	1,106,460	-	1,315,769
0578176933	SCOTTSDALE	AZ		06/22/2017	4.250	628,269	-	786,979
0578176939	CASTLE ROCK	CO		06/22/2017	4.500	732,627	-	821,858

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578176955	PHOENIX	AZ		06/22/2017	5.000	559,336	-	651,948
0578176956	GILBERT	AZ		06/22/2017	4.250	917,583	-	1,054,862
0578216205	SAN FRANCISCO	CA		05/11/2017	3.500	1,108,274	-	2,587,408
0578216206	NAPLES	FL		05/11/2017	3.625	1,926,187	-	2,480,389
0578217650	SAN FRANCISCO	CA		05/24/2017	4.375	1,296,776	-	1,520,884
0578217651	SAN LEANDRO	CA		05/24/2017	4.875	781,721	-	853,949
0578217652	WASHINGTON	DC		05/24/2017	4.875	985,715	-	1,077,339
0578217653	PORTLAND	OR		05/24/2017	4.875	458,109	-	502,266
0578217654	PORTLAND	OR		05/24/2017	4.750	1,273,132	-	1,396,470
0578217655	SAN FRANCISCO	CA		05/24/2017	4.750	833,493	-	968,780
0578217656	BELMONT	CA		05/24/2017	5.125	772,325	-	867,953
Summary Line Adj - Residential						20	-	-
Summary Line Adj - Residential						946,176	-	-
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other				XXX	XXX	146,391,962	0	194,882,184
Mortgages in Good Standing - Commercial Mortgages - All Other								
0000702844	NEW YORK	NY		04/10/2017	3.750	81,000,000	-	139,558,925
0000702904	BROOKLYN	NY		04/24/2017	3.900	12,500,000	-	19,316,953
0000702905	NEW YORK	NY		04/05/2017	4.290	10,000,000	-	17,876,296
0000702906	HACKENSACK	NJ		04/27/2017	4.710	12,000,000	-	18,475,090
0000702914	WALNUT CREEK	CA		06/14/2017	3.030	11,614,167	-	22,579,189
0000702915	HOUSTON	TX		05/01/2017	4.300	11,819,455	880,546	25,517,381
0000702916	HOUSTON	TX		05/01/2017	4.300	2,300,000	-	4,621,258
0000702920	RALEIGH	NC		04/28/2017	4.390	6,916,667	-	10,056,218
0000702923	PORTLAND	OR		06/30/2017	3.270	6,566,667	-	10,587,982
0000702926	DALLAS	TX		06/30/2017	3.170	8,300,000	-	12,310,888
0000702927	MIAMI	FL		06/23/2017	3.470	10,694,222	-	16,560,653
0000702929	GRAPEVINE	TX		06/30/2017	3.230	3,333,333	-	4,854,840
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	177,044,511	880,546	302,315,673
0899999. Total - Mortgages in Good Standing				XXX	XXX	394,224,956	5,415,546	694,304,539
3399999. Total Mortgages				XXX	XXX	394,224,956	5,415,546	694,304,539

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0000172332	Tulare	CA		06/15/1998	04/06/2017	400,000	-	-	-	-	0	-	400,000	400,000	-	-	0
0000185120	Kings	CA		02/17/1995	06/20/2017	290,726	-	-	-	-	0	-	290,726	290,726	-	-	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0000191994	Whiteside	IL		12/20/2007	04/17/2017	15,903	-	382	-	-	382	-	16,285	16,285	-	-	0
0000195762	Riverside	CA		06/28/2012	03/31/2017	9,103,774	-	11,429	-	-	11,429	-	9,115,203	9,115,203	-	-	0
0000195764	Riverside	CA		06/28/2012	03/31/2017	2,156,555	-	21,782	-	-	21,782	-	2,178,337	2,178,337	-	-	0
0000197155	Yuma	AZ		01/29/2015	06/02/2017	2,273,359	-	6,611	-	-	6,611	-	2,279,970	2,279,970	-	-	0
0000198110	Yuma	AZ		04/11/2016	06/01/2017	2,301,765	-	7,888	-	-	7,888	-	2,309,653	2,309,653	-	-	0
0000701928	ESTERO	FL		07/30/2006	05/03/2017	7,342,537	-	541	-	-	541	-	7,343,078	7,343,078	-	-	0
0000701998	MCLEAN	VA		02/01/2007	04/25/2017	13,945,563	-	-	-	-	0	-	13,945,563	13,945,563	-	-	0
0000702051	SAN FRANCISCO	CA		07/30/2007	04/03/2017	17,663,345	-	336,656	-	-	336,656	-	18,000,001	18,000,001	-	-	0
0000702053	HOUSTON	TX		07/30/2007	05/01/2017	13,827,894	-	625,012	-	-	625,012	-	13,177,745	13,177,745	-	-	0
0000702221	VARIOUS	ZZ		04/05/2010	04/05/2017	34,685,000	-	-	-	-	0	-	34,685,000	34,685,000	-	-	0
0000702222	VARIOUS	ZZ		05/04/2010	05/04/2017	29,750,000	-	-	-	-	0	-	29,750,000	29,750,000	-	-	0
0000018034	TAMARAC	FL		04/22/2016	04/28/2017	74,078	-	(657)	-	-	(657)	-	72,893	72,893	-	-	0
0000033568	MELROSE	MA		11/23/2016	03/30/2017	251,208	-	(6,794)	-	-	(6,794)	-	242,412	242,412	-	-	0
0000037459	OXNARD	CA		06/24/2016	03/14/2017	289,778	-	(4,207)	-	-	(4,207)	-	284,879	284,879	-	-	0
0000056160	CARLSBAD	CA		06/19/2015	05/09/2017	219,447	-	39,308	-	-	39,308	-	256,759	256,759	-	-	0
0000103052	CASTLE ROCK	CO		11/23/2016	05/16/2017	211,979	-	(10,657)	-	-	(10,657)	-	199,911	199,911	-	-	0
0000107558	SEAL BEACH	CA		12/09/2016	03/01/2017	525,234	-	15,678	-	-	15,678	-	539,096	539,096	-	-	0
0000110995	PANAMA CITY BEACH	FL		12/11/2015	03/31/2017	729,395	-	5,470	-	-	5,470	-	734,865	734,865	-	-	0
0000111429	DEXTER	MI		12/11/2015	05/23/2017	147,174	-	1,731	-	-	1,731	-	148,605	148,605	-	-	0
0000112126	DOVER	NJ		12/23/2015	05/01/2017	205,516	-	(7,459)	-	-	(7,459)	-	196,865	196,865	-	-	0
0000121743	BELLFLOWER	CA		08/04/2016	03/15/2017	104,463	-	1,967	-	-	1,967	-	54,304	54,304	-	-	0
0000122057	PACOIMA	CA		08/04/2016	03/14/2017	255,897	-	17,686	-	-	17,686	-	272,184	272,184	-	-	0
0000136554	POINT MARION	PA		12/09/2016	04/17/2017	71,749	-	(1,201)	-	-	(1,201)	-	70,312	70,312	-	-	0
0000136912	GLENDALE	CA		12/09/2016	03/01/2017	171,695	-	127	-	-	127	-	169,860	169,860	-	-	0
0000137318	WALWORTH	NY		12/09/2016	05/10/2017	119,007	-	(8,201)	-	-	(8,201)	-	108,788	108,788	-	-	0
0000137373	CLEVELAND	TN		12/09/2016	03/27/2017	35,534	-	(768)	-	-	(768)	-	33,429	33,429	-	-	0
0000137471	MODESTO	CA		12/09/2016	03/18/2017	156,299	-	4,673	-	-	4,673	-	160,308	160,308	-	-	0
0000137749	PROVIDENCE	RI		12/09/2016	04/06/2017	81,175	-	(4,817)	-	-	(4,817)	-	74,688	74,688	-	-	0
0000597464	STANTON	CA		08/31/2015	05/17/2017	328,498	-	(83,352)	-	-	(83,352)	-	243,331	243,331	-	-	0
0000637892	LANHAM	MD		09/22/2016	05/02/2017	222,807	-	2,993	-	-	2,993	-	224,019	224,019	-	-	0
0000641321	DESERT HOT SPRINGS	CA		09/22/2016	04/21/2017	160,870	-	6,442	-	-	6,442	-	165,110	165,110	-	-	0
0000657214	LADERA RANCH	CA		11/18/2015	04/12/2017	379,832	-	5,162	-	-	5,162	-	384,162	384,162	-	-	0
0000924760	HAMDEN	CT		07/15/2015	03/09/2017	117,260	-	17,326	-	-	17,326	-	134,586	134,586	-	-	0
0000925043	FORT MYERS	FL		05/29/2015	03/28/2017	84,476	-	(316)	-	-	(316)	-	82,483	82,483	-	-	0
0000931478	HESPERIA	CA		04/22/2016	05/19/2017	213,684	-	-	-	-	0	-	213,125	213,125	-	-	0
0000938620	HIALEAH	FL		08/31/2015	04/25/2017	131,000	-	(11,131)	-	-	(11,131)	-	118,750	118,750	-	-	0
0000940943	CEDAR CITY	UT		05/29/2015	03/22/2017	105,913	-	1,012	-	-	1,012	-	106,294	106,294	-	-	0
0001041862	EAST WENATCHEE	WA		11/17/2016	03/20/2017	117,848	-	(8,204)	-	-	(8,204)	-	109,049	109,049	-	-	0
0001053455	ORLANDO	FL		10/30/2015	03/31/2017	52,865	-	(517)	-	-	(517)	-	48,855	48,855	-	-	0
0001055172	SAN RAMON	CA		05/29/2015	04/13/2017	176,207	-	2,481	-	-	2,481	-	178,547	178,547	-	-	0
0001055185	TRACY	CA		05/29/2015	05/10/2017	259,827	-	7,218	-	-	7,218	-	260,854	260,854	-	-	0
0001056072	STUART	FL		11/17/2016	03/29/2017	156,399	-	(10,131)	-	-	(10,131)	-	143,604	143,604	-	-	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001064350	CLAYTON	CA		09/22/2016	03/14/2017	571,922	-	(1,332)	-	-	(1,332)	-	568,571	568,571	-	-	0
0001067787	MIAMI	FL		08/31/2015	05/30/2017	229,545	-	(5,415)	-	-	(5,415)	-	223,622	223,622	-	-	0
0001081865	CHICAGO	IL		07/29/2016	05/16/2017	163,289	-	(14,244)	-	-	(14,244)	-	148,695	148,695	-	-	0
0001084139	BRIDGEPORT	CT		11/17/2016	04/04/2017	84,190	-	(4,450)	-	-	(4,450)	-	75,253	75,253	-	-	0
0001090271	MELRUDE	MN		05/19/2017	05/30/2017	-	-	(8,106)	-	-	(8,106)	-	81,061	81,061	-	-	0
0001091716	BERMUDA DUNES	CA		06/24/2016	04/19/2017	133,504	-	6,318	-	-	6,318	-	138,953	138,953	-	-	0
0001114122	EL MONTE	CA		08/31/2015	04/28/2017	133,818	-	-	-	-	0	-	132,763	132,763	-	-	0
0001118206	LITTLETON	CO		06/24/2016	03/20/2017	136,895	-	14,065	-	-	14,065	-	150,274	150,274	-	-	0
0001218301	BELLINGHAM	WA		10/01/2015	05/30/2017	119,499	-	8,692	-	-	8,692	-	127,413	127,413	-	-	0
0001218339	FAIRFIELD	CA		10/01/2015	04/17/2017	301,876	-	68,776	-	-	68,776	-	369,059	369,059	-	-	0
0001219267	PHOENIX	AZ		10/01/2015	04/10/2017	168,033	-	(3,692)	-	-	(3,692)	-	163,251	163,251	-	-	0
0001219863	DAYTON	OR		10/01/2015	03/13/2017	112,854	-	1,680	-	-	1,680	-	112,962	112,962	-	-	0
0001221204	PHILADELPHIA	PA		04/22/2016	05/30/2017	39,910	-	(1,845)	-	-	(1,845)	-	37,918	37,918	-	-	0
0001222483	HARTFORD	CT		11/17/2016	05/15/2017	153,797	-	62,544	-	-	62,544	-	216,341	216,341	-	-	0
0001352402	DETROIT	MI		04/25/2016	03/17/2017	137,698	-	4,461	-	-	4,461	-	139,872	139,872	-	-	0
0001369114	LAGRANGE	IL		07/19/2016	03/22/2017	160,237	-	8,296	-	-	8,296	-	167,189	167,189	-	-	0
0001369127	KIRTLAND	OH		07/19/2016	04/21/2017	135,647	-	18,956	-	-	18,956	-	153,180	153,180	-	-	0
0001369432	WAYNE	PA		07/19/2016	03/20/2017	100,151	-	1,068	-	-	1,068	-	98,892	98,892	-	-	0
0001369620	LOCKPORT	NY		07/19/2016	04/26/2017	25,508	-	2,779	-	-	2,779	-	27,943	27,943	-	-	0
0001369747	MOGADORE	OH		02/22/2017	03/14/2017	-	-	(7,037)	-	-	(7,037)	-	85,033	85,033	-	-	0
0001369867	HILLIARD	OH		07/19/2016	05/08/2017	84,024	-	3,274	-	-	3,274	-	86,813	86,813	-	-	0
0001370429	AMESBURY	MA		07/19/2016	05/26/2017	150,383	-	4,302	-	-	4,302	-	152,790	152,790	-	-	0
0001370554	ENCINITAS	CA		07/19/2016	05/18/2017	264,875	-	13,749	-	-	13,749	-	277,017	277,017	-	-	0
0001370789	HENDERSONVILLE	NC		07/19/2016	04/07/2017	86,019	-	(3,297)	-	-	(3,297)	-	81,670	81,670	-	-	0
0001370886	WINCHESTER	MA		07/19/2016	05/10/2017	626,955	-	(15,423)	-	-	(15,423)	-	608,104	608,104	-	-	0
0001370954	DEARBORN HEIGHTS	MI		05/01/2016	05/04/2017	193,923	-	(3,389)	-	-	(3,389)	-	188,985	188,985	-	-	0
0003553997	CORAL GABLES	FL		10/30/2015	04/04/2017	451,940	-	10,145	-	-	10,145	-	457,816	457,816	-	-	0
0004002190	SAINT AUGUSTINE	FL		10/16/2015	03/27/2017	65,005	-	1,202	-	-	1,202	-	59,662	59,662	-	-	0
0004005802	WESTLAKE VILLAGE	CA		10/16/2015	05/06/2017	264,845	-	(2,131)	-	-	(2,131)	-	259,365	259,365	-	-	0
0008026627	LAGRANGEVILLE	NY		02/17/2017	05/18/2017	-	-	(11,812)	-	-	(11,812)	-	161,233	161,233	-	-	0
0010084868	GREENBELT	MD		03/03/2017	05/25/2017	-	-	(4,965)	-	-	(4,965)	-	197,412	197,412	-	-	0
0011172020	ASHVILLE	OH		02/17/2017	05/16/2017	-	-	(16,828)	-	-	(16,828)	-	168,392	168,392	-	-	0
0011315116	PALM COAST	FL		02/17/2017	03/27/2017	-	-	1,192	-	-	1,192	-	18,499	18,499	-	-	0
0011950029	RICHMOND	VA		02/17/2017	04/11/2017	-	-	(17,533)	-	-	(17,533)	-	175,441	175,441	-	-	0
0013076880	MANVEL	TX		10/27/2016	03/31/2017	126,438	-	(11,369)	-	-	(11,369)	-	114,040	114,040	-	-	0
0014091821	UPPER MARLBOR	MD		02/17/2017	05/26/2017	-	-	(12,510)	-	-	(12,510)	-	195,397	195,397	-	-	0
0014412928	MYRTLE CREEK	OR		02/17/2017	03/16/2017	-	-	(896)	-	-	(896)	-	48,334	48,334	-	-	0
0014485973	KNOXVILLE	TN		02/17/2017	04/12/2017	-	-	(6,788)	-	-	(6,788)	-	105,773	105,773	-	-	0
0014550123	CALABASAS	CA		04/29/2016	04/17/2017	1,282,838	-	67,162	-	-	67,162	-	1,350,000	1,350,000	-	-	0
0015708320	STAFFORD TOWNSHIP	NJ		03/24/2016	03/13/2017	442,674	-	24,402	-	-	24,402	-	467,076	467,076	-	-	0
0016066672	MORGANTOWN	KY		02/17/2017	04/12/2017	-	-	(6,306)	-	-	(6,306)	-	153,240	153,240	-	-	0
0017797879	PALO ALTO	CA		10/27/2016	04/05/2017	328,903	-	(16,358)	-	-	(16,358)	-	310,650	310,650	-	-	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0017807058	LANCASTER	CA		10/27/2016	04/03/2017	181,108	-	15,071	-	-	15,071	-	195,608	195,608	-	-	0
0017885120	JACKSONVILLE	FL		10/27/2016	05/05/2017	105,685	-	435	-	-	435	-	105,293	105,293	-	-	0
0018021725	CORVALLIS	MT		10/27/2016	03/13/2017	186,747	-	(473)	-	-	(473)	-	185,392	185,392	-	-	0
0060732897	JACKSONVILLE	VT		09/21/2016	04/28/2017	58,627	-	(3,504)	-	-	(3,504)	-	54,622	54,622	-	-	0
0100014289	SEATTLE	WA		04/22/2016	05/30/2017	158,425	-	9,731	-	-	9,731	-	167,636	167,636	-	-	0
0100051073	AURORA	CO		04/22/2016	05/15/2017	202,460	-	5,552	-	-	5,552	-	207,130	207,130	-	-	0
0100062091	FAIRFIELD	CA		04/22/2016	05/15/2017	302,480	-	(1,679)	-	-	(1,679)	-	300,038	300,038	-	-	0
0100076763	PHOENIX	AZ		04/22/2016	03/22/2017	58,742	-	1,977	-	-	1,977	-	60,422	60,422	-	-	0
0101118267	ONTARIO	CA		10/14/2016	04/17/2017	309,813	-	25,981	-	-	25,981	-	334,674	334,674	-	-	0
0101118337	APEX	NC		10/14/2016	05/12/2017	245,767	-	4,370	-	-	4,370	-	247,479	247,479	-	-	0
0223506273	NEW YORK	NY		02/24/2016	03/23/2017	225,581	-	(9,963)	-	-	(9,963)	-	211,969	211,969	-	-	0
0223509376	MALIBU	CA		02/24/2016	03/10/2017	796,958	-	(19,151)	-	-	(19,151)	-	772,412	772,412	-	-	0
0227235063	HOLLSOPPLE	PA		09/16/2015	04/24/2017	12,091	-	63	-	-	63	-	6,732	6,732	-	-	0
0227290387	JERICHO	NY		09/16/2015	03/28/2017	366,462	-	5,004	-	-	5,004	-	368,009	368,009	-	-	0
0227315107	MIRAMAR BEACH	FL		07/30/2015	04/20/2017	132,108	-	(1,287)	-	-	(1,287)	-	129,599	129,599	-	-	0
0227315785	STATEN ISLAND	NY		07/30/2015	03/14/2017	193,586	-	(4,213)	-	-	(4,213)	-	189,373	189,373	-	-	0
0227315868	PALM SPRINGS	CA		07/30/2015	05/31/2017	82,428	-	(1,518)	-	-	(1,518)	-	80,454	80,454	-	-	0
0227316185	LUMBERTON	TX		07/30/2015	03/31/2017	60,444	-	(603)			(603)		243	243			0
0227316187	MEADVIEW	AZ		07/30/2015	05/22/2017	92,073	-	(190)	-	-	(190)	-	91,294	91,294	-	-	0
0227316707	BERGENFIELD	NJ		07/30/2015	05/01/2017	101,982	-	1,194	-	-	1,194	-	98,094	98,094	-	-	0
0415276821	NEW ALBANY	OH		03/08/2017	05/16/2017	-	-	436	-	-	436	-	343,759	343,759	-	-	0
0416246924	KERNERSVILLE	NC		06/23/2015	03/22/2017	36,781	-	813	-	-	813	-	36,804	36,804	-	-	0
0416584691	ALGER	OH		06/23/2015	03/06/2017	105,804	-	8,818	-	-	8,818	-	114,178	114,178	-	-	0
0417313004	RAMONA	CA		07/31/2015	04/18/2017	488,362	-	27,754	-	-	27,754	-	511,761	511,761	-	-	0
0417330245	SOUTH LYON	MI		07/31/2015	03/20/2017	156,617	-	3,499	-	-	3,499	-	158,549	158,549	-	-	0
0417335635	HERCULES	CA		08/19/2015	05/02/2017	621,862	-	(19,430)	-	-	(19,430)	-	597,927	597,927	-	-	0
0417412852	ROSELLE	IL		10/26/2015	05/22/2017	124,999	-	6,751	-	-	6,751	-	122,935	122,935	-	-	0
0417412921	LOCKPORT	IL		10/26/2015	05/12/2017	152,340	-	6,297	-	-	6,297	-	156,968	156,968	-	-	0
0417413290	CHICAGO	IL		10/26/2015	03/07/2017	380,980	-	28,062	-	-	28,062	-	406,662	406,662	-	-	0
0417413561	ELMHURST	IL		10/26/2015	04/05/2017	164,293	-	17,756	-	-	17,756	-	180,623	180,623	-	-	0
0417949412	FORT GRATIOT	MI		03/08/2017	03/30/2017	-	-	(148)	-	-	(148)	-	199,969	199,969	-	-	0
0417949849	CHESTERFIELD	MI		03/08/2017	04/18/2017	-	-	67,159	-	-	67,159	-	82,827	82,827	-	-	0
0417949850	NEW BALTIMORE	MI		03/08/2017	04/20/2017	-	-	65,459	-	-	65,459	-	81,556	81,556	-	-	0
0500686377	COLORADO SPRINGS	CO		10/16/2015	04/08/2017	261,696	-	(944)	-	-	(944)	-	258,409	258,409	-	-	0
0500716801	RESTON	VA		10/16/2015	04/27/2017	227,360	-	994	-	-	994	-	226,302	226,302	-	-	0
0501437229	FREDERICK	MD		10/16/2015	05/22/2017	178,394	-	4,316	-	-	4,316	-	181,115	181,115	-	-	0
0568482024	BELLEVUE	WA		12/11/2015	03/07/2017	212,837	-	1,663	-	-	1,663	-	213,000	213,000	-	-	0
0597001899	KNOXVILLE	TN		01/13/2017	05/30/2017	-	-	(9,507)	-	-	(9,507)	-	129,980	129,980	-	-	0
0597001928	DENVER	CO		01/13/2017	03/14/2017	-	-	(7,058)	-	-	(7,058)	-	110,101	110,101	-	-	0
0597001941	LAYTONVILLE	CA		01/13/2017	04/12/2017	-	-	(18,816)	-	-	(18,816)	-	366,529	366,529	-	-	0
0597003128	ORMOND BEACH	FL		01/13/2017	03/27/2017	-	-	585	-	-	585	-	70,211	70,211	-	-	0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0597003164	BONITA SPRINGS	FL		01/13/2017	05/09/2017	-	-	(1,461)	-	-	(1,461)	-	407,518	407,518	-	-	0
0706164506	LOS ANGELES	CA		06/10/2016	03/29/2017	150,581	-	(13,711)	-	-	(13,711)	-	136,411	136,411	-	-	0
0706248622	MAYNARDVILLE	TN		06/10/2016	03/31/2017	94,972	-	(5,235)	-	-	(5,235)	-	89,263	89,263	-	-	0
0706259165	COLLIERVILLE	TN		06/10/2016	05/02/2017	310,302	-	441	-	-	441	-	308,182	308,182	-	-	0
0983765180	RANCHO SANTA FE	CA		08/02/2016	05/11/2017	1,574,211	-	107,819	-	-	107,819	-	1,681,631	1,681,631	-	-	0
Summary Line Adjustment - R							-	45	-	-	45	-	(1)	(1)	-	-	0
0199999. Total - Mortgages Closed by Repayment						156,306,688	0	1,427,654	0	0	1,427,654	0	159,360,084	159,360,084	0	0	0
Mortgages With Partial Repayments																	
Scheduled Repayments - AG											0		45,773,302	45,363,336	(409,966)	-	(409,966)
Scheduled Repayments - Res											0		8,656,206	8,656,206			0
0299999. Total - Mortgages With Partial Repayments						0	0	0	0	0	0	0	54,429,508	54,019,542	(409,966)	0	(409,966)
Mortgages Transferred																	
0001113280	TRAFFORD	PA		11/17/2016	06/26/2017	119,855	-	(17,385)	-	-	(17,385)	-	102,291	63,337	-	(38,954)	(38,954)
0499999. Total - Mortgages Transferred						119,855	0	(17,385)	0	0	(17,385)	0	102,291	63,337	0	(38,954)	(38,954)
0599999. Total Mortgages						156,426,543	0	1,410,269	0	0	1,410,269	0	213,891,883	213,442,963	(409,966)	(38,954)	(448,920)

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
	0000702917 Town & Country Estates Cooperative Corpo.	PLYMOUTH	MA	Town & Country Kingston Estates Cooperat		04/28/2017			2,625,230			
	0000702924 Park Place MHC	PEABODY	MA	Park Place Cooperative, Inc.		05/25/2017			978,840			
0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	3,604,070	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Accomplice Fund I, L.P.	Cambridge	MA	Accomplice		03/10/2015	1		400,867		1,467,887	2.400
	Advent International GPE VI-A Limited Partnership	London	GBR	Advent		06/13/2008	3		663,742			1.100
	Advent International GPE VII-B, L.P.	Wilmington	DE	Advent		08/20/2012	3		55,200		240,000	0.100
	AEA Mezzanine Fund III LP	New York	NY	AEA		03/15/2013	2		39,893		2,767,254	1.300
	AH Parallel Fund V, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	112,000			1,288,000	0.300
	AH Parallel Fund V-Q, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	44,444			511,112	1.700
	American Industrial Partners Capital Fund V, L.P.	New York	NY	AIP		12/19/2011	3		76,792		891,181	2.000
	American Securities Partners VII, L.P.	New York	NY	American Securities		12/10/2014	3		2,560,100		16,285,432	0.500
	Andreessen Horowitz Fund V, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	280,000			2,520,000	0.300
	Andreessen Horowitz Fund V-Q, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	111,111			1,000,000	1.700
	Arlington Capital Partners III, L.P.	Chevy Chase	MD	Arlington		02/02/2010	3		24,172		1,454,824	4.200
	Arlington Capital Partners IV, L.P.	Chevy Chase	MD	Arlington		07/28/2016	3		103,084		14,123,270	2.100
	Arsenal Capital Partners Fund IV LP	New York	NY	Arsenal		09/03/2015	3		130,468		7,072,309	0.700
	ASTORG VI, SLP	Paris	FRA	ASTORG		09/25/2015	3		512,798		3,170,729	0.200
	Audax Mezzanine Fund II, L.P.	New York	NY	Audax		06/17/2005	2		(33,312)		161,777	4.500
	Audax Mezzanine Fund III, L.P.	New York	NY	Audax		12/10/2009	2		103,152		2,585,321	2.100
	BC European Capital IX-1 LP	St. Peter Port, Guernsey	GBR	BC Partners		11/23/2010	3		539,323		764,095	0.200
	BDCM Opportunity Fund III, L.P.	Greenwich	CT	Black Diamond Capital Management		11/06/2009			653,072		738,436	2.000
	BDCM Opportunity Fund IV, L.P.	Greenwich	CT	Black Diamond Capital Management		02/04/2015			680,536		2,401,469	0.300
	Blackstone Capital Partners IV L.P.	New York	NY	Blackstone		12/21/2001	3		3,552		210,908	0.100
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone		04/07/2015	3		777,578		15,718,408	0.100
	Blue Sea Capital Fund I LP	Palm Beach	FL	Blue Sea Capital		10/18/2013	3		87,685		8,629,544	4.700
	Brentwood Associates Private Equity V, L.P.	Los Angeles	CA	Brentwood		06/12/2013	3		3,343,023		3,080,246	0.700
	Capital International Private Equity Fund V, L.P.	Los Angeles	CA	Capital International		06/19/2007	3		44,516		6,671,828	1.900
	Capital International Private Equity Fund VI, L.P.	Los Angeles	CA	Capital International		03/24/2011	3		66,849		4,341,739	0.700
	Carlyle Partners V, L.P.	Washington	DC	Carlyle		05/30/2007	3		471,147		9,124,917	0.300
	Carlyle Partners VI, L.P.	Washington	DC	Carlyle		02/19/2013	3		35,192		270,016	0.100
	CCMP Capital Investors III, L.P.	New York	NY	CCMP Capital Investors		07/02/2014	3		1,038,119		3,361,434	0.300
	CIP Capital Fund II, L.P.	New York	NY	CIP		02/04/2016	3		1,314,669		7,379,833	2.500
	CIVC Partners Fund V, L.P.	Chicago	IL	CIVC		03/27/2017	3	735,513			14,264,487	3.100
	Clearlake Capital Partners III	Wilmington	DE	Clearlake Capital		11/08/2012			564,801		597,338	0.500
	Court Square Capital Partners III, L.P.	New York	NY	Court Square		12/27/2011	3		715,384		7,088,262	0.900
	Crescent Mezzanine Partners VI, L.P.	Los Angeles	CA	Crescent Capital Group		12/27/2011	2		109,790		3,928,162	1.600
	Crescent Mezzanine Partners VII, L.P.	Los Angeles	CA	Crescent Capital Group		06/28/2016	2		1,167,388		16,695,770	2.800
	CVC Capital Partners Asia Pacific III L.P.	George Town, Grand Cayman	CYM	CVC		01/17/2008	3		(47,844)		4,705,160	0.700
	CVC European Equity Partners V (C) L.P.	Channel Islands	GBR	CVC		04/18/2008	3		1,875,376		1,088,112	0.500
	Dyal Capital Partners III, L.P.	New York	NY	Dyal Capital Partners		09/09/2016	3		3,672,311		16,085,477	1.300
	EnCap Energy Capital Fund VIII, L.P.	Houston	TX	EnCap		12/15/2010			225,095		1,039,056	0.300
	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap		02/05/2015			2,702,808		10,569,160	0.300
	EnCap Energy Capital IX	Houston	TX	EnCap		01/04/2013			421,708		2,321,224	0.200

Statement as of June 30, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Equistone Partners Europe Fund IV L.P.	London	GBR.	Equistone		11/14/2011	3		63,487		765,941	0.800
	Equistone Partners Europe Fund V L.P.	London	GBR.	Equistone		01/22/2015	3		345,350		2,993,982	0.400
	Falcon Mezzanine Partners II, LP	Needham	MA	Falcon		04/12/2005	2		12,946		255,267	7.100
	Fifth Cinven Fund (No. 1) Limited Partnership	London	GBR.	Cinven		11/15/2011	3		89,358		447,783	0.100
	FountainVest China Capital Partners Fund III, L.P.	Shanghai	CHN.	FountainVest		06/30/2016	3		39,890		7,917,955	0.500
	FountainVest China Growth Capital Fund II, L.P.	Shanghai	CHN.	FountainVest		12/27/2012	3		47,476		2,658,294	1.100
	Francisco Partners Agility, L.P.	San Francisco	CA	Francisco Partners Management		09/08/2016	3	150,000			7,350,000	1.700
	Francisco Partners IV, L.P.	San Francisco	CA	Francisco Partners Management		12/08/2014	3		1,225,000		3,875,000	0.500
	Global Infrastructure Partners II-A, LP	New York	NY	Global Infrastructure		09/15/2011			749,718		2,930,346	0.800
	Great Hill Equity Partners V, L.P.	Boston	MA	Great Hill Partners		06/18/2014	1		3,204,500		968,500	0.800
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green		02/16/2016	3	414,953	301,286		6,283,761	0.100
	GS Mezzanine Partners V, L.P.	New York	NY	Goldman Sachs		09/26/2007	2		507,077		3,034,298	1.000
	GSO Capital Opportunities Fund II L.P.	New York	NY	Blackstone		05/09/2011	2		116,231		11,270,180	0.800
	GSO Capital Opportunities Fund III LP	New York	NY	Blackstone		04/26/2016			428,087		16,656,022	0.300
	HgCapital 7 A L.P.	Guernsey	GBR.	HgCapital		03/28/2013	3		164,143		271,767	0.100
	Hony Capital Fund V, L.P.	Beijing	CHN.	Hony Capital		10/19/2011	3		628,756		429,756	0.600
	Hony Capital Fund VIII (Cayman), L.P.	Beijing	CHN.	Hony Capital		09/24/2015	3		606,895		2,441,037	0.300
	ICG North American Private Debt Fund LP	New York	NY	Intermediate Capital Group plc		08/22/2014	2		1,946		10,135,377	2.600
	Industrial Growth Partners IV, L.P.	San Francisco	CA	Industrial Growth		05/17/2011	3		34,123		2,448,376	2.000
	Industrial Growth Partners V, L.P.	San Francisco	CA	Industrial Growth		04/08/2016	3		759,873		11,177,729	1.800
	Kleiner Perkins Caufield & Byers XVII, LLC	New York	NY	Kleiner Perkins Caufield & Byers		06/13/2016	1	150,000			2,850,000	0.700
	Kohlberg Investors VI, L.P.	Mount Kisco	NY	Kohlberg		06/08/2007	3		2,273		1,374,800	0.800
	KPCB Digital Growth Fund III, LLC	New York	NY	Kleiner Perkins Caufield & Byers		06/13/2016	1	500,000	750,000		8,750,000	1.000
	Linzor Capital Partners II, L.P.	Santiago	CHL	Linzor		07/23/2010	3		245,801		1,634,620	4.500
	Linzor Capital Partners III, L.P.	Santiago	CHL	Linzor		02/26/2015	3		332,746		3,728,590	1.000
	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Maranon		04/30/2013	2		668,088		698,612	3.800
	Mid Europa Fund III, LP	London	GBR.	Mid Europa Partners LLP		08/17/2007	3		38,920		1,495,497	0.900
	Nautic Partners VII, L.P.	Providence	RI	Nautic		10/15/2014	3		165,484		738,551	0.800
	Navis Asia Fund VII, L.P.	Kuala Lumpur	MYS.	Navis Capital Partners		09/17/2014	3		2,142,774		8,093,227	1.400
	New Enterprise Associates 16, L.P.	Menlo Park	CA	New Enterprise Associates		04/05/2017	1	300,000			9,700,000	0.300
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Oak Hill		11/02/2007	3		53,246		492,655	0.300
	Odyssey Investment Partners Fund IV, LP	New York	NY	Odyssey Investment Partners		12/23/2008	3		8,427		1,621,419	0.300
	Odyssey Investment Partners Fund V, LP	New York	NY	Odyssey Investment Partners		06/24/2014	3		112,031		6,092,858	0.500
	PA Direct Credit Opportunities Fund II, LP	Darien	CT	Portfolio Advisors		10/04/2016	2		(2,381,975)		11,565,290	2.500
	PAI Europe VI-1	Paris	FRA	PAI		07/24/2013	3		12,488		12,547,179	0.600
	Patria-Brazilian Private Equity Fund IV, L.P.	Sao Paulo	BRA.	Patria		07/26/2011	3		140,770		2,880,952	0.800
	Patria-Brazilian Private Equity Fund V, L.P.	Sao Paulo	BRA.	Patria		05/19/2014	3		240,411		22,840,262	1.400
	Permira V, L.P.	London	GBR.	Permira		04/24/2013	3		124,849		458,501	0.100
	Primavera Capital Fund II L.P.	Hong Kong	CHN.	Primavera Capital Group		10/14/2014	3		2,945,042		11,925,569	1.300
	Providence Equity Partners IV L.P.	Providence	RI	Providence		09/22/2000	3		381		160,560	0.100
	Public Pension Capital, LLC	New York	NY	Public Pension Capital Management		07/10/2014	3		554,112		3,182,039	1.400
	Quantum Energy Partners VI, L.P.	Houston	TX	Quantum		08/07/2014			1,812,710		8,102,482	0.700
	Redpoint Omega II, L.P.	Menlo Park	CA	Redpoint		10/18/2011	1		457,589		1,086,634	1.100
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Riverstone		05/02/2008			23,333		1,666,368	0.600

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Sequoia Capital China Venture Fund V, L.P.	Menlo Park	CA	Sequoia Capital		09/16/2014	1		36,667		329,998	1.200
	Sequoia Capital U.S. Growth Fund VI, L.P.	Palo Alto	CA	Sequoia Capital		04/03/2014	1		125,000		275,000	0.500
	Sequoia Capital US Venture 2010 Fund, LP	Menlo Park	CA	Sequoia Capital		03/25/2010	1		110,941		3,794,183	0.800
	Sigma Prime Partners IX, L.P.	Boston	MA	Sigma Prime		05/30/2011	1		514,604		1,432,472	7.000
	Silver Lake Partners IV, L.P.	Menlo Park	CA	Silver Lake		09/07/2012	3		228,066		2,429,731	0.100
	Southern Cross Latin America Private Equity Fund IV, L.P.	Toronto	CAN	Southern Cross		05/14/2010	3		(206,958)		1,124,670	1.200
	The Veritas Capital Fund IV, L.P.	New York	NY	Veritas		05/24/2010	3		139,545		1,567,286	1.300
	The Veritas Capital Fund V, L.P.	New York	NY	Veritas		06/23/2014	3		2,697,551		448,554	0.500
	The Veritas Capital Fund VI, L.P.	New York	NY	Veritas		12/08/2016	3	507,042			11,492,958	0.200
	Tower Square Capital Partners III, L.P.	Springfield	MA	Babson Capital Management		09/29/2008	2		(6,550)		432,823	1.300
	Tower Three Partners Fund II LP	Greenwich	CT	Tower Three Partners LLC		05/27/2014			59,914		3,022,666	3.300
	TowerBrook Investors III, L.P.	London	GBR	Towerbrook		03/27/2008	3		550,147		8,581,340	1.900
	TowerBrook Investors IV (Onshore), L.P.	George Town, Grand Cayman	CYM	Towerbrook		02/05/2013	3		(33,746)		9,114,375	0.500
	TPG Asia V, L.P.	Fort Worth	TX	TPG - Asia		12/17/2007	3		23,277		6,222,424	1.200
	TPG Asia VI, L.P.	Fort Worth	TX	TPG - Asia		02/01/2013	3		610,992		6,293,989	0.400
	Trident V, L.P.	Greenwich	CT	Stone Point Capital		02/26/2010	3		1,144,226		166,401	0.700
	Trivest Fund V, L.P.	Coral Gables	FL	Trivest		09/17/2012	3		287,660		1,448,484	0.500
	WIN 7, L.P.	New York	NY	Blackstone		03/30/2007	3		21,792		972,868	21.600
	Yorktown Energy Partners V, L.P.	New York	NY	Yorktown		12/18/2001			4,918		1,826	1.000
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								3,305,063	49,182,722	0	473,764,261	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	p000662 - Oakland T12 LLC	San Francisco	CA	OAKLAND T12 LLC		09/05/2007			183,248			50.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	183,248	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	p000861 - Entity 94330 Brighthouse Connecticut Properties Ventures LLC	Wilmington	DE	Brighthouse Insurance Company		04/16/2007			25,622			100.000
	p001128 - ML 1065 Hotel, LLC (De)	Atlanta	GA	Brighthouse Insurance Company		06/22/2015			(15,685)			100.000
	p001149 - MetLife Core Property Fund, LP - MLUS	Morristown	NJ	MetLife Core Property Fund GP LLC		11/01/2013			50,290,952		125,000,000	1.370
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	50,300,889	0	125,000,000	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
	p000952 - Mortgage Fund IVc, LP	Coral Gables	FL	Bayview Asset Management		12/12/2012			1,600,000		19,120,000	16.000
	p001156 - MetLife Commercial Mortgage Income Fund, LP	Morristown	NJ	MetLife Investment Advisors, LLC		10/02/2015			4,707,433		66,148,692	9.620
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	6,307,433	0	85,268,692	XXX
4499999. Subtotal - Unaffiliated								3,305,063	59,277,473	0	559,032,953	XXX
4599999. Subtotal - Affiliated								0	50,300,889	0	125,000,000	XXX
4699999. Totals								3,305,063	109,578,362	0	684,032,953	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	0000510113 Lone Star IV US and Bermuda - Project Churchill	VARIOUS	GBR	Revolving Lines of Credit	01/27/2016	06/30/2017	4,161,223					0		4,161,223	3,722,313	(438,910)		(438,910)	
	0000702713 Prime Finance Warehouse LOC	NEW YORK	NY	MATURED	12/21/2011	06/14/2017						0						0	4,363
	0000702783 Hillcrest Community	CLARKS GROVE	MN	Revolving Lines of Credit	01/29/2016	06/30/2017	2,322					0		2,322	2,322			0	
	0000702808 Oak Hill	TAUNTON	MA	Revolving Lines of Credit	04/13/2016	06/30/2017	14,945					0		14,945	14,945			0	
	0000702860 Colonial Estates	TAUNTON	MA	Revolving Lines of Credit	09/27/2016	06/30/2017	15,715					0		15,715	15,715			0	
0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated							4,194,205	0	0	0	0	0	0	4,194,205	3,755,295	(438,910)	0	(438,910)	4,363
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Accel Growth Fund L.P.	Palo Alto	CA	Normal Distributions and/or adjustments	12/10/2008	06/30/2017	98,066					0		98,066	98,066			0	
	Advent International GPE VI-A Limited Partnership	London	GBR	Normal Distributions and/or adjustments	06/13/2008	06/30/2017	1,301,198					0		1,301,198	1,301,198			0	
	AEA Mezzanine Fund III LP	New York	NY	Normal Distributions and/or adjustments	03/15/2013	06/30/2017	142,815					0		142,815	142,815			0	
	Affinity Asia Pacific Fund IV (NO.2) L.P.	Singapore	SGP	Normal Distributions and/or adjustments	03/20/2013	06/30/2017	52,088					0		52,088	52,088			0	
	Audax Mezzanine Fund II, L.P.	New York	NY	Normal Distributions and/or adjustments	06/17/2005	06/30/2017	128,465					0		128,465	128,465			0	
	Audax Mezzanine Fund III, L.P.	New York	NY	Normal Distributions and/or adjustments	12/10/2009	06/30/2017	182,581					0		182,581	182,581			0	
	Blackstone Capital Partners IV L.P.	New York	NY	Normal Distributions and/or adjustments	12/21/2001	06/30/2017	241,157					0		241,157	241,157			0	
	Blackstone Capital Partners VI L.P.	New York	NY	Normal Distributions and/or adjustments	07/29/2008	06/30/2017	3,670					0		3,670	3,670			0	
	Blackstone Capital Partners VII L.P.	New York	NY	Normal Distributions and/or adjustments	04/07/2015	06/30/2017	4,008					0		4,008	4,008			0	
	Blackstone Strategic Alliance Fund II L.P.	New York	NY	Normal Distributions and/or adjustments	11/23/2010	06/30/2017	324,995					0		324,995	324,995			0	
	Capital International Private Equity Fund V, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	06/19/2007	06/30/2017	2,079,712					0		2,079,712	2,079,712			0	
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA	Residual Activity	05/19/2000	03/31/2007						0						0	
	Constellation Venture Capital II, L.P.	New York	NY	Residual Activity	05/15/2000	06/29/2007						0						0	
	Core Capital Partners, LP	Washington	DC	Residual Activity	07/29/1999	12/31/2015						0						0	
	Cortec Group Fund III, L.P.	New York	NY	Residual Activity	12/20/1999	12/23/2014						0						0	
	Crescent Mezzanine Partners VI, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/27/2011	06/30/2017	675,641					0		675,641	675,641			0	
	CVC Capital Partners Asia Pacific III L.P.	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	01/17/2008	06/30/2017	434,700					0		434,700	434,700			0	
	CVC European Equity Partners V (C) L.P.	Channel Islands	GBR	Normal Distributions and/or adjustments	04/18/2008	06/30/2017	3,608,362					0		3,608,362	3,608,362			0	
	DW Catalyst Onshore Fund, LP	New York	NY	Normal Distributions and/or adjustments	06/27/2013	06/30/2017	797,732					0		797,732	797,732			0	
	Dyal Capital Partners III, L.P.	New York	NY	Normal Distributions and/or adjustments	09/09/2016	06/30/2017	215,935					0		215,935	215,935			0	
	Egerton Capital Partners, L.P.	Wilmington	DE	Liquidated	05/17/2012	06/14/2017	581,127	422,886				422,886		1,004,013	1,004,013			0	(420,964)
	EIG Energy Fund XV, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	11/30/2010	06/30/2017	593,713					0		593,713	593,713			0	
	EnCap Energy Capital Fund VIII, L.P.	Houston	TX	Normal Distributions and/or adjustments	12/15/2010	06/30/2017	56,633					0		56,633	56,633			0	
	Equistone Partners Europe Fund IV L.P.	London	GBR	Normal Distributions and/or adjustments	11/14/2011	06/30/2017	396,898					0		396,898	396,898			0	
	Falcon Mezzanine Partners II, LP	Needham	MA	Normal Distributions and/or adjustments	04/12/2005	06/30/2017	348,137					0		348,137	348,137			0	
	Fifth Cinven Fund (No. 1) Limited Partnership	London	GBR	Normal Distributions and/or adjustments	11/15/2011	06/30/2017	513,486					0		513,486	513,486			0	
	FountainVest China Growth Capital Fund II, L.P.	Shanghai	CHN	Normal Distributions and/or adjustments	12/27/2012	06/30/2017	165,355					0		165,355	165,355			0	
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Normal Distributions and/or adjustments	12/06/2007	06/30/2017	73,961					0		73,961	73,961			0	
	Genesys Angelbridge Fund I, LP	New York	NY	Residual Activity	02/03/2000	06/30/2010						0						0	110
	Green Equity Investors VI, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	10/18/2011	06/30/2017	1,296,369					0		1,296,369	1,296,369			0	
	GS Mezzanine Partners V, L.P.	New York	NY	Normal Distributions and/or adjustments	09/26/2007	06/30/2017	1,662,575					0		1,662,575	1,662,575			0	
	GSC European Mezzanine Fund, L.P.	Florham Park	NJ	Liquidated	07/18/2000	04/03/2017						0						0	
	GSO Special Situations Fund, LP	New York	NY	Normal Distributions and/or adjustments	09/01/2006	06/30/2017	3,167,923					0		3,167,923	3,167,923			0	

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Hony Capital Fund VIII (Cayman), L.P.	Beijing	CHN	Normal Distributions and/or adjustments	09/24/2015	06/30/2017	233,718					0		233,718	233,718			0	
	ICG North American Private Debt Fund LP	New York	NY	Normal Distributions and/or adjustments	08/22/2014	06/30/2017	562,756					0		562,756	562,756			0	
	Industri Kapital 2007 Limited Partnership II	London	GBR	Normal Distributions and/or adjustments	05/03/2007	06/30/2017	448,713					0		448,713	448,713			0	
	King Street Capital, L.P.	New York	NY	Normal Distributions and/or adjustments	06/01/2008	06/30/2017	4,082,754					0		4,082,754	4,082,754			0	
	Kohlberg Investors VI, L.P.	Mount Kisco	NY	Normal Distributions and/or adjustments	06/08/2007	06/30/2017	293,006					0		293,006	293,006			0	
	Landmark Equity Partners XIV, L.P.	Simsbury	CT	Normal Distributions and/or adjustments	12/19/2008	06/30/2017	330,965					0		330,965	330,965			0	
	Meritech Capital Partners IV, L.P.	Palo Alto	CA	Normal Distributions and/or adjustments	09/29/2010	06/30/2017	468,689					0		468,689	468,689			0	
	Mid Europa Fund III, LP	London	GBR	Normal Distributions and/or adjustments	08/17/2007	06/30/2017	5,080,820					0		5,080,820	5,080,820			0	
	Millennium 3 Opportunity Fund, L.L.C.	Roseland	NJ	Residual Activity	07/10/2000	03/31/2007						0						0	
	Mission Ventures II, L.P.	San Diego	CA	Residual Activity	04/24/2000	04/30/2007						0						0	
	Mobius Technology Ventures VI, L.P.	Palo Alto	CA	Residual Activity	05/09/2000	03/31/2007						0						0	
	Morgan, Holland Fund II, L.P.	Cambridge	MA	Residual Activity	01/24/1989	08/31/2007						0						0	
	Navis Asia Fund VII, L.P.	Kuala Lumpur	MYS	Normal Distributions and/or adjustments	09/17/2014	06/30/2017	482,774					0		482,774	482,774			0	
	Oaktree Opportunities Fund IX, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	05/16/2012	06/30/2017	245,181					0		245,181	245,181			0	
	Oaktree Opportunities Fund VIII, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/10/2009	06/30/2017	581,978					0		581,978	581,978			0	
	Oaktree Opportunities Fund VIIIb, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/24/2009	06/30/2017	236,426					0		236,426	236,426			0	
	OCM Opportunities Fund IV, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/20/2001	06/30/2017	32,385					0		32,385	32,385			0	
	Odyssey Investment Partners Fund IV, LP	New York	NY	Normal Distributions and/or adjustments	12/23/2008	06/30/2017	512,610					0		512,610	512,610			0	
	Omega Capital Investors, L.P.	New York	NY	Liquidated	03/01/2007	06/14/2017	414,786					0		414,786	414,786			0	104
	PA Direct Credit Opportunities Fund II, LP	Darien	CT	Normal Distributions and/or adjustments	10/04/2016	06/30/2017	(306,863)					0		(306,863)	(306,863)			0	
	PAI Europe V-1 FCPR	Paris	FRA	Normal Distributions and/or adjustments	08/01/2007	06/30/2017	1,100,385					0		1,100,385	1,100,385			0	
	Partners Group Asia-Pacific 2007, L.P.	Channel Islands	GBR	Normal Distributions and/or adjustments	05/31/2007	06/30/2017	420,895					0		420,895	420,895			0	
	Partners Group Secondary 2008, L.P.	St. Peter Port, Guernsey	GBR	Normal Distributions and/or adjustments	05/09/2008	06/30/2017	855,737					0		855,737	855,737			0	
	Paul Royalty Fund II, L.P.	San Francisco	CA	Liquidated	05/31/2003	06/21/2017	8,165	2,347				2,347		10,512	10,512			0	(7,047)
	PIMCO BRAVO Fund, L.P.	Newport Beach	CA	Normal Distributions and/or adjustments	05/24/2011	06/30/2017	176,442					0		176,442	176,442			0	
	Providence Equity Partners IV L.P.	Providence	RI	Normal Distributions and/or adjustments	09/22/2000	06/30/2017	11,598					0		11,598	11,598			0	
	Public Pension Capital, LLC	New York	NY	Normal Distributions and/or adjustments	07/10/2014	06/30/2017	60,546					0		60,546	60,546			0	
	Riverstone Global Energy and Power Fund V, L.P.	New York	NY	Normal Distributions and/or adjustments	01/12/2012	06/30/2017	355,244					0		355,244	355,244			0	
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Normal Distributions and/or adjustments	05/02/2008	06/30/2017	585,350					0		585,350	585,350			0	
	Sequoia Capital U.S. Growth Fund VI, L.P.	Palo Alto	CA	Normal Distributions and/or adjustments	04/03/2014	06/30/2017	2,619					0		2,619	2,619			0	
	Silver Lake Partners III, L.P.	Menlo Park	CA	Normal Distributions and/or adjustments	02/28/2007	06/30/2017	800,990					0		800,990	800,990			0	
	TCW/Crescent Mezzanine Partners V, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/14/2007	06/30/2017	194,335					0		194,335	194,335			0	
	The Resolute Fund II, L.P.	New York	NY	Normal Distributions and/or adjustments	05/31/2007	06/30/2017	53,343					0		53,343	53,343			0	
	The Resolute Fund III, L.P.	New York	NY	Normal Distributions and/or adjustments	01/17/2014	06/30/2017	864,532					0		864,532	864,532			0	
	The Tudor BVI Global Fund, L.P. - Legacy	Greenwich	CT	Normal Distributions and/or adjustments	01/31/2009	06/30/2017	36,918					0		36,918	36,918			0	
	Tower Square Capital Partners III, L.P.	Springfield	MA	Normal Distributions and/or adjustments	09/29/2008	06/30/2017	225,878					0		225,878	225,878			0	
	TowerBrook Investors III, L.P.	London	GBR	Normal Distributions and/or adjustments	03/27/2008	06/30/2017	992,219					0		992,219	992,219			0	
	TowerBrook Investors IV (Onshore), L.P.	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	02/05/2013	06/30/2017	29,757					0		29,757	29,757			0	
	Turiya Fund LP	Hong Kong	CHN	Normal Distributions and/or adjustments	02/25/2014	06/30/2017	1,069,238					0		1,069,238	1,069,238			0	
	U.S. Venture Partners VIII, L.P.	Menlo Park	CA	Normal Distributions and/or adjustments	12/01/2000	06/30/2017	21,915					0		21,915	21,915			0	
	Vestar Capital Partners IV, L.P.	New York	NY	Normal Distributions and/or adjustments	10/26/1999	06/30/2017	18,321					0		18,321	18,321			0	

SCHEDULE BA - PART 3

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

1	2	Location 3	4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN.	Normal Distributions and/or adjustments	09/11/2012	06/30/2017	64,823					0		64,823	64,823			0	
	Willis Stein & Partners III, L.P.	Chicago	IL	Residual Activity	09/20/2000	03/31/2007						0						0	
	Winston Equity Partners II, L.P.	McLean	VA	Residual Activity	01/22/2002	06/29/2007						0						0	
	World Equity Partners, L.P.	New York	NY	Residual Activity	01/01/1989	06/30/2006						0						0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							40,797,250	425,233	0	0	0	425,233	0	41,222,483	41,222,483	0	0	0	(427,797)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	MetLife Renewables Holding, LLC	New York	NY	Normal Distributions and/or adjustments	02/05/2010	06/30/2017	(75)					0		(75)	(75)			0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							(75)	0	0	0	0	0	0	(75)	(75)	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	p000433 - Crow Family Holdings Realty Partners LP	New York	NY	Residual Activity	02/27/1998	06/28/2016		(43,153)				(43,153)		(43,153)	43,153		86,306	86,306	
	p000624 - LBA Realty Fund, III - 14000	Irvine	CA	Normal Distributions and/or adjustments	10/31/2006	06/30/2017	254,310					0		254,310	414,594		160,284	160,284	
	p000652 - Blackstone Real Estate Partners, VI L.P.	New York	NY	Normal Distributions and/or adjustments	06/27/2007	06/30/2017	1,817,576					0		1,817,576	1,817,576			0	
	p000790 - Blackstone Real Estate Partners VI LP (GLIC ROFR)	New York	NY	Normal Distributions and/or adjustments	06/30/2010	06/30/2017	2,157,693					0		2,157,693	2,157,693			0	
	p000904 - Carlyle Europe RE Prtnrs III - 14000	Washington	DC	Normal Distributions and/or adjustments	10/09/2007	06/30/2017						0			71,305		71,305	71,305	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							4,229,579	(43,153)	0	0	0	(43,153)	0	4,186,426	4,504,321	0	317,895	317,895	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	p000856 - Entity 91560 Met Canadian Property Ventures LLC	New York	NY	MetLife Insurance Company	06/27/2007	04/26/2017						0						0	
	p000860 - Entity 94329 MetLife Property Ventures Canada ULC	Calgary	CAN	MetLife Insurance Company	07/24/2007	04/26/2017		300				300		300	44,112		43,812	43,812	
	p001149 - MetLife Core Property Fund, LP - MLUS	Morristown	NJ	Normal Distributions and/or adjustments	11/01/2013	06/30/2017	290,952					0		290,952	290,952			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							290,952	300	0	0	0	300	0	291,252	335,064	0	43,812	43,812	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	p001156 - MetLife Commercial Mortgage Income Fund, LP	Morristown	NJ	Normal Distributions and/or adjustments	10/02/2015	06/30/2017	584,830					0		584,830	584,830			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							584,830	0	0	0	0	0	0	584,830	584,830	0	0	0	0
4499999. Subtotal - Unaffiliated							49,805,864	382,080	0	0	0	382,080	0	50,187,944	50,066,929	(438,910)	317,895	(121,015)	(423,434)
4599999. Subtotal - Affiliated							290,877	300	0	0	0	300	0	291,177	334,989	0	43,812	43,812	0
4699999. Totals							50,096,741	382,380	0	0	0	382,380	0	50,479,121	50,401,918	(438,910)	361,707	(77,203)	(423,434)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38378P E7 9	GOVERNMENT NATIONAL MORTGAGE A.		06/01/2017.	Interest Capitalization.		91,392	91,392		1.
38379E 2J 0	GOVERNMENT NATIONAL MORTGAGE A.		06/01/2017.	Interest Capitalization.		39,708	39,708		1.
38379J NL 1	GOVERNMENT NATIONAL MORTGAGE A.		06/01/2017.	Interest Capitalization.		28,713	28,713		1.
38379M AB 0	GOVERNMENT NATIONAL MORTGAGE A.		06/01/2017.	Interest Capitalization.		282,390	282,390		1.
38379W D9 0	GOVERNMENT NATIONAL MORTGAGE A.		06/01/2017.	Interest Capitalization.		34,777	34,777		1.
38379W HL 9	GOVERNMENT NATIONAL MORTGAGE A.		06/01/2017.	Interest Capitalization.		25,797	25,797		1.
38379Y AX 6	GOVERNMENT NATIONAL MORTGAGE A.		06/01/2017.	Interest Capitalization.		91,572	91,572		1.
38380B EV 3	GOVERNMENT NATIONAL MORTGAGE A.		06/01/2017.	Interest Capitalization.		45,329	45,329		1.
912828 K8 2	UNITED STATES TREASURY.		05/18/2017.	BANK OF MONTREAL.		6,986,342	7,000,000	17,983	1.
912828 L4 0	UNITED STATES TREASURY 1.000% 09/15/18.		06/28/2017.	Various.		4,982,823	5,000,000	14,402	1.
912828 L4 0	UNITED STATES TREASURY 1.000% 09/15/18.		06/29/2017.	Various.		548,088,990	550,000,000	1,599,184	1.
912828 Q9 4	UNITED STATES TREASURY.		04/21/2017.	JEFFERIES & COMPANY INC.		9,968,379	10,000,000	36,257	1.
912828 S6 8	UNITED STATES TREASURY.		05/31/2017.	Various.		181,061,576	182,000,000	452,631	1.
912828 S6 8	UNITED STATES TREASURY.		05/23/2017.	Various.		32,823,464	33,000,000	77,258	1.
912828 ST 8	UNITED STATES TREASURY 1.250% 04/30/19.		05/08/2017.	Various.		99,843,950	100,000,000	30,571	1.
912828 ST 8	UNITED STATES TREASURY 1.250% 04/30/19.		05/02/2017.	Various.		149,976,863	150,000,000	15,285	1.
912828 VE 7	UNITED STATES TREASURY.		04/26/2017.	Various.		74,897,611	75,000,000	304,945	1.
912828 VE 7	UNITED STATES TREASURY.		04/26/2017.	Various.		74,897,611	75,000,000	304,945	1.
912828 W9 7	UNITED STATES TREASURY 1.250% 03/31/19.		04/11/2017.	DEUTSCHE BANK SECURITIES INC.		190,015,224	190,000,000	77,869	1.
912828 X4 7	UNITED STATES TREASURY 1.875% 04/30/22.		05/08/2017.	TD SECURITIES USA LLC.		99,875,200	100,000,000	45,856	1.
912828 X5 4	UNITED STATES TREASURY 1.118% 04/30/19.		05/12/2017.	Various.		175,130,572	175,000,000	68,218	1.
912828 X5 4	UNITED STATES TREASURY 1.118% 04/30/19.		05/12/2017.	Various.		175,127,131	175,000,000	68,218	1.
912828 XK 1	UNITED STATES TREASURY 0.875% 07/15/18.		04/28/2017.	BARCLAYS CAPITAL INC.		4,983,408	5,000,000	12,811	1.
912828 XS 4	UNITED STATES TREASURY 1.250% 05/31/19.		06/14/2017.	Various.		24,954,152	25,000,000	12,807	1.
912828 XS 4	UNITED STATES TREASURY 1.250% 05/31/19.		06/05/2017.	Various.		199,797,275	200,000,000	40,984	1.
912828 XW 5	UNITED STATES TREASURY 1.750% 06/30/22.		06/29/2017.	Citibank - Russia.		325,418,115	327,000,000		1.
912828 XX 3	UNITED STATES TREASURY 2.000% 06/30/24.		06/29/2017.	Citibank - Russia.		99,320,553	100,000,000		1.
0599999. Total - Bonds - U.S. Government.						2,478,788,917	2,484,639,678	3,180,224	XXX.
Bonds - All Other Government									
038461 AL 3	EGYPT ARAB REPUBLIC OF 7.500% 01/31/27.	D.	05/24/2017.	JP MORGAN SECURITIES LTD LDN.		3,179,310	3,000,000	75,000	4FE.
085209 AD 6	BERMUDA.	C.	04/10/2017.	Various.		4,369,500	4,500,000	80,845	1FE.
085209 AD 6	BERMUDA.	C.	04/04/2017.	Various.		1,456,500	1,500,000	26,019	1FE.
105756 BV 1	BRAZIL FEDERATIVE REPUBLIC OF.	D.	05/30/2017.	BANCO ITAU URUGUAY.		1,976,000	2,000,000	34,236	3FE.
105756 BX 7	BRAZIL FEDERATIVE REPUBLIC OF.	D.	06/29/2017.	Various.		1,145,063	1,050,000	14,200	3FE.
105756 BX 7	BRAZIL FEDERATIVE REPUBLIC OF.	D.	05/05/2017.	Various.		2,022,775	1,850,000	10,175	3FE.
105756 BX 7	BRAZIL FEDERATIVE REPUBLIC OF.	D.	05/26/2017.	Various.		543,500	500,000	4,500	3FE.
105756 BX 7	BRAZIL FEDERATIVE REPUBLIC OF.	D.	06/28/2017.	Various.		1,306,600	1,200,000	15,601	3FE.
401494 AP 4	GUATEMALA REPUBLIC OF 4.375% 06/05/27.	D.	05/31/2017.	CITIGROUP GLOBAL MARKETS INC/.		1,237,525	1,250,000		3FE.
438180 AH 4	HONDURAS REPUBLIC OF 6.250% 01/19/27.	C.	06/05/2017.	Various.		3,008,160	2,880,000	69,500	4FE.
438180 AH 4	HONDURAS REPUBLIC OF 6.250% 01/19/27.	C.	06/02/2017.	Various.		992,750	950,000	22,761	4FE.
81720T AC 9	SENEGAL REPUBLIC OF 6.250% 05/23/33.	C.	05/16/2017.	CITIGROUP GLOBAL MARKETS INC/.		750,000	750,000		4FE.
000000 00 0	COTE D IVOIRE REPUBLIC OF 6.125% 06/15.	C.	06/08/2017.	DEUTSCHE BANK AG LONDON.		4,443,615	4,500,000		3FE.
1099999. Total - Bonds - All Other Government.						26,431,298	25,930,000	352,837	XXX.
Bonds - U.S. States, Territories and Possessions									
13063D AD 0	CALIFORNIA STATE OF 2.367% 04/01/22.		04/21/2017.	JP MORGAN SECURITIES LTD LDN.		7,725,000	7,725,000		1FE.
1799999. Total - Bonds - U.S. States, Territories & Possessions.						7,725,000	7,725,000	0	XXX.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
25477G DB 8	DISTRICT OF COLUMBIA WASHINGTO 5.541%		06/22/2017	JP MORGAN SECURITIES LTD LDN		2,496,760	2,000,000	8,004	1FE
3128MJ Z3 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		05/03/2017	Various		15,389,554	14,964,015	14,548	1
3128MJ Z3 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		04/27/2017	Various		25,627,824	24,940,025	24,247	1
3128MJ Z8 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		05/19/2017	Various		24,178,875	23,458,622	27,368	1
3128MJ Z8 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		05/19/2017	Various		10,354,577	10,045,368	11,720	1
3128MJ Z8 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		05/19/2017	Various		51,414,228	49,875,113	58,188	1
3128MJ ZR 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		05/03/2017	JP MORGAN SECURITIES LTD LDN		10,172,813	9,897,537	9,623	1
3132L8 JZ 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		05/19/2017	CITIGROUP GLOBAL MARKETS INC/		52,123,077	50,451,859	58,861	1
3132M4 QZ 1	FEDERAL HOME LOAN MORTGAGE COR 4.000%		05/10/2017	ROBERT W. BAIRD & CO		7,687,201	7,278,901	9,705	1
3132WL RS 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		05/22/2017	CREDIT SUISSE SECURITIES USA L		43,887,923	42,493,601	49,576	1
3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE COR 4.000%		05/22/2017	WELLS FARGO & CO		55,737,742	52,722,665	70,297	1
31335B AY 2	FEDERAL HOME LOAN MORTGAGE COR 4.000%		05/03/2017	ROBERT W. BAIRD & CO		5,202,277	4,939,481	5,488	1
31335B BR 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/28/2017	JP MORGAN SECURITIES LTD LDN		74,786,479	74,449,131	74,449	1
3134GB XV 9	FEDERAL HOME LOAN MORTGAGE COR 1.850%		06/29/2017	BARCLAYS CAPITAL INC		100,000,000	100,000,000		1
3136A4 LJ 6	FANNIE MAE FNMA_12-19		06/01/2017	Interest Capitalization		20,963	20,963		1
3136A7 CL 4	FANNIE MAE FNMA_12-68		06/01/2017	Interest Capitalization		68,082	68,082		1
3136AB YU 1	FANNIE MAE FNMA_13-1		06/01/2017	Interest Capitalization		69,735	69,735		1
3136AD S3 4	FANNIE MAE FNMA_13-41		06/01/2017	Interest Capitalization		199,824	199,824		1
3136AL D6 5	FANNIE MAE FNMA_14		06/01/2017	Interest Capitalization		23,674	23,674		1
3136AQ KE 9	FANNIE MAE FNMA_15-83		06/01/2017	Interest Capitalization		173,419	173,419		1
3136AR 6T 0	FANNIE MAE FNMA_16-33		05/01/2017	Interest Capitalization		15,561	15,561		1
3136AR E2 0	FANNIE MAE FNMA_16-18		06/01/2017	Interest Capitalization		38,895	38,895		1
3136AS XB 7	FANNIE MAE FNMA_16-43		06/01/2017	Interest Capitalization		37,017	37,017		1
3136AT FN 9	FANNIE MAE FNMA_16-54		06/01/2017	Interest Capitalization		26,769	26,769		1
3136AT PS 7	FANNIE MAE FNMA_16-59		06/01/2017	Interest Capitalization		301,573	301,573		1
3137A3 4X 4	FREDDIE MAC FHLMC_3763		06/01/2017	Interest Capitalization		135,745	135,745		1
3137AJ PJ 7	FREDDIE MAC FHLMC_3972		06/01/2017	Interest Capitalization		70,347	70,347		1
3137AL XC 8	FREDDIE MAC FHLMC_3996		06/01/2017	Interest Capitalization		114,342	114,342		1
3137AR M2 9	FREDDIE MAC FHLMC_4057		06/01/2017	Interest Capitalization		180,993	180,993		1
3137BF BH 3	FREDDIE MAC FHLMC_4413G		06/01/2017	Interest Capitalization		43,138	43,138		1
3137BF YN 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Interest Capitalization		40,115	40,115		1
3137BG GR 4	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Interest Capitalization		99,197	99,197		1
3137BG LE 7	FREDDIE MAC FHLMC_4435		06/01/2017	Interest Capitalization		17,878	17,878		1
3137BG LJ 6	FREDDIE MAC FHR_4438		06/01/2017	Interest Capitalization		40,015	40,015		1
3137BH C4 7	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Interest Capitalization		52,497	52,497		1
3137BM 2Z 8	FREDDIE MAC FHLMC_4526		06/01/2017	Interest Capitalization		74,337	74,337		1
3137BM CT 1	FREDDIE MAC FHLMC_4541		06/01/2017	Interest Capitalization		29,721	29,721		1
3137BM T7 1	FREDDIE MAC FHLMC_4548		06/01/2017	Interest Capitalization		161,829	161,829		1
3137BM TN 6	FREDDIE MAC FHLMC_4548		06/01/2017	Interest Capitalization		47,541	47,541		1
3137BP 6P 9	FREDDIE MAC FHLMC_4573		06/01/2017	Interest Capitalization		85,609	85,609		1
3137BP DZ 9	FREDDIE MAC		06/01/2017	Interest Capitalization		5,226	5,226		1
3137BQ 6W 2	FREDDIE MAC FHLMC_4590		06/01/2017	Interest Capitalization		95,746	95,746		1
3137BQ MG 9	FREDDIE MAC FHLMC_4594		05/01/2017	Interest Capitalization		25,652	25,652		1
3137BQ PF 8	STRU VS-1796		06/01/2017	Interest Capitalization		24,443	24,443		1
3137BR WC 5	FREDDIE MAC FHLMC_16-4614		05/01/2017	Interest Capitalization		20,032	20,032		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 or Market Indicator (a)
3137BS CC 5	FREDDIE MAC FHLMC_4619		06/01/2017	Interest Capitalization		41,735	41,735		1
3137GA MD 6	FREDDIE MAC FHLMC3736		06/01/2017	Interest Capitalization		497,263	497,263		1
3138WH S4 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/28/2017	CITIGROUP GLOBAL MARKETS INC/		51,168,896	50,922,242	50,922	1
3138WK RH 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/03/2017	CITIGROUP GLOBAL MARKETS INC/		140,887,207	133,930,721	148,812	1
3140FX CQ 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/09/2017	MORGAN STANLEY & CO		(90,455)	(87,350)	(107)	1
31418C GR 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/03/2017	BNP PARIBAS		10,349,050	9,821,162	10,912	1
31418C KG 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/26/2017	WELLS FARGO & CO		51,127,309	49,849,906	48,465	1
31418C LG 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		05/19/2017	BANK OF AMERICA N.A		41,101,128	39,879,809	46,526	1
31418C LH 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/16/2017	GOLDMAN SACHS & COMPANY		90,218,535	85,680,163	114,240	1
542690 3L 4	LONG ISLAND POWER AUTHORITY 3.633% 09/		06/20/2017	HILLTOP SECURITIES INC		421,056	400,000	4,521	1FE
60636A MR 1	MISSOURI ST HEALTH&EDL FACS AU		06/08/2017	BARCLAYS CAPITAL INC		3,818,651	3,825,000	54,582	1FE
64971W 6F 2	NEW YORK CITY TRANSITIONAL FIN 3.210%		06/22/2017	JP MORGAN SECURITIES LTD LDN		2,000,000	2,000,000		1FE
649902 H4 8	NEW YORK ST DORM AUTH ST PERSO		06/23/2017	GOLDMAN SACHS & COMPANY		4,699,137	3,805,000	59,081	1FE
73358W F8 2	PORT AUTHORITY OF NEW YORK&NEW 4.229%		04/27/2017	WELLS FARGO & CO		5,900,000	5,900,000		1FE
88213A KF 1	TEXAS A & M UNIVERSITY 2.986% 05/15/28		06/07/2017	BANK OF AMERICA N.A		6,000,000	6,000,000		1FE
88213A KG 9	TEXAS A & M UNIVERSITY 3.086% 05/15/29		06/07/2017	BANK OF AMERICA N.A		4,500,000	4,500,000		1FE
88213A KH 7	TEXAS A & M UNIVERSITY 3.186% 05/15/30		06/07/2017	BANK OF AMERICA N.A		4,500,000	4,500,000		1FE
89602N VL 5	TRIBOROUGH BRIDGE & TUNNEL AUT 5.450%		06/06/2017	CANTOR FITZGERALD & CO		1,220,710	1,000,000	3,633	1FE
91412G U9 4	REGENTS OF THE UNIVERSITY OF C 3.063%		05/05/2017	JEFFERIES & COMPANY INC		5,000,000	5,000,000		1FE
914713 K6 8	UNIVERSITY OF NORTH CAROLINA-C		06/08/2017	BARCLAYS CAPITAL INC		3,678,632	3,450,000	4,425	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						908,438,099	880,771,884	968,086	XXX
Bonds - Industrial and Miscellaneous									
00115A AF 6	AEP TRANSMISSION COMPANY LLC 4.000% 12		05/17/2017	Tax Free Exchange		2,412,951	2,750,000	53,778	1FE
00388W AC 5	ABU DHABI NATIONAL ENERGY CO 4.375% 06	D	06/16/2017	STANDARD CHARTERED BANK		6,843,376	6,600,000	143,573	2FE
00488* AB 7	ACRISURE LLC TL-B L+475 11/03/2023		04/05/2017	VARIOUS		72,286	73,016		4FE
00652M AD 4	ADANI PORTS AND SPECIAL ECONOM 4.000%	D	06/22/2017	STANDARD CHARTERED BANK		495,640	500,000		2FE
00786P AC 8	AEROPUERTOS ARGENTINA 2000 SA 6.875% 0	D	04/11/2017	Various		418,625	400,000	5,309	4FE
00786P AC 8	AEROPUERTOS ARGENTINA 2000 SA 6.875% 0	D	04/24/2017	Various		1,268,700	1,200,000	18,333	4FE
008474 D* 6	AGNICO-EAGLE MINES LTD. 4.640% 06/29/2	A	06/29/2017	CITIGROUP GLOBAL MARKETS INC/		3,000,000	3,000,000		2FE
008474 D@ 4	AGNICO-EAGLE MINES LTD. 4.740% 06/29/2		06/29/2017	CITIGROUP GLOBAL MARKETS INC/		7,000,000	7,000,000		2FE
009279 AC 4	AIRBUS GROUP NV 3.950% 04/10/47	D	04/05/2017	Various		987,690	1,000,000		1FE
009279 AC 4	AIRBUS GROUP NV 3.950% 04/10/47	D	04/05/2017	Various		4,993,000	5,000,000		1FE
00971Y AF 7	AKBANK TAS 5.125% 03/31/25	D	06/19/2017	Various		491,875	500,000	5,837	3FE
00971Y AF 7	AKBANK TAS 5.125% 03/31/25	D	06/07/2017	Various		2,955,000	3,000,000	30,750	3FE
01126# AA 1	ALAMO 6 LLC 4.170% 03/31/42		05/11/2017	DIRECT		6,600,000	6,600,000		2Z
031100 H* 4	AMETEK INC		11/23/2016	JP MORGAN SECURITIES LTD LDN		97,440	97,440		2
04016P AC 2	ARES CLO LTD ARES_17-43 2.808% 10/15/2		04/04/2017	BNP PARIBAS		1,250,000	1,250,000		1FE
04016P AE 8	ARES CLO LTD ARES_17-43 3.558% 10/15/2		04/04/2017	BNP PARIBAS		1,250,000	1,250,000		1FE
04017A AA 8	ARES CLO LTD ARES_17-43 7.608% 10/15/2		04/04/2017	BNP PARIBAS		1,962,274	2,000,000		3AM
05400K AB 6	AVOLON TLB BORROWER 1 LUXEMBOU TL-B L+27		05/10/2017	GOLDMAN SACHS & COMPANY		821,833	811,687		3FE
06051G GL 7	BANK OF AMERICA CORP 3.705% 04/24/28		05/31/2017	BANK OF AMERICA N.A		8,690,042	8,600,000	36,289	2FE
06406F AD 5	Bank of New York Co Inc 2.200% 08/16/2		06/08/2017	SUNTRUST ROBINSON HUMPHREY		2,436,950	2,500,000	17,875	1FE
06731# AA 7	GEMINI HOLDINGS INC		04/12/2017	Antares Holdings LP		1,326,538	1,343,330		4
06738E AU 9	BARCLAYS PLC 4.337% 01/10/28	D	05/31/2017	JP MORGAN SECURITIES LTD LDN		5,186,350	5,000,000	87,343	2FE
06738E AW 5	BARCLAYS PLC 4.836% 05/09/28	D	05/09/2017	BARCLAYS CAPITAL INC		10,106,602	10,000,000	4,029	2FE
07332B AD 1	BAYVIEW OPPORTUNITY MASTER FUN 4.150%		04/28/2017	WELLS FARGO & CO		3,561,655	3,500,000		1FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
07332B AE 9	BAYVIEW OPPORTUNITY MASTER FUN 4.500%		04/28/2017	WELLS FARGO & CO.		2,516,721	2,500,000		1FE
1248EP BT 9	CCO HOLDINGS LLC/CCO HOLDINGS 5.125% 0		03/30/2017	CITIGROUP GLOBAL MARKETS INC/				13,805	3FE
12532C BA 2	CFCRE COMMERCIAL MORTGAGE TRUS 3.572%		05/18/2017	CANTOR FITZGERALD & CO.		18,539,939	18,000,000	12,502	1FE
12543K AN 4	CHS/COMMUNITY HEALTH SYSTEMS I		04/24/2017	DEUTSCHE BANK SECURITIES INC.		1,483,125	1,500,000		3FE
136385 AX 9	CANADIAN NATURAL RESOURCES LTD 3.850%		05/23/2017	JP MORGAN SECURITIES LTD LDN.		7,975,680	8,000,000		2FE
149420 AE 1	CATSKILL PARK CLO LTD CATSK _1 2.856%	C	04/27/2017	BANK OF AMERICA N.A.		2,750,000	2,750,000		1FE
15126R AA 5	CEMENTOS PROGRESO TRUST	D	04/25/2017	CITIGROUP GLOBAL MARKETS INC/		2,127,500	2,000,000	68,084	4AM
16412X AC 9	CHENIERE CORPUS CHRISTI HOLDIN 5.875%		05/05/2017	Tax Free Exchange		3,500,000	3,500,000	83,964	3FE
16412X AD 7	CHENIERE CORPUS CHRISTI HOLDIN 7.000%		05/05/2017	Tax Free Exchange		775,000	775,000	18,837	3FE
16412X AE 5	CHENIERE CORPUS CHRISTI HOLDIN 5.125%		05/15/2017	RBC DOMINION SECURITIES INC.		2,100,000	2,100,000		3FE
165183 AN 4	CHESAPEAKE FUNDING II LLC CFII 3.010%		05/23/2017	BANK OF AMERICA N.A.		1,999,536	2,000,000		1FE
17305C AE 9	CITIUS FUNDING LTD CTIUS_06-1A		06/05/2017	Interest Capitalization		26,995	26,995		6FE
17313B AA 9	CITIGROUP MORTGAGE LOAN TRUST		06/25/2017	Interest Capitalization					1FM
18683K AK 7	CLIFFS NATURAL RESOURCES INC 5.750% 03		04/20/2017	UBS SECURITIES LLC		814,850	860,000	7,966	4FE
18883# AA 8	TCW		04/18/2017	JP MORGAN SECURITIES LTD LDN.		1,501,745	1,496,134		2FE
192108 BA 5	COEUR MINING INC 5.875% 06/01/24		05/19/2017	GOLDMAN SACHS & COMPANY		3,000,000	3,000,000		4FE
225470 T7 8	TBW MORTGAGE BACKED PASS THROU		05/01/2017	Interest Capitalization					1FM
227047 A# 4	CRODA INTERNATIONAL PLC	B	06/27/2016	DIRECT		(272,685)	(272,685)		2
227047 A* 8	CRODA INTERNATIONAL PLC	B	06/27/2016	DIRECT		(29,440)	(29,440)		2
227047 A@ 6	CRODA INTERNATIONAL PLC	B	06/27/2016	DIRECT		(22,080)	(22,080)		2
23062P AE 1	CUMBERLAND FARMS INC 6.750% 05/01/25		04/18/2017	BANK OF AMERICA N.A.		1,500,000	1,500,000		4FE
23317* AC 4	DULLES DISCOVERY 4		06/05/2017	Various		400,000	400,000		1
23317* AC 4	DULLES DISCOVERY 4		06/05/2017	Various		19,866	19,866		1
23317* AD 2	DULLES DISCOVERY 4		06/05/2017	Various		600,000	600,000		1FE
23317* AD 2	DULLES DISCOVERY 4		06/05/2017	Various		55,466	55,466		1FE
24906P A* 0	DENTSPLY INTL INC		08/15/2016	CITIGROUP GLOBAL MARKETS INC/		259,823	259,823		2
24906P A@ 8	DENTSPLY INTL INC		08/15/2016	CITIGROUP GLOBAL MARKETS INC/		178,240	178,240		2
24906P B* 9	DENTSPLY INTL INC		08/15/2016	CITIGROUP GLOBAL MARKETS INC/		739,053	739,053		2
24906P B@ 7	DENTSPLY INTL INC		08/15/2016	CITIGROUP GLOBAL MARKETS INC/		412,830	412,830		2
24906P E* 6	DENTSPLY INTL INC		10/27/2016	CITIGROUP GLOBAL MARKETS INC/		(21,840)	(21,840)		2
28501K AK 6	Elec Comp Intl		04/18/2017	BANK OF AMERICA N.A.		2,977,420	2,992,382		4FE
29273D AA 8	ENDO DAC/ENDO FINANCE LLC/ENDO 5.875%		04/12/2017	CITIGROUP GLOBAL MARKETS INC/		1,000,000	1,000,000		3FE
29277R AA 3	ENERGUATE TRUST 5.875% 05/03/27	D	04/27/2017	CREDIT SUISSE SECURITIES USA L		3,000,000	3,000,000		3FE
29358Q AF 6	ENSCO PLC 8.000% 01/31/24	D	01/09/2017	Various		419,045	401,000		3FE
29358Q AF 6	ENSCO PLC 8.000% 01/31/24	D	01/09/2017	Various		(419,045)	(401,000)		3FE
29358Q AG 4	ENSCO PLC 8.000% 01/31/24	D	03/21/2017	Tax Free Exchange					3FE
29445F CT 3	EQUIFIRST MORTGAGE LOAN TRUST 2.281% 0		06/19/2017	KEYBANC CAPITAL MARKETS INC.		1,131,051	1,244,622	2,022	5AM
30162R AA 9	EXELA INTERMEDIATE LLC 10.000% 07/15/23		06/28/2017	RBC DOMINION SECURITIES INC.		3,450,000	3,450,000		4Z
30251G AU 1	FMG RESOURCES AUGUST 2006 PTY 4.750% 0	D	05/09/2017	JP MORGAN SECURITIES LTD LDN.		900,000	900,000		3FE
30251G AW 7	FMG RESOURCES AUGUST 2006 PTY 5.125% 0	C	05/09/2017	JP MORGAN SECURITIES LTD LDN.		1,000,000	1,000,000		3FE
30255Q AA 9	FLNG LIQUEFACTION 2 LLC		06/16/2017	Various		1,058,830	1,058,830		2
30255Q AA 9	FLNG LIQUEFACTION 2 LLC		06/23/2017	Various		576,201	576,201		2
31572U AF 3	FIBRIA OVERSEAS FINANCE LTD 5.500% 01/	C	04/19/2017	BANK OF AMERICA N.A.		3,727,750	3,700,000	54,831	2FE
34528Q FK 5	FORD CREDIT FLOORPLAN MASTER O 1.579%		05/24/2017	BARCLAYS CAPITAL INC.		1,000,000	1,000,000		1FE
35086@ AB 7	FOUR CORNERS PROPERTY TRUST IN 4.930%		06/07/2017	DIRECT		3,400,000	3,400,000		2FE
35671D BY 0	FREEPORT-MCMORAN COPPER & GOLD 6.500%		06/20/2017	Tax Free Exchange		4,655,102	4,544,000	28,715	3FE

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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 or Market Indicator (a)
35671D BZ 7	FREEPORT-MCMORAN COPPER & GOLD 6.625%		06/20/2017	Tax Free Exchange		2,093,499	2,076,000	18,720	3FE
36168Q AC 8	GFL ENVIRONMENTAL INC 5.625% 05/01/22	A	05/03/2017	BARCLAYS CAPITAL INC		750,000	750,000		4FE
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET		04/28/2017	Interest Capitalization		6	6		2
40227U AB 2	GULF FINANCE LLC		04/07/2017	MORGAN STANLEY & CO		1,997,481	1,994,987		4FE
40436V AA 9	HIGHBRIDGE LOAN MANAGEMENT LTD 2.439%	C	04/13/2017	RBC DOMINION SECURITIES INC		1,800,000	1,800,000		1FE
40436V AB 7	HIGHBRIDGE LOAN MANAGEMENT LTD 2.829%	C	04/13/2017	RBC DOMINION SECURITIES INC		1,400,000	1,400,000		1FE
40464* AA 3	HA FEDERAL FUNDING IV TRUST		06/30/2017	DIRECT		839,549	839,549		1Z
444454 AD 4	HUGHES SATELLITE SYSTEMS CORP HUGHES SAT		05/11/2017	Tax Free Exchange		2,127,000	2,127,000	31,019	3FE
444454 AF 9	HUGHES SATELLITE SYSTEMS CORP HUGHES SAT		05/11/2017	Tax Free Exchange		2,127,000	2,127,000	39,143	4FE
454889 AR 7	Indiana Michigan Power Co 3.750% 07/01		06/26/2017	SOCIETE GENERALE		9,930,400	10,000,000		2FE
459200 AP 6	INTERNATIONAL BUSINESS MACHINE 7.125%		06/02/2017	Tax Free Exchange		31,388,110	40,000,000		1FE
463588 AA 1	IRSA PROPIEDADES COMERCIALES S 8.750%	D	04/24/2017	J.P. MORGAN SEC INC		2,230,000	2,000,000	16,528	4FE
46625H JH 4	JPMORGAN CHASE&CO 3.200% 01/25/23		06/15/2017	JP MORGAN SECURITIES LTD LDN		2,553,775	2,500,000	32,222	1FE
46625H NJ 5	JPMORGAN CHASE&CO		05/22/2017	JP MORGAN SECURITIES LTD LDN		10,490,900	10,000,000	63,750	2FE
46640L AK 8	JPMBB COMMERCIAL MORTGAGE SECU 4.721%		05/05/2017	WELLS FARGO & CO		1,266,516	1,230,000	1,448	1FM
478165 AH 6	SC JOHNSON & SON INC		04/10/2017	JEFFERIES & COMPANY INC		2,223,380	2,000,000	46,972	1FE
48021P A* 9	JONES LANG LASALLE FINANCE BV 1.960% 0	B	06/27/2017	BARCLAYS CAPITAL INC		8,464,875	8,464,875		2FE
48250N AC 9	KFC HOLDING CO 4.750% 06/01/27		06/12/2017	GOLDMAN SACHS & COMPANY		3,000,000	3,000,000		4FE
48305Q AC 7	KAISER FOUNDATION HOSPITALS 3.150% 05/		04/25/2017	GOLDMAN SACHS & COMPANY		9,963,500	10,000,000		1FE
485134 BQ 2	KANSAS CITY POWER & LIGHT COMP 4.200%		06/13/2017	SUNTRUST ROBINSON HUMPHREY		9,972,900	10,000,000		2FE
48667Q AN 5	KAZMUNAYGAS NATIONAL CO JSC 4.750% 04/	D	04/11/2017	CITIGROUP GLOBAL MARKETS INC/		2,970,600	3,000,000		2FE
48667Q AP 0	KAZMUNAYGAS NATIONAL CO JSC 5.750% 04/	D	04/11/2017	CITIGROUP GLOBAL MARKETS INC/		1,964,940	2,000,000		2FE
50152# AL 1	KWIK TRIP INC 4.080% 05/24/37		06/30/2017	DIRECT		6,500,000	6,500,000		2Z
50247W AB 3	LYB INTERNATIONAL FINANCE II B 3.500%	D	05/09/2017	MORGAN STANLEY & CO		10,804,971	11,000,000	74,861	2FE
53219L AQ 2	LIFEPOINT HOSPITALS INC 5.375% 05/01/2		06/06/2017	Tax Free Exchange		2,000,000	2,000,000	10,451	3FE
53944Y AD 5	LLOYDS TSB GRP PLC 3.750% 01/11/27	D	05/22/2017	BARCLAYS CAPITAL INC		5,052,300	5,000,000	69,792	2FE
55820R AC 6	MADISON PARK FUNDING LTD MDPK_ 2.922%	C	04/12/2017	CITIGROUP GLOBAL MARKETS INC/		3,500,000	3,500,000		1FE
58515U AP 4	MEG ENERGY CORP TL L+350 12/31/	A	05/11/2017	BARCLAYS CAPITAL INC		4,006,250	4,000,000		3FE
59001A AZ 5	MERITAGE HOMES CORP 5.125% 06/06/27		05/22/2017	CITIGROUP GLOBAL MARKETS INC/		3,000,000	3,000,000		3FE
592688 B# 1	METTLER-TOLEDO INTL INC		06/17/2015	WELLS FARGO & CO		1,342,436	1,342,436		2
594088 AM 8	MICHAELS STORES INC MICHAELS STORES INC		05/08/2017	CITIGROUP GLOBAL MARKETS INC/		1,989,498	1,994,484		3FE
61744Y AH 1	Morgan Stanley 2.750% 05/19/22		05/16/2017	MORGAN STANLEY & CO		2,494,775	2,500,000		1FE
62877P AA 2	NBK SPC LTD 2.750% 05/30/22	D	05/22/2017	JP MORGAN SECURITIES LTD LDN		2,984,730	3,000,000		1FE
629377 CC 4	NRG ENERGY INC 6.625% 01/15/27		04/18/2017	Tax Free Exchange		4,439,303	4,458,000	76,297	4FE
62943W AE 9	NRG YIELD OPERATING LLC 5.000% 09/15/2		06/29/2017	Tax Free Exchange		500,000	500,000	7,222	3FE
655844 AK 4	NORFOLK SOUTHERN CORPORATION		05/17/2017	Tax Free Exchange		61,735,066	55,000,000	24,139	2FE
66977W AQ 2	NOVA CHEMICALS CORP 4.875% 06/01/24	A	05/25/2017	HSBC SECURITIES		8,000,000	8,000,000		3FE
66977W AR 0	NOVA CHEMICALS CORP 5.250% 06/01/27	A	05/25/2017	BARCLAYS CAPITAL INC		4,000,000	4,000,000		3FE
67059T AE 5	NUSTAR LOGISTICS LP 5.625% 04/28/27		04/20/2017	MIZUHO SECURITIES USA INC		6,200,000	6,200,000		3FE
67590A BD 3	OCTAGON INVESTMENT PARTNERS XI 3.058%	C	05/09/2017	CITIGROUP GLOBAL MARKETS INC/		1,400,000	1,400,000		1FE
67590N AN 4	OCTAGON INVESTMENT PARTNERS XX 2.681%	C	04/21/2017	JP MORGAN SECURITIES LTD LDN		2,000,000	2,000,000		1FE
67590N AQ 7	OCTAGON INVESTMENT PARTNERS XX 3.331%	C	04/21/2017	JP MORGAN SECURITIES LTD LDN		500,000	500,000		1FE
69318F AF 5	PBF HOLDING CO LLC / PBF FINAN 7.250%		05/22/2017	CITIGROUP GLOBAL MARKETS INC/		5,000,000	5,000,000		4FE
69394* AA 7	PPM FINCO LP		05/02/2017	DIRECT		4,289,388	4,289,388		2FE
716768 AC 0	PETSMART INC. 5.875% 06/01/25		05/25/2017	CITIGROUP GLOBAL MARKETS INC/		1,000,000	1,000,000		5Z
74966U AP 5	RPI FINANCE TRUST TL L+200 03/1		04/17/2017	Tax Free Exchange		9,914,002	9,950,000		2FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
75973Q AA 5	RENAISSANCERE FINANCE INC 3.450% 07/01		06/26/2017	BARCLAYS CAPITAL INC.		3,891,462	3,920,000		1FE
761713 BG 0	REYNOLDS AMERICAN INC.		05/31/2017	CITIGROUP GLOBAL MARKETS INC/		6,901,888	6,400,000	136,862	2FE
76720A AG 1	RIO TINTO FINANCE USA PLC	C	04/19/2017	CITIGROUP GLOBAL MARKETS INC/		4,274,470	4,274,000	30,853	1FE
767754 CH 5	RITE AID CORP.		04/04/2017	CANTOR FITZGERALD & CO.		297,750	300,000	3,420	4FE
7846EL AC 1	SPCM SA 4.875% 09/15/25	D	04/12/2017	BANK OF AMERICA N.A.		2,000,000	2,000,000		3FE
785592 AV 8	SABINE PASS LIQUEFACTION LLC 5.875% 06		05/10/2017	Tax Free Exchange		960,000	960,000	20,366	2FE
80875A AL 5	Scintfic Gms Int 10/01/21		05/15/2017	BANK OF AMERICA N.A.		2,530,364	2,532,556		4FE
811054 AG 0	EW SCRIPPS CO 5.125% 05/15/25		04/20/2017	WELLS FARGO & CO.		800,000	800,000		3FE
81725T F@ 4	SENSIENT TECHNOLOGIES CORPORAT		11/06/2015	DIRECT		(464,878)	(464,878)		2
82967N BA 5	SIRIUS XM RADIO INC 5.000% 08/01/27		06/26/2017	JP MORGAN SECURITIES LTD LDN		2,000,000	2,000,000		3FE
83404J AA 4	SOFI CONSUMER LOAN PROGRAM TRU 2.770%		06/15/2017	Various		1,005,078	1,000,000	2,462	1FE
83404J AA 4	SOFI CONSUMER LOAN PROGRAM TRU 2.770%		05/11/2017	Various		3,999,999	4,000,000		1FE
84130@ AA 3	Southcross Holdings Borrowe LP		06/30/2017	Interest Capitalization		1,923	1,923		5Z
85172F AK 5	SPRINGLEAF FINANCE CORP 6.125% 05/15/2		05/10/2017	BARCLAYS CAPITAL INC.		4,700,000	4,700,000		4FE
852061 AS 9	SPRINT COMMUNICATIONS INC.		05/18/2017	BANK OF AMERICA N.A.		1,545,000	1,500,000	2,000	4FE
857006 AE 0	STATE GRID OVERSEAS INVESTMENT 2.750%	C	05/24/2017	UBS SECURITIES LLC.		2,248,425	2,250,000	4,469	1FE
857006 AG 5	STATE GRID OVERSEAS INVESTMENT 3.500%	C	04/26/2017	Various		6,995,870	7,000,000		1FE
857006 AG 5	STATE GRID OVERSEAS INVESTMENT 3.500%	C	05/25/2017	Various		599,088	600,000	1,517	1FE
858119 BF 6	STEEL DYNAMICS INC 5.000% 12/15/26		05/16/2017	Tax Free Exchange		3,000,000	3,000,000	66,667	3FE
87166H AD 1	SYNCHRONOSS TECH TL L+275 01/13		04/25/2017	RBC DOMINION SECURITIES INC.		997,500	1,000,000		3FE
87248N AC 2	THC ESCROW CORPORATION III 5.125% 05/0		06/05/2017	BARCLAYS CAPITAL INC.		4,500,000	4,500,000		4FE
87248N AE 8	THC ESCROW CORPORATION III 7.000% 08/0		06/05/2017	BARCLAYS CAPITAL INC.		1,000,000	1,000,000		5FE
877409 A@ 1	TAYLOR WIMPEY PLC	B	06/28/2016	DIRECT		(146,640)	(146,640)		2
880789 A@ 1	TERANET HOLDINGS LP		12/10/2015	CITIGROUP GLOBAL MARKETS INC/		(323,743)	(323,743)		2FE
89364M BE 3	TRANSDIGM INC TL L+300 06/09/23		06/13/2017	CREDIT SUISSE SECURITIES USA L		2,001,237	1,997,487		3FE
90014Q AB 3	TURKIYE GARANTI BANKASI AS 5.875% 03/1	D	06/19/2017	HSBC SECURITIES		773,300	740,000	11,593	3FE
90265U A# 1	UBM PLC 4.680% 06/15/27	C	06/15/2017	BARCLAYS CAPITAL INC.		4,000,000	4,000,000		2Z
903293 BE 7	USG CORP 4.875% 06/01/27		05/01/2017	WELLS FARGO & CO.		2,000,000	2,000,000		3FE
90400G AA 9	ULTRA RESOURCES INC 6.875% 04/15/22		04/07/2017	BARCLAYS CAPITAL INC.		700,000	700,000		3FE
90400G AB 7	ULTRA RESOURCES INC 7.125% 04/15/25		04/20/2017	Various		990,000	1,000,000	2,572	3FE
90400G AB 7	ULTRA RESOURCES INC 7.125% 04/15/25		04/07/2017	Various		1,191,042	1,200,000		3FE
90400G AB 7	ULTRA RESOURCES INC 7.125% 04/15/25		04/07/2017	Various		1,293,500	1,300,000		3FE
90400G AB 7	ULTRA RESOURCES INC 7.125% 04/15/25		04/07/2017	Various		399,000	400,000		3FE
91159H HM 5	US BANCORP		06/20/2017	US BANCORP INVESTMENTS INC.		1,999,020	2,000,000	9,644	1FE
91832C AA 4	VM HOLDING SA 5.375% 05/04/27	D	04/28/2017	JP MORGAN SECURITIES LTD LDN		1,980,960	2,000,000		3FE
9226AP AA 3	VENATOR FINANCE SARL/VENATOR M 5.750%		06/29/2017	CITIGROUP GLOBAL MARKETS INC/		1,500,000	1,500,000		3FE
92329L AS 3	VENTURE CDO LTD VENTR_12-10A 2.376% 07	C	04/07/2017	JEFFERIES & COMPANY INC.		1,600,000	1,600,000		1FE
92329L AT 1	VENTURE CDO LTD VENTR_12-10A 3.006% 07	C	04/07/2017	JEFFERIES & COMPANY INC.		1,500,000	1,500,000		1FE
92718W AG 4	VIMPELCOM HOLDINGS BV 4.950% 06/16/24	D	06/13/2017	BARCLAYS BANK PLC.		4,000,000	4,000,000		3FE
92915U AB 0	VOYA CLO LTD VOYA_17-2A 2.368% 06/07/3	C	05/02/2017	NATIXIS SECURITIES AMERICAS LL		2,500,000	2,500,000		1FE
92915U AC 8	VOYA CLO LTD VOYA_17-2A 2.868% 06/07/3	C	05/02/2017	NATIXIS SECURITIES AMERICAS LL		1,750,000	1,750,000		1FE
92927K B# 8	WABCO HLDG.		11/15/2016	BANK OF AMERICA N.A.		(138,750)	(138,750)		2
92938C AJ 6	WFRBS_13-C15		05/05/2017	WELLS FARGO & CO.		1,108,015	1,089,000	1,262	1FM
949746 RE 3	WELLS FARGO & COMPANY 4.480% 01/16/24		06/15/2017	JP MORGAN SECURITIES LTD LDN		2,699,950	2,500,000	47,911	1FE
960413 AQ 5	WESTLAKE CHEMICAL CORP 4.625% 02/15/21		04/24/2017	Tax Free Exchange		9,506,204	9,500,000	84,214	2FE
960413 AR 3	WESTLAKE CHEMICAL CORP 4.875% 05/15/23		04/24/2017	Tax Free Exchange		2,479,258	2,500,000	53,828	2FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
960413 AS 1	WESTLAKE CHEMICAL CORP 5.000% 08/15/46		04/24/2017	Tax Free Exchange		3,899,698	4,000,000	38,334	2FE
960413 AT 9	WESTLAKE CHEMICAL CORP 3.600% 08/15/26		04/24/2017	Tax Free Exchange		995,299	1,000,000	6,900	2FE
96169* AA 3	WESTWAY GROUP LLC		04/06/2017	RBC DOMINION SECURITIES INC		409,824	425,791		4FE
96926D AR 1	WILLIAM LYON HOMES INC 5.875% 01/31/25		05/30/2017	Tax Free Exchange		1,085,692	1,094,000	21,424	4FE
983130 AX 3	WYNN LAS VEGAS LLC / WYNN LAS 5.250% 0		05/04/2017	DEUTSCHE BANK SECURITIES INC		3,000,000	3,000,000		4FE
989194 AP 0	ZAYO GROUP LLC/ZAYO CAPITAL IN 5.750%		04/05/2017	MORGAN STANLEY & CO		1,560,000	1,500,000	17,490	4FE
98954U AB 9	ZIGGO BOND FINANCE BV	D	05/12/2017	BARCLAYS CAPITAL INC		2,005,000	2,000,000	78,000	4FE
B0408# AF 9	FAGRON NV	D	04/15/2017	Interest Capitalization		7,762	7,762		3
B6398# AE 1	ALIAXIS FINANCE SA	B	07/23/2015	CREDIT AGRICOLE		(29,510)	(29,510)		2
000000 00 0	DASEKE INC 02/03/24		05/01/2017	Various		223,458	225,714		4FE
000000 00 0	PEABODY ENERGY CORP TL L+450 02		05/15/2017	Various		2,986,250	3,000,000		4FE
000000 00 0	PEABODY ENERGY CORP TL L+450 02		05/19/2017	Various		1,513,125	1,500,000		4FE
000000 00 0	INEOS US FINANCE LLC TL L+275 0		04/13/2017	BARCLAYS CAPITAL INC		1,596,000	1,596,000		3FE
000000 00 0	PROVEN GLORY CAPITAL LTD 4.000% 02/21/	D	05/15/2017	Various		1,226,115	1,225,000	11,706	2Z
000000 00 0	PROVEN GLORY CAPITAL LTD 4.000% 02/21/	D	05/15/2017	Various		1,900,665	1,900,000	18,156	2Z
000000 00 0	BOYD GAMING CORP TLB L+250 09/1		05/11/2017	BANK OF AMERICA N.A.		3,974,184	3,974,184		3FE
000000 00 0	HELIX GENERATION LLC 03/08/24		06/08/2017	CREDIT SUISSE SECURITIES USA L		2,621,899	2,635,075		3FE
000000 00 0	ELDORADO RESORTS INC TL L+125 0		06/16/2017	JP MORGAN SECURITIES LTD LDN		3,000,000	3,000,000		3FE
000000 00 0	GEO GROUP INC THE TL L+225 03/0		04/11/2017	BNP PARIBAS		1,492,500	1,500,000		3FE
000000 00 0	LIGHTSTONE HOLDCO LLC LIGHTSTONE HOLDCO		05/09/2017	DEUTSCHE BANK SECURITIES INC		1,895,558	1,883,784		3FE
000000 00 0	LIGHTSTONE HOLDCO LLC LIGHTSTONE HOLDCO		05/09/2017	DEUTSCHE BANK SECURITIES INC		116,942	116,216		3FE
000000 00 0	UNITED AIRLINES INC210795 TLB L+225		04/26/2017	BARCLAYS CAPITAL INC		2,500,000	2,500,000		3FE
000000 00 0	INSTALLED BUILDING PRODUCTS IN TL L+300		04/20/2017	RBC DOMINION SECURITIES INC		995,000	1,000,000		4FE
000000 00 0	HORIZON PHARMA INC 03/29/24		03/29/2017	Tax Free Exchange		10,348,368	10,379,000		3FE
000000 00 0	ON SEMICONDUCTOR CORP 03/31/23		03/31/2017	Tax Free Exchange		4,508,889	4,538,769		3FE
000000 00 0	AVAST SOFTWARE BV 09/30/23	D	03/31/2017	Tax Free Exchange		7,386,495	7,406,250		3FE
000000 00 0	TPF II LP 10/02/23		03/31/2017	Tax Free Exchange		2,461,714	2,456,372		4FE
000000 00 0	ULTRA PETROLEUM CORP. TL L+300		04/26/2017	BARCLAYS CAPITAL INC		990,000	1,000,000		3FE
000000 00 0	THOMSON REUTERS IP&S 10/03/23		04/06/2017	Tax Free Exchange		4,950,639	4,975,000		4FE
000000 00 0	CONDUENT FIN / XEROX BUS 12/07/		04/07/2017	Tax Free Exchange		3,895,276	3,990,000		3FE
000000 00 0	SPECTRUM BRANDS INC 06/23/22		04/07/2017	Tax Free Exchange		687,525	689,950		3FE
000000 00 0	ENDO LUXEMBOURG FINANCE COMPAN TL L+425	D	05/03/2017	JP MORGAN SECURITIES LTD LDN		7,213,750	7,250,000		3FE
000000 00 0	MAXLINEAR INC TLB L+250 04/12/2		06/13/2017	JP MORGAN SECURITIES LTD LDN		995,000	1,000,000		3FE
000000 00 0	ZEST ANCHORS LLC 08/18/23		04/18/2017	Tax Free Exchange		996,009	1,000,000		4FE
000000 00 0	FCA US LLC 12/31/18		04/13/2017	Tax Free Exchange		1,377,521	1,378,214		2Z
000000 00 0	CONSTELLIS HOLDINGS LLC TLB L+500		04/27/2017	CREDIT SUISSE SECURITIES USA L		990,000	1,000,000		4FE
000000 00 0	FIRST DATA CORP 04/21/24		04/27/2017	CREDIT SUISSE SECURITIES USA L		2,474,196	2,480,397		3FE
000000 00 0	KEMET CORP TL L+600 04/28/24		05/05/2017	BANK OF AMERICA N.A.		1,940,000	2,000,000		4FE
000000 00 0	SUDDENLINK COMMUNICATIONS TL L+225		06/01/2017	JP MORGAN SECURITIES LTD LDN		1,001,250	1,000,000		3FE
000000 00 0	APLP HOLDINGS LP 04/12/23		04/17/2017	Tax Free Exchange		12,647,369	13,000,153		3FE
000000 00 0	ADVANTAGE SALES & MARKETING IN TL L+325		06/12/2017	BANK OF AMERICA N.A.		970,000	1,000,000		4FE
000000 00 0	CHARGER OPCO BV CHARGER OPCO BV	D	05/31/2017	JP MORGAN SECURITIES LTD LDN		2,000,000	2,000,000		3FE
000000 00 0	MGM RESORTS INTERNATIONAL 04/25		05/01/2017	Tax Free Exchange		8,874,864	8,852,733		3FE
000000 00 0	GARDA WORLD SECURITY CORP 05/03	A	06/06/2017	BARCLAYS CAPITAL INC		1,695,797	1,712,926		4FE
000000 00 0	GLOBAL PAYMENTS INC. GLOBAL PAYMENTS INC		06/13/2017	Various		2,000,000	2,000,000		3FE
000000 00 0	GLOBAL PAYMENTS INC. GLOBAL PAYMENTS INC		05/02/2017	Various		1,035,971	1,032,872		3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
000000 00 0	DIEBOLD INC 11/06/23		05/16/2017	Various		2,000,000	2,000,000		3FE
000000 00 0	DIEBOLD INC 11/06/23		05/09/2017	Various		1,424,078	1,417,875		3FE
000000 00 0	CONSOLIDATED CONTAINER COMPANY		06/05/2017	BARCLAYS CAPITAL INC		997,500	1,000,000		4FE
000000 00 0	CLARK EQUIPMENT COMPANY 05/19/2		06/06/2017	BANK OF AMERICA N.A		1,995,000	2,000,000		4FE
000000 00 0	AMC ENTERTAINMENT HOLDINGS INC		05/09/2017	Tax Free Exchange		2,006,471	1,995,000		3FE
000000 00 0	POST HOLDINGS INC TL L+225 05/1		06/16/2017	CREDIT SUISSE SECURITIES USA L		544,091	545,455		3FE
000000 00 0	BLUE BUFFALO PET PRODUCTS INC TL L+200		06/13/2017	CITIGROUP GLOBAL MARKETS INC/		5,500,000	5,500,000		3FE
000000 00 0	CABLE & WIRELESS LTD TL L+350 0	D	05/30/2017	BANK OF AMERICA N.A		4,278,500	4,300,000		3FE
000000 00 0	AXALTA COATING SYSTEMS US HOLD TL L+200		06/27/2017	DEUTSCHE BANK SECURITIES INC		998,750	1,000,000		3FE
000000 00 0	COMMSCOPE INC COMMSCOPE INC 12/		05/31/2017	Tax Free Exchange		1,763,353	1,758,407		3FE
000000 00 0	AIR CANADA 10/06/23	A	06/02/2017	Tax Free Exchange		6,027,498	6,000,000		3FE
000000 00 0	SQUARE HOLDING GERMANY GMBH 02/	B	04/13/2017	Tax Free Exchange		3,828,256	3,847,494		4FE
000000 00 0	FIRST DATA CORP 07/10/22		06/27/2017	CREDIT SUISSE SECURITIES USA L		2,998,929	3,000,000		3FE
000000 00 0	RITE AID CORP TL L+387.5 06/21/		06/21/2017	CITIGROUP GLOBAL MARKETS INC/		2,007,500	2,000,000		3Z
000000 00 0	MULTIPLAN INC 06/07/23		06/12/2017	Tax Free Exchange		914,004	912,104		4FE
000000 00 0	US ANESTHESIA PARTNERS INC TL L+325		06/29/2017	GOLDMAN SACHS & COMPANY		1,995,000	2,000,000		4FE
000000 00 0	LIVE NATION ENTERTAINMENT INC 1		06/27/2017	Tax Free Exchange		1,353,192	1,347,716		3FE
000000 00 0	INCEPTION MERGER SUB INC 11/03/		06/21/2017	Tax Free Exchange		4,994,772	4,987,500		3Z
C9413P AU 7	VALEANT PHARMACEUTICALS INTERN		04/13/2017	Various		1,254,688	1,250,000		3FE
C9413P AU 7	VALEANT PHARMACEUTICALS INTERN		05/12/2017	Various		427,925	428,997		3FE
C9413P AU 7	VALEANT PHARMACEUTICALS INTERN		05/05/2017	Various		1,877,346	1,889,153		3FE
D8286# AH 3	SIRONA DENTAL SERVICES GMBH		10/27/2016	CITIGROUP GLOBAL MARKETS INC/		(62,790)	(62,790)		2
F1840# AA 0	CHANEL SAS	B	02/29/2016	GOLDMAN SACHS & COMPANY		(77,850)	(77,850)		1
F2000# AC 0	COMPAGNIE DES LEVURES LESAFFRE	B	10/01/2015	HSBC SECURITIES		187,500	187,500		2
G0369@ AT 3	ANGLIAN WATER SERVICES FINANCI	B	04/18/2016	STONECASTLE SECURITIES LLC		133,491	127,865	37	1Z
G1144# AE 4	BEDFORD ESTATES BLOOMSBURY LIM		09/30/2016	Tax Free Exchange		(293,700)	(293,700)		1Z
G1144@ AE 6	BEDFORD ESTATES LONDON ESTATES		06/16/2016	DIRECT		(293,700)	(293,700)		1Z
G1313@ AA 9	BLACKROCK SMALLER COMPANIES TR 2.740%		05/24/2017	JP MORGAN SECURITIES LTD LDN		4,402,660	4,402,660		1Z
G1696# BH 8	BUNZL FINANCE PLC	B	11/19/2015	SANTANDER UK PLC		(83,850)	(83,850)		2
G1745* AS 0	BROOKFIELD UTILITIES ISSUER UK		11/10/2016	CITIBANK N.A		240,030	240,030		2FE
G2147# AB 5	CIRCLE ANGLIA SOCIAL HOUSING P	B	11/02/2015	DIRECT		(291,988)	(291,988)		1FE
G2387# AA 6	ASSURA FINANCING LTD		10/13/2016	DIRECT		(166,635)	(166,635)		3
G2479@ AC 3	COVENT GARDEN GROUP HOLDINGS L		11/14/2016	BARCLAYS CAPITAL INC		(300,510)	(300,510)		1FE
G2624@ AK 9	DAIRY CREST GROUP PLC	B	03/23/2016	RABOBANK LONDON		(41,820)	(41,820)		2
G294A@ AC 3	Dyson James	B	05/27/2015	RBS SECURITIES INC		48,488	48,488		1
G3056@ AC 2	EDINBURGH AIRPORT LTD 2.980% 04/10/28		04/10/2017	DIRECT		6,462,040	6,462,040		2
G3225* AG 1	EVERSHOLT FUNDING PLC 3.190% 04/21/37		04/21/2017	MITSUBISHI UFJ SEC INTL. PLC L		16,865,640	16,865,640		2FE
G3618# AA 5	FOREIGN & COLONIAL INVESTMENT	B	06/01/2016	JP MORGAN SECURITIES LTD LDN		76,500	76,500		1
G3618# AB 3	FOREIGN & COLONIAL INVESTMENT	B	06/01/2016	JP MORGAN SECURITIES LTD LDN		214,200	214,200		1
G3663# AA 9	FORTH PORTS LTD	B	12/15/2016	BARCLAYS CAPITAL INC		(16,050)	(16,050)		2
G4445* AG 3	HIGH SPEED RAIL FINANCE PLC	B	12/14/2016	ROYAL BANK OF SCOTLAND PLC		330,000	330,000		1FE
G4445* AH 1	HIGH SPEED RAIL FINANCE PLC		12/14/2016	ROYAL BANK OF SCOTLAND PLC		396,000	396,000		1FE
G4588# BH 3	INTERMEDIATE CAPITAL GROUP PLC	B	05/11/2015	LLOYDS TSB BANK PLC		355,584	355,584		2
G4622# AL 3	HOWARD DE WALDEN ESTATES	B	09/14/2016	LLOYDS SECURITIES		(8,100)	(8,100)		1
G4622# AM 1	HOWARD DE WALDEN ESTATES	B	09/14/2016	LLOYDS SECURITIES		(15,300)	(15,300)		1
G5207@ AA 9	JP MORGAN EUROPEAN INVESTMENT	B	08/26/2015	ING FINANCIAL MARKETS LLC		316,590	316,590		1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
G5265* AB 8	KINGSPAN SECURITIES 2016 DESIG	B	11/16/2016	BANK OF AMERICA N.A.		(798,300)	(798,300)		2
G5878# AA 5	UNIVERSITY OF OXFORD BALLIOL C		12/15/2015	DIRECT		(60,690)	(60,690)		1
G6469# AB 6	NEWCASTLE INTL AIRPORT LTD		09/28/2016	RBS SECURITIES INC		(31,605)	(31,605)		2
G6469# AC 4	NEWCASTLE INTL AIRPORT LTD		09/28/2016	RBS SECURITIES INC		7,020	7,020		2
G7612# AA 2	ROCK RAIL SOUTH WESTERN PLC 3.938% 06/	B	06/26/2017	DIRECT		1,551,902	1,551,902		2Z
G8124# AN 3	SIG PLC	B	08/12/2016	DIRECT		(180,000)	(180,000)		3
G8256# AB 9	SOHO ESTATES HOLDINGS LTD 3.900% 04/26		04/26/2017	BARCLAYS CAPITAL CASA DE BOLSA		5,913,530	5,913,530		2Z
G8256# AC 7	SOHO ESTATES HOLDINGS LTD 3.970% 04/26		04/26/2017	BARCLAYS CAPITAL CASA DE BOLSA		6,684,860	6,684,860		2Z
G8407* AA 3	UNIVERSITY OF OXFORD ST HILDA	B	12/15/2015	DIRECT		1,140	1,140		1
G8407* AB 1	UNIVERSITY OF OXFORD ST HILDA	B	12/15/2015	DIRECT		1,140	1,140		1
G9105* AD 0	PORTMAN ESTATE FUND 26	B	03/07/2016	DIRECT		(19,478)	(19,478)		2FE
G9105* AE 8	PORTMAN ESTATE FUND 26	B	03/07/2016	DIRECT		(67,165)	(67,165)		2FE
G9105@ AD 8	PORTMAN ESTATE FUND 22	B	03/07/2016	DIRECT		(114,852)	(114,852)		2FE
G9303# AA 2	THE UNIVERSITY COURT OF THE UN	B	07/20/2016	LLOYDS SECURITIES		(330,220)	(330,220)		1
K3752# AH 1	COPENHAGEN AIRPORTS AS	B	08/27/2015	RBS SECURITIES INC		(19,582)	(19,582)		2
L6232U AF 4	MALLINCKRODT INTERNATIONAL FIN	D	04/11/2017	Various		3,500,000	3,500,000		3FE
L6232U AF 4	MALLINCKRODT INTERNATIONAL FIN	D	05/17/2017	Various		998,750	1,000,000		3FE
N9651* AB 4	WOODWARD INTERNATIONAL BV		09/23/2016	BANK OF AMERICA N.A.		19,210	19,210		2
Q7160# AL 3	ORICA FIN LTD 4.330% 05/03/27	C	05/03/2017	CITIGROUP GLOBAL MARKETS INC/		2,100,000	2,100,000		2FE
Q9194* AJ 8	TRANSURBAN QUEENSLAND FINANCE		12/20/2016	BANK OF AMERICA N.A.		(198,000)	(198,000)		2FE
X2145* AG 1	ELENIA FINANCE OYJ		12/14/2016	DIRECT		43,470	43,470		2AM
X3204# AC 2	GIBRALTAR CAPITAL ASSETS		05/25/2016	RBC DOMINION SECURITIES INC		100,960	100,960		2FE
X3204# AD 0	GIBRALTAR CAPITAL ASSETS		05/25/2016	RBC DOMINION SECURITIES INC		85,185	85,185		2FE
X3204# AE 8	GIBRALTAR CAPITAL ASSETS		05/25/2016	RBC DOMINION SECURITIES INC		104,115	104,115		2FE
3899999. Total - Bonds - Industrial and Miscellaneous						733,659,714	734,093,347	1,878,093	XXX
8399997. Total - Bonds - Part 3						4,155,043,028	4,133,159,909	6,379,240	XXX
8399999. Total - Bonds						4,155,043,028	4,133,159,909	6,379,240	XXX
Common Stocks - Industrial and Miscellaneous									
00287Y 10 9	ABBVIE INC		06/02/2017	PARTNERSHIP DISTRIBUTION	2,942.000	197,850	XXX		L
31680Q 10 4	58 COM INC	D	06/23/2017	PARTNERSHIP DISTRIBUTION	1,592.000	68,933	XXX		L
47215P 10 6	JD.COM INC JD.COM ADR REPRESENTING IN CL	D	05/30/2017	PARTNERSHIP DISTRIBUTION	6,121.000	249,676	XXX		L
68234X 10 2	ONCOMED PHARMACEUTICALS INC ONCOMED PHAR		05/11/2017	PARTNERSHIP DISTRIBUTION	4,487.000	16,649	XXX		L
703481 10 1	PATTERSON-UTI ENERGY INC. Patterson UTI		04/26/2017	ISSUING COMPANY	19,442.000	477,243	XXX		L
74736L 10 9	Q2 HOLDINGS INC		05/24/2017	PARTNERSHIP DISTRIBUTION	3,312.000	132,149	XXX		L
81809A 10 0	SEVENTY SEVEN ENERGY INC		04/18/2017	ISSUING COMPANY	7,714.000	345,080	XXX		L
92763W 10 3	VIPSHOP HOLDINGS LTD	D	06/22/2017	PARTNERSHIP DISTRIBUTION	23,480.000	295,378	XXX		L
94419L 10 1	WAYFAIR INC		05/30/2017	PARTNERSHIP DISTRIBUTION	8,864.000	568,421	XXX		L
98936J 10 1	ZENDESK INC		06/23/2017	PARTNERSHIP DISTRIBUTION	15,702.000	458,324	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						2,809,703	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
565990 1R 9	METLIFE REINSURANCE CO OF DELAWARE		04/28/2017	CAPITAL CONTRIBUTION	1,000.000	189,980,708	XXX		K
000000 00 0	METLIFE REINSURANCE COMPANY OF VERMONT II		04/28/2017	CAPITAL CONTRIBUTION	1,000.000	389,454,792	XXX		K
BRSK8J 06 3	BRIGHTHOUSE LIFE INSURANCE COMPANY OF NEW YORK		04/28/2017	CAPITAL CONTRIBUTION	200,000.000	103,000,000	XXX		K
BRSK8J 2D 6	METLIFE REINSURANCE COMPANY OF SOUTH CAROLINA		04/28/2017	CAPITAL CONTRIBUTION	1,000.000	57,395,350	XXX		K
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						739,830,850	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						742,640,553	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9799999. Total - Common Stocks						742,640,553	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						742,640,553	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						4,897,683,581	XXX	6,379,240	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:...............0.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
233244 AH 5	US DEPT OF TRANSPORTATION		06/07/2017.	Redemption 100.0000		177,148	177,148	165,775	179,067		(1,920)		(1,920)		177,148			0	4,132	12/07/2021.	1
31399B 8H 5	GINNIE MAE I		06/01/2017.	Paydown		704	704	709	707		(3)		(3)		704			0	22	01/08/2023.	1
31599A F9 5	GINNIE MAE I		06/01/2017.	Paydown		3,962	3,962	4,080	3,980		(18)		(18)		3,962			0	127	05/01/2021.	1
36179R S8 3	GOVERNMENT NATIONAL MORTGAGE A		06/01/2017.	Paydown		541,186	541,186	549,556	548,882		(7,696)		(7,696)		541,186			0	6,953	11/20/2045.	1
36200J AM 2	GINNIE MAE I		06/01/2017.	Paydown		37,598	37,598	38,890	38,526		(928)		(928)		37,598			0	808	03/15/2033.	1
36200Q K3 7	GINNIE MAE I		06/01/2017.	Paydown		368	368	373	372		(5)		(5)		368			0	10	03/15/2032.	1
36200S TX 8	GINNIE MAE I		06/01/2017.	Paydown		1,253	1,253	1,270	1,265		(12)		(12)		1,253			0	33	10/15/2031.	1
36201F UX 3	GINNIE MAE I GNMA I 7.000% 582098		06/01/2017.	Paydown		1,905	1,905	1,913	1,910		(5)		(5)		1,905			0	64	04/15/2032.	1
36201F XG 7	GINNIE MAE I		06/01/2017.	Paydown		1,816	1,816	1,843	1,834		(18)		(18)		1,816			0	50	06/15/2032.	1
36201L TN 4	GINNIE MAE I		06/01/2017.	Paydown		3,705	3,705	3,759	3,740		(36)		(36)		3,705			0	102	04/15/2032.	1
36202C 2H 5	GOVERNMENT NATIONAL MORTGAGE A		06/01/2017.	Paydown		5,680	5,680	5,474	5,545		136		136		5,680			0	140	04/20/2028.	1
36202C 2W 2	GOVERNMENT NATIONAL MORTGAGE A		06/01/2017.	Paydown		1,984	1,984	1,914	1,939		46		46		1,984			0	49	05/20/2028.	1
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5		06/01/2017.	Paydown		413,432	413,432	420,022	418,869		(5,437)		(5,437)		413,432			0	8,873	06/20/2039.	1
36202E S9 1	GOVERNMENT NATIONAL MORTGAGE A		06/01/2017.	Paydown		8,403	8,403	8,505	8,485		(83)		(83)		8,403			0	192	05/20/2038.	1
36202E VP 1	GOVERNMENT NATIONAL MORTGAGE A		06/01/2017.	Paydown		16,334	16,334	16,291	16,291		43		43		16,334			0	402	08/20/2038.	1
36202S BC 1	GINNIE MAE I		06/01/2017.	Paydown		120	120	124	123		(3)		(3)		120			0	3	01/15/2033.	1
36203B J5 4	GINNIE MAE I		06/01/2017.	Paydown		234	234	226	231		3		3		234			0	7	12/15/2022.	1
36203C KE 1	GINNIE MAE I		06/01/2017.	Paydown		129	129	130	129				0		129			0	4	11/15/2023.	1
36203C LK 6	GINNIE MAE I		06/01/2017.	Paydown		99	99	97	97				0		99			0	3	01/15/2024.	1
36203C NC 2	GINNIE MAE I		06/01/2017.	Paydown		83	83	80	81				0		83			0	3	09/15/2023.	1
36203C SF 0	GINNIE MAE I		06/01/2017.	Paydown		1,127	1,127	1,086	1,108		20		20		1,127			0	31	05/15/2023.	1
36203C VH 2	GINNIE MAE I		06/01/2017.	Paydown		24	24	24	24				0		24			0		11/15/2023.	1
36203D FQ 8	GINNIE MAE I		06/01/2017.	Paydown		9	9	9	9				0		9			0		09/15/2023.	1
36203D GU 8	GINNIE MAE I		06/01/2017.	Paydown		39	39	39	39				0		39			0		12/15/2023.	1
36203E 6N 3	GINNIE MAE I		06/01/2017.	Paydown		663	663	638	651		12		12		663			0	18	08/15/2023.	1
36203F YQ 2	GINNIE MAE I		06/01/2017.	Paydown		87	87	84	87		3		3		87			0	3	08/15/2023.	1
36203G 5B 5	GINNIE MAE I		06/01/2017.	Paydown		24	24	24	24				0		24			0		08/15/2023.	1
36203H G3 9	GINNIE MAE I		06/01/2017.	Paydown		21	21	21	21				0		21			0		07/15/2023.	1
36203H RN 3	GINNIE MAE I		06/01/2017.	Paydown		78	78	77	78		1		1		78			0	3	09/15/2023.	1
36203J XE 2	GINNIE MAE I		06/01/2017.	Paydown		24	24	24	24				0		24			0		08/15/2023.	1
36203K HQ 0	GINNIE MAE I		06/01/2017.	Paydown		30	30	29	30				0		30			0		12/15/2023.	1
36203K K6 0	GINNIE MAE I		06/01/2017.	Paydown		30	30	28	29				0		30			0		01/15/2024.	1
36203L RC 8	GINNIE MAE I		06/01/2017.	Paydown		37	37	36	36				0		37			0		07/15/2023.	1
36203M B9 0	GINNIE MAE I		06/01/2017.	Paydown		27	27	27	27				0		27			0		05/15/2024.	1
36203P AY 9	GINNIE MAE I		06/01/2017.	Paydown		192	192	189	190		1		1		192			0	6	12/15/2023.	1
36203Q FH 9	GINNIE MAE I		06/01/2017.	Paydown		28	28	27	27				0		28			0		08/15/2023.	1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
36203Q JS 1	GINNIE MAE I		06/01/2017	Paydown		152	152	149	151				0		152			0	4	05/15/2024	1
36203R MW 6	GINNIE MAE I		06/01/2017	Paydown		495	495	477	486		9		9		495			0	13	05/15/2023	1
36203R YD 5	GINNIE MAE I		06/01/2017	Paydown		52	52	53	52				0		52			0	2	05/15/2023	1
36203S 4K 0	GINNIE MAE I		06/01/2017	Paydown		81	81	79	80		1		1		81			0	2	08/15/2023	1
36203S XB 8	GINNIE MAE I		06/01/2017	Paydown		33	33	30	31				0		33			0		09/15/2023	1
36203T HT 5	GINNIE MAE I		06/01/2017	Paydown		217	217	210	213		3		3		217			0	7	07/15/2023	1
36203T NB 7	GINNIE MAE I		06/01/2017	Paydown		32	32	30	30				0		32			0		09/15/2023	1
36203U CN 0	GINNIE MAE I		06/01/2017	Paydown		128	128	129	128				0		128			0	5	09/15/2023	1
36203U H6 2	GINNIE MAE I		06/01/2017	Paydown		20	20	18	18				0		20			0		12/15/2023	1
36203V DE 7	GINNIE MAE I		06/01/2017	Paydown		114	114	110	112		2		2		114			0	2	11/15/2023	1
36203V U3 2	GINNIE MAE I		06/01/2017	Paydown		63	63	60	60				0		63			0	2	07/15/2023	1
36203V U5 7	GINNIE MAE I		06/01/2017	Paydown		74	74	71	72				0		74			0	3	07/15/2023	1
36203V W9 7	GINNIE MAE I		06/01/2017	Paydown		17	17	17	17				0		17			0		02/15/2024	1
36203W 2E 7	GINNIE MAE I		06/01/2017	Paydown		184	184	176	180		3		3		184			0	5	02/15/2022	1
36203W 2J 6	GINNIE MAE I		06/01/2017	Paydown		9	9	9	9				0		9			0		03/15/2022	1
36203W 3C 0	GINNIE MAE I		06/01/2017	Paydown		25	25	25	25				0		25			0		08/15/2023	1
36203W PX 0	GINNIE MAE I		06/01/2017	Paydown		78	78	78	78				0		78			0	2	06/15/2024	1
36203W QV 3	GINNIE MAE I		06/01/2017	Paydown		12	12	12	12				0		12			0		09/15/2023	1
36203Y ER 1	GINNIE MAE I		06/01/2017	Paydown		27	27	24	25				0		27			0		09/15/2023	1
36203Y JN 5	GINNIE MAE I		06/01/2017	Paydown		72	72	69	70				0		72			0	3	08/15/2023	1
36204A PF 6	GINNIE MAE I		06/01/2017	Paydown		74	74	71	72				0		74			0	3	08/15/2023	1
36204A PV 1	GINNIE MAE I		06/01/2017	Paydown		21	21	21	21				0		21			0		08/15/2023	1
36204A UY 9	GINNIE MAE I		06/01/2017	Paydown		27	27	27	27				0		27			0		09/15/2023	1
36204C MV 0	GINNIE MAE I		06/01/2017	Paydown		81	81	78	78				0		81			0	3	11/15/2023	1
36204D LL 1	GINNIE MAE I		06/01/2017	Paydown		19	19	19	19				0		19			0		02/15/2024	1
36204F VF 8	GINNIE MAE I		06/01/2017	Paydown		18	18	17	18				0		18			0		10/15/2023	1
36204G GL 0	GINNIE MAE I		06/01/2017	Paydown		9	9	9	9				0		9			0		10/15/2023	1
36204G GM 8	GINNIE MAE I		05/01/2017	Paydown		5	5	5	5				0		5			0		10/15/2023	1
36204G ZK 1	GINNIE MAE I		06/01/2017	Paydown		140	140	135	138		3		3		140			0	4	12/15/2023	1
36204H 6E 5	GINNIE MAE I		06/01/2017	Paydown		34	34	33	34				0		34			0	1	10/15/2023	1
36204J N6 9	GINNIE MAE I		06/01/2017	Paydown		18	18	18	18				0		18			0		02/15/2024	1
36204L VC 2	GINNIE MAE I		06/01/2017	Paydown		363	363	349	357		6		6		363			0	11	04/15/2022	1
36204L X3 0	GINNIE MAE I		06/01/2017	Paydown		17	17	15	15				0		17			0		11/15/2023	1
36204M MB 2	GINNIE MAE I		06/01/2017	Paydown		24	24	21	24				0		24			0		12/15/2023	1
36204R N8 7	GINNIE MAE I		06/01/2017	Paydown		54	54	52	52				0		54			0	3	09/15/2025	1
36204W QL 4	GINNIE MAE I		06/01/2017	Paydown		3	3	3	3				0		3			0	3	01/15/2024	1
36204Y AY 9	GINNIE MAE I		06/01/2017	Paydown		156	156	154	155				0		156			0	5	08/15/2025	1
36205A 5H 3	GINNIE MAE I		06/01/2017	Paydown		6	6	6	6				0		6			0		05/15/2024	1
36205A NF 7	GINNIE MAE I		06/01/2017	Paydown		599	599	591	594		6		6		599			0	18	09/15/2025	1
36205B HR 6	GINNIE MAE I		06/01/2017	Paydown		73	73	72	72				0		73			0	3	05/15/2024	1
36205C 6H 8	GINNIE MAE I		06/01/2017	Paydown		6	6	6	6				0		6			0		09/15/2025	1
36205D AZ 1	GINNIE MAE I		06/01/2017	Paydown		13	13	13	13				0		13			0		09/15/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36205F Z7 1	GINNIE MAE I		06/01/2017.	Paydown		338	338	333	335		3		3		338			0	10	09/15/2025.	1
36205M FZ 6	GINNIE MAE I		06/01/2017.	Paydown		1,351	1,351	1,332	1,340		11		11		1,351			0	40	09/15/2025.	1
36205P Y4 7	GINNIE MAE I		06/01/2017.	Paydown		230	230	227	229		3		3		230			0	7	09/15/2025.	1
36205Q 4W 6	GINNIE MAE I		06/01/2017.	Paydown		27	27	27	27				0		27			0		07/15/2025.	1
36205R L4 7	GINNIE MAE I		06/01/2017.	Paydown		207	207	204	204		3		3		207			0	6	09/15/2025.	1
36205R L6 2	GINNIE MAE I		06/01/2017.	Paydown		24	24	23	24				0		24			0		09/15/2025.	1
36205R TF 4	GINNIE MAE I		06/01/2017.	Paydown		77	77	76	77				0		77			0	3	08/15/2025.	1
36206A PL 1	GINNIE MAE I		06/01/2017.	Paydown		79	79	78	79				0		79			0	3	11/15/2025.	1
36206B WG 2	GINNIE MAE I		06/01/2017.	Paydown		45	45	45	45				0		45			0	1	09/15/2025.	1
36206E 3P 8	GINNIE MAE I		06/01/2017.	Paydown		60	60	58	58				0		60			0	1	09/15/2025.	1
36206E CP 8	GINNIE MAE I		06/01/2017.	Paydown		42	42	42	42				0		42			0		09/15/2025.	1
36206E FZ 3	GINNIE MAE I		06/01/2017.	Paydown		354	354	349	351		3		3		354			0	10	09/15/2025.	1
36206F LU 4	GINNIE MAE I		06/01/2017.	Paydown		35	35	33	33				0		35			0		09/15/2025.	1
36206F RC 8	GINNIE MAE I		06/01/2017.	Paydown		140	140	138	138				0		140			0	4	08/15/2025.	1
36206F RJ 3	GINNIE MAE I		06/01/2017.	Paydown		99	99	98	99				0		99			0	3	08/15/2025.	1
36206F SE 3	GINNIE MAE I		06/01/2017.	Paydown		51	51	51	51				0		51			0	2	09/15/2025.	1
36206J FS 8	GINNIE MAE I		06/01/2017.	Paydown		24	24	24	24				0		24			0		08/15/2025.	1
36206J YG 3	GINNIE MAE I		06/01/2017.	Paydown		126	126	125	126				0		126			0	4	08/15/2025.	1
36206K BY 6	GINNIE MAE I		06/01/2017.	Paydown		350	350	345	347		3		3		350			0	10	09/15/2025.	1
36206K GY 1	GINNIE MAE I		06/01/2017.	Paydown		78	78	77	77				0		78			0	3	08/15/2025.	1
36206K HA 2	GINNIE MAE I		06/01/2017.	Paydown		29	29	29	29				0		29			0		09/15/2025.	1
36206L AJ 8	GINNIE MAE I		06/01/2017.	Paydown		33	33	33	33				0		33			0		08/15/2025.	1
36206L BY 4	GINNIE MAE I		06/01/2017.	Paydown		273	273	269	271		3		3		273			0	8	09/15/2025.	1
36206L CQ 0	GINNIE MAE I		06/01/2017.	Paydown		238	238	234	235		3		3		238			0	7	09/15/2025.	1
36206L DA 4	GINNIE MAE I		06/01/2017.	Paydown		221	221	218	220		3		3		221			0	7	09/15/2025.	1
36206L PU 7	GINNIE MAE I		06/01/2017.	Paydown		15	15	15	15				0		15			0		08/15/2025.	1
36206L SJ 9	GINNIE MAE I		06/01/2017.	Paydown		62	62	60	61				0		62			0	2	09/15/2025.	1
36206M PP 6	GINNIE MAE I		06/01/2017.	Paydown		74	74	72	73				0		74			0	3	08/15/2025.	1
36206M PQ 4	GINNIE MAE I		06/01/2017.	Paydown		105	105	104	104				0		105			0	3	09/15/2025.	1
36206N C4 5	GINNIE MAE I		06/01/2017.	Paydown		39	39	39	39				0		39			0		09/15/2025.	1
36206P AF 7	GINNIE MAE I		06/01/2017.	Paydown		27	27	27	27				0		27			0		12/15/2025.	1
36206P PG 9	GINNIE MAE I		06/01/2017.	Paydown		39	39	37	39				0		39			0		01/15/2026.	1
36206P WY 2	GINNIE MAE I		06/01/2017.	Paydown		77	77	75	75				0		77			0	3	09/15/2025.	1
36206Q K2 3	GINNIE MAE I		06/01/2017.	Paydown		134	134	132	133		1		1		134			0	5	06/15/2026.	1
36206R FW 1	GINNIE MAE I		06/01/2017.	Paydown		7	7	7	7				0		7			0		09/15/2025.	1
36206S JX 3	GINNIE MAE I		06/01/2017.	Paydown		12	12	12	12				0		12			0		09/15/2025.	1
36206U NA 3	GINNIE MAE I		06/01/2017.	Paydown		390	390	384	387		3		3		390			0	12	02/15/2026.	1
36206U W6 2	GINNIE MAE I		06/01/2017.	Paydown		30	30	30	30				0		30			0		05/15/2026.	1
36206W Z4 0	GINNIE MAE I		06/01/2017.	Paydown		54	54	52	54				0		54			0	2	06/15/2026.	1
36207A K3 5	GINNIE MAE I		06/01/2017.	Paydown		36	36	36	36				0		36			0		06/15/2026.	1
36207L H3 5	GINNIE MAE I		06/01/2017.	Paydown		24	24	24	24				0		24			0		03/15/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36210R G6 1	GINNIE MAE I	..	06/01/2017.	Paydown		10,792	10,792	10,853	10,828		(35)		(35)		10,792			0	269	11/15/2031.	1
36212V BT 5	GINNIE MAE I	..	06/01/2017.	Paydown		2,200	2,200	2,237	2,221		(21)		(21)		2,200			0	64	12/15/2030.	1
36213C J5 0	GINNIE MAE I GNMA I 7.000% 550284	..	06/01/2017.	Paydown		32	32	33	33				0		32			0		08/15/2031.	1
36213E W6 9	GINNIE MAE I	..	06/01/2017.	Paydown		2,468	2,468	2,504	2,492		(24)		(24)		2,468			0	67	03/15/2032.	1
36213F H5 5	GINNIE MAE I	..	06/01/2017.	Paydown		473	473	475	474				0		473			0	12	12/15/2032.	1
36213F K9 3	GINNIE MAE I	..	06/01/2017.	Paydown		35,214	35,214	36,440	36,097		(884)		(884)		35,214			0	730	01/15/2033.	1
362161 MC 2	GINNIE MAE I	..	06/01/2017.	Paydown		36	36	34	36				0		36			0		05/15/2023.	1
362162 AB 5	GINNIE MAE I	..	06/01/2017.	Paydown		266	266	257	264		3		3		266			0	10	10/15/2019.	1
362169 EN 0	GINNIE MAE I	..	06/01/2017.	Paydown		654	654	674	657		(3)		(3)		654			0	30	12/15/2019.	1
36216L PW 1	GINNIE MAE I	..	06/01/2017.	Paydown		72	72	69	72				0		72			0	3	03/15/2019.	1
362171 UN 8	GINNIE MAE I	..	04/01/2017.	Paydown		18	18	19	18				0		18			0		04/15/2017.	1
36217L H5 8	GINNIE MAE I	..	06/01/2017.	Paydown		1,185	1,185	1,250	1,197		(12)		(12)		1,185			0	47	01/15/2020.	1
36217R EZ 2	GINNIE MAE I	..	06/01/2017.	Paydown		256	256	251	254		3		3		256			0	10	10/15/2019.	1
36217U RD 0	GINNIE MAE I	..	04/01/2017.	Paydown		13	13	13	13				0		13			0		05/15/2017.	1
36218K 6H 5	GINNIE MAE I	..	06/01/2017.	Paydown		254	254	261	254				0		254			0	10	07/15/2017.	1
36218M DZ 3	GINNIE MAE I	..	06/01/2017.	Paydown		113	113	113	113				0		113			0	5	11/15/2019.	1
362195 PT 0	GINNIE MAE I	..	06/01/2017.	Paydown		1,063	1,063	1,056	1,059		3		3		1,063			0	40	02/15/2020.	1
362198 DC 4	GINNIE MAE I	..	06/01/2017.	Paydown		45	45	42	44				0		45			0	2	05/15/2019.	1
36219F 3J 4	GINNIE MAE I	..	06/01/2017.	Paydown		9	9	9	9				0		9			0		08/15/2018.	1
36219G QA 6	GINNIE MAE I	..	06/01/2017.	Paydown		1,300	1,300	1,276	1,293		6		6		1,300			0	49	05/15/2018.	1
36219P XR 1	GINNIE MAE I	..	06/01/2017.	Paydown		1,547	1,547	1,494	1,536		12		12		1,547			0	57	05/15/2018.	1
36219S TF 6	GINNIE MAE I	..	06/01/2017.	Paydown		148	148	146	147				0		148			0	6	02/15/2020.	1
36219V ST 0	GINNIE MAE I	..	06/01/2017.	Paydown		137	137	142	138				0		137			0	6	12/15/2018.	1
36219W NB 2	GINNIE MAE I	..	06/01/2017.	Paydown		211	211	218	212				0		211			0	9	07/15/2019.	1
36219W ZS 2	GINNIE MAE I	..	06/01/2017.	Paydown		663	663	637	656		6		6		663			0	27	01/15/2019.	1
362200 GT 8	GINNIE MAE I	..	06/01/2017.	Paydown		6	6	6	6				0		6			0		07/15/2020.	1
36220B 6N 8	GINNIE MAE I	..	06/01/2017.	Paydown		39	39	40	39				0		39			0	2	06/15/2019.	1
36220E UR 6	GINNIE MAE I	..	06/01/2017.	Paydown		33	33	33	33				0		33			0	1	09/15/2019.	1
36220F AB 0	GINNIE MAE I	..	06/01/2017.	Paydown		51	51	52	51				0		51			0	3	10/15/2019.	1
36220F BM 5	GINNIE MAE I	..	06/01/2017.	Paydown		23	23	24	23				0		23			0		07/15/2019.	1
36220H PV 6	GINNIE MAE I	..	06/01/2017.	Paydown		363	363	366	363				0		363			0	15	08/15/2019.	1
36220H SJ 0	GINNIE MAE I	..	06/01/2017.	Paydown		45	45	48	45				0		45			0	2	08/15/2019.	1
36220J QZ 2	GINNIE MAE I	..	06/01/2017.	Paydown		230	230	227	229		1		1		230			0	8	12/15/2019.	1
36220J R8 1	GINNIE MAE I	..	06/01/2017.	Paydown		144	144	147	144				0		144			0	5	01/15/2020.	1
36220L Z3 8	GINNIE MAE I	..	06/01/2017.	Paydown		838	838	823	833		6		6		838			0	31	09/15/2019.	1
36220N AT 4	GINNIE MAE I	..	06/01/2017.	Paydown		24	24	27	24				0		24			0		12/15/2019.	1
36220P D6 6	GINNIE MAE I	..	06/01/2017.	Paydown		378	378	375	375		3		3		378			0	15	02/15/2020.	1
36220P GK 2	GINNIE MAE I	..	06/01/2017.	Paydown		6	6	6	6				0		6			0		04/15/2020.	1
36220U A9 2	GINNIE MAE I	..	06/01/2017.	Paydown		45	45	42	45				0		45			0	2	04/15/2020.	1
36220V C2 3	GINNIE MAE I	..	06/01/2017.	Paydown		197	197	185	194		3		3		197			0	7	04/15/2020.	1
36220V LZ 0	GINNIE MAE I	..	06/01/2017.	Paydown		553	553	534	547		6		6		553			0	20	06/15/2020.	1
36220V R9 2	GINNIE MAE I	..	06/01/2017.	Paydown		65	65	69	66				0		65			0	3	05/15/2020.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36220Y 6P 3	GINNIE MAE I	..	06/01/2017.	Paydown		15	15	15	15				0		15			0		10/15/2020.	1
36220Y YT 4	GINNIE MAE I	..	06/01/2017.	Paydown		89	89	94	90				0		89			0	3	09/15/2020.	1
36223D 6X 9	GINNIE MAE I	..	06/01/2017.	Paydown		81	81	83	81				0		81			0	3	06/15/2021.	1
36223G UA 5	GINNIE MAE I	..	06/01/2017.	Paydown		62	62	65	63				0		62			0	3	07/15/2021.	1
36223H EH 6	GINNIE MAE I	..	06/01/2017.	Paydown		24	24	24	24				0		24			0		07/15/2021.	1
36223J AH 6	GINNIE MAE I	..	06/01/2017.	Paydown		31	31	33	33				0		31			0		08/15/2021.	1
36223J DR 1	GINNIE MAE I	..	06/01/2017.	Paydown		273	273	287	276		(3)		(3)		273			0	11	07/15/2021.	1
36223M GE 0	GINNIE MAE I	..	06/01/2017.	Paydown		227	227	234	229		(3)		(3)		227			0	8	09/15/2021.	1
36223M XL 5	GINNIE MAE I	..	06/01/2017.	Paydown		51	51	54	52				0		51			0	2	12/15/2021.	1
36223N CH 5	GINNIE MAE I	..	06/01/2017.	Paydown		106	106	99	104		3		3		106			0	4	11/15/2021.	1
36223Q RW 9	GINNIE MAE I	..	06/01/2017.	Paydown		450	450	420	438		12		12		450			0	15	11/15/2021.	1
36223R ZU 2	GINNIE MAE I	..	06/01/2017.	Paydown		12	12	13	12				0		12			0		01/15/2022.	1
36223S AD 5	GINNIE MAE I	..	06/01/2017.	Paydown		354	354	363	357		(3)		(3)		354			0	12	05/15/2022.	1
36223U JK 5	GINNIE MAE I	..	06/01/2017.	Paydown		98	98	91	95		3		3		98			0	3	11/15/2021.	1
36223W 4N 1	GINNIE MAE I	..	06/01/2017.	Paydown		791	791	813	798		(7)		(7)		791			0	27	02/15/2022.	1
36223Y 5B 2	GINNIE MAE I	..	06/01/2017.	Paydown		456	456	468	459		(3)		(3)		456			0	15	04/15/2022.	1
36223Y QM 5	GINNIE MAE I	..	06/01/2017.	Paydown		51	51	48	49				0		51			0	2	08/15/2023.	1
36224A J2 8	GINNIE MAE I	..	06/01/2017.	Paydown		352	352	362	355		(3)		(3)		352			0	12	05/15/2022.	1
36224C UP 0	GINNIE MAE I	..	06/01/2017.	Paydown		161	161	166	163		(1)		(1)		161			0	7	05/15/2022.	1
36224D R6 4	GINNIE MAE I	..	06/01/2017.	Paydown		21	21	21	21				0		21			0		04/15/2022.	1
36224D XG 5	GINNIE MAE I	..	06/01/2017.	Paydown		6	6	6	6				0		6			0		12/15/2023.	1
36224H FS 0	GINNIE MAE I	..	06/01/2017.	Paydown		194	194	200	196		(3)		(3)		194			0	7	05/15/2022.	1
36224H V6 0	GINNIE MAE I	..	06/01/2017.	Paydown		82	82	87	84				0		82			0	3	05/15/2022.	1
36224L NW 3	GINNIE MAE I	..	06/01/2017.	Paydown		12	12	12	12				0		12			0		08/15/2023.	1
36224L S3 2	GINNIE MAE I	..	06/01/2017.	Paydown		293	293	283	289		3		3		293			0	8	12/15/2022.	1
36224M 7D 1	GINNIE MAE I	..	06/01/2017.	Paydown		69	69	68	68				0		69			0	3	06/15/2023.	1
36224P 2M 9	GINNIE MAE I	..	06/01/2017.	Paydown		6	6	6	6				0		6			0		08/15/2025.	1
36224P 6L 7	GINNIE MAE I	..	06/01/2017.	Paydown		2,243	2,243	2,156	2,204		40		40		2,243			0	78	01/15/2023.	1
36224T MU 1	GINNIE MAE I	..	06/01/2017.	Paydown		273	273	275	273				0		273			0	9	03/15/2023.	1
36224U J5 7	GINNIE MAE I	..	06/01/2017.	Paydown		9	9	9	9				0		9			0		07/15/2023.	1
36224W RM 7	GINNIE MAE I	..	06/01/2017.	Paydown		716	716	720	717		(1)		(1)		716			0	26	05/15/2023.	1
36224X PY 1	GINNIE MAE I	..	06/01/2017.	Paydown		13	13	13	13				0		13			0		02/15/2023.	1
36224Y YS 2	GINNIE MAE I	..	06/01/2017.	Paydown		32	32	33	33				0		32			0		03/15/2023.	1
36225A GM 6	GINNIE MAE I	..	06/01/2017.	Paydown		270	270	266	267		3		3		270			0	8	07/15/2025.	1
36225B ND 6	GINNIE MAE I	..	06/01/2017.	Paydown		67,328	67,328	68,474	68,177		(848)		(848)		67,328			0	1,850	05/15/2031.	1
36225C C9 5	GOVERNMENT NATIONAL MORTGAGE A	..	06/01/2017.	Paydown		1,563	1,563	1,587	1,563				0		1,563			0	14	06/01/2027.	1
36225C DM 5	GOVERNMENT NATIONAL MORTGAGE A	..	06/01/2017.	Paydown		230	230	235	230				0		230			0	2	07/01/2027.	1
36241K HR 2	GINNIE MAE I	..	06/01/2017.	Paydown		91,980	91,980	92,785	92,111		(131)		(131)		91,980			0	2,271	06/15/2020.	1
36241K LQ 9	GINNIE MAE I	..	06/01/2017.	Paydown		38,165	38,165	38,439	38,397		(232)		(232)		38,165			0	889	01/15/2037.	1
36292C BU 7	GINNIE MAE I	..	06/01/2017.	Paydown		9,086	9,086	9,040	9,043		43		43		9,086			0	226	07/15/2035.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36292L EX 8	GINNIE MAE I	..	06/01/2017.	Paydown		1,618	1,618	1,644	1,639		(21)		(21)		1,618			0	41	06/15/2036.	1
36296D YU 6	GINNIE MAE I	..	06/01/2017.	Paydown		70,765	70,765	71,539	71,391		(625)		(625)		70,765			0	1,885	05/15/2038.	1
38373Q MZ 1	GNMA_03-37	..	06/01/2017.	Paydown		390,336	390,336	381,615	385,688		4,648		4,648		390,336			0	8,868	05/01/2033.	1
38374C CC 3	GOVERNMENT NATIONAL MORTGAGE A	..	06/01/2017.	Paydown		566,147	566,147	523,500	551,716		14,431		14,431		566,147			0	12,531	09/01/2033.	1
38374C YN 5	GOVERNMENT NATIONAL MORTGAGE A	..	06/01/2017.	Paydown		137,624	137,624	131,155	135,097		2,526		2,526		137,624			0	3,121	10/01/2033.	1
38374F X5 8	GNMA_04-21	..	06/01/2017.	Paydown		443,528	443,528	417,055	428,431		15,097		15,097		443,528			0	9,098	04/01/2034.	1
38374H PY 0	GNMA_04-54	..	06/01/2017.	Paydown		839,218	839,218	821,187	829,413		9,805		9,805		839,218			0	19,621	07/01/2034.	1
38374M MC 0	GOVERNMENT NATIONAL MORTGAGE A	..	06/01/2017.	Paydown		446,093	446,093	396,082	428,612		17,481		17,481		446,093			0	10,219	12/01/2035.	1
38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A	..	06/01/2017.	Paydown		1,266,229	1,266,229	1,264,150	1,264,150		2,077		2,077		1,266,229			0	29,285	04/01/2037.	1
38378E WQ 2	GOVERNMENT NATIONAL MORTGAGE A	..	04/07/2017.	Various				14,665	14,501		(14,501)		(14,501)					0		04/01/2042.	1
38378F AP 5	GOVERNMENT NATIONAL MORTGAGE A	..	04/30/2017.	Various									0					0	(943)		1
38378F AP 5	GOVERNMENT NATIONAL MORTGAGE A	..	04/07/2017.	Various				62,448	61,408		(61,408)		(61,408)					0		01/01/2043.	1
83162C UA 9	SMALL BUSINESS ADMINISTRATION	..	05/01/2017.	Paydown		520,782	520,782	520,782	520,782				0		520,782			0	10,480	05/01/2031.	1
911760 KE 5	VENDEE MORTGAGE TRUST VENDE_97	..	06/01/2017.	Paydown		96,508	96,508	94,872	96,042		466		466		96,508			0	3,065	02/01/2027.	1
91203* 9S 5	FHA PROJECT LOAN	..	06/01/2017.	Paydown		14,166	14,166	13,925	13,957		212		212		14,166			0	962	04/07/2025.	1
912828 H9 4	UNITED STATES TREASURY	..	04/04/2017.	Various		27,993,382	28,000,000	28,007,712	28,007,626		(1,698)		(1,698)		28,005,928		(12,547)	(12,547)	177,901	02/15/2018.	1
912828 J6 8	UNITED STATES TREASURY	..	06/05/2017.	Various		159,784,837	160,000,000	160,075,320	160,074,987		(25,008)		(25,008)		160,049,979		(265,143)	(265,143)	1,128,261	03/15/2018.	1
912828 S6 8	UNITED STATES TREASURY	..	06/05/2017.	NOMURA SECURITIES INTERNATIONA		104,055,606	104,628,000	104,088,512			7,629		7,629		104,096,141		(40,534)	(40,534)	273,131	07/31/2018.	1
912828 ST 8	UNITED STATES TREASURY 1.250% 04/30/19	..	05/25/2017.	DEUTSCHE BANK SECURITIES INC		133,319,570	133,398,000	133,377,423			644		644		133,378,067		(58,497)	(58,497)	117,811	04/30/2019.	1
912828 UJ 7	UNITED STATES TREASURY	..	04/04/2017.	Various		9,986,308	10,000,000	9,989,063	9,989,566		2,494		2,494		9,992,060		(5,752)	(5,752)	59,220	01/31/2018.	1
912828 VE 7	UNITED STATES TREASURY	..	05/22/2017.	GOLDMAN SACHS & COMPANY		149,724,309	150,000,000	149,795,222			13,526		13,526		149,808,748		(84,439)	(84,439)	717,033	05/31/2018.	1
912828 W3 0	UNITED STATES TREASURY 1.125% 02/28/19	..	05/30/2017.	Various		500,478,145	501,659,000	500,523,004			57,076		57,076		500,580,080		(101,935)	(101,935)	964,645	02/28/2019.	1
912828 W9 7	UNITED STATES TREASURY 1.250% 03/31/19	..	06/27/2017.	Various		190,393,932	190,642,000	190,544,775			10,612		10,612		190,555,387		(161,455)	(161,455)	527,916	03/31/2019.	1
0599999.	Total - Bonds - U.S. Government					1,282,035,471	1,284,626,382	1,282,630,112	204,399,230	0	37,578	0	37,578	0	1,282,765,772	0	(730,302)	(730,302)	4,103,537	XXX	XXX
Bonds - All Other Government																					
05968C AA 0	BANCO LATINOAMERICANO DE COMER	D	04/04/2017.	Maturity		10,500,000	10,500,000	10,451,680	10,497,318		2,682		2,682		10,500,000			0	196,875	04/04/2017.	2FE
25714P CW 6	DOMINICAN REPUBLIC	D	06/02/2017.	JEFFERIES & COMPANY INC		4,082,513	3,830,000	3,859,050	3,000,000		(40)		(40)		3,859,010		223,503	223,503	197,490	01/27/2045.	3FE
760942 AR 3	URUGUAY ORIENTAL REPUBLIC OF Internation	D	05/17/2017.	Various		6,900,000	6,900,000	6,900,000	6,900,000				0		6,900,000			0	319,125	05/17/2017.	2FE
78307A DG 5	RUSSIAN FEDERATION 4.875% 9/16/2023	C	06/14/2017.	J.P. MORGAN SEC INC		2,170,000	2,000,000	2,017,250	2,013,278		(789)		(789)		2,012,489		157,511	157,511	73,938	09/16/2023.	3FE
817477 AB 8	SERBIA REPUBLIC OF	D	04/28/2017.	Various		4,608,000	4,000,000	4,465,000	4,455,727		(29,082)		(29,082)		4,426,645		181,355	181,355	173,194	09/28/2021.	3FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
900123 CB 4	TURKEY REPUBLIC OF	D	06/16/2017.	DEUTSCHE BANK AG LONDON		2,359,760	2,600,000	2,570,308	2,571,503		252		252		2,571,755		(211,995)	(211,995)	86,260	04/16/2043.	3FE
900123 CJ 7	TURKEY REPUBLIC OF	C	06/16/2017.	J.P. MORGAN SEC INC.		3,461,400	3,600,000	3,366,000	3,389,812		8,446		8,446		3,398,259		63,141	63,141	104,975	04/14/2026.	3FE
1099999.	Total - Bonds - All Other Government					34,081,673	33,430,000	33,629,288	32,827,638	0	(18,531)	0	(18,531)	0	33,668,158	0	413,515	413,515	1,151,857	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
452152 HT 1	ILLINOIS STATE OF 5.665% 3/1/2018		05/04/2017.	JP MORGAN SECURITIES LTD LDN		4,600,620	4,500,000	5,088,150	4,651,709		(45,259)		(45,259)		4,606,450		(5,830)	(5,830)	175,615	03/01/2018.	2FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					4,600,620	4,500,000	5,088,150	4,651,709	0	(45,259)	0	(45,259)	0	4,606,450	0	(5,830)	(5,830)	175,615	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
686053 AQ 2	OREGON SCH BRDS ASSN.		06/30/2017.	Maturity		10,000,000	10,000,000	4,310,900	9,718,748		281,252		281,252		10,000,000			0		06/30/2017.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					10,000,000	10,000,000	4,310,900	9,718,748	0	281,252	0	281,252	0	10,000,000	0	0	0	0	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31283H 2Q 7	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		397	397	397	397				0		397			0	11	12/01/2031.	1
31283H 2S 3	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.0		06/01/2017.	Paydown		11,566	11,566	11,555	11,552		14		14		11,566			0	337	04/01/2032.	1
31283H 2T 1	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5		06/01/2017.	Paydown		2,481	2,481	2,497	2,491		(10)		(10)		2,481			0	80	08/01/2031.	1
31283H 7D 1	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		427,453	427,453	460,951	460,216		(32,762)		(32,762)		427,453			0	7,316	05/01/2034.	1
31283H FP 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		495	495	521	515		(21)		(21)		495			0	16	10/01/2029.	1
31283H GE 9	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		436	436	459	453		(19)		(19)		436			0	14	12/01/2029.	1
31283H VE 2	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		3,748	3,748	3,759	3,755		(7)		(7)		3,748			0	93	03/01/2033.	1
31283H VL 6	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		868	868	869	868				0		868			0	23	02/01/2033.	1
31287T AQ 8	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		392	392	414	408		(18)		(18)		392			0	12	05/01/2032.	1
31287U DB 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		48	48	50	48		(3)		(3)		48			0	2	06/01/2032.	1
31287U DP 4	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		1,292	1,292	1,289	1,289		3		3		1,292			0	35	06/01/2032.	1
31288D K5 7	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		3,635	3,635	3,557	3,575		60		60		3,635			0	75	12/01/2032.	1
3128F2 AF 2	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		19	19	19	19				0		19			0		08/01/2025.	1
3128F2 WL 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		61	61	63	62				0		61			0	3	09/01/2025.	1
3128FD H8 7	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		24	24	24	24				0		24			0		06/01/2026.	1
3128FG LS 1	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		39	39	40	39				0		39			0		10/01/2026.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128FH YX 4	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		69	69	72	70		(3)		(3)		69			0	3	11/01/2026.	1
3128FK SC 0	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		1,995	1,995	2,000	1,996		(1)		(1)		1,995			0	74	01/01/2027.	1
3128FX YS 0	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		63	63	63	63				0		63			0	2	03/01/2028.	1
3128GU 6N 7	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		794	794	798	794				0		794			0	19	08/01/2017.	1
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		27,535	27,535	27,680	27,535				0		27,535			0	378	08/01/2033.	1
3128KD 4N 2	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		7,908	7,908	8,064	8,043		(135)		(135)		7,908			0	214	08/01/2036.	1
3128KD YD 1	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		11,871	11,871	12,107	12,075		(204)		(204)		11,871			0	321	08/01/2036.	1
3128KE PJ 6	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		22,470	22,470	22,806	22,733		(264)		(264)		22,470			0	491	09/01/2036.	1
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		15,483	15,483	16,184	16,115		(633)		(633)		15,483			0	370	06/01/2038.	1
3128M1 AB 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0		06/01/2017.	Paydown		132,214	132,214	128,838	130,678		1,537		1,537		132,214			0	2,735	08/01/2020.	1
3128M4 CP 6	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		36,681	36,681	36,008	36,078		603		603		36,681			0	768	12/01/2036.	1
3128M5 AJ 9	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		4,015	4,015	4,069	4,061		(45)		(45)		4,015			0	83	09/01/2037.	1
3128M5 RY 8	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.5		06/01/2017.	Paydown		41,735	41,735	42,195	42,104		(369)		(369)		41,735			0	1,034	01/01/2038.	1
3128M6 LW 6	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		101,261	101,261	98,395	98,805		2,454		2,454		101,261			0	2,212	08/01/2038.	1
3128M6 QA 9	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		89,130	89,130	89,290	89,231		(101)		(101)		89,130			0	2,073	06/01/2038.	1
3128M6 QF 8	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		28,380	28,380	27,798	27,880		499		499		28,380			0	665	08/01/2038.	1
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		22,536	22,536	22,807	22,761		(224)		(224)		22,536			0	436	06/01/2039.	1
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		142,224	142,224	148,157	147,895		(5,672)		(5,672)		142,224			0	2,508	10/01/2040.	1
3128M9 SH 6	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		158,104	158,104	165,910	165,242		(7,137)		(7,137)		158,104			0	2,781	06/01/2043.	1
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		82,720	82,720	88,505	88,399		(5,677)		(5,677)		82,720			0	1,380	10/01/2043.	1
3128MD ML 4	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		768,256	768,256	775,218	776,861		(8,604)		(8,604)		768,256			0	7,943	02/01/2028.	1
3128MJ CS 7	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		110,724	110,724	111,435	111,247		(523)		(523)		110,724			0	2,506	09/01/2035.	1

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										11	12	13	14	15							
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3128MJ TK 6	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		179,177	179,177	182,033	181,906		(2,727)		(2,727)		179,177			0	2,223	10/01/2043.	1
3128MJ X8 8	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		506,653	506,653	531,668	530,518		(23,865)		(23,865)		506,653			0	7,520	04/01/2046.	1
3128MJ XR 6	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		558,363	558,363	583,554	581,717		(23,354)		(23,354)		558,363			0	8,174	01/01/2046.	1
3128MJ YC 8	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Various		2,296,461	2,297,180	2,402,726	2,402,287		(107,537)		(107,537)		2,294,751		1,710	1,710	114,411	05/01/2046.	1
3128MJ Z3 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2017.	Paydown		205,632	205,632	211,369			(5,737)		(5,737)		205,632			0	600	05/01/2047.	1
3128MJ Z8 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/28/2017.	RBC DOMINION SECURITIES INC		85,945,616	83,379,103	85,947,680			(28,933)		(28,933)		85,918,747		26,869	26,869	97,276	06/01/2047.	1
3128MJ ZN 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2017.	Paydown		26,946	26,946	27,424			(478)		(478)		26,946			0	243	01/01/2047.	1
3128MJ ZR 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2017.	Paydown		55,159	55,159	56,693			(1,534)		(1,534)		55,159			0	161	02/01/2047.	1
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		189,155	189,155	196,572	195,640		(6,485)		(6,485)		189,155			0	2,391	08/01/2030.	1
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		6,361	6,361	6,385	6,361				0		6,361			0	75	02/01/2035.	1
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		7,429	7,429	7,475	7,429				0		7,429			0	92	09/01/2036.	1
3128NH 2A 0	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		36,981	36,981	37,207	36,981				0		36,981			0	501	06/01/2037.	1
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		562,150	562,150	578,926	575,071		(12,921)		(12,921)		562,150			0	10,339	01/01/2031.	1
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		677,635	677,635	699,129	691,505		(13,870)		(13,870)		677,635			0	9,749	09/01/2025.	1
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		2,418	2,418	2,421	2,418				0		2,418			0	32	02/01/2037.	1
312903 L5 4	FREDDIE MAC FHLMC_159		06/15/2017.	Paydown		993	993	763	944		49		49		993			0	19	08/16/2021.	1
312903 VF 1	FREDDIE MAC FHLMC_139		06/15/2017.	Paydown		2,927	2,927	2,818	2,899		28		28		2,927			0	82	03/16/2021.	1
312906 DD 9	FHLMC_1099		06/01/2017.	Paydown		555	555	582	559		(3)		(3)		555			0	18	06/01/2021.	1
312912 AP 3	FREDDIE MAC FHLMC_1367		06/01/2017.	Paydown		4,351	4,351	4,001	4,262		90		90		4,351			0	118	09/01/2022.	1
312914 VY 7	FREDDIE MAC FHLMC_1474		06/01/2017.	Paydown		2,631	2,631	2,499	2,589		42		42		2,631			0	77	02/01/2023.	1
31292G 5P 7	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		180	180	189	187		(7)		(7)		180			0	6	07/01/2029.	1
31292G 5R 3	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		530	530	558	552		(22)		(22)		530			0	18	08/01/2029.	1
31292G 5W 2	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		119	119	126	124		(5)		(5)		119			0	4	09/01/2029.	1
31292G 6L 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		2,772	2,772	2,923	2,887		(115)		(115)		2,772			0	93	10/01/2029.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31292G 6W 1	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		30	30	30	30				0		30			0		09/01/2029	1
31292G 7H 3	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		124	124	131	130		(6)		(6)		124			0	3	12/01/2029	1
31292G QB 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		1,252	1,252	1,273	1,264		(13)		(13)		1,252			0	43	03/01/2026	1
31292G TF 3	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		373	373	375	375				0		373			0	13	09/01/2027	1
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		43,542	43,542	43,870	43,807		(264)		(264)		43,542			0	1,006	12/01/2033	1
31292H JU 9	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		384	384	405	400		(18)		(18)		384			0	12	05/01/2031	1
31292H QR 8	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		1,973	1,973	1,971	1,971		3		3		1,973			0	55	06/01/2032	1
31292H QZ 0	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		5,073	5,073	5,312	5,249		(176)		(176)		5,073			0	153	05/01/2032	1
31292H ZL 1	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		389	389	369	373		16		16		389			0	7	10/01/2033	1
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		1,052,141	1,052,141	1,079,759	1,075,537		(23,396)		(23,396)		1,052,141			0	17,489	09/01/2040	1
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		374,421	374,421	385,712	384,320		(9,900)		(9,900)		374,421			0	5,453	03/01/2042	1
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		36,234	36,234	38,510	38,416		(2,182)		(2,182)		36,234			0	592	12/01/2044	1
312938 HR 7	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		279,955	279,955	290,672	289,030		(9,074)		(9,074)		279,955			0	6,257	12/01/2039	1
31293V EZ 1	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		60	60	64	63		(3)		(3)		60			0	2	08/01/2029	1
31293W PC 8	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		9	9	9	9				0		9			0		10/01/2029	1
31293Y C3 8	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		6	6	9	7				0		6			0		10/01/2029	1
31293Y GV 2	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		124	124	131	129		(6)		(6)		124			0	4	11/01/2029	1
31293Y KK 1	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		3	3	3	3				0		3			0		11/01/2029	1
31293Y Q8 2	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		125	125	132	130		(6)		(6)		125			0	4	12/01/2029	1
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		363,599	363,599	373,399	371,958		(8,359)		(8,359)		363,599			0	5,545	09/01/2040	1
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		1,944,794	1,944,794	1,997,212	1,989,480		(44,687)		(44,687)		1,944,794			0	33,519	09/01/2040	1
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017	Paydown		1,079,930	1,079,930	1,108,279	1,103,912		(23,982)		(23,982)		1,079,930			0	15,992	09/01/2040	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		587,824	587,824	603,254	600,886		(13,061)		(13,061)		587,824			0	9,797	09/01/2040.	1
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		362,321	362,321	382,644	381,641		(19,320)		(19,320)		362,321			0	6,114	12/01/2040.	1
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		1,308,042	1,308,042	1,291,282	1,293,217		14,825		14,825		1,308,042			0	21,862	01/01/2041.	1
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		418,063	418,063	427,207	425,852		(7,790)		(7,790)		418,063			0	8,175	01/01/2041.	1
31296Q BF 6	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		562	562	532	541		24		24		562			0	12	11/01/2033.	1
31296T NR 1	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		865	865	885	879		(15)		(15)		865			0	22	02/01/2034.	1
31296T UP 7	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		875	875	830	839		36		36		875			0	17	02/01/2034.	1
31296W EY 9	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		63,271	63,271	60,013	60,717		2,554		2,554		63,271			0	1,394	03/01/2034.	1
31296W RW 9	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		280	280	274	275		3		3		280			0	6	04/01/2034.	1
31298N PJ 8	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		66	66	69	69				0		66			0	2	06/01/2031.	1
31298P 5N 6	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		86,969	86,969	91,073	90,239		(3,270)		(3,270)		86,969			0	2,714	06/01/2031.	1
31300M VP 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		741,213	741,213	766,605	765,102		(23,889)		(23,889)		741,213			0	8,870	01/01/2045.	1
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		1,273,882	1,273,882	1,304,337	1,304,423		(30,541)		(30,541)		1,273,882			0	14,717	10/01/2045.	1
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		858,985	858,985	883,110	881,820		(22,836)		(22,836)		858,985			0	9,304	10/01/2045.	1
3132J6 5D 2	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		124,666	124,666	128,212	128,177		(3,509)		(3,509)		124,666			0	1,536	02/01/2043.	1
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		968,815	968,815	1,001,399	999,048		(30,233)		(30,233)		968,815			0	14,352	09/01/2045.	1
3132L7 YL 7	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		213,707	213,707	225,629	225,118		(11,410)		(11,410)		213,707			0	3,106	06/01/2046.	1
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		22,129	22,129	22,647	22,637		(508)		(508)		22,129			0	277	04/01/2045.	1
3132QP MF 8	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		53,571	53,571	56,099	55,891		(2,320)		(2,320)		53,571			0	688	05/01/2045.	1
3132QS B6 4	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		287,714	287,714	298,144	297,336		(9,622)		(9,622)		287,714			0	3,837	08/01/2045.	1
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		41,716	41,716	43,483	43,324		(1,609)		(1,609)		41,716			0	603	10/01/2045.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		382,006	382,006	400,869	399,686		(17,680)		(17,680)		382,006			0	5,929	03/01/2046.	1
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		120,671	120,671	126,741	126,354		(5,683)		(5,683)		120,671			0	1,844	03/01/2046.	1
3132QW TZ 2	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		36,232	36,232	37,931	37,839		(1,606)		(1,606)		36,232			0	537	03/01/2046.	1
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		434,522	434,522	451,223	450,014		(15,492)		(15,492)		434,522			0	6,328	01/01/2044.	1
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		642,459	642,459	668,660	666,980		(24,521)		(24,521)		642,459			0	9,385	01/01/2045.	1
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		714,366	714,366	742,238	523,579		(26,154)		(26,154)		714,366			0	8,670	10/01/2045.	1
31335B AY 2	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2017.	Paydown		8,541	8,541	8,996			(454)		(454)		8,541			0	28	04/01/2047.	1
31335G LZ 6	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		164	164	164	164				0		164			0	5	09/01/2025.	1
31335G M5 1	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		1,007	1,007	1,025	1,017		(11)		(11)		1,007			0	27	02/01/2026.	1
31335H TT 0	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		180	180	184	183		(3)		(3)		180			0	4	07/01/2022.	1
31335H UZ 4	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		11,984	11,984	12,434	12,217		(233)		(233)		11,984			0	309	12/01/2022.	1
31335H VD 2	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		18,250	18,250	18,934	18,600		(351)		(351)		18,250			0	472	01/01/2023.	1
31336W C9 8	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		23,798	23,798	22,890	23,397		401		401		23,798			0	441	10/01/2020.	1
31339D 4Q 8	FREDDIE MAC FHLMC_02-2411		06/01/2017.	Paydown		35,766	35,766	36,720	35,902		(136)		(136)		35,766			0	1,017	02/01/2032.	1
31339D GP 7	FHLMC_2422		06/01/2017.	Paydown		3,787	3,787	3,710	3,749		39		39		3,787			0	102	02/01/2032.	1
31339D MW 5	FREDDIE MAC FHLMC_2420		06/01/2017.	Paydown		44,092	44,092	44,298	44,150		(58)		(58)		44,092			0	1,189	02/01/2032.	1
3133TE FV 1	FREDDIE MAC FHLMC_2065		06/01/2017.	Paydown		6,304	6,304	5,695	6,189		115		115		6,304			0	169	06/01/2028.	1
3133TJ DP 5	FHLMC_2126		06/01/2017.	Paydown		21,146	21,146	21,133	21,133		14		14		21,146			0	495	02/01/2029.	1
3133TJ WM 1	FREDDIE MAC FHLMC_2135		06/01/2017.	Paydown		14,852	14,852	14,803	14,814		40		40		14,852			0	366	03/01/2029.	1
3133TM 7G 5	FREDDIE MAC FHLMC_21-82		06/01/2017.	Paydown		121,104	121,104	124,306	121,365		(260)		(260)		121,104			0	3,696	09/01/2029.	1
3133TN JY 1	FREDDIE MAC FHLMC_2223		06/01/2017.	Paydown		6,644	6,644	6,491	6,600		42		42		6,644			0	224	03/01/2030.	1
3133TN U7 7	FREDDIE MAC FHLMC_2228		06/01/2017.	Paydown		19,365	19,365	20,127	19,665		(300)		(300)		19,365			0	687	04/01/2030.	1
3133TP EM 7	FREDDIE MAC FHLMC_2242		06/01/2017.	Paydown		2,518	2,518	2,612	2,531		(12)		(12)		2,518			0	81	07/01/2030.	1
3133TP SX 8	FREDDIE MAC FHLMC_2256		06/01/2017.	Paydown		2,249	2,249	2,337	2,265		(18)		(18)		2,249			0	66	09/01/2030.	1
3133TQ VX 2	FREDDIE MAC FHLMC_2278		06/01/2017.	Paydown		8,912	8,912	8,825	8,877		36		36		8,912			0	281	01/01/2031.	1
3133TR 4H 5	FHLMC_2274		06/01/2017.	Paydown		49,614	49,614	47,425	49,102		511		511		49,614			0	1,360	01/01/2031.	1
3133TU VD 7	FREDDIE MAC FHLMC_2357		06/01/2017.	Paydown		12,301	12,301	11,989	12,134		168		168		12,301			0	328	09/01/2031.	1
3133TU YS 1	FREDDIE MAC FHLMC_2353		06/01/2017.	Paydown		43,614	43,614	39,715	42,764		851		851		43,614			0	1,062	09/01/2031.	1
3133TV 6U 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		6,862	6,862	6,596	6,794		68		68		6,862			0	196	09/01/2031.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3133TV R5 7	FREDDIE MAC FHLMC_2436		06/01/2017.	Paydown		16,595	16,595	16,595	16,595				0		16,595			0	494	04/01/2032.	1
313401 F7 1	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		9	9	9	9				0		9			0		07/01/2018.	1
313401 XQ 9	FEDERAL HOME LOAN MORTGAGE COR		04/01/2017.	Paydown		5	5	5	5				0		5			0		04/01/2017.	1
313401 Y8 8	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		90	90	88	89				0		90			0	3	04/01/2020.	1
313401 YN 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		21	21	19	21				0		21			0		09/01/2017.	1
313446 WF 9	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		67	67	62	67				0		67			0	2	07/01/2017.	1
31345K NQ 3	FEDERAL HOME LOAN MORTGAGE COR		04/01/2017.	Paydown		16	16	14	15				0		16			0		07/01/2017.	1
31347A J4 7	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		1,326,909	1,326,909	1,369,825	1,371,711		(44,802)		(44,802)		1,326,909			0	14,122	04/01/2046.	1
31347A MD 3	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		124,740	124,740	128,366	128,222		(3,481)		(3,481)		124,740			0	1,320	08/01/2046.	1
31347P B7 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown		706	706	720	706				0		706			0	33	07/01/2017.	1
31358P PL 5	FANNIE MAE FNMA_G92-48		06/01/2017.	Paydown		2,248	2,248	2,360	2,260		(13)		(13)		2,248			0	69	08/01/2022.	1
31359H WH 3	FANNIE MAE FNMA_94-79		06/01/2017.	Paydown		10,522	10,522	10,805	10,522				0		10,522			0	285	04/01/2024.	1
31359S E7 1	FANNIE MAE FNMA_01-12		06/01/2017.	Paydown		55,157	55,157	54,037	54,735		425		425		55,157			0	1,559	05/01/2031.	1
31359S Z8 6	FANNIE MAE FNMA_01-26		06/01/2017.	Paydown		22,297	22,297	20,535	21,871		427		427		22,297			0	526	06/01/2031.	1
31366S DQ 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		15	15	15	15				0		15			0		04/01/2022.	1
31368H KV 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,268	1,268	1,322	1,310		(40)		(40)		1,268			0	38	09/01/2030.	1
31368H M2 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		25,224	25,224	24,134	24,292		930		930		25,224			0	524	11/01/2036.	1
3136A0 LW 5	FANNIE MAE FNMA_11-70		06/01/2017.	Paydown		78,480	78,480	79,756	78,890		(410)		(410)		78,480			0	1,007	06/01/2030.	1
3136A6 ZP 2	FANNIE MAE FNMA_12-66		06/01/2017.	Paydown				120,005	115,655		(115,655)		(115,655)					0	14,465	06/01/2027.	1
3136A9 TK 4	FANNIE MAE FNMA_12-128		06/01/2017.	Paydown				25,128	24,670		(24,670)		(24,670)					0	3,276	10/01/2032.	1
3136AA PN 9	FANNIE MAE FNMA_12-132		06/01/2017.	Paydown				112,508	110,127		(110,127)		(110,127)					0	9,143	12/01/2032.	1
3136AB MK 6	FANNIE MAE FNMA_12-14		06/01/2017.	Paydown				53,972	52,742		(52,742)		(52,742)					0	4,666	01/01/2033.	1
3136AB RR 6	FANNIE MAE FNMA_13-9		06/01/2017.	Paydown				25,607	25,057		(25,057)		(25,057)					0	2,137	01/01/2043.	1
3136AC P8 8	FANNIE MAE FNMA_14-15		06/01/2017.	Paydown				22,512	21,759		(21,759)		(21,759)					0	2,396	03/01/2042.	1
3136AC YX 3	FANNIE MAE FNMA_13-18J		06/01/2017.	Paydown				145,811	140,538		(140,538)		(140,538)					0	14,483	11/01/2041.	1
3136AD 7A 1	FANNIE MAE FNMA_13-49		06/01/2017.	Paydown				42,600	41,594		(41,594)		(41,594)					0	3,482	05/01/2033.	1
3136AE RY 5	FANNIE MAE FNMA_13-55		06/01/2017.	Paydown				87,659	84,740		(84,740)		(84,740)					0	9,217	12/01/2032.	1
3136AN WQ 6	FANNIE MAE FNMA 4.500% 05/01/45		04/07/2017.	Various				46,118	45,326		(45,326)		(45,326)					0		05/01/2045.	1
3136AP ZR 6	FANNIE MAE FNMA_15-57		06/01/2017.	Paydown				179,098	175,710		(175,710)		(175,710)					0	13,944	08/01/2035.	1
3136AR 6T 0	FANNIE MAE FNMA_16-33		06/01/2017.	Paydown		28,073	28,073	27,726	27,794				0		28,073			0	419	06/01/2046.	1
3136AT FN 9	FANNIE MAE FNMA_16-54		05/01/2017.	Paydown		650	650	645	645		5		5		650			0	8	08/01/2046.	1
31371G 5D 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,054	1,054	1,042	1,044		9		9		1,054			0	27	08/01/2028.	1
31371G PJ 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		12	12	12	12				0		12			0		03/01/2018.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371G SS 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,994	1,994	1,975	1,983		11		11		1,994			0	52	05/01/2018.	1
31371H BK 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		597	597	588	590		9		9		597			0	15	10/01/2028.	1
31371H K2 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		822	822	828	825		(3)		(3)		822			0	23	02/01/2029.	1
31371H YB 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		16	16	18	18				0		16			0		10/01/2029.	1
31371J BE 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		9	9	9	9				0		9			0		02/01/2030.	1
31371J FY 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		22	22	22	22				0		22			0		04/01/2030.	1
31371J NN 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		63	63	66	65		(3)		(3)		63			0	3	08/01/2030.	1
31371J PV 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		12	12	12	12				0		12			0		09/01/2030.	1
31371J SC 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		8	8	8	8				0		8			0		11/01/2030.	1
31371J UH 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		25	25	28	28				0		25			0		01/01/2031.	1
31371K FP 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		3	3	3	3				0		3			0		10/01/2031.	1
31371K GP 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		2,056	2,056	2,095	2,082		(27)		(27)		2,056			0	56	11/01/2031.	1
31371K LU 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		183	183	184	183				0		183			0	5	03/01/2032.	1
31371K RC 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		58	58	60	59		(1)		(1)		58			0	1	06/01/2032.	1
31371K SD 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		52	52	53	53		(1)		(1)		52			0	2	07/01/2032.	1
31371K W8 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		125	125	130	129		(3)		(3)		125			0	4	11/01/2032.	1
31371L HK 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,468	1,468	1,394	1,410		57		57		1,468			0	29	12/01/2033.	1
31371L PS 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		4,159	4,159	3,942	4,085		75		75		4,159			0	70	05/01/2019.	1
31371M 4P 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		47,313	47,313	46,647	46,735		578		578		47,313			0	1,051	12/01/2036.	1
31371M 6M 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		333,009	333,009	326,972	327,721		5,288		5,288		333,009			0	7,151	01/01/2037.	1
31371N AN 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		53,346	53,346	52,717	52,797		549		549		53,346			0	1,135	02/01/2037.	1
31371N CJ 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		8,289	8,289	8,219	8,225		63		63		8,289			0	184	04/01/2037.	1
31371N CY 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		542,856	542,856	534,266	535,421		7,433		7,433		542,856			0	12,066	04/01/2037.	1
31371N P5 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		101,230	101,230	101,665	101,539		(310)		(310)		101,230			0	2,719	01/01/2038.	1
31371N SX 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		206,903	206,903	207,808	207,531		(629)		(629)		206,903			0	5,442	03/01/2038.	1
31373D G6 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		279	279	283	281		(3)		(3)		279			0	9	10/01/2024.	1
31374L JP 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		100	100	99	99				0		100			0	3	08/01/2025.	1
31374P Q9 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		106	106	104	105				0		106			0	3	08/01/2025.	1
31374S FT 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		202	202	200	200		3		3		202			0	6	09/01/2025.	1
31374S H7 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,284	1,284	1,271	1,274		10		10		1,284			0	31	11/01/2025.	1
31374S Y7 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		99	99	98	98				0		99			0	3	03/01/2018.	1
31374W VH 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		135	135	134	134				0		135			0	4	10/01/2025.	1
31378D RA 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,036	1,036	1,056	1,048		(12)		(12)		1,036			0	31	08/01/2027.	1
31378K YM 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		727	727	741	735		(10)		(10)		727			0	24	10/01/2027.	1
31378N HH 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		115	115	113	114				0		115			0	3	04/01/2018.	1
31378Q DA 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,518	1,518	1,546	1,536		(18)		(18)		1,518			0	45	01/01/2028.	1
31378Q DC 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,283	1,283	1,246	1,256		27		27		1,283			0	33	02/01/2028.	1
31379C RX 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		333	333	331	332		3		3		333			0	9	02/01/2028.	1
31379F J9 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		512	512	505	506		3		3		512			0	14	03/01/2028.	1
31379F K2 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		2,194	2,194	2,180	2,182		12		12		2,194			0	59	04/01/2028.	1
31379G DH 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,149	1,149	1,139	1,143		6		6		1,149			0	31	03/01/2018.	1
31379H 2V 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		704	704	698	701		3		3		704			0	19	03/01/2018.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31379K FT 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		319	319	316	317		3		3		319			0	8	04/01/2018.	1
31379K RA 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		853	853	839	842		9		9		853			0	24	04/01/2028.	1
31379K RZ 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		18	18	18	18				0		18			0		04/01/2028.	1
31379N 3F 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		94,132	94,132	92,734	93,043		1,091		1,091		94,132			0	3,047	04/01/2028.	1
31379N FY 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		3	3	3	3				0		3			0		04/01/2018.	1
31379N H8 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		43	43	42	42				0		43			0		04/01/2018.	1
31379P N5 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,575	1,575	1,560	1,566		9		9		1,575			0	42	04/01/2018.	1
3137AR FX 9	FREDDIE MAC FHLMC_4062		06/01/2017.	Paydown				124,413	118,673		(118,673)		(118,673)					0	13,332	02/01/2041.	1
3137AR J4 9	FREDDIE MAC FHLMC_4057		06/01/2017.	Paydown				130,614	125,800		(125,800)		(125,800)					0	15,723	06/01/2027.	1
3137AU TS 8	FREDDIE MAC FHLMC_4117		06/01/2017.	Paydown				225,969	218,261		(218,261)		(218,261)					0	20,189	02/01/2042.	1
3137B0 SA 3	FREDDIE MAC FHR_4186		06/01/2017.	Paydown				79,126	75,267		(75,267)		(75,267)					0	7,669	03/01/2033.	1
3137BK R8 5	FEDERAL HOME LOAN MORTGAGE COR		06/01/2017.	Paydown				47,517	46,207		(46,207)		(46,207)					0	4,878	07/01/2030.	1
3137BM M8 6	FREDDIC MAC FHLMC_4546		06/01/2017.	Paydown				110,112	104,594		(104,594)		(104,594)					0	11,301	01/01/2031.	1
3137BP DZ 9	FREDDIE MAC		05/01/2017.	Paydown		255,763	255,763	252,582	252,191		2,935		2,935		255,763			0	2,553	05/01/2046.	1
3137BQ MG 9	FREDDIE MAC FHLMC_4594		06/01/2017.	Paydown		100,851	100,851	99,793	99,343		1,005		1,005		100,851			0	1,005	06/01/2046.	1
3137BR WC 5	FREDDIE MAC FHLMC_16-4614		06/01/2017.	Paydown		25,405	25,405	25,215	25,177		186		186		25,405			0	381	09/01/2046.	1
31383M G4 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		581	581	570	573		9		9		581			0	18	07/01/2029.	1
31383R 5K 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		196	196	193	193		3		3		196			0	6	08/01/2029.	1
31383S A2 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		339	339	351	348		(9)		(9)		339			0	12	08/01/2029.	1
31383U L6 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		126	126	131	129		(3)		(3)		126			0	4	09/01/2029.	1
31384D G3 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		18	18	18	18				0		18			0		11/01/2029.	1
31384D JF 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		93	93	97	96		(3)		(3)		93			0	3	11/01/2029.	1
31384H 2N 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		21	21	21	21				0		21			0		01/01/2030.	1
31384M HV 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		18	18	18	18				0		18			0		01/01/2030.	1
31384Q QU 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		30	30	30	30				0		30			0		03/01/2030.	1
31384S E2 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		27	27	30	29				0		27			0		02/01/2030.	1
31384U PF 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		39	39	39	39				0		39			0		05/01/2030.	1
31384V 4T 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		9	9	10	10				0		9			0		09/01/2030.	1
31384V L7 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		7,536	7,536	7,847	7,774		(238)		(238)		7,536			0	201	12/01/2029.	1
31384V NK 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		868	868	904	896		(28)		(28)		868			0	26	01/01/2030.	1
31384V UY 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,329	1,329	1,383	1,371		(42)		(42)		1,329			0	41	05/01/2030.	1
31384V YW 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		40	40	43	40		(1)		(1)		40			0	1	08/01/2030.	1
31384W G3 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		10,401	10,401	11,831	11,262		(863)		(863)		10,401			0	325	03/01/2021.	1
31384W NM 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		210	210	219	218		(8)		(8)		210			0	7	06/01/2031.	1
31384X SV 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		77	77	81	79		(3)		(3)		77			0	3	04/01/2030.	1
31385C 2R 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		297	297	303	301		(4)		(4)		297			0	9	11/01/2030.	1
31385D 5D 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		258	258	268	266		(9)		(9)		258			0	9	07/01/2030.	1
31385E BJ 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		3	3	3	3				0		3			0		06/01/2030.	1
31385E EK 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		106	106	111	110		(3)		(3)		106			0	3	06/01/2030.	1
31385F V6 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		90	90	93	93		(3)		(3)		90			0	3	06/01/2030.	1
31385J DM 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		688	688	716	709		(22)		(22)		688			0	25	05/01/2032.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31385N 7B 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		377	377	393	389		(12)		(12)		377			0	12	10/01/2030.	1
31385N ED 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		33	33	33	33				0		33			0		08/01/2030.	1
31385N ZA 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		45	45	47	46				0		45			0	1	08/01/2030.	1
31385T F4 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		42	42	42	42				0		42			0	1	10/01/2030.	1
31385T ZP 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		214	214	223	221		(6)		(6)		214			0	7	09/01/2030.	1
31385U JD 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		66	66	69	69		(3)		(3)		66			0	3	10/01/2030.	1
31385U QN 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		76	76	79	79		(3)		(3)		76			0	3	09/01/2030.	1
31385V 6G 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		185	185	192	190		(6)		(6)		185			0	5	10/01/2030.	1
31386B P6 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		12	12	12	12				0		12			0		11/01/2030.	1
31386B PC 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		42	42	45	45				0		42			0	1	11/01/2030.	1
31386C B7 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		75	75	78	78		(3)		(3)		75			0	3	12/01/2030.	1
31386C KC 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		6	6	6	6				0		6			0		11/01/2030.	1
31386C KK 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		37	37	39	39				0		37			0		11/01/2030.	1
31386D TN 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown									0					0		12/01/2030.	1
31386D U9 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		18	18	18	18				0		18			0		11/01/2030.	1
31386E VX 3	FEDERAL NATIONAL MORTGAGE ASSO		05/01/2017.	Paydown		2,117	2,117	2,205	2,182		(65)		(65)		2,117			0	66	12/01/2030.	1
31386F BK 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		3	3	3	3				0		3			0		12/01/2030.	1
31386F H7 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		3	3	6	6				0		3			0		12/01/2030.	1
31386F M3 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		45	45	48	48				0		45			0	2	12/01/2030.	1
31386H 4A 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		75	75	78	78		(3)		(3)		75			0	3	11/01/2030.	1
31386H GK 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		104	104	108	108		(3)		(3)		104			0	3	12/01/2030.	1
31386L 6V 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		127	127	132	131		(3)		(3)		127			0	4	12/01/2030.	1
31386Q FM 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		15	15	15	15				0		15			0		03/01/2031.	1
31386S MC 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		9	9	9	9				0		9			0		07/01/2031.	1
31386W RK 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		12	12	13	12				0		12			0		11/01/2030.	1
31387E FB 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		5,631	5,631	5,865	5,811		(180)		(180)		5,631			0	176	07/01/2031.	1
31387J EL 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		405	405	409	408		(3)		(3)		405			0	12	05/01/2031.	1
31387Q NR 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		27	27	27	27				0		27			0		07/01/2031.	1
31387R BJ 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		12	12	12	12				0		12			0		08/01/2031.	1
31387V S7 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		38	38	39	39				0		38			0	1	05/01/2031.	1
31387W 2L 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		11,323	11,323	11,590	11,514		(190)		(190)		11,323			0	273	09/01/2031.	1
31387W 2P 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,340	1,340	1,366	1,357		(18)		(18)		1,340			0	36	10/01/2031.	1
31387X RW 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		188	188	196	194		(6)		(6)		188			0	6	09/01/2031.	1
31388N C3 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		15	15	18	17				0		15			0		10/01/2031.	1
31389A CM 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		9	9	9	9				0		9			0		01/01/2032.	1
31389K EF 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		181	181	189	187		(6)		(6)		181			0	6	02/01/2032.	1
31389Q PB 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		57	57	60	60		(3)		(3)		57			0	2	03/01/2032.	1
31389S US 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		15	15	15	15				0		15			0		03/01/2032.	1
31389T CY 6	FEDERAL NATIONAL MORTGAGE ASSO		04/01/2017.	Paydown		205	205	205	205				0		205			0	4	04/01/2017.	1
31389Y VK 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		6	6	6	6				0		6			0		03/01/2032.	1
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		705,698	705,698	716,062	714,410		(8,713)		(8,713)		705,698			0	13,620	01/01/2041.	1
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		462,724	462,724	486,221	482,494		(19,771)		(19,771)		462,724			0	6,643	01/01/2026.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		746,623	746,623	771,705	770,483		(23,859)		(23,859)		746,623			0	12,312	12/01/2041.	1
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		149,836	149,836	155,057	154,969		(5,133)		(5,133)		149,836			0	2,388	11/01/2042.	1
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		66,076	66,076	69,030	68,977		(2,900)		(2,900)		66,076			0	907	12/01/2042.	1
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		652,094	652,094	669,008	667,245		(15,149)		(15,149)		652,094			0	10,386	06/01/2042.	1
3138EM 3G 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		53,140	53,140	56,462	55,914		(2,773)		(2,773)		53,140			0	750	07/01/2035.	1
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		189,746	189,746	197,425	194,829		(5,083)		(5,083)		189,746			0	2,496	03/01/2042.	1
3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		843,900	843,900	881,347	878,835		(34,935)		(34,935)		843,900			0	11,546	05/01/2044.	1
3138EP ZL 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Various		8,562,533	8,335,454	8,598,542	8,575,505		(13,205)		(13,205)		8,562,301		233	233	154,438	06/01/2045.	1
3138EQ KP 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Various		91,797,524	89,051,455	92,280,004	92,086,380		(125,446)		(125,446)		91,960,934		(163,410)	(163,410)	1,655,248	10/01/2045.	1
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		959,165	959,165	993,783	991,630		(32,466)		(32,466)		959,165			0	13,895	11/01/2045.	1
3138EQ NN 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		248,544	248,544	255,224	254,885		(6,341)		(6,341)		248,544			0	2,916	08/01/2045.	1
3138EQ NX 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		190,126	190,126	197,062	196,295		(6,171)		(6,171)		190,126			0	2,395	10/01/2030.	1
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2017.	Paydown		2,357,748	2,357,748	2,491,007			(133,260)		(133,260)		2,357,748			0	16,432	11/01/2045.	1
3138EQ W5 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		84,068	84,068	86,407	86,311		(2,242)		(2,242)		84,068			0	964	08/01/2045.	1
3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		232,755	232,755	233,301	233,240		(485)		(485)		232,755			0	2,950	01/01/2046.	1
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2017.	Paydown		84,943	84,943	89,602			(4,659)		(4,659)		84,943			0	677	10/01/2046.	1
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		202,515	202,515	201,851	201,851		665		665		202,515			0	2,536	10/01/2046.	1
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		433,676	433,676	453,056	452,692		(19,016)		(19,016)		433,676			0	6,908	06/01/2042.	1
3138LU Q9 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		467,885	467,885	489,085	483,198		(15,314)		(15,314)		467,885			0	5,961	05/01/2027.	1
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		95,052	95,052	98,260	98,198		(3,146)		(3,146)		95,052			0	1,393	06/01/2042.	1
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		334,652	334,652	344,273	342,705		(8,053)		(8,053)		334,652			0	4,179	10/01/2027.	1
3138M8 WQ 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Various		100,563	100,563	104,524	104,409		(3,846)		(3,846)		100,563			0	1,377	09/01/2042.	1
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		368,266	368,266	384,723	384,442		(16,175)		(16,175)		368,266			0	4,969	01/01/2043.	1
3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		88,767	88,767	90,016	89,964		(1,197)		(1,197)		88,767			0	1,125	08/01/2043.	1
3138WB B6 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		406,494	406,494	425,104	424,664		(18,170)		(18,170)		406,494			0	5,230	03/01/2029.	1
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		73,065	73,065	75,714	75,639		(2,572)		(2,572)		73,065			0	1,078	07/01/2044.	1
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		757,252	757,252	785,001	782,913		(25,661)		(25,661)		757,252			0	10,703	02/01/2045.	1
3138WE 3W 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		332,664	332,664	344,464	343,789		(11,124)		(11,124)		332,664			0	4,854	07/01/2045.	1
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		175,217	175,217	181,952	181,355		(6,139)		(6,139)		175,217			0	2,581	04/01/2045.	1
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		285,168	285,168	295,617	294,790		(9,622)		(9,622)		285,168			0	4,229	04/01/2045.	1
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,478,122	1,478,122	1,540,250	1,531,894		(53,771)		(53,771)		1,478,122			0	17,516	05/01/2030.	1
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		140,168	140,168	145,140	144,861		(4,693)		(4,693)		140,168			0	2,101	06/01/2045.	1
3138WE ZJ 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		95,560	95,560	97,904	97,690		(2,130)		(2,130)		95,560			0	1,075	06/01/2045.	1
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Various		502,127	502,127	518,839	517,748		(15,621)		(15,621)		502,127			0	7,418	11/01/2045.	1
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,082,305	1,082,305	1,126,951	1,124,408		(42,103)		(42,103)		1,082,305			0	16,043	11/01/2045.	1
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		295,520	295,520	301,823			(6,303)		(6,303)		295,520			0	1,887	07/01/2045.	1
3138WF HS 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2017.	Paydown		252,340	252,340	257,722			(5,382)		(5,382)		252,340			0	1,535	08/01/2045.	1
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,459,576	1,459,576	1,529,095	1,525,230		(65,655)		(65,655)		1,459,576			0	22,742	05/01/2046.	1
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		293,277	293,277	301,342	301,043		(7,766)		(7,766)		293,277			0	3,884	05/01/2046.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Various		550,659	550,659	571,824	570,405		(19,747)		(19,747)		550,659			0	8,118	12/01/2045.	1
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		1,084,770	1,084,770	1,138,162	1,134,754		(49,985)		(49,985)		1,084,770			0	15,778	02/01/2046.	1
3138WG MC 5	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		305,171	305,171	318,714	317,889		(12,717)		(12,717)		305,171			0	4,459	02/01/2046.	1
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		553,008	553,008	566,575	566,048		(13,040)		(13,040)		553,008			0	7,182	06/01/2046.	1
3138WH W5 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	05/01/2017.	Various		51,143,198	48,250,071	50,933,981			(48,867)		(48,867)		50,885,116		258,082	258,082	374,298	09/01/2046.	1
3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	06/01/2017.	Paydown		460,732	460,732	483,912			(23,180)		(23,180)		460,732			0	3,673	03/01/2047.	1
3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	06/01/2017.	Paydown		341,171	341,171	349,900			(8,729)		(8,729)		341,171			0	4,054	12/01/2046.	1
3138WK RH 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	06/01/2017.	Paydown		926,432	926,432	974,552			(48,120)		(48,120)		926,432			0	3,088	05/01/2047.	1
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		1,715,255	1,715,255	1,728,157	1,727,925		(12,670)		(12,670)		1,715,255			0	21,879	05/01/2043.	1
3138WQ AZ 5	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		203,582	203,582	209,354	209,274		(5,690)		(5,690)		203,582			0	2,518	05/01/2043.	1
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		16,027	16,027	16,296	16,266		(239)		(239)		16,027			0	232	06/01/2043.	1
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		17,817	17,817	18,464	18,452		(635)		(635)		17,817			0	260	08/01/2043.	1
3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		259,789	259,789	260,154	260,139		(350)		(350)		259,789			0	3,254	09/01/2043.	1
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		164,094	164,094	168,869	164,094				0		164,094			0	2,290	07/01/2044.	1
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		58,063	58,063	60,129	59,773		(1,711)		(1,711)		58,063			0	722	05/01/2029.	1
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		2,948,940	2,948,940	3,060,447	3,055,475		(106,534)		(106,534)		2,948,940			0	43,041	02/01/2042.	1
3138Y7 GA 4	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		747,596	747,596	772,944	772,078		(24,482)		(24,482)		747,596			0	9,285	01/01/2045.	1
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		36,255	36,255	36,663	36,624		(368)		(368)		36,255			0	394	05/01/2045.	1
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		189,367	189,367	195,366	194,845		(5,477)		(5,477)		189,367			0	2,772	06/01/2045.	1
3138YU GF 2	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		206,395	206,395	214,006	213,390		(6,995)		(6,995)		206,395			0	2,796	09/01/2045.	1
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		28,420	28,420	28,539	28,527		(107)		(107)		28,420			0	356	08/01/2045.	1
3138YY DN 0	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		487,468	487,468	499,768	499,148		(11,681)		(11,681)		487,468			0	4,625	11/01/2045.	1
31390B 6Y 9	FEDERAL NATIONAL MORTGAGE ASSO	..	05/01/2017.	Paydown		3,127	3,127	3,127	3,127		1		1		3,127			0	61	05/01/2017.	1
31390B TY 4	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		715	715	744	736		(21)		(21)		715			0	23	06/01/2032.	1
31390D AJ 3	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		6	6	6	6				0		6			0		05/01/2032.	1
31390P MS 3	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		72	72	75	75		(3)		(3)		72			0	3	08/01/2032.	1
31390R NA 7	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		62	62	64	63		(3)		(3)		62			0	3	08/01/2032.	1
31390W UC 4	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		958	958	910	921		36		36		958			0	18	10/01/2033.	1
31391B QX 8	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		945	945	984	972		(29)		(29)		945			0	30	09/01/2032.	1
31391H U2 8	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		3,944	3,944	3,969	3,962		(18)		(18)		3,944			0	98	10/01/2032.	1
313921 B5 6	FNMA_01-59	..	06/01/2017.	Paydown		11,307	11,307	11,268	11,268		39		39		11,307			0	321	11/01/2031.	1
313921 S4 1	FNMA_01-61	..	06/01/2017.	Paydown		165,394	165,394	149,545	161,675		3,719		3,719		165,394			0	3,982	11/01/2031.	1
31392B PT 7	FANNIE MAE FNMA_01-81	..	06/01/2017.	Paydown		13,122	13,122	13,128	13,122				0		13,122			0	360	01/01/2032.	1
31392D RM 6	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		35,812	35,812	32,249	34,960		852		852		35,812			0	805	07/01/2032.	1
31392E T8 3	FANNIE MAE FNMA_02-66	..	06/01/2017.	Paydown		124,597	124,597	143,521	142,020		(17,423)		(17,423)		124,597			0	3,365	08/01/2042.	1
31392G FN 0	FANNIE MAE FNMA_02-T18	..	06/01/2017.	Paydown		181,536	181,536	212,751	209,400		(27,864)		(27,864)		181,536			0	4,980	08/01/2042.	1
31392G FP 5	FANNIE MAE FNMA_02-T18	..	06/01/2017.	Paydown		95,715	95,715	100,800	100,140		(4,426)		(4,426)		95,715			0	2,760	08/01/2042.	1
31392J JU 4	FNMA_03-19	..	06/01/2017.	Paydown		385,907	385,907	430,897	424,268		(38,360)		(38,360)		385,907			0	9,510	03/01/2033.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392K AA 4	FREDDIE MAC FHLMC_2454		06/01/2017.	Paydown		120,442	120,442	121,365	120,733		(291)		(291)		120,442			0	3,208	05/01/2032.	1
31392R E3 1	FREDDIE MAC FHLMC_2469		06/01/2017.	Paydown		53,131	53,131	48,032	51,911		1,221		1,221		53,131			0	1,276	07/01/2032.	1
31392W 7B 0	FSPC_T-51		06/01/2017.	Paydown		67,656	67,656	78,359	78,170		(10,514)		(10,514)		67,656			0	1,959	09/01/2043.	1
31392X ZP 6	FHLMC_2528		06/01/2017.	Paydown		167,566	167,566	187,439	184,530		(16,963)		(16,963)		167,566			0	3,837	11/01/2032.	1
31393G DM 3	FREDDIE MAC FHLMC_2545		06/01/2017.	Paydown		271,279	271,279	265,175	268,926		2,352		2,352		271,279			0	6,132	12/01/2032.	1
31393L NP 4	FHLMC_2564		06/01/2017.	Paydown		289,843	289,843	283,775	285,740		4,102		4,102		289,843			0	5,975	02/01/2033.	1
31393W BD 0	FHLMC_2640		06/01/2017.	Paydown		145,127	145,127	134,969	140,300		4,827		4,827		145,127			0	3,176	07/01/2033.	1
31394B AL 8	FNMA_04-86		06/01/2017.	Paydown		498,913	498,913	404,346	465,543		33,370		33,370		498,913			0	8,993	11/01/2034.	1
31394C SP 8	FANNIE MAE FNMA_05-18		06/01/2017.	Paydown		70,904	70,904	69,686	70,354		550		550		70,904			0	1,472	03/01/2025.	1
31394D A6 7	FANNIE MAE FNMA_05-48		06/01/2017.	Paydown		288,741	288,741	299,030	297,286		(8,545)		(8,545)		288,741			0	6,099	06/01/2034.	1
31394D E4 8	FANNIE MAE FNMA_05-53		06/01/2017.	Paydown		715,754	715,754	694,505	705,072		10,682		10,682		715,754			0	16,216	06/01/2035.	1
31394H R7 8	FHLMC_2656		06/01/2017.	Paydown		142,873	142,873	142,784	142,784		89		89		142,873			0	3,448	08/01/2033.	1
31394L JJ 2	FHLMC_2691		06/01/2017.	Paydown		972,012	972,012	919,222	952,580		19,432		19,432		972,012			0	22,599	09/01/2033.	1
31394M MV 9	FHLMC_2716		06/01/2017.	Paydown		43,145	43,145	41,999	42,548		597		597		43,145			0	1,009	12/01/2033.	1
31394R TP 4	FREDDIE MAC FHLMC_2766		06/01/2017.	Paydown		1,003,972	1,003,972	918,261	973,901		30,071		30,071		1,003,972			0	20,364	03/01/2034.	1
31394V E8 9	FANNIE MAE FNMA_06-2		06/01/2017.	Paydown		440,688	440,688	446,498	441,286		(599)		(599)		440,688			0	10,855	02/01/2036.	1
31394V LV 0	FNR_05-123		06/01/2017.	Paydown		420,757	420,757	408,036	414,062		6,695		6,695		420,757			0	9,618	01/01/2036.	1
31395B BS 1	FANNIE MAE FNMA_06-9		06/01/2017.	Paydown		654,958	654,958	640,273	647,360		7,598		7,598		654,958			0	16,009	03/01/2036.	1
31395B KD 4	FANNIE MAE FNMA_06-3		06/01/2017.	Paydown		257,572	257,572	287,574	287,498		(29,927)		(29,927)		257,572			0	6,088	03/01/2036.	1
31395E ZJ 9	FHLMC_2835		06/01/2017.	Paydown		204,216	204,216	194,547	201,193		3,023		3,023		204,216			0	4,644	08/01/2034.	1
31395G JR 4	FREDDIE MAC FHLMC_2861		06/01/2017.	Paydown		325,844	325,844	310,024	320,919		4,926		4,926		325,844			0	7,607	09/01/2034.	1
31395N FS 1	FANNIE MAE FNMA_06-45		06/01/2017.	Paydown		280,588	280,588	281,322	280,588				0		280,588			0	6,266	06/01/2036.	1
31395P PE 6	FREDDIE MAC FHLMC_2948		06/01/2017.	Paydown		391,225	391,225	379,871	385,692		5,532		5,532		391,225			0	8,428	03/01/2035.	1
31395R 2E 7	FREDDIE MAC FHLMC_2949		06/01/2017.	Paydown		500,846	500,846	487,406	494,414		6,432		6,432		500,846			0	10,512	03/01/2035.	1
31395T FM 1	FREDDIE MAC FHLMC-2961		06/01/2017.	Paydown		503,559	503,559	489,219	497,016		6,544		6,544		503,559			0	11,709	04/01/2035.	1
31395U 4N 8	FREDDIE MAC FHLMC_2972 FHR 2972 WG		06/01/2017.	Paydown		246,962	246,962	241,821	244,299		2,665		2,665		246,962			0	5,983	05/01/2035.	1
31395U A7 6	FHLMC_2981		06/01/2017.	Paydown		378,677	378,677	367,804	373,593		5,083		5,083		378,677			0	9,938	05/01/2035.	1
31395U K3 4	FREDDIE MAC FHLMC_2978		06/01/2017.	Paydown		970,005	970,005	987,069	999,128		(29,129)		(29,129)		970,005			0	22,567	05/01/2035.	1
31395V SN 0	FREDDIE MAC FHLMC_2986		06/01/2017.	Paydown		186,011	186,011	180,903	183,441		2,570		2,570		186,011			0	4,392	06/01/2035.	1
31395W W4 5	FREDDIE MAC FHLMC_3012		06/01/2017.	Paydown		133,161	133,161	129,874	131,513		1,649		1,649		133,161			0	3,135	08/01/2035.	1
31395X N4 3	FREDDIE MAC		06/01/2017.	Paydown		1,013,553	1,013,553	977,287	993,707		19,847		19,847		1,013,553			0	20,466	08/01/2035.	1
31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T		06/01/2017.	Paydown		2,430,931	2,430,931	2,317,733	2,392,131		38,801		38,801		2,430,931			0	56,087	10/01/2035.	1
31396C LG 3	FREDDIE MAC FHLMC_3054		06/01/2017.	Paydown		636,076	636,076	618,932	628,110		7,965		7,965		636,076			0	14,693	10/01/2035.	1
31396E 2W 5	FREDDIE MAC FHLMC_3053		06/01/2017.	Paydown		528,301	528,301	533,109	528,301				0		528,301			0	12,667	12/01/2034.	1
31396E 6A 9	FHLMC_3044		06/01/2017.	Paydown		347,481	347,481	342,947	346,267		1,214		1,214		347,481			0	7,441	03/01/2035.	1
31396E WR 3	FREDDIE MAC FHLMC_3061		06/01/2017.	Paydown		452,884	452,884	438,095	446,626		6,258		6,258		452,884			0	10,879	11/01/2035.	1
31396E Z5 8	FHLMC_3062		06/01/2017.	Paydown		1,044,299	1,044,299	1,007,668	1,029,976		14,323		14,323		1,044,299			0	22,261	11/01/2035.	1
31396F GZ 0	FHLMC_3073		06/01/2017.	Paydown		1,328,226	1,328,226	1,288,224	1,311,208		17,019		17,019		1,328,226			0	29,919	11/01/2035.	1
31396G 7E 5	FREDDIE MAC FHLMC_3094		06/01/2017.	Paydown		350,250	350,250	337,225	344,064		6,186		6,186		350,250			0	8,114	12/01/2035.	1
31396G BL 4	FREDDIE MAC FHLMC_3087		06/01/2017.	Paydown		165,553	165,553	161,019	163,824		1,730		1,730		165,553			0	3,797	12/01/2025.	1
31396H AL 3	FREDDIE MAC FHLMC_5		06/01/2017.	Paydown		1,606,277	1,606,277	1,515,868	1,578,000		28,276		28,276		1,606,277			0	37,224	02/01/2036.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31396P B2 6	FNMA_07-14		06/01/2017.	Paydown		388,362	388,362	361,176	375,582		12,780		12,780		388,362			0	7,908	03/01/2037.	1
31396V F8 6	FANNIE MAE FNMA_07-45		06/01/2017.	Paydown		76,178	76,178	74,309	75,186		991		991		76,178			0	1,617	05/01/2047.	1
31396X HK 3	FANNIE MAE FNMA_07-77		06/01/2017.	Paydown		784,822	784,822	786,141	784,822				0		784,822			0	17,696	08/01/2037.	1
31397C 3V 9	FREDDIE MAC FHLMC_3228		06/01/2017.	Paydown		39,074	39,074	37,618	38,290		784		784		39,074			0	871	10/01/2036.	1
31397F MQ 2	FREDDIE MAC FHLMC_3296		06/01/2017.	Paydown		88,412	88,412	81,662	84,394		4,021		4,021		88,412			0	2,087	03/01/2037.	1
31397J GG 3	FREDDIE MAC FHLMC_3330		06/01/2017.	Paydown		640,340	640,340	593,617	618,899		21,442		21,442		640,340			0	13,608	06/01/2037.	1
31397W 7A 7	FREDDIE MAC FHLMC_3456		06/01/2017.	Paydown		214,716	214,716	190,695	198,397		16,320		16,320		214,716			0	4,426	06/01/2038.	1
31398G QR 3	FANNIE MAE FNMA_09-111		06/01/2017.	Paydown		601,688	601,688	519,707	574,296		27,392		27,392		601,688			0	10,910	01/01/2040.	1
31398V LQ 7	FREDDIE MAC FHLMC_3656		06/01/2017.	Paydown		593,063	593,063	572,513	583,657		9,405		9,405		593,063			0	12,272	01/01/2038.	1
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		2,258	2,258	2,252	2,258				0		2,258			0	30	01/01/2033.	1
31401G JU 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		178	178	181	178				0		178			0	4	06/01/2018.	1
31401L 6T 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		648	648	615	621		26		26		648			0	12	07/01/2033.	1
31401N 2T 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		5,481	5,481	5,207	5,266		215		215		5,481			0	87	08/01/2033.	1
31401N PJ 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		15	15	15	15				0		15			0		08/01/2033.	1
31401X KW 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		658	658	593	608		49		49		658			0	12	07/01/2033.	1
31401Y JW 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		976	976	926	938		39		39		976			0	18	07/01/2033.	1
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		24,878	24,878	25,297	24,915		(39)		(39)		24,878			0	520	09/01/2018.	1
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6.50		06/01/2017.	Paydown		2,367	2,367	2,294	2,308		59		59		2,367			0	61	12/01/2031.	1
31402C 5N 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 7.50		06/01/2017.	Paydown		330	330	330	330				0		330			0	11	11/01/2031.	1
31402C 5P 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 8.00		06/01/2017.	Paydown		11,542	11,542	11,776	11,722		(179)		(179)		11,542			0	372	03/01/2032.	1
31402C PL 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		148,646	148,646	143,809	144,419		4,227		4,227		148,646			0	3,118	11/01/2033.	1
31402E R8 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		635	635	603	610		24		24		635			0	12	08/01/2033.	1
31402H BG 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		4,828	4,828	4,787	4,828				0		4,828			0	60	12/01/2033.	1
31402H WH 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		227	227	217	218		9		9		227			0	4	07/01/2033.	1
31402J 3U 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		2,896	2,896	2,612	2,677		219		219		2,896			0	55	08/01/2033.	1
31402J 6A 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		4,760	4,760	4,522	4,571		189		189		4,760			0	88	08/01/2033.	1
31402J M4 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		420	420	398	404		16		16		420			0	8	08/01/2033.	1
31402J RE 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,995	1,995	1,826	1,866		129		129		1,995			0	38	08/01/2033.	1
31402L K8 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		3,676	3,676	3,493	3,531		145		145		3,676			0	81	08/01/2033.	1
31402M LS 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		2,273	2,273	2,159	2,182		89		89		2,273			0	36	08/01/2033.	1
31402Q GD 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		424	424	401	418		7		7		424			0	6	09/01/2018.	1
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		4,225	4,225	4,178	4,225				0		4,225			0	52	04/01/2034.	1
31402Q TE 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		113,992	113,992	113,440	113,454		537		537		113,992			0	2,834	11/01/2034.	1
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		391,039	391,039	383,596	384,409		6,630		6,630		391,039			0	8,793	02/01/2035.	1
31402R AQ 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		354,461	354,461	363,986	361,883		(7,423)		(7,423)		354,461			0	9,550	12/01/2032.	1
31402R DF 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		33,135	33,135	33,389	33,325		(189)		(189)		33,135			0	836	04/01/2035.	1
31402T FJ 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		2,105	2,105	2,001	2,023		82		82		2,105			0	35	08/01/2033.	1
31402W YJ 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		621	621	591	597		24		24		621			0	12	09/01/2033.	1
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		16,084	16,084	14,920	15,141		943		943		16,084			0	320	09/01/2035.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31403D BD 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		97,891	97,891	101,822	101,442		(3,552)		(3,552)		97,891			0	2,033	03/01/2036.	1
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		300,854	300,854	302,029	300,854				0		300,854			0	3,123	05/01/2036.	1
31403E TD 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		930	930	884	894		37		37		930			0	15	10/01/2033.	1
31403F YH 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		4,380	4,380	4,150	4,299		80		80		4,380			0	67	06/01/2019.	1
31403H HT 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		107	107	101	102		3		3		107			0	3	10/01/2033.	1
31403Q 4D 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		580	580	551	557		22		22		580			0	11	11/01/2033.	1
31404K LW 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		5,464	5,464	5,249	5,288		175		175		5,464			0	115	04/01/2034.	1
31404M 5L 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		3,811	3,811	3,612	3,743		69		69		3,811			0	62	06/01/2019.	1
31404P QM 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,425	1,425	1,408	1,410		15		15		1,425			0	32	04/01/2034.	1
31404S NR 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		1,458	1,458	1,383	1,434		27		27		1,458			0	24	05/01/2019.	1
31404T RR 6	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown									0					0		05/01/2034.	1
31404X K7 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		54,234	54,234	52,422	52,763		1,472		1,472		54,234			0	818	11/01/2034.	1
31405B GT 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		445	445	421	437		9		9		445			0	8	06/01/2019.	1
31405C UV 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		2,503	2,503	2,372	2,458		45		45		2,503			0	42	06/01/2019.	1
31405Q UU 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		2,445	2,445	2,311	2,336		108		108		2,445			0	46	12/01/2034.	1
31406D GW 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		41	41	39	39		2		2		41			0	1	01/01/2035.	1
31406J NB 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		55,685	55,685	55,430	55,475		211		211		55,685			0	1,159	03/01/2020.	1
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		122,302	122,302	122,770	122,302				0		122,302			0	1,433	10/01/2036.	1
31406M XV 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		338	338	337	338				0		338			0	4	01/01/2035.	1
31406V CU 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		873	873	821	831		42		42		873			0	17	04/01/2035.	1
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		302,842	302,842	303,729	302,842				0		302,842			0	3,423	03/01/2035.	1
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		180,112	180,112	181,506	180,112				0		180,112			0	2,737	07/01/2035.	1
31407N QC 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		28,327	28,327	26,904	27,167		1,160		1,160		28,327			0	519	08/01/2035.	1
31409G N2 8	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		25,243	25,243	25,287	25,264		(21)		(21)		25,243			0	631	10/01/2036.	1
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		53,381	53,381	53,702	53,381				0		53,381			0	676	05/01/2036.	1
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		334,100	334,100	335,665	334,100				0		334,100			0	3,054	10/01/2036.	1
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		5,448	5,448	5,430	5,448				0		5,448			0	64	03/01/2037.	1
3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		725,456	725,456	754,926	752,726		(27,270)		(27,270)		725,456			0	10,963	09/01/2045.	1
3140E0 ZV 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		192,983	192,983	201,848	201,203		(8,219)		(8,219)		192,983			0	3,157	09/01/2045.	1
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		244,296	244,296	254,157	253,178		(8,882)		(8,882)		244,296			0	3,023	09/01/2045.	1
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		624,802	624,802	650,281	648,476		(23,675)		(23,675)		624,802			0	9,899	11/01/2045.	1
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		43,214	43,214	44,977	44,851		(1,636)		(1,636)		43,214			0	633	11/01/2045.	1
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Various		531,637	531,637	556,226	554,604		(22,967)		(22,967)		531,637			0	7,347	02/01/2046.	1
3140EX ED 1	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		195,573	195,573	201,203	200,906		(5,333)		(5,333)		195,573			0	2,208	05/01/2046.	1
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		48,870	48,870	50,375	50,363		(1,493)		(1,493)		48,870			0	608	10/01/2046.	1
3140F0 HX 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2017.	Paydown		403,673	403,673	402,474			1,199		1,199		403,673			0	4,258	10/01/2046.	1
3140F1 Y8 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		60,186	60,186	62,432	62,347		(2,162)		(2,162)		60,186			0	653	06/01/2031.	1
3140FX CQ 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2017.	Paydown		252,774	252,774	261,759			(8,986)		(8,986)		252,774			0	1,385	04/12/2047.	1
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		278,892	278,892	280,068	278,892				0		278,892			0	3,543	05/01/2036.	1
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO		06/01/2017.	Paydown		3,204	3,204	3,212	3,261		(58)		(58)		3,204			0	38	04/01/2034.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31410F ST 3	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		50,491	50,491	49,923	49,952		537		537		50,491			0	1,193	12/01/2036.	1
31410F V4 4	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		873	873	876	875		(1)		(1)		873			0	20	01/01/2037.	1
31410K JY 1	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		38,874	38,874	39,043	39,022		(148)		(148)		38,874			0	967	05/01/2038.	1
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		76,542	76,542	79,915	79,745		(3,203)		(3,203)		76,542			0	1,234	12/01/2042.	1
31411C ZE 4	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		1,104	1,104	1,110	1,104				0		1,104			0	13	10/01/2036.	1
31411D G6 0	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		5,127	5,127	5,054	5,064		63		63		5,127			0	122	11/01/2036.	1
31411G 6G 2	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		111,124	111,124	111,253	111,149		(25)		(25)		111,124			0	2,330	01/01/2037.	1
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		19,599	19,599	19,559	19,599				0		19,599			0	236	04/01/2035.	1
31416B YG 7	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		117,061	117,061	121,533	120,693		(3,633)		(3,633)		117,061			0	2,770	01/01/2039.	1
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		227,651	227,651	234,143	233,157		(5,505)		(5,505)		227,651			0	3,790	09/01/2040.	1
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		234,547	234,547	241,583	239,919		(5,373)		(5,373)		234,547			0	4,516	02/01/2031.	1
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		168,271	168,271	172,662	172,430		(4,158)		(4,158)		168,271			0	2,872	11/01/2041.	1
31417E HN 4	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Various		36,644	36,644	36,781	36,773		(130)		(130)		36,644			0	432	12/01/2042.	1
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		202,447	202,447	204,093	204,060		(1,612)		(1,612)		202,447			0	2,504	04/01/2043.	1
31417G H3 3	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		469,410	469,410	472,565	472,503		(3,093)		(3,093)		469,410			0	6,007	05/01/2043.	1
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		969,326	969,326	1,012,642	1,011,905		(42,579)		(42,579)		969,326			0	13,965	05/01/2043.	1
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		17,249	17,249	18,457	18,439		(1,189)		(1,189)		17,249			0	289	06/01/2043.	1
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		509,221	509,221	521,792	518,719		(9,499)		(9,499)		509,221			0	8,444	12/01/2030.	1
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		691,662	691,662	695,642	694,374		(2,711)		(2,711)		691,662			0	11,644	01/01/2031.	1
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		490,462	490,462	505,176	501,698		(11,235)		(11,235)		490,462			0	9,159	02/01/2031.	1
31417Y XR 3	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		158,201	158,201	159,783	158,876		(674)		(674)		158,201			0	1,966	03/01/2021.	1
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		34,210	34,210	34,818	34,808		(598)		(598)		34,210			0	406	10/01/2042.	1
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		19,784	19,784	21,147	21,035		(1,252)		(1,252)		19,784			0	340	08/01/2045.	1
31418C GR 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	06/01/2017.	Paydown		116,152	116,152	122,395			(6,243)		(6,243)		116,152			0	387	02/01/2047.	1
31418C KG 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	06/01/2017.	Paydown		218,784	218,784	224,390			(5,606)		(5,606)		218,784			0	638	05/01/2047.	1
31418C LG 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	06/28/2017.	MORGAN STANLEY & CO.		41,110,475	39,879,809	41,101,128			(13,158)		(13,158)		41,087,970		22,505	22,505	46,526	06/01/2047.	1
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		122,074	122,074	130,390	122,074				0		122,074			0	1,674	08/01/2033.	1
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		49,940	49,940	52,936	52,411		(2,471)		(2,471)		49,940			0	1,140	09/01/2036.	1
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		382,659	382,659	393,481	391,774		(9,114)		(9,114)		382,659			0	6,211	09/01/2040.	1
31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		577,971	577,971	595,219	592,330		(14,359)		(14,359)		577,971			0	13,221	06/01/2040.	1
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		810,943	810,943	837,298	827,857		(16,914)		(16,914)		810,943			0	11,577	09/01/2025.	1
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		1,990,126	1,990,126	2,047,031	2,038,391		(48,265)		(48,265)		1,990,126			0	33,428	09/01/2040.	1
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO	..	06/01/2017.	Paydown		28,831	28,831	29,692	29,383		(553)		(553)		28,831			0	419	09/01/2025.	1
478045 AA 5	JOHN SEVIER COMBINED CYCLE GEN 4.626 01/	..	04/28/2017.	Various			830	830	830		(830)		(830)					0	19	01/15/2042.	1FE
48503T AA 5	KANSAS CITY MO INDL DEV AUTH	..	06/10/2017.	Redemption 100.0000		223,998	223,998	223,998	223,998				0		223,998			0	4,895	12/10/2032.	1
64579R AW 7	NEW JERSEY INSTITUTE OF TECHNO	..	06/07/2017.	Various		15,839,155	15,310,000	15,011,456	15,064,444		606,998		606,998		15,671,442		167,713	167,713	475,229	07/01/2024.	1FE
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA 2006	..	04/25/2017.	Paydown		98,062	98,062	81,795	81,885		16,177		16,177		98,062			0	589	01/25/2041.	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA 2007-		04/25/2017.	Paydown		468,790	468,790	392,936	401,874		66,915		66,915		468,790			0	2,794	01/27/2042.	1FE
944514 TC 2	WAYNE CNTY MICH ARPT AUTH		04/26/2017.	MORGAN STANLEY & CO.		4,066,405	3,500,000	4,291,175	4,263,751		(25,581)		(25,581)		4,238,170		(171,765)	(171,765)	72,917	12/01/2026.	1FE
944514 TE 8	WAYNE CNTY MICH ARPT AUTH		04/26/2017.	MORGAN STANLEY & CO.		2,857,525	2,500,000	3,012,525	2,994,958		(16,414)		(16,414)		2,978,544		(121,019)	(121,019)	52,083	12/01/2028.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					398,049,944	386,934,954	400,726,049	216,421,361	0	(2,857,538)	0	(2,857,538)	0	398,029,027	0	20,918	20,918	4,755,545	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00037B AA 0	ABB FINANCE USA INC.		05/08/2017.	Maturity		7,500,000	7,500,000	7,447,500	7,496,168		3,832		3,832		7,500,000			0	60,938	05/08/2017.	1FE
00115A AC 3	AEP TRANSMISSION COMPANY LLC.		05/17/2017.	Tax Free Exchange		2,412,951	2,750,000	2,410,655	2,411,090		1,862		1,862		2,412,951			0	53,778	12/01/2046.	1FE
00163M AK 0	PROLOGIS LP		06/30/2017.	DIRECT		18,976,760	17,000,000	16,909,900	16,967,266		5,117		5,117		16,972,383		2,004,377	2,004,377	563,125	12/01/2019.	1FE
00176J AA 4	AMMC_15-16A	C	04/14/2017.	Paydown		17,000,000	17,000,000	17,000,000	17,000,000				0		17,000,000			0	214,054	04/14/2027.	1FE
00176J AD 8	AMMC_15-16A	C	04/14/2017.	Paydown		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	97,132	04/14/2027.	1FE
00190Y AE 5	ARES_13-2A	C	06/28/2017.	Paydown		1,000,000	1,000,000	981,500	992,940		7,060		7,060		1,000,000			0	18,505	07/28/2025.	1FE
00191X AC 0	APS RESECURITIZATION TRUST APS		06/01/2017.	Paydown		467,216	467,216	433,927	444,157		23,060		23,060		467,216			0	2,718	06/03/2049.	1FM
00192F AA 2	APS RESECURITIZATION TRUST APS		06/25/2017.	Paydown		491,612	491,612	473,791	471,921		19,691		19,691		491,612			0	2,132	10/29/2046.	1FE
00212X BW 0	ASG RESECURITIZATION TRUST ASG		06/26/2017.	Paydown		171,873	171,873	167,227	169,349		2,523		2,523		171,873			0	816	12/25/2045.	1FM
00256@ AC 3	AARONS INC.		04/14/2017.	Redemption 100.0000		3,900,000	3,900,000	3,928,580	3,921,742		(21,742)		(21,742)		3,900,000			0	92,625	04/14/2021.	3
004375 AV 3	ACCR_04-1		06/25/2017.	Paydown		124,251	124,251	115,398	113,189		11,062		11,062		124,251			0	998	04/25/2034.	1FM
004375 DD 0	ACCREDITED MORTGAGE LOAN TRUST		04/25/2017.	Paydown		455,543	455,543	450,276	455,178		365		365		455,543			0	2,139	07/25/2035.	1FM
004421 PR 8	ACE SECURITIES CORP ACE_05-HE4		06/26/2017.	Paydown		589,500	589,500	587,142	589,500				0		589,500			0	3,967	07/25/2035.	1FM
004421 RF 2	ACE SECURITIES CORP. ACE_05-HE		06/26/2017.	Paydown		262,120	262,120	260,160	262,026		94		94		262,120			0	1,868	08/25/2035.	1FM
00488* AB 7	ACRISURE LLC TL-B L+475 11/03/2023		06/30/2017.	Redemption 100.0000		5,000	5,000	4,950			50		50		5,000			0	125	11/03/2023.	4FE
007036 CC 8	ADJUSTABLE RATE MORTGAGE TRUST		06/25/2017.	Paydown		144,530	144,530	132,966	135,771		8,759		8,759		144,530			0	1,225	02/25/2035.	1FM
007643 AB 5	AERCAP AVIATION SOLUTIONS BV	D	05/30/2017.	Maturity		2,000,000	2,000,000	2,133,500	2,017,470		(17,470)		(17,470)		2,000,000			0	63,750	05/30/2017.	2FE
00836# AA 4	AFFILIATED LOAN PROGRAM FOR ST ALPS 2010		06/26/2017.	Redemption 100.0000		47,657	47,657	47,657	47,657				0		47,657			0	605	08/27/2035.	1
00836* AA 8	AFFILIATED LOAN PROGRAM FOR ST ALPS 2010		06/26/2017.	Redemption 100.0000		352,454	352,454	352,454	352,454				0		352,454			0	3,837	08/27/2035.	1
00912X AF 1	AIR LEASE CORPORATION		04/01/2017.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	28,125	04/01/2017.	2
00971Y AB 6	AKBANK TAS	D	06/19/2017.	J.P. MORGAN SEC INC.		513,125	500,000	498,280	499,652		135		135		499,787		13,338	13,338	25,549	03/09/2018.	3FE
013817 AP 6	ALCOA INC.		04/19/2017.	DIRECT		2,343,913	2,343,000	2,347,551	2,344,053		(139)		(139)		2,343,913			0	88,230	02/23/2019.	3FE
013817 AW 1	ALCOA INC_R26690		06/28/2017.	BANK OF AMERICA N.A.		2,593,750	2,500,000	2,500,000	2,500,000				0		2,500,000		93,750	93,750	96,805	10/01/2024.	3FE
01877K AB 9	ALLIANCE PIPELINE LP US		06/30/2017.	Redemption 100.0000		66,515	66,515	71,093	67,673		(1,159)		(1,159)		66,515			0	2,327	12/31/2019.	2FE
021345 AA 1	ALTA WIND HOLDINGS LLC		06/30/2017.	Redemption 100.0000		56,334	56,334	56,334	56,334				0		56,334			0	1,972	06/30/2035.	2AM
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T.		06/01/2017.	Paydown		139,848	175,497	105,044	106,115		33,733		33,733		139,848			0	4,320	06/01/2036.	1FM
02147P AY 0	CWALT_06-29T1		06/01/2017.	Paydown		240,845	295,307	221,686	222,650		18,196		18,196		240,845			0	8,537	10/01/2036.	1FM
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T.		06/01/2017.	Paydown		389,921	410,758	308,408	309,342		80,580		80,580		389,921			0	10,302	11/01/2036.	1FM
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T.		06/01/2017.	Paydown		293,703	338,448	265,316	265,893		27,810		27,810		293,703			0	8,058	03/01/2037.	1FM
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN		06/01/2017.	Paydown		275,103	329,161	271,977	273,019		2,084		2,084		275,103			0	9,875	04/01/2037.	1FM
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN		05/01/2017.	Paydown		395,312	532,885	440,307	441,994		(46,682)		(46,682)		395,312			0	12,072	04/01/2037.	2FM
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T.		06/26/2017.	Paydown		523,563	523,563	453,668	461,389		62,175		62,175		523,563			0	2,334	09/25/2047.	1FM
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T.		06/01/2017.	Paydown		186,380	200,282	158,160	159,008		27,373		27,373		186,380			0	5,010	09/01/2037.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02377A AA 6	AMERICAN AIRLINES		04/01/2017.	Redemption 100.0000		154,356	154,356	154,356	154,356				0		154,356			0	2,856	10/01/2026.	1FE
02406P AN 0	AMERICAN AXLE & MANUFACTURING		04/11/2017.	SUNTRUST ROBINSON HUMPHREY		505,000	500,000	500,000	500,000				0		500,000		5,000	5,000	17,226	02/15/2019.	4FE
02581F YA 1	AMERICAN EXPRESS CENTURION BAN		06/12/2017.	Maturity		2,020,000	2,020,000	2,335,807	2,048,126		(28,126)		(28,126)		2,020,000			0	60,095	06/12/2017.	1FE
02660T FJ 7	AHM_05-2		06/01/2017.	Paydown		494,452	494,452	367,151	369,015		125,438		125,438		494,452			0	8,897	09/01/2035.	1FM
03066D AC 0	AMERICREDIT AUTOMOBILE RECEIVA		06/08/2017.	Various		2,977,909	2,977,909	2,977,909	2,977,909				0		2,977,909			0	18,725	10/08/2019.	1FE
03072S E3 5	AMSI_05-R5		06/26/2017.	Paydown		337,287	337,287	324,639	333,597		3,690		3,690		337,287			0	2,001	07/25/2035.	1FM
03072S P4 1	AMERIQUEST MORTGAGE SECURITES.		06/26/2017.	Paydown		375,025	375,025	366,118	372,945		2,079		2,079		375,025			0	2,103	11/25/2035.	1FM
03072S WD 3	QUEST TRUST QUEST_04-X3		06/25/2017.	Paydown		193,853	193,853	191,309	193,649		204		204		193,853			0	2,482	09/25/2034.	1FM
03072S XD 2	AMSI_04-R12		06/26/2017.	Paydown		350,325	350,325	314,417	336,344		13,981		13,981		350,325			0	2,538	01/25/2035.	1FM
03077J AB 6	AMERIGAS FINANCE LLC/AMERIGAS 7% 05/20/2		05/20/2017.	Various		1,552,500	1,500,000	1,500,000	1,500,000		52,500		52,500		1,552,500			0	52,500	05/20/2022.	3FE
03789X AA 6	APPLEBEES / IHOP FUNDING LLC D		06/15/2017.	Various		15,775,632	16,076,000	16,076,000	16,076,000				0		16,076,000		(300,370)	(300,370)	318,876	09/20/2044.	2AM
040104 FW 6	ARSI_04-W3		06/26/2017.	Paydown		3,389	3,389	3,389	3,389				0		3,389			0	24	02/25/2034.	1FM
04248N AA 1	ARMY HAWAII FAMILY HOUSING TRU		06/15/2017.	Redemption 100.0000		154,545	154,545	158,444	158,871		(4,327)		(4,327)		154,545			0	4,269	06/15/2050.	1FE
04248P AA 6	ARMY HAWAII FAMILY HSG		06/15/2017.	Redemption 100.0000		108,032	108,032	108,984	108,806		(774)		(774)		108,032			0	3,038	06/15/2050.	1FE
04273W AB 7	ARROW ELECTRONICS INC 5.125% 3/1/2021		06/16/2017.	DIRECT		10,601,714	10,000,000	10,781,870	10,670,345		(68,631)		(68,631)		10,601,714			0	405,729	03/01/2021.	2FE
044209 AF 1	ASHLAND INC		06/30/2017.	Various		2,087,500	2,000,000	1,990,590	1,992,164		255		255		1,992,419		95,081	95,081	76,132	08/15/2022.	3FE
04542B DT 6	CREDIT-BASED ASSET SERVICING A		06/25/2017.	Paydown		69,565	69,565	69,565	69,565				0		69,565			0	501	03/25/2033.	1FM
04544Q AC 1	ASSET BACKED SECURITIES CORP H		06/25/2017.	Paydown		9,003	9,003	6,583	6,723		2,279		2,279		9,003			0	35	11/25/2036.	1FM
04544Q AD 9	ASSET BACKED SECURITIES CORP H		06/25/2017.	Paydown		12,750	12,750	9,323	9,523		3,227		3,227		12,750			0	51	11/25/2036.	1FM
04544T AA 9	ASSET BACKED SECURITIES CORP H		06/26/2017.	Paydown		123,754	123,754	80,673	81,774		41,981		41,981		123,754			0	513	05/25/2037.	1FM
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV Associate		06/20/2017.	Redemption 100.0000		69,830	69,830	69,830	69,830				0		69,830			0	2,232	03/20/2039.	1
048677 AB 4	ATLANTIC MARINE CORPS COMMUNIT.		06/01/2017.	Redemption 100.0000		67,847	67,847	61,064	61,622		6,225		6,225		67,847			0	1,813	12/01/2050.	1FE
048677 AE 8	ATLANTIC MARINE CORPS COMMUNIT.		06/01/2017.	Redemption 100.0000		44,928	44,928	44,928	44,927				0		44,928			0	1,257	12/01/2051.	1FE
048677 AG 3	ATLANTIC MARINE CORPS COMMUNIT.		06/01/2017.	Redemption 100.0000		26,370	26,370	26,370	26,370				0		26,370			0	812	12/01/2051.	1FE
05178Q AA 5	AURORA MILITARY HOUSING LLC		06/15/2017.	Redemption 100.0000		115,000	115,000	115,000	115,000				0		115,000			0	3,076	12/15/2025.	1FE
05330K AA 3	AUTOPISTAS METROPOLITANAS DE P 6.75% 6/3	C	06/30/2017.	Redemption 100.0000		41,650	41,650	41,650	41,650				0		41,650			0	1,406	06/30/2035.	3FE
053633 AB 9	Avery Point III CLO Ltd	D	05/18/2017.	Paydown		4,500,000	4,500,000	4,446,923	4,492,742		7,258		7,258		4,500,000			0	60,222	01/18/2025.	1FE
05367D BX 4	AVIATION FINANCE GROUP LLC		06/11/2017.	Redemption 100.0000		100,645	100,645	100,645	100,645				0		100,645			0	1,353	06/11/2025.	5*
05367D BY 2	AFG_03-13		06/11/2017.	Redemption 100.0000		18,981	18,981	18,981	18,981				0		18,981			0	252	06/11/2025.	5*
05367D BZ 9	AFG_03-15		06/11/2017.	Redemption 100.0000		5,900	5,900	5,900	5,900				0		5,900			0	79	06/11/2025.	5*
05490M AA 5	BANC OF AMERICA FUNDING CORPOR.		06/25/2017.	Paydown		1,753,843	1,753,843	1,711,642	1,738,544		15,299		15,299		1,753,843			0	7,913	08/26/2036.	2AM
054937 AG 2	BB&T CORP		06/30/2017.	Maturity		500,000	500,000	482,365	498,921		1,079		1,079		500,000			0	12,250	06/30/2017.	1FE
05525U AA 6	BANC OF AMERICA MERRILL LYNCH		06/15/2017.	Paydown		33,370,000	33,370,000	33,448,369	33,378,506		(8,506)		(8,506)		33,370,000			0	372,358	12/15/2029.	1FM
05525U AG 3	BANC OF AMERICA MERRILL LYNCH		06/15/2017.	Paydown		15,500,000	15,500,000	15,504,760	15,506,389		(6,389)		(6,389)		15,500,000			0	219,973	12/15/2029.	1FM
05531U AA 8	BCAP LLC TRUST BCAP_09-RR5		06/01/2017.	Paydown		222,666	222,666	235,453	230,549		(7,883)		(7,883)		222,666			0	8,054	11/01/2037.	1FM
05532E AE 5	BCAP LLC TRUST BCAP_09-RR10		06/01/2017.	Paydown		275,733	275,733	291,807	287,444		(11,711)		(11,711)		275,733			0	7,383	07/01/2037.	1FM
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10		06/01/2017.	Paydown		46,996	46,996	50,774	50,104		(3,108)		(3,108)		46,996			0	1,415	07/01/2037.	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05532E CB 9	BCAP LLC TRUST BCAP_09-RR10		06/01/2017	Paydown		622,919	622,919	626,812	624,758		(1,839)		(1,839)		622,919			0	9,196	03/01/2036	1FM
05532V AW 7	BCAP LLC TRUST BCAP_10-RR2		06/26/2017	Paydown		880,189	880,189	877,109	877,349		2,840		2,840		880,189			0	5,120	08/25/2037	1FM
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11		06/25/2017	Paydown		209,417	209,417	204,313	207,644		1,774		1,774		209,417			0	1,114	11/26/2035	1FM
05533F JU 6	BCAP LLC TRUST BCAP_11-R11		06/01/2017	Paydown		333,392	333,392	338,913	309,910		23,480		23,480		333,392			0	6,049	06/01/2035	1FM
05535D CF 9	BCF_97-R3		06/01/2017	Paydown		63,322	63,322	30,330	32,681		30,641		30,641		63,322			0	1,627	11/01/2028	1FM
05542B AV 1	BCAP LLC TRUST BCAP_12-RR12		06/01/2017	Paydown		661,363	661,363	663,844	663,401		(2,038)		(2,038)		661,363			0	8,623	04/01/2036	1FM
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2		06/26/2017	Paydown		546,065	546,065	535,997	542,862		3,203		3,203		546,065			0	2,482	05/25/2035	1FE
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3		06/27/2017	Paydown		277,162	277,162	264,690	270,694		6,468		6,468		277,162			0	1,270	02/25/2046	1FE
05550Y AA 6	BLCP HOTEL TRUST BLCP_14-CLRN		05/15/2017	Paydown		1,110,009	1,110,009	1,104,995	1,110,009				0		1,110,009			0	8,287	08/15/2029	1FM
05570W AD 0	BNPP MORTGAGE SECURITIES LLC B		06/01/2017	Paydown		686,471	686,471	705,993	699,198		(12,727)		(12,727)		686,471			0	19,271	08/01/2037	1FM
056752 AB 4	BAIDU INC	C	05/25/2017	Various		1,936,929	1,900,000	1,915,214	1,909,587		(585)		(585)		1,909,002		27,927	27,927	32,103	11/28/2022	1FE
056752 AD 0	BAIDU INC	C	05/24/2017	UBS SECURITIES LLC		2,266,718	2,250,000	2,234,700	2,242,270		1,260		1,260		2,243,530		23,187	23,187	29,391	06/09/2019	1FE
056752 AG 3	BAIDU INC	D	05/15/2017	NOMURA SECURITIES INTERNATIONA		1,812,248	1,750,000	1,747,025	1,747,399		98		98		1,747,496		64,752	64,752	27,672	06/30/2025	1FE
05946X M7 5	BANC OF AMERICA FUNDING CORPOR.		06/01/2017	Paydown		290,996	290,996	280,391	287,514		3,482		3,482		290,996			0	7,092	10/01/2035	3FM
05947U RW 0	BACM_04-2		06/01/2017	Paydown		254,576	254,576	46	46		254,530		254,530		254,576			0	5,239	11/01/2038	1FM
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO		06/01/2017	Paydown		242,128	290,108	250,231	249,962		(7,834)		(7,834)		242,128			0	7,768	02/01/2036	1FM
05949C NQ 5	BOAMS_05-11 BOAMS 2005-11 1A12		06/01/2017	Paydown		197,995	214,939	207,458	213,127		(15,133)		(15,133)		197,995			0	5,203	12/01/2035	3FM
059513 AE 1	BANC OF AMERICA COMMERCIAL MOR		05/01/2017	Paydown		1,558,680	1,558,680	1,778,783	1,568,126		(9,447)		(9,447)		1,558,680			0	32,918	02/01/2051	1FM
05952C AE 0	BANC OF AMERICA COMMERCIAL MOR		06/01/2017	Paydown		3,304,311	3,304,311	3,729,741	3,365,448		(61,137)		(61,137)		3,304,311			0	71,352	02/01/2051	1FM
05968K AA 2	BANC OF AMERICA BAFC_14-R2		06/01/2017	Paydown		143,390	143,390	146,822	146,406		(3,014)		(3,014)		143,390			0	2,520	12/06/2049	1FM
05968K AE 4	BANC OF AMERICA BAFC_14-R2		06/26/2017	Paydown		1,418,451	1,418,451	1,314,918	1,341,716		76,735		76,735		1,418,451			0	6,444	05/26/2037	1FM
05969M AA 7	BANC OF AMERICA FUNDING CORPOR.		06/26/2017	Paydown		236,785	236,785	227,314	232,114		4,671		4,671		236,785			0	1,339	06/25/2036	1FE
05969M AA 7	BANC OF AMERICA FUNDING CORPOR.		05/25/2017	Paydown		843,581	843,581	809,838	826,940		16,641		16,641		843,581			0	3,455	06/25/2036	2AM
05990Q AP 8	BANC OF AMERICA FUNDING CORPOR 1.152%		05/31/2017	Various									0					0	9,642	06/29/2037	2AM
05990R AD 3	BANC OF AMERICA FUNDING CORPOR.		06/27/2017	Paydown		439,081	439,081	391,879	397,822		41,259		41,259		439,081			0	2,003	02/24/2037	1FM
05990T AF 4	BANC OF AMERICA FUNDING CORPOR 1.242%		04/26/2017	Various		737,714	737,714	715,582	728,149		4,010		4,010		732,159		5,556	5,556	16,695	04/25/2037	1FM
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR.		06/26/2017	Paydown		1,552,715	1,552,715	1,461,705	1,492,502		60,214		60,214		1,552,715			0	6,710	09/29/2036	1FM
05991B AD 7	BANK OF AMERICA FUNDING CORP		06/01/2017	Paydown		159,293	159,293	153,717	155,602		3,690		3,690		159,293			0	1,243	06/02/2046	1FE
064058 AA 8	Bank of New York Co Inc.		06/20/2017	Maturity		5,500,000	5,500,000	5,525,432	5,502,455		(2,455)		(2,455)		5,500,000			0	54,148	06/20/2017	1FE
06731# AA 7	GEMINI HOLDINGS INC		06/23/2017	Redemption 100.0000		67,166	67,166	66,327			840		840		67,166			0	404	07/18/2019	4
07012E AG 5	Basketball Prop		06/01/2017	Redemption 100.0000		121,339	121,339	119,641	120,693		645		645		121,339			0	3,365	03/01/2025	1FE
07014Q AK 7	BASS PRO GROUP LLC TL L+500 04/		05/02/2017	CREDIT SUISSE SECURITIES USA L		980,000	1,000,000	990,000	990,007		680		680		990,687		(10,687)	(10,687)	16,584	04/01/2024	4FE
07324F AC 4	BAYVIEW FINANCIAL ACQUISITION		06/01/2017	Paydown		565,501	565,501	458,851	478,504		86,997		86,997		565,501			0	8,652	08/01/2047	1FM
07325H AJ 4	BAYVIEW FINANCIAL ACQUISITION		06/28/2017	Paydown		219,992	219,992	201,981	209,045		10,948		10,948		219,992			0	1,097	12/28/2036	1FM
07325N DS 8	BAYVIEW FINANCIAL ACQUISITION		06/28/2017	Paydown		141,975	141,975	140,199	141,499		476		476		141,975			0	661	04/28/2036	1FM
07383F S3 3	BSCMS_04-PWR5		06/01/2017	Paydown			676,501						0					0	24,960	07/01/2042	1FM
07383F S4 1	BSCMS_04-PWR5		06/01/2017	Various			877,340	4	4		(4)		(4)					0	32,871	07/01/2042	1FM
07384D AB 8	BELK INC		05/01/2017	Redemption 100.0000		6,605	6,605	5,879	5,962		643		643		6,605			0	169	11/20/2022	4FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
073870 AG 2	BEAR STEARNS ALT-A TRUST BALTA		06/01/2017	Paydown		43,676	43,919	35,842	36,426		7,250		7,250		43,676			0	548	04/01/2037	1FM
073870 AG 2	BEAR STEARNS ALT-A TRUST BALTA		06/01/2017	Paydown		43,676	43,919	36,540	36,491		7,184		7,184		43,676			0	548	04/01/2037	1FM
073879 2U 1	BEAR STEARNS ASSET BACKED SECU.		06/26/2017	Paydown		126,473	126,473	124,970	125,699		774		774		126,473			0	876	09/25/2035	1FM
073879 JA 7	BSABS_04-2		06/26/2017	Paydown		95,653	95,653	95,115	95,497		156		156		95,653			0	984	08/25/2034	1FM
073879 U9 7	BEAR STEARNS ASSET BACKED SECU.		06/25/2017	Paydown		333,091	333,091	302,959	246,383		86,707		86,707		333,091			0	1,685	09/25/2034	1FM
07387U CX 7	BEAR STEARNS ASSET BACKED SECU.		06/01/2017	Paydown		104,727	147,806	129,111	129,469		(24,742)		(24,742)		104,727			0	3,451	12/01/2035	1FM
07387U HR 5	BEAR STEARNS ASSET BACKED SECU.		06/26/2017	Paydown		657,891	657,891	637,127	651,636		6,255		6,255		657,891			0	3,040	04/25/2036	1FM
07388F AD 5	BEAR STEARNS ASSET BACKED SEC		06/25/2017	Paydown		84,982	84,982	82,964	83,911		1,070		1,070		84,982			0	427	07/25/2036	1FM
07388J AB 1	BEAR STEARNS ASSET BACKED SECU.		06/25/2017	Paydown		250,579	250,579	221,135	224,741		25,837		25,837		250,579			0	1,079	08/25/2036	1FM
07389U AS 8	BEAR STEARNS ASSET BACKED SECU.		06/25/2017	Paydown		247,438	247,438	220,529	222,134		25,304		25,304		247,438			0	995	01/25/2037	1FM
07401A AA 5	BEAR STEARNS MORTGAGE FUNDING.		06/25/2017	Paydown		472,404	472,404	355,485	359,066		113,338		113,338		472,404			0	2,067	09/25/2046	1FM
07401D BC 4	BEAR STEARNS COMMERCIAL MORTGA		06/01/2017	Paydown		483,439	483,439	555,502	490,710		(7,271)		(7,271)		483,439			0	12,618	06/01/2050	1FM
07401L AQ 6	BEAR STEARNS MORTGAGE FUNDING.		06/25/2017	Paydown		929,689	929,689	740,119	763,565		166,122		166,122		929,689			0	4,011	08/25/2036	1FM
07401M AG 6	BEAR STEARNS MORTGAGE FUNDING.		06/25/2017	Paydown		343,369	346,175	277,928	282,540		60,829		60,829		343,369			0	1,613	02/25/2037	1FM
07401N AA 7	BEAR STEARNS FUNDING TRUST BSM.		06/25/2017	Paydown		365,632	365,632	295,246	298,631		67,001		67,001		365,632			0	1,392	12/25/2036	1FM
07401N AP 4	BEAR STEARNS FUNDING TRUST BSM.		06/25/2017	Paydown		270,775	270,775	228,129	229,601		41,173		41,173		270,775			0	1,232	01/25/2037	1FM
075386 AC 6	BEAVER VALLEY II FUNDING CORPO		06/01/2017	Redemption 100.0000		42,000	42,000	48,028	42,337		(337)		(337)		42,000			0	1,890	06/01/2017	2AM
075887 AU 3	Becton Dickinson And Co.		06/19/2017	DIRECT		10,626,243	10,000,000	10,859,311	10,657,566		(126,481)		(126,481)		10,531,085		95,157	95,157	297,222	05/15/2019	2FE
075887 BJ 7	Becton Dickinson And Co.		06/19/2017	DIRECT		5,467,764	5,000,000	4,996,031	4,997,724		350		350		4,998,073		469,690	469,690	281,564	08/01/2019	2FE
081331 AB 6	BELVOIR LD LLC VA		06/15/2017	Redemption 100.0000		451,770	451,770	446,894	449,830		1,941		1,941		451,770			0	11,362	12/15/2025	1FE
08579J AP 7	BERRY PLASTICS CORP 10/01/22		06/12/2017	Redemption 100.0000		50,132	50,132	50,290			(158)		(158)		50,132			0	568	10/01/2022	3FE
08872# AA 2	WALGREEN CO LEASE PASS THROUGH		06/15/2017	Redemption 100.0000		17,932	17,932	20,051	19,664		(1,732)		(1,732)		17,932			0	491	08/15/2032	2
08884# AA 8	WALGREEN CO LEASE PASS THROUGH		06/15/2017	Redemption 100.0000		88,158	88,158	88,158	88,158				0		88,158			0	1,867	10/15/2036	2
08887* AA 9	WALGREEN CO LEASE PASS THROUGH 5.14% 10/		06/15/2017	Redemption 100.0000		3,321	3,321	3,321	3,321				0		3,321			0	72	10/15/2036	2
09247X AC 5	BLACKROCK INC.		04/19/2017	DIRECT		1,525,757	1,500,000	1,818,510	1,544,814		(18,882)		(18,882)		1,525,931		(174)	(174)	55,729	09/15/2017	1FE
09531@ AA 5	BLUE BUFFALO CO LTD		05/25/2017	Redemption 100.0000		4,776,841	4,776,841	4,698,229	4,737,127		39,714		39,714		4,776,841			0	72,867	08/07/2019	3FE
09627R AC 8	BLUEMOUNTAIN CLO LTD BLUEM14-3	C	04/17/2017	Paydown		500,000	500,000	496,900	505,681		(5,681)		(5,681)		500,000			0	7,838	10/15/2026	1FE
099724 AH 9	BORGWARNER INC.		05/02/2017	STIFEL NICOLAUS		3,288,140	3,400,000	3,246,609	3,248,620		896		896		3,249,516		38,624	38,624	95,035	03/15/2045	2FE
10320# AB 4	BOXLEY DEVELOPMENT CO LLC WALG		06/15/2017	Redemption 100.0000		42,501	42,501	49,378	46,455		(3,954)		(3,954)		42,501			0	1,321	06/15/2026	2
10468* AD 6	BRADY CORP		05/13/2017	Maturity		5,461,500	5,461,500	6,121,525	5,273,750				0	847,775	5,461,500	(660,025)		(660,025)	102,437	05/13/2017	2
10552T AF 4	BRF SA	C	05/05/2017	Various		1,833,000	1,850,000	1,821,275	1,827,447		909		909		1,828,357		4,643	4,643	41,009	05/22/2024	2FE
121575 AH 7	BURLINGTON COAT FACTORY WAREHO		04/30/2017	Various		3,013,750	3,000,000	2,992,500	2,992,869		3,451		3,451		2,996,320		17,430	17,430	32,549	08/13/2021	3FE
12519@ AA 5	CED ALAMO 7 LLC		06/30/2017	Redemption 100.0000		40,493	40,493	40,493	40,493				0		40,493			0	857	06/30/2041	2
12543K AN 4	CHS/COMMUNITY HEALTH SYSTEMS I.		06/30/2017	Redemption 100.0000		244,899	244,899	242,145			2,755		2,755		244,899			0	568	01/27/2021	3FE
12543X AG 1	CITIUS FUNDING LTD CTIUS_06-1A		06/01/2017	Paydown		963,648	1,048,253	820,800	823,781		139,867		139,867		963,648			0	25,974	01/01/2037	1FM
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07		06/01/2017	Paydown		64,249	70,134	61,759	61,607		2,641		2,641		64,249			0	1,492	06/01/2037	1FM
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07-		06/01/2017	Paydown		177,297	177,842	148,926	149,320		27,976		27,976		177,297			0	3,822	05/01/2037	1FM
12546C AC 3	CIBT HOLDINGS INC.		06/01/2017	Redemption 100.0000		794,000	794,000	786,060	786,432		7,568		7,568		794,000			0	34,111	05/16/2022	5*
12566W AA 8	CITIMORTGAGE ALTERNATIVE LOAN		06/01/2017	Paydown		60,878	74,895	68,830	68,173		(7,295)		(7,295)		60,878			0	1,822	05/01/2037	3FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
125925 DH 7	CMC SECURITIES CORPORATION IV		06/01/2017	Paydown		2,385	2,385	2,419	2,385				0		2,385			0	77	10/01/2027	1FM
125925 DJ 3	CMC2_97-3		06/01/2017	Paydown		1,111	1,111	1,108	1,111				0		1,111			0	37	10/01/2027	3FM
125925 EN 3	CMC SECURITIES CORPORATION IV		06/01/2017	Paydown		1,979	1,979	1,978	1,979				0		1,979			0	60	11/01/2027	1FM
12593D BA 6	CREDIT SUISSE MORTGAGE CAPITAL		06/29/2017	Paydown		902,342	902,342	830,437	840,587		61,755		61,755		902,342			0	3,655	01/27/2037	1FM
126378 AB 4	CSMC_07-1		06/26/2017	Paydown		88,240	88,240	36,540	37,119		51,122		51,122		88,240			0	192	02/25/2037	1FM
126378 AG 3	CSMC_07-1		06/01/2017	Paydown		86,322	86,322	44,218	44,772		41,550		41,550		86,322			0	1,218	02/01/2037	1FM
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL		06/01/2017	Paydown		286,416	553,977	287,051	287,225		(810)		(810)		286,416			0	14,858	05/01/2036	1FM
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C.		06/01/2017	Paydown		30,954	30,733	24,494	24,580		6,374		6,374		30,954			0	916	04/01/2037	1FM
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C.		04/01/2017	Paydown		45,586	44,771	35,682	35,807		9,779		9,779		45,586			0	924	04/01/2037	2FM
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C.		06/01/2017	Paydown		241,095	241,095	244,711	241,095				0		241,095			0	3,001	02/01/2047	1FM
12644W AL 0	CREDIT SUISSE COMMERCIAL MORTG.		06/01/2017	Paydown		1,503,236	1,503,236	1,485,133	1,490,751		12,483		12,483		1,503,236			0	26,225	06/01/2050	1FM
12645E FS 9	CREDIT SUISSE MORTGAGE CAPITAL		05/01/2017	Paydown			84	60	59		(59)		(59)					0	1	01/01/2036	1FM
12647H AL 0	CSMC_13-8R		06/26/2017	Paydown			73,434	64,714	158,070		(158,070)		(158,070)					0	666	05/27/2036	2FM
12648# AA 7	WALGREEN CO LEASE PASS THROUGH		06/15/2017	Redemption 100.0000		37,095	37,095	37,095	37,095				0		37,095			0	1,011	12/15/2033	2
12648E AA 0	CSMC_14-2R		06/01/2017	Paydown		1,304,546	1,304,546	1,340,421	1,329,322		(24,777)		(24,777)		1,304,546			0	26,577	11/01/2035	1FM
12648E BA 9	CSMC_14-2R		06/01/2017	Paydown		215,290	215,290	210,984	211,701		3,589		3,589		215,290			0	2,729	02/01/2037	1FM
12648E BE 1	CSMC_14-2R		04/01/2017	Paydown			18,587	9,196	9,166		(9,166)		(9,166)					0	178	02/01/2037	1FM
12648E BJ 0	CSMC_14-2R		06/01/2017	Paydown		92,190	92,190	90,807	90,926		1,264		1,264		92,190			0	1,570	06/01/2036	1FM
12648E HY 1	CSMC_14-2R		06/26/2017	Paydown		390,229	390,229	362,914	374,967		15,262		15,262		390,229			0	2,254	02/25/2046	1FM
12648J GE 5	CREDIT SUISSE CAPITAL CSMC_14-		06/01/2017	Paydown		401,789	401,789	385,252	386,775		15,014		15,014		401,789			0	3,938	07/01/2036	1FM
12648M CJ 1	CREDIT SUISSE CAPITAL CSMC_14-		06/25/2017	Paydown		1,245,532	1,245,532	1,204,364	1,224,199		21,333		21,333		1,245,532			0	4,987	10/25/2034	1FM
12648M CU 6	CREDIT SUISSE CAPITAL CSMC_14-		06/25/2017	Paydown		736,685	736,685	701,209	713,394		23,291		23,291		736,685			0	3,359	08/25/2035	1FM
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C.		06/01/2017	Paydown		816,862	816,862	807,039	808,858		8,004		8,004		816,862			0	14,310	02/01/2036	1FM
12648W AA 0	CREDIT SUISSE CAPITAL CSMC_14-		06/01/2017	Paydown		195,572	195,572	176,993	178,919		16,653		16,653		195,572			0	2,115	10/06/2036	1FM
12648W DS 8	CREDIT SUISSE CAPITAL CSMC_14-		06/27/2017	Paydown		938,326	938,326	901,219	919,941		18,386		18,386		938,326			0	3,757	10/27/2034	1FM
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C.		06/26/2017	Paydown		1,304,333	1,304,333	1,260,312	1,280,526		23,806		23,806		1,304,333			0	5,315	11/25/2036	1FE
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C.		06/26/2017	Paydown		1,380,915	1,380,915	1,253,602	1,251,639		129,278		129,278		1,380,915			0	6,786	11/23/2046	1FM
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C.		06/01/2017	Paydown		409,974	409,974	397,163	400,936		9,038		9,038		409,974			0	2,690	10/01/2046	1FE
12657@ AA 7	CALITTUM HTCE I CV	D	04/01/2017	Redemption 100.0000		73,087	73,087	73,087	73,087				0		73,087			0	1,509	04/01/2027	2
126650 AW 0	CVS PASSTHROUGH TRUST		06/10/2017	Redemption 100.0000		177,270	177,270	178,416	177,891		(621)		(621)		177,270			0	3,915	01/10/2027	3AM
126650 BP 4	CVS PASSTHROUGH TRUST		06/10/2017	Redemption 100.0000		209,881	209,881	228,329	227,791		(17,910)		(17,910)		209,881			0	5,282	12/10/2028	2FE
126650 BV 1	CVS PASSTHROUGH TRUST CVS PASS-THROUGH T		06/10/2017	Redemption 100.0000		48,592	48,592	48,592	48,592				0		48,592			0	1,170	01/10/2033	2FE
12666# AA 4	CVS HEALTH CORP		06/15/2017	Various		299,231	299,231	311,227	303,927		(4,696)		(4,696)		299,231			0	9,416	01/15/2023	2
126670 HD 3	COUNTRYWIDE ASSET-BACKED CERTI 1.212%		06/26/2017	Paydown		1,134,721	1,134,721	1,125,324			9,397		9,397		1,134,721			0	4,659	04/25/2036	2AM
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI		05/01/2017	Paydown		19,685	19,685	20,681	19,609		75		75		19,685			0	290	05/01/2032	1FM
126671 RX 6	COUNTRYWIDE ASSET-BACKED CERTI		06/01/2017	Paydown		3,616	3,616	3,699	3,616				0		3,616			0	77	05/01/2032	1FM
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT.		06/01/2017	Paydown		472,301	472,301	472,289	471,476		825		825		472,301			0	9,333	08/01/2035	1FM
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS.		06/26/2017	Paydown		635,731	635,731	625,339	631,881		3,851		3,851		635,731			0	4,206	11/25/2035	1FM
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI		06/01/2017	Paydown		617,907	617,907	616,782	616,326		1,581		1,581		617,907			0	12,845	05/01/2035	1FM
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI		06/01/2017	Paydown		422,832	422,832	422,830	421,976		854		854		422,832			0	8,882	05/01/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T.	..	06/25/2017.	Paydown		206,287	253,677	178,895	179,608		26,680		26,680		206,287			0	1,518	10/25/2035.	1FM
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T.	..	06/01/2017.	Paydown		762,365	762,365	656,500	658,557		103,808		103,808		762,365			0	17,595	07/01/2035.	1FM
12667G U2 7	COUNTRYWIDE ALTERNATIVE LOAN T.	..	06/25/2017.	Paydown		746,591	746,591	746,591	746,591				0		746,591			0	4,128	07/25/2035.	1FM
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T.	..	06/01/2017.	Paydown		190,784	190,784	169,972	170,490		20,294		20,294		190,784			0	4,654	08/01/2035.	1FM
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI	..	06/25/2017.	Paydown		216,418	216,418	198,023	195,795		20,623		20,623		216,418			0	758	11/25/2036.	1FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C..	..	05/01/2017.	Paydown		1,220	1,220	1,045	1,048		171		171		1,220			0	30	01/01/2036.	1FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C..	..	04/01/2017.	Paydown		1,647	1,599	1,368	1,373		273		273		1,647			0	34	01/01/2036.	2FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C..	..	06/01/2017.	Paydown		401,892	418,481	358,209	359,526		42,366		42,366		401,892			0	12,429	01/01/2036.	1FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C..	..	04/01/2017.	Paydown		32,523	31,574	27,027	27,126		5,396		5,396		32,523			0	664	01/01/2036.	2FM
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T.	..	06/01/2017.	Paydown		151,077	170,530	111,834	114,306		36,771		36,771		151,077			0	3,714	12/01/2035.	1FM
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T.	..	06/01/2017.	Paydown		341,840	366,031	317,413	318,111		23,727		23,727		341,840			0	8,086	02/01/2036.	1FM
12668B FG 3	CWALT_05-86CB	..	06/01/2017.	Paydown		49,221	55,920	46,234	46,407		2,816		2,816		49,221			0	1,302	02/01/2036.	1FM
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1	..	06/01/2017.	Paydown		186,674	186,684	170,275	170,426		16,247		16,247		186,674			0	5,600	05/01/2036.	1FM
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1	..	05/01/2017.	Paydown		271,211	310,350	283,072	283,322		(12,110)		(12,110)		271,211			0	6,819	05/01/2036.	2FM
126694 D2 1	COUNTRYWIDE HOME LOANS CWHL_0	..	06/01/2017.	Paydown		444,157	506,589	481,154	479,482		(35,325)		(35,325)		444,157			0	7,095	04/01/2036.	3FM
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05	..	06/01/2017.	Paydown		252,010	250,999	241,049	241,006		11,004		11,004		252,010			0	6,425	10/01/2035.	2FM
126694 M6 2	COUNTRYWIDE HOME LOANS CWHL_06	..	06/26/2017.	Paydown		127,086	127,086	101,866	103,954		23,131		23,131		127,086			0	506	04/25/2046.	1FM
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05	..	06/01/2017.	Paydown		7,107	7,107	6,743	6,741		366		366		7,107			0	195	01/01/2036.	1FM
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05	..	05/01/2017.	Paydown		14,677	14,677	13,923	13,920		757		757		14,677			0	312	01/01/2036.	2FM
126694 WE 4	COUNTRYWIDE HOME LOANS CWHL_06	..	06/01/2017.	Paydown		730,802	833,939	724,224	739,017		(8,214)		(8,214)		730,802			0	11,124	03/01/2036.	1FM
12672# AA 6	CVS PASSTHROUGH TRUST	..	06/10/2017.	Redemption 100.0000		146,299	146,299	146,245	146,246		54		54		146,299			0	2,868	09/10/2034.	2
12674@ AA 6	CVS PASSTHROUGH TRUST	..	06/10/2017.	Redemption 100.0000		101,746	101,746	101,746	101,746				0		101,746			0	1,704	08/10/2035.	2
12690# AA 4	REDTOP ACQUISITIONS LTD	D	04/28/2017.	Redemption 100.0000		6,362	6,362	6,362	6,362				0		6,362			0	143	12/09/2020.	4FE
12695* AA 3	CVS HEALTH CORP	..	06/10/2017.	Redemption 100.0000		35,744	35,744	35,744	35,744				0		35,744			0	509	10/10/2038.	2
13057V AB 2	CALIFORNIA REPUBLIC AUTO RECEI	..	05/15/2017.	Paydown		874,662	874,662	874,582	874,614		47		47		874,662			0	4,970	09/17/2018.	1FE
13134M BG 7	CALPINE CORP	..	06/30/2017.	Redemption 100.0000		12,100	12,100	12,052	12,047		53		53		12,100			0	133	01/15/2023.	3FE
134011 AA 3	CAMP PENDLETON & QUANTICO HOUS	..	04/01/2017.	Redemption 100.0000		50,000	50,000	41,205	42,429		7,571		7,571		50,000			0	1,484	10/01/2043.	1
134011 AC 9	CAMP PENDLETON & QUANTICO HOUS	..	04/01/2017.	Redemption 100.0000		15,000	15,000	16,151	15,893		(893)		(893)		15,000			0	445	10/01/2043.	1FE
134011 AG 0	CAMP PENDLETON & QUANTICO HOUS	..	04/01/2017.	Redemption 100.0000		100,000	100,000	99,760	99,802		198		198		100,000			0	2,677	10/01/2048.	1FE
134011 AJ 4	CAMP PENDLETON & QUANTICO HOUS Camp Pend	..	04/01/2017.	Redemption 100.0000		210,000	210,000	210,000	210,000				0		210,000			0	5,850	10/01/2050.	1FE
13975N AH 6	CAPITAL AUTO RECEIVABLES ASSET	..	06/20/2017.	Paydown		3,664,558	3,664,558	3,664,558	3,664,558				0		3,664,558			0	23,804	09/01/2021.	1FE
14314M AH 6	CARMAX AUTO OWNER TRUST CARMX_	..	06/15/2017.	Paydown		647,392	647,392	647,392	647,392				0		647,392			0	3,524	06/17/2019.	1FE
144531 DM 9	CARRINGTON MORTGAGE LOAN TRUST	..	06/26/2017.	Paydown		1,250,760	1,250,760	1,232,194	1,246,680		4,079		4,079		1,250,760			0	6,810	10/25/2035.	1FM
14453F AC 3	CARRINGTON MORTGAGE LOAN TRUST	..	06/25/2017.	Paydown		188,936	188,936	156,817	163,700		25,235		25,235		188,936			0	828	04/25/2036.	1FM
14713L A* 3	CASA SYSTEMS TL L+400 12/12/23	..	06/30/2017.	Redemption 100.0000		5,000	5,000	4,950			50		50		5,000			0	110	12/12/2023.	4FE
147446 AR 9	CASE NEW HOLLND	..	06/01/2017.	DIRECT		1,998,838	2,000,000	1,986,400	1,997,900		932		932		1,998,832		6	6	78,750	12/01/2017.	3FE
14964Y AB 6	CAVIUM INC	..	04/30/2017.	Various									0					0	(5,248)		3FE
15004# AA 8	CED CALIFORNIA HOLDINGS 2 LLC	..	06/30/2017.	Redemption 100.0000		70,243	70,243	68,317	68,372		1,870		1,870		70,243			0	1,384	12/31/2036.	2

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
150323 AA 1	CEDAR FUNDING LTD CEDF14-4A	C	04/24/2017	Paydown		4,000,000	4,000,000	3,977,200	3,997,463		2,537		2,537		4,000,000			0	49,777	10/23/2026	1FE
150323 AG 8	CEDAR FUNDING LTD CEDF14-4A	C	04/24/2017	Paydown		3,000,000	3,000,000	2,985,150	3,012,949		(12,949)		(12,949)		3,000,000			0	60,083	10/23/2026	1FE
15126R AA 5	CEMENTOS PROGRESO TRUST	D	06/08/2017	CITIGROUP GLOBAL MARKETS INC/		1,897,110	1,773,000	1,845,419	493,375		(3,986)		(3,986)		1,843,543		53,567	53,567	76,147	11/06/2023	4AM
15135D AJ 6	CENT CDO LTD CECDO_07-14A CECDO 2007-14A		04/15/2017	Paydown		142,826	142,826	131,757	140,668		2,158		2,158		142,826			0	853	04/15/2021	1FE
15136P AA 7	CENT CLO LP CECLO_13-17A	C	05/01/2017	Paydown		1,860,561	1,860,561	1,844,514	1,844,119		16,442		16,442		1,860,561			0	21,288	01/30/2025	1FE
152314 FM 7	CXHE_02-C		06/01/2017	Paydown		2,482	2,482	2,491	2,474		7		7		2,482			0	53	06/01/2031	1FM
156700 AS 5	CENTURYLINK INC		06/07/2017	Various		1,839,805	1,756,000	1,748,835	1,751,212		305		305		1,751,517		88,288	88,288	71,188	03/15/2022	3FE
15722# AA 9	CGA LEASE BACKED PASS THROUGH		04/10/2017	Redemption 100.0000		517	517	517	517				0		517			0	8	01/10/2041	1
15722# AA 9	CGA LEASE BACKED PASS THROUGH		06/10/2017	Redemption 100.0000		1,040	1,040	1,040	1,040				0		1,040			0	22	01/10/2041	2
15722* AA 3	CGA LEASE BACKED PASS THROUGH		04/10/2017	Redemption 100.0000		6,703	6,703	6,703	6,703				0		6,703			0	108	01/10/2041	1
15722* AA 3	CGA LEASE BACKED PASS THROUGH		06/10/2017	Redemption 100.0000		13,487	13,487	13,487	13,487				0		13,487			0	299	01/10/2041	2
161546 FV 3	CHASE FUNDING MORTGAGE LOAN AS		06/01/2017	Paydown		167,523	167,523	163,130	166,329		1,193		1,193		167,523			0	3,642	05/01/2033	1FM
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS		06/26/2017	Paydown		66,807	66,807	52,526	57,596		9,210		9,210		66,807			0	452	03/25/2033	1FM
161546 JP 2	CFAB_04-2		06/26/2017	Paydown		50,095	50,095	45,895	46,429		3,667		3,667		50,095			0	344	02/25/2035	1FM
161629 AA 8	CHASE MORTGAGE FINANCE CORPORA		06/01/2017	Paydown		170,011	183,958	140,142	141,110		28,901		28,901		170,011			0	4,780	06/01/2037	1FM
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA		06/01/2017	Paydown		106,132	147,843	108,048	108,044		(1,913)		(1,913)		106,132			0	3,566	07/01/2037	1FM
16165V AF 5	CHASEFLEX TRUST CFLX_07-1		06/25/2017	Paydown		299,683	317,614	201,447	201,808		97,875		97,875		299,683			0	1,633	02/25/2037	1FM
162765 AC 5	CHEC LOAN TRUST CHEC_04-1		06/26/2017	Paydown		115,334	115,334	110,576	110,895		4,439		4,439		115,334			0	830	07/25/2034	1FM
16412X AA 3	CHENIERE CORPUS CHRISTI HOLDIN		05/05/2017	Tax Free Exchange		775,000	775,000	775,000	775,000				0		775,000			0	18,988	06/30/2024	3FE
16412X AB 1	CHENIERE CORPUS CHRISTI HOLDIN		05/05/2017	Tax Free Exchange		3,500,000	3,500,000	3,500,000	3,500,000				0		3,500,000			0	83,964	03/31/2025	3FE
16678R CT 2	Chevy Chase Fund		06/26/2017	Paydown		283,695	283,695	261,192	261,696		21,997		21,997		283,695			0	1,555	01/25/2036	1FM
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C		06/26/2017	Paydown		18,012	18,012	15,875	18,012				0		18,012			0	119	01/25/2036	1FM
17121@ AB 2	FCA US LLC		04/13/2017	Various		2,883,146	2,878,214	2,863,823	2,872,259		4,503		4,503		2,876,762		6,384	6,384	30,924	12/31/2018	2FE
171779 A@ 0	CIENA CORP 01/30/22		04/28/2017	Redemption 100.0000		8,628	8,628	8,590			39		39		8,628			0	64	01/30/2022	3FE
171798 AB 7	CIMAREX ENERGY CO		05/12/2017	Call 102.9380		1,724,212	1,675,000	1,675,000	1,675,000		49,212		49,212		1,724,212			0	52,210	05/01/2022	2FE
172973 3M 9	CMSI_05-7		06/01/2017	Paydown		196,565	196,565	180,901	192,785		3,779		3,779		196,565			0	5,241	10/01/2035	1FM
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST		06/01/2017	Paydown		59,171	59,620	54,749	42,038		17,132		17,132		59,171			0	764	11/01/2036	1FM
17307G LP 1	CREDIT-BASED ASSET SERVICING A		06/26/2017	Paydown		278,437	278,437	257,903	264,886		13,552		13,552		278,437			0	2,204	10/25/2034	1FM
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST		06/01/2017	Paydown		231,117	231,117	146,006	146,744		84,372		84,372		231,117			0	3,849	01/01/2037	1FM
17311L AB 7	CITIGROUP MORTGAGE LOAN TRUST		06/01/2017	Various		68,669	71,523	61,180	61,131		7,537		7,537		68,669			0	1,056	04/01/2037	1FM
17311Y AA 1	CREDIT BASED ASSET SERVICING A		04/26/2017	Paydown		(46,239)	(67,175)	(38,123)	(46,239)				0		(46,239)			0		03/01/2037	1FM
17311Y AA 1	CREDIT BASED ASSET SERVICING A		06/01/2017	Paydown		390,852	390,852	221,816	222,814		168,038		168,038		390,852			0	2,889	03/01/2037	1FM
17313B AA 9	CITIGROUP MORTGAGE LOAN TRUST		05/25/2017	Paydown		665,213	665,213	588,681	578,244		86,969		86,969		665,213			0	2,555	05/25/2037	1FM
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST		06/26/2017	Paydown		395,536	395,536	358,454	367,707		27,829		27,829		395,536			0	3,168	07/25/2037	1FM
17313J AD 6	CITIGROUP MORTGAGE LOAN TRUST		06/26/2017	Paydown		779,148	779,148	669,818	685,674		93,475		93,475		779,148			0	6,208	07/25/2037	1FM
17315G AN 8	CMLTI_09-5		06/25/2017	Paydown		640,952	640,952	626,130	634,235		6,717		6,717		640,952			0	3,043	07/25/2036	1FM
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN		06/01/2017	Paydown		168,544	168,544	180,421	172,266		(3,722)		(3,722)		168,544			0	4,872	04/01/2037	1FM
17323N AN 3	CITIGROUP MORTGAGE LOAN TRUST		05/25/2017	Paydown		472,742	472,742	460,037	466,135		6,606		6,606		472,742			0	2,099	07/25/2037	1FE
17324L AC 0	CMLTI_15-11		06/25/2017	Paydown		149,808	149,808	145,689	146,980		2,829		2,829		149,808			0	604	09/25/2036	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
18538R AG 8	CLEARWATER PAPER CORP		05/24/2017	RBC DOMINION SECURITIES INC		3,404,700	3,510,000	3,459,850	3,469,916		2,332		2,332		3,472,247		(67,547)	(67,547)	131,186	02/01/2023	3FE
18538R AH 6	CLEARWATER PAPER CORP		06/07/2017	CANTOR FITZGERALD & CO		1,975,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(25,000)	(25,000)	92,868	02/01/2025	3FE
18883# AA 8	TCW		06/30/2017	Redemption 100.0000		11,218	11,218	11,212	7,344		(7)		(7)		11,218			0	141	02/06/2020	2FE
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN		06/01/2017	Paydown		142,140	178,124	152,897	153,353		(11,214)		(11,214)		142,140			0	4,179	10/01/2036	1FM
199333 A@ 4	COLUMBUS MCKINNON CORP TL L+300		06/30/2017	Redemption 100.0000		24,972	24,972	24,847			125		125		24,972			0	187	01/20/2024	4FE
200336 8Y 4	COMDISCO HOLDING CO INC		06/09/2017	JP MORGAN CHASE BANK			18,000,000						0					0		08/09/2049	6*
20267U AB 5	COMMONBOND STUDENT LOAN TRUST		06/26/2017	Paydown		413,796	413,796	413,796	413,796				0		413,796			0	3,932	10/25/2040	1FE
20337C AB 1	COMMSCOPE INC		05/31/2017	Various		1,763,353	1,758,407	1,764,450	1,757,441		(4,851)		(4,851)		1,752,590		10,764	10,764	24,982	05/21/2022	3FE
20825C AR 5	CONOCO PHILLIPS GTD-by-Conoco Phillips C		06/21/2017	DIRECT		2,416,426	2,273,000	2,257,680	2,269,040		855		855		2,269,895		146,532	146,532	116,176	02/01/2019	2FE
20825C AU 8	CONOCO PHILLIPS 6% 1/15/2020		06/21/2017	DIRECT		2,208,740	2,000,000	1,984,940	1,994,806		746		746		1,995,552		213,188	213,188	112,000	01/15/2020	2FE
20903E AX 3	CONSOLIDATED COMMUNICATIONS IN CONSOLIDA		06/30/2017	Redemption 100.0000		1,885	1,885	1,872	1,872		13		13		1,885			0	40	10/05/2023	3FE
21036P AF 5	CONSTELLATION BRANDS INC		05/15/2017	Maturity		3,400,000	3,400,000	3,414,500	3,400,962		(962)		(962)		3,400,000			0	123,250	05/15/2017	2FE
21864* AA 9	CORDOVA FUNDING CORP		06/15/2017	Redemption 100.0000		384,450	384,450	382,542	383,930		520		520		384,450			0	16,608	12/15/2019	3
21864* AB 7	CORDOVA FUNDING CORP		06/15/2017	Redemption 100.0000		128,715	128,715	128,715	128,715				0		128,715			0	5,657	12/15/2019	3
21864* AC 5	CORDOVA FUNDING CORP		06/15/2017	Redemption 100.0000		120,456	120,456	122,688	121,010		(555)		(555)		120,456			0	5,463	12/15/2019	3
21864* AD 3	CORDOVA FUNDING CORP		06/15/2017	Redemption 100.0000		238,941	238,941	242,287	239,781		(840)		(840)		238,941			0	10,537	12/15/2019	3
222070 B@ 2	COTY INC COTY INC 10/27/22		04/30/2017	Various									0					0	5,668		3FE
22282E AD 4	COVANTA HOLDING CORP COVANTA HOLDING COR		04/03/2017	Call 102.4170		3,891,846	3,800,000	3,820,500	3,822,516		69,330		69,330		3,891,846			0	93,364	12/01/2020	4FE
22357@ AA 9	COX COMMUNICATIONS INC		06/01/2017	Redemption 100.0000		55,096	55,096	55,096	55,096				0		55,096			0	994	01/01/2040	2
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0...		06/26/2017	Paydown		288,988	288,988	267,314	275,606		13,380		13,380		288,988			0	2,429	11/25/2032	1FM
225470 T7 8	TBW MORTGAGE BACKED PASS THROU		04/01/2017	Paydown		7,854	7,783	6,192	6,245		1,609		1,609		7,854			0	158	04/01/2036	1FM
22764L AD 5	CROSSTEX ENERGY LP/CROSSTEX EN		06/01/2017	Call 103.5630		1,345,283	1,299,000	1,299,000	1,299,000		46,283		46,283		1,345,283			0	46,277	06/01/2022	2FE
233046 AD 3	DB MASTER FINANCE LLC DNKN_15-...		05/20/2017	Paydown		60,000	60,000	60,000	60,000				0		60,000			0	1,194	02/20/2045	2AM
23317H AA 0	DDR CORP		05/11/2017	SUNTRUST ROBINSON HUMPHREY		5,743,235	5,500,000	5,395,720	5,436,354		3,760		3,760		5,440,114		303,121	303,121	212,236	07/15/2022	2FE
23329P AA 8	DNB BANK ASA	D	04/03/2017	Maturity		6,000,000	6,000,000	5,994,780	5,999,717		283		283		6,000,000			0	96,000	04/03/2017	1FE
23331A BD 0	D R HORTON INC D.R. HORTON INC 4.75% 5/1		05/15/2017	Maturity		2,500,000	2,500,000	2,580,000	2,513,446		(13,446)		(13,446)		2,500,000			0	59,375	05/15/2017	2FE
23332U DB 7	DSLA MORTGAGE LOAN TRUST DSLA_		06/19/2017	Paydown		584,092	584,092	454,535	458,899		125,195		125,195		584,092			0	2,962	03/19/2045	1FM
23332U EL 4	DSLA MORTGAGE LOAN TRUST DSLA_		06/19/2017	Paydown		1,386,571	1,386,571	1,075,294	1,077,846		308,725		308,725		1,386,571			0	6,249	08/19/2045	1FM
23334B AA 2	DTE ENERGY CENTER LLC		04/30/2017	Redemption 100.0000		450,000	450,000	478,206	464,557		(14,557)		(14,557)		450,000			0	16,781	04/30/2024	3FE
23358E AB 5	DTI HOLDCO INC TL L+525		06/30/2017	Various		994,987	1,009,987	999,888	1,000,005		1,049		1,049		1,001,055		(6,068)	(6,068)	20,988	09/23/2023	4FE
235825 AE 6	DANA HOLDING CORP		05/04/2017	Various		2,604,000	2,550,000	2,550,000	2,550,000				0		2,550,000		54,000	54,000	52,861	12/15/2024	4FE
23918K D@ 4	DAVITA HEALTHCARE PARTNERS INC		06/30/2017	Redemption 100.0000		12,500	12,500	12,438	12,457		43		43		12,500			0	209	06/19/2021	2FE
24617# AA 9	DELAWARE NORTH COMPANIES BOSTO		05/14/2017	Redemption 100.0000		96,140	96,140	96,140	96,140				0		96,140			0	1,836	11/14/2034	2FE
24668P AB 3	DELHAIZE GROUP SA	D	06/15/2017	Maturity		6,600,000	6,600,000	6,968,328	6,739,456		(139,456)		(139,456)		6,600,000			0	214,500	06/15/2017	2FE
247361 *A 8	DELTA AIR LINES		06/30/2017	Redemption 100.0000		19,143	19,143	19,136	19,131		12		12		19,143			0	412	10/18/2018	2FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC		06/25/2017	Paydown		113,516	113,516	113,568	113,516				0		113,516			0	656	02/25/2035	1FM
25151X AA 9	DEUTSCHE ALT-A SECURITIES INC		06/26/2017	Paydown		271,906	271,906	219,092	221,813		50,092		50,092		271,906			0	1,198	08/25/2047	1FM
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC		06/26/2017	Paydown		582,570	582,570	469,744	475,546		107,024		107,024		582,570			0	2,420	08/25/2047	1FM
25157T AA 2	DEUTSCHE MORTGAGE SECURITIES I		06/01/2017	Paydown		1,167,563	1,167,563	1,167,563	1,167,563				0		1,167,563			0	18,780	06/01/2037	1FM
25240* AA 5	DH CANAL LLC WALGREEN		06/15/2017	Redemption 100.0000		34,329	34,329	33,275	33,654		675		675		34,329			0	765	08/15/2030	2
253651 B@ 1	DIEBOLD INC		05/09/2017	Redemption 100.0000		1,246,203	1,246,203	1,284,151	1,195,399		12,358		12,358	89,365	1,246,203	(50,919)		(50,919)	26,068	03/18/2023	3FE
255030 AA 6	DIVCORE CLO LTD DIVCR_13-1A		05/15/2017	Paydown		7,153,079	7,153,079	7,137,853	7,137,907		15,172		15,172		7,153,079			0	80,395	11/15/2032	1FE
25809@ AA 6	DOOSAN INFRACORE INTERNATIONAL		05/19/2017	Redemption 100.0000		3,357,440	3,357,440	3,359,538	3,359,017		(1,577)		(1,577)		3,357,440			0	58,755	05/28/2021	3FE
26244E AA 8	DRYDEN SENIOR LOAN FUND DRSLF1	C	04/17/2017	Paydown		2,500,000	2,500,000	2,499,550	2,513,870		(13,870)		(13,870)		2,500,000			0	28,209	10/15/2026	1FE
26244E AC 4	DRYDEN SENIOR LOAN FUND DRSLF1	C	04/06/2017	Paydown		3,500,000	3,500,000	3,461,640	3,521,618		(21,618)		(21,618)		3,500,000			0	47,306	10/15/2026	1FE
26817R A* 9	DYNEGY INC 06/27/23		06/30/2017	Various		1,011,250	1,012,500	1,002,795			709		709		1,003,504		7,746	7,746	14,485	06/27/2023	3FE
268317 AN 4	ELECTRICITE DE FRANCE SA	D	05/12/2017	Various		2,005,800	2,000,000	1,983,100	1,987,032		1,225		1,225		1,988,257		17,543	17,543	27,939	10/13/2020	1FE
26860# AA 8	EIF PIO PICO LLC		04/30/2017	Call 100.0000		187,395	187,395	187,395	187,395				0		187,395			0	2,605	12/31/2041	2FE
268668 AY 6	EMC_02-A-A2		06/26/2017	Paydown		1,299	1,299	1,299	1,299				0		1,299			0	13	05/25/2039	1FM
26876H AA 6	ENA SUR TRUST	D	05/25/2017	Redemption 100.0000		64,434	64,434	64,434	64,434				0		64,434			0	1,852	05/25/2025	2AM
26884A AX 1	ERP OPERATING LIMITED PARTNERS		06/15/2017	Maturity		5,000,000	5,000,000	5,113,390	5,041,204		(41,204)		(41,204)		5,000,000			0	263,542	06/15/2017	2FE
26885K AA 8	EQUITY MORTGAGE TRUST EQTY_14-		05/08/2017	Paydown		29,547,234	29,547,234	29,467,246	29,546,213		1,021		1,021		29,547,234			0	205,107	05/08/2031	1FM
26885K AG 5	EQUITY MORTGAGE TRUST EQTY_14-		05/08/2017	Paydown		8,000,000	8,000,000	7,964,149	7,988,779		11,221		11,221		8,000,000			0	67,278	05/08/2031	1FM
26885K AJ 9	EQUITY MORTGAGE TRUST EQTY_14-		05/08/2017	Paydown		4,000,000	4,000,000	3,972,465	3,983,356		16,644		16,644		4,000,000			0	47,470	05/08/2031	1FM
28336L BQ 1	EL PASO CORPORATION EL PASO NATURAL GAS		06/15/2017	Maturity		16,900,000	16,900,000	16,968,743	16,958,359		(58,359)		(58,359)		16,900,000			0	591,500	06/15/2017	2FE
28501K AK 6	Elec Comp Intl		06/30/2017	Redemption 100.0000		33,788	33,788	33,620			169		169		33,788			0	17	05/28/2021	4FE
28521V AF 9	ELECTRO RENT CORP TL L+500 01/2		06/30/2017	Redemption 100.0000		5,000	5,000	4,926			76		76		5,000			0	98	01/23/2024	4FE
285295 A@ 0	ELECTROCOMPONENTS PLC	D	06/30/2017	Maturity		9,330,000	9,330,000	9,579,890	9,430,886		(100,886)		(100,886)		9,330,000			0	239,781	06/30/2017	2
29248D AA 0	ENA NORTE TRUST	C	04/25/2017	Redemption 100.0000		72,253	72,253	74,421	74,275		(2,022)		(2,022)		72,253			0	1,788	04/25/2023	3AM
29250N AB 1	ENBRIDGE INC	A	04/01/2017	Maturity		7,200,000	7,200,000	7,539,208	7,213,148		(13,148)		(13,148)		7,200,000			0	201,600	04/01/2017	2FE
29252B AA 7	ENBRIDGE PIPELINES SOUTHERN LI		06/30/2017	Redemption 100.0000		50,080	50,080	50,080	50,080				0		50,080			0	997	06/30/2040	1
29273X AU 0	ENERGY TRANSFER EQUITY LP 02/01		06/29/2017	Various		4,996,250	5,000,000	4,876,484			7,736		7,736		4,884,221		112,029	112,029	58,739	02/01/2024	3FE
29358Q AF 6	ENSCO PLC 8.000% 01/31/24	D	06/27/2017	Tax Free Exchange							(487)		(487)					0		01/31/2024	3FE
29414U AB 8	ENVISION HEALTHCARE CORP/CO TL L+300		06/30/2017	Redemption 100.0000		14,500	14,500	14,355	14,358		142		142		14,500			0	170	11/17/2023	3FE
29605Y AA 1	ESAL GMBH ELEKTROSCHALTANLAGEN	D	06/29/2017	BANK OF AMERICA N.A.		574,200	660,000	607,200	620,731		2,652		2,652		623,383		(49,183)	(49,183)	37,812	02/05/2023	3FE
30204# AA 5	EXGEN RENEWABLES I LLC		06/15/2017	Redemption 100.0000		679,246	679,246	681,793	681,376		(2,130)		(2,130)		679,246			0	24,088	01/21/2021	3FE
30217A AA 1	EXPERIAN FINANCE PLC	D	06/15/2017	Maturity		7,500,000	7,500,000	7,480,955	7,498,157		1,843		1,843		7,500,000			0	89,063	06/15/2017	2FE
30246Q AG 8	FBR SECURITIZATION TRUST FBRSI		06/26/2017	Paydown		862,297	862,297	855,022	863,228		(931)		(931)		862,297			0	5,709	09/25/2035	1FM
30255Q AA 9	FLNG LIQUEFACTION 2 LLC		06/16/2017	Various		1,058,830	1,058,830	1,058,830					0		1,058,830			0	4,394	12/31/2021	2
315409 AK 8	FERRO CORP TL L+250 02/08/24		06/30/2017	Redemption 100.0000		1,000	1,000	998			3		3		1,000			0	1	02/08/2024	3FE
31572U AE 6	FIBRIA OVERSEAS FINANCE LTD	C	04/19/2017	BANK OF AMERICA N.A.		3,838,750	3,700,000	3,704,250	3,704,088		(144)		(144)		3,703,944		134,806	134,806	87,413	05/12/2024	2FE
31846L BW 5	FAMLT_98-2F		06/01/2017	Paydown		3,006	3,006	2,929	3,000		6		6		3,006			0	78	09/01/2029	1FM

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32007U BR 9	FIRST DATA CORP FIRST DATA CORP..		04/26/2017.	Redemption 100.0000		2,480,398	2,480,398	2,480,576	2,481,220		(822)		(822)		2,480,398			0	31,401	03/24/2021.	3FE
32027N VV 0	FFML_05-F9		06/26/2017.	Paydown		330,412	330,412	336,700	344,093		(13,681)		(13,681)		330,412			0	2,140	10/25/2035.	1FM
32051G C9 4	FHASI_05-7		06/01/2017.	Paydown		86,678	86,678	76,493	76,443		10,235		10,235		86,678			0	1,610	12/01/2035.	1FM
32051G F3 4	FHAMS_05-FA10		06/01/2017.	Paydown		616,961	674,005	558,736	561,898		55,062		55,062		616,961			0	14,513	01/01/2036.	1FM
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT...		06/01/2017.	Paydown		24,498	24,633	21,492	21,606		2,892		2,892		24,498			0	673	09/01/2035.	1FM
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT...		05/01/2017.	Paydown		44,021	47,893	41,788	42,009		2,012		2,012		44,021			0	1,075	09/01/2035.	2FM
32051G YH 2	FIRST HORIZON ALTERNATIVE MORT...		06/01/2017.	Paydown		101,670	103,869	82,312	82,694		18,977		18,977		101,670			0	2,249	11/01/2035.	1FM
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT...		06/01/2017.	Paydown		245,764	276,492	180,057	180,800		64,964		64,964		245,764			0	7,196	11/01/2036.	1FM
32052U AQ 6	FIRST HORIZON MORTGAGE PASS-TH..		06/01/2017.	Paydown		141,693	175,460	145,889	147,593		(5,900)		(5,900)		141,693			0	4,052	02/01/2037.	1FM
32056Q AB 4	FIRST HORIZON MORTGAGE PASS-TH..		06/01/2017.	Paydown		348,409	394,437	267,797	272,736		75,674		75,674		348,409			0	10,459	02/01/2038.	1FM
32113J AA 3	FIRST NLC TRUST FNLC_05-1		06/26/2017.	Paydown		390,379	390,379	319,719	320,163		70,216		70,216		390,379			0	1,883	05/25/2035.	1FM
33632* UQ 8	CVS HEALTH CORP		06/10/2017.	Redemption 100.0000		78,195	78,195	82,127	79,925		(1,729)		(1,729)		78,195			0	2,375	01/10/2024.	2
34416C AQ 3	FOCUS BRANDS INC TL L+400		04/06/2017.	Redemption 100.0000		907,500	907,500	902,963	903,013		4,487		4,487		907,500			0	21,787	10/03/2023.	4FE
34531A AC 8	FORD CREDIT AUTO LEASE TRUST F....		06/15/2017.	Paydown		1,562,953	1,562,953	1,562,953	1,562,953				0		1,562,953			0	8,996	11/15/2018.	1FE
347075 AC 7	FORT CARSON FAMILY HSG L L C C......		06/15/2017.	Redemption 100.0000		895,000	895,000	1,092,532	946,563		(51,563)		(51,563)		895,000			0	28,380	11/15/2021.	1FE
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST..		06/15/2017.	Redemption 100.0000		60,000	60,000	60,000	60,000				0		60,000			0	1,408	10/15/2036.	1FE
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST..		06/15/2017.	Redemption 100.0000		150,000	150,000	147,019	147,793		2,207		2,207		150,000			0	3,477	10/15/2036.	1FE
35671D BP 9	PLAINS EXPORATION & PRODUCTION PLAINS EX		06/20/2017.	Tax Free Exchange		4,655,102	4,544,000	4,702,564	4,700,570		(45,469)		(45,469)		4,655,102			0	153,423	11/15/2020.	3FE
35671D BR 5	FREEPORT-MCMORAN COPPER & GOLD		06/20/2017.	Tax Free Exchange		2,093,499	2,076,000	2,095,376	2,095,185		(1,686)		(1,686)		2,093,499			0	71,442	05/01/2021.	3FE
35968* AA 4	FULLBEAUTY BRANDS HOLDINGS COR		05/04/2017.	Various		782,500	1,000,000	940,625	942,872		2,491		2,491		945,362		(162,862)	(162,862)	19,007	10/15/2022.	4FE
35968* AA 4	FULLBEAUTY BRANDS HOLDINGS COR		06/30/2017.	Various		2,543	2,543	2,392	2,398		145		145		2,543			0	70	10/15/2022.	5FE
36155J AF 2	GCI INC GCI INC		06/30/2017.	Redemption 100.0000		11,100	11,100	11,042	11,042		58		58		11,100			0	198	02/02/2022.	3FE
36165T AD 3	GCP APPLIED TECHNOLOGIES INC		06/30/2017.	Redemption 100.0000		2,500	2,500	2,509	2,510		(10)		(10)		2,500			0	31	03/24/2022.	3FE
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET		06/10/2017.	Redemption 100.0000		91,667	91,667	91,583	91,588		78		78		91,667			0	2,413	08/10/2048.	2AM
36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET		06/10/2017.	Redemption 100.0000		9,517	9,517	9,460	9,463		54		54		9,517			0	242	08/10/2052.	2
362256 AC 3	GSAA HOME EQUITY TRUST GSAA_06..		06/25/2017.	Paydown		891,007	891,007	505,731	511,680		379,330		379,330		891,007			0	4,097	10/25/2036.	1FM
36228F 6P 6	GSAMP_04-AR1		06/26/2017.	Paydown		212,439	212,439	191,195	200,647		11,791		11,791		212,439			0	1,537	06/25/2034.	1FM
36228F AA 4	GSMPS MORTGAGE LOAN TRUST		06/01/2017.	Paydown		978	978	1,025	999		(21)		(21)		978			0	22	09/01/2027.	3FM
3622EQ AE 5	GSAA HOME EQUITY TRUST GSAA_07..		06/25/2017.	Paydown		324,860	324,860	192,817	194,472		130,389		130,389		324,860			0	1,393	02/25/2037.	1FM
3622MP BE 7	GSR MORTGAGE LOAN TRUST GSR_07		06/01/2017.	Paydown		185,222	199,482	190,819	190,896		(5,674)		(5,674)		185,222			0	5,247	01/01/2037.	3FM
362334 BQ 6	GSAA HOME EQUITY TRUST GSAA_06..		06/25/2017.	Paydown		153,324	153,324	83,037	83,714		69,610		69,610		153,324			0	629	03/25/2036.	1FM
362334 ME 1	GSAA HOME EQUITY TRUST GSAA_06..		06/01/2017.	Paydown		158,581	158,581	81,776	82,480		76,102		76,102		158,581			0	1,975	03/01/2036.	1FM
362341 DP 1	GSR_05-6F		06/01/2017.	Paydown		1,027,337	1,027,337	948,561	985,326		42,011		42,011		1,027,337			0	22,410	07/01/2035.	1FM
362341 VS 5	GSR MORTGAGE LOAN TRUST GSR_05		06/01/2017.	Paydown		1,751	1,751	1,736	1,745		7		7		1,751			0	38	11/01/2035.	3FM
362341 YF 0	FIRST FRANKLIN MTG LOAN ASSET		06/25/2017.	Paydown		388,606	388,606	342,459	357,471		31,136		31,136		388,606			0	2,209	11/25/2035.	1FM
362381 AC 9	GSAA HOME EQUITY TRUST GSAA_06..		06/25/2017.	Paydown		638,898	638,898	399,720	404,436		234,460		234,460		638,898			0	3,056	08/25/2036.	1FM
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05..		06/26/2017.	Paydown		1,521,235	1,521,235	1,469,893	1,501,658		19,578		19,578		1,521,235			0	7,410	06/25/2035.	1FM
36242D NU 3	GSAMP TRUST GSAMP_04-OPT		06/26/2017.	Paydown		317,349	317,349	317,349	317,349				0		317,349			0	2,347	11/25/2034.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05		06/01/2017	Paydown		54,796	54,796	55,011	54,796				0		54,796			0	1,223	02/01/2035	1FM
36244S AC 2	GSAA HOME EQUITY TRUST GSAA_06		06/01/2017	Paydown		122,991	122,991	70,325	70,894		52,098		52,098		122,991			0	1,703	07/01/2036	1FM
36248T AA 0	GS MORTGAGE SECURITIES CORPORA		06/25/2017	Paydown		1,835,101	1,835,101	1,745,640	1,788,540		46,561		46,561		1,835,101			0	7,813	04/25/2037	1FE
36248V AA 5	GSMSC 2015-6R A		06/01/2017	Paydown		2,199,814	2,199,814	2,073,325	2,110,966		88,847		88,847		2,199,814			0	8,817	02/01/2037	1FM
36249X AD 4	GS MORTGAGE SECURITIES CORP GS		06/26/2017	Paydown		266,296	266,296	257,641	262,775		3,521		3,521		266,296			0	1,123	09/25/2036	1FM
36250T AA 5	GS MORTGAGE SECURITIES CORPORA		06/25/2017	Paydown		171,477	171,477	156,472	163,210		8,267		8,267		171,477			0	712	04/26/2037	1FM
36251Q AA 0	GS MORTGAGE SECURITIES CORPORA		06/25/2017	Paydown		1,835,101	1,835,101	1,777,754	1,789,386		45,714		45,714		1,835,101			0	7,813	04/26/2037	1FM
36298G AA 7	GSPA MONETIZATION TRUST GS		06/09/2017	Redemption 100.0000		313,407	313,407	322,156	318,552		(5,145)		(5,145)		313,407			0	8,392	10/09/2029	2FE
36298Y AA 8	GSAA HOME EQUITY TRUST GSAA_06		06/25/2017	Paydown		271,308	271,308	136,203	137,656		133,652		133,652		271,308			0	958	09/25/2036	1FM
374593 A* 2	Giants Stadium		04/01/2017	Redemption 100.0000		190,000	190,000	190,000	190,000				0		190,000			0	6,745	04/01/2040	2AM
37943V BE 2	GLOBAL PAYMENTS INC. GLOBAL PAYMENTS INC		05/02/2017	Various		1,035,971	1,032,872	1,023,170	1,023,677		1,396		1,396		1,025,073		10,898	10,898	11,752	04/22/2023	3FE
38012M AA 5	GMAC COMMERCIAL MORTGAGE ASSET		06/10/2017	Redemption 100.0000		14,358	14,358	14,414	14,411		(53)		(53)		14,358			0	327	03/10/2051	1
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET		06/10/2017	Redemption 100.0000		22,416	22,416	21,974	22,004		411		411		22,416			0	528	04/10/2051	2
38013G AH 2	GM FINANCIAL AUTOMOBILE LEASIN		05/22/2017	Various		1,104,917	1,104,917	1,104,226	1,105,048		(131)		(131)		1,104,917			0	5,121	04/20/2018	1FE
38081E AA 9	GOLDEN BEAR GLDN_16-1A		04/28/2017	Various		5,283,287	5,289,900	5,289,900	5,289,900				0		5,289,900		(6,612)	(6,612)	122,880	09/20/2047	1FE
38217K AA 2	GOODGREEN TRUST GGHOLD_16-A		06/15/2017	Various		3,086,699	3,174,622	3,173,041	3,172,736		1,886		1,886		3,174,622		(87,922)	(87,922)	52,741	10/15/2052	1FE
382550 BC 4	GOODYEAR TIRE & RUBBER CO		05/15/2017	Call 103.5000		1,345,500	1,300,000	1,300,000	1,300,000		45,500		45,500		1,345,500			0	45,500	05/15/2022	3FE
39278* AA 1	GREEN COUNTRY ENERGY LLC		05/10/2017	Redemption 100.0000		433,778	433,778	430,792	432,562		1,216		1,216		433,778			0	15,638	02/10/2024	2AM
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST		06/25/2017	Paydown		172,113	172,113	148,107	152,040		20,072		20,072		172,113			0	915	10/25/2034	1FM
39538W GA 0	GREENPOINT MORTGAGE FUNDING TR		06/26/2017	Paydown		243,111	243,111	205,429	205,716		37,395		37,395		243,111			0	1,035	03/25/2036	1FM
39538W HA 9	GREENPOINT MORTGAGE PASS-THROU		06/25/2017	Paydown		1,353,039	1,552,576	1,197,425	1,216,727		136,312		136,312		1,353,039			0	6,636	04/25/2036	1FM
39539F AK 0	REENPOINT MORTGAGE PASS-THROUG		06/25/2017	Paydown		1,073,204	1,073,204	863,929	872,828		200,376		200,376		1,073,204			0	4,655	09/25/2046	1FM
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR		06/26/2017	Paydown		1,797,321	1,797,321	1,513,977	1,568,415		228,907		228,907		1,797,321			0	8,030	06/25/2037	1FM
398435 AC 1	GRIFOLS WORLDWIDE OPERATIONS L	D	04/24/2017	DIRECT		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	59,208	04/01/2022	4FE
40051@ AA 0	GOLDMAN SACHS CAPITAL PARTNERS		04/30/2017	Various									0					0	3,274		1Z
40051@ AA 0	GOLDMAN SACHS CAPITAL PARTNERS		06/06/2017	Various		12,606,272	12,606,272	12,606,272	12,606,272				0		12,606,272			0	114,089	06/30/2017	1Z
40066N AA 4	GUANAY FINANCE LIMITED	D	06/15/2017	Redemption 100.0000		114,803	114,803	117,214	116,215		(1,412)		(1,412)		114,803			0	3,444	12/15/2020	4AM
40227U AB 2	GULF FINANCE LLC		06/30/2017	Redemption 100.0000		34,675	34,675	34,719			(43)		(43)		34,675			0	197	08/17/2023	4FE
40421Y AB 8	HLF FINANCING SARL/HLF FINANCI TL L+550	C	04/30/2017	Various									0					0	5,981		3FE
40421Y AB 8	HLF FINANCING SARL/HLF FINANCI TL L+550	C	06/20/2017	Various		2,003,750	2,000,000	1,960,000			1,586		1,586		1,961,586		42,164	42,164	29,282	02/10/2023	3FE
40428H PV 8	HSBC USA INC		05/12/2017	Various		2,031,120	2,000,000	1,998,240	1,998,709		128		128		1,998,837		32,283	32,283	42,778	08/07/2020	1FE
40431M AJ 5	HOUSEHOLD HOME EQUITY LOAN TRU		06/20/2017	Paydown		949,964	949,964	938,089	948,831		1,133		1,133		949,964			0	5,346	07/20/2036	1FM
40449@ BK 8	HABITAT FOR HUMANITY INTL		04/10/2017	Various		224,303	224,303	224,303	224,303				0		224,303			0	5,607	07/10/2021	5*
40449@ BP 7	HABITAT FOR HUMANITY INTL		04/10/2017	Redemption 100.0000		28,483	28,483	28,483	28,483				0		28,483			0	264	01/10/2021	5*

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
40449@ BQ 5	HABITAT FOR HUMANITY INTL		04/10/2017.	Various		39,504	39,504	39,504	39,504				0		39,504			0	840	07/10/2024.	5*
404497 A* 0	HABITAT FOR HUMANITY INTL		04/10/2017.	Redemption 100.0000		2,711	2,711	2,711	2,711				0		2,711			0	68	01/10/2022.	5*
409322 AA 2	HAMPTON ROADS PPV LLC		06/15/2017.	Redemption 100.0000		570,000	570,000	570,000	570,000				0		570,000			0	15,889	12/15/2022.	3AM
41151P AL 9	HARBOR FREIGHT TOOLS USA INC		04/28/2017.	Redemption 100.0000		17,500	17,500	17,469	17,460		40		40		17,500			0	346	08/12/2023.	3FE
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST		06/19/2017.	Paydown		1,562,864	1,562,864	937,971	941,992		620,872		620,872		1,562,864			0	6,827	07/19/2046.	1FM
41161P LC 5	HARBORVIEW MORTGAGE LOAN TRUST		06/19/2017.	Paydown		1,583,191	1,838,297	1,280,843	1,281,034		302,157		302,157		1,583,191			0	12,247	03/19/2035.	1FM
41161P MF 7	HARBORVIEW MORTGAGE LOAN TRUST		06/19/2017.	Paydown		1,002,047	994,406	648,559	650,754		351,293		351,293		1,002,047			0	4,635	06/19/2035.	1FM
41161P MG 5	HARBORVIEW MORTGAGE LOAN TRUST		06/19/2017.	Paydown		431,855	431,855	368,493	378,545		53,310		53,310		431,855			0	1,861	06/19/2035.	1FM
41162D AF 6	HARBORVIEW MORTGAGE LOAN TRUST		06/19/2017.	Paydown		31,258	31,258	25,359	25,676		5,582		5,582		31,258			0	133	01/19/2038.	1FM
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST		06/19/2017.	Paydown		940,769	940,769	819,417	845,983		94,787		94,787		940,769			0	4,211	07/19/2047.	1FM
42206J AP 7	HD Supply 08/13/21		06/30/2017.	Redemption 100.0000		563,939	563,939	562,578	561,779		2,162		2,162		563,939			0	6,956	08/13/2021.	3FE
423120 AA 2	HELENA FED OFFICE COMPLEX CORP.		06/15/2017.	Redemption 100.0000		253,163	253,163	255,037	253,858		(695)		(695)		253,163			0	8,858	06/15/2022.	1
42771R AA 7	HERO FUNDING TRUST HERO_16-1R		05/12/2017.	Various		859,546	857,936	849,424	849,474		612		612		850,084		9,460	9,460	16,194	09/21/2042.	2AM
428040 CG 2	HERTZ CORPORATION THE		05/26/2017.	Various		759,738	820,000	820,000	820,000				0		820,000		(60,263)	(60,263)	50,732	01/15/2021.	4FE
43457# AA 2	WALGREEN CO LEASE PASS THROUGH		06/15/2017.	Redemption 100.0000		9,231	9,231	9,453	9,405		(174)		(174)		9,231			0	207	03/15/2030.	2
437084 JT 4	HOME EQUITY ASSET TRUST HEAT_0...		06/26/2017.	Paydown		516,094	516,094	511,902	517,184		(1,088)		(1,088)		516,094			0	3,524	07/25/2035.	1FM
437084 PQ 3	HOME EQUITY ASSET TRUST HEAT_0...		06/26/2017.	Paydown		246,886	246,886	244,765	247,287		(400)		(400)		246,886			0	1,349	01/25/2036.	1FM
437084 SV 9	HEAT_06-2		06/26/2017.	Paydown		167,349	167,349	139,736	154,524		12,827		12,827		167,349			0	771	05/25/2036.	1FM
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0...		06/26/2017.	Paydown		508,281	508,281	482,231	494,158		14,121		14,121		508,281			0	2,018	05/25/2037.	1FM
437303 AA 8	HOME PARTNERS OF AMERICA TRUST		06/15/2017.	Paydown		655,104	655,104	650,071	650,692		4,412		4,412		655,104			0	5,640	10/17/2033.	1FE
437609 BK 5	HSMS_98-2		06/01/2017.	Paydown		84,587	84,587	83,450	84,587				0		84,587			0	2,614	06/01/2028.	1FM
44043V AD 0	HORIZON PHARMA INC		03/29/2017.	Various		1,383,205	1,379,000	1,376,045	1,383,546		(341)		(341)		1,383,205			0	26,814	04/29/2021.	3FE
44043V AE 8	HORIZON PHARMA INC TL-B L+450		03/29/2017.	Tax Free Exchange		8,965,163	9,000,000	8,963,750	8,964,150		1,013		1,013		8,965,163			0	191,583	05/07/2021.	3FE
44416* AB 2	HUDSON TRANSMISSION PARTNERS L HUDSON TR		05/31/2017.	Redemption 100.0000		36,535	36,535	36,535	36,535				0		36,535			0	807	05/31/2033.	2FE
444454 AC 6	HUGHES SATELLITE SYSTEMS CORP		05/11/2017.	Tax Free Exchange		2,127,000	2,127,000	2,127,000	2,127,000				0		2,127,000			0	88,093	08/01/2026.	3FE
444454 AE 2	HUGHES SATELLITE SYSTEMS CORP		05/11/2017.	Tax Free Exchange		2,127,000	2,127,000	2,127,000	2,127,000				0		2,127,000			0	111,165	08/01/2026.	4FE
44701P BA 1	HUNTSMAN INTERNATIONAL LLC HUNTSMAN INTE		06/30/2017.	Redemption 100.0000		2,488	2,488	2,475	2,476		12		12		2,488			0	45	04/01/2023.	3FE
44919* AC 2	I-595 EXPRESS LLC		06/30/2017.	Redemption 100.0000		301,012	301,012	301,012	301,012				0		301,012			0	4,982	12/31/2031.	1FE
449670 EP 9	IMCH_98-3		06/01/2017.	Paydown		5,955	5,955	6,241	5,932		24		24		5,955			0	144	08/01/2029.	1FM
44987C AG 3	ING BANK NV	D	05/12/2017.	Various		2,027,460	2,000,000	1,998,600	1,998,966		102		102		1,999,068		28,392	28,392	40,500	08/17/2020.	1FE
45255R AX 5	IMPAC SECURED ASSETS CORP IMSA		06/26/2017.	Paydown		502,411	557,487	469,912	468,584		33,828		33,828		502,411			0	2,488	11/25/2036.	1FM
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI		06/01/2017.	Paydown		62,447	77,084	53,752	54,092		8,357		8,357		62,447			0	1,921	02/01/2036.	1FM
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI		06/01/2017.	Paydown		212,585	232,711	168,453	166,488		46,098		46,098		212,585			0	5,157	10/01/2035.	1FM
45670L AA 5	IMSC_07-HOA1		06/26/2017.	Paydown		295,474	295,474	230,991	231,256		64,218		64,218		295,474			0	1,231	07/25/2047.	1FM
46124M AB 1	INVENTIV HEALTH INC TL L+375 09		06/30/2017.	Redemption 100.0000		10,000	10,000	9,985	4,976		15		15		10,000			0	202	09/28/2023.	4FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
463556 AD 2	IROQUOIS GAS TRANSMISSION SYST...	..	04/30/2017.	Redemption 100.0000		32,353	32,353	32,957	32,809		(456)		(456)		32,353			0	987	10/31/2027.	2FE
46611D AA 3	JBS INVESTMENTS GMBH	D	06/16/2017.	J.P. MORGAN SEC INC.		850,500	900,000	871,875	876,274		2,519		2,519		878,794		(28,294)	(28,294)	45,144	10/28/2020.	3FE
46611D AB 1	JBS INVESTMENTS GMBH	D	05/31/2017.	Various		3,393,125	3,750,000	3,763,125	3,760,445		(721)		(721)		3,759,724		(366,599)	(366,599)	181,149	04/03/2024.	3FE
466247 P6 4	JP MORGAN MORTGAGE TRUST JPMMT	..	06/01/2017.	Paydown		120,630	120,630	113,750	119,094		1,536		1,536		120,630			0	2,807	04/01/2036.	1FM
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT	..	06/01/2017.	Paydown		221,915	221,915	197,463	197,838		24,075		24,075		221,915			0	5,554	09/01/2035.	1FM
46625M KN 8	JP MORGAN CHASE COMMERCIAL MOR	..	06/01/2017.	Paydown		180,760	180,760	181,571	180,760				0		180,760			0	4,772	05/01/2034.	1FM
46625M UB 3	JP MORGAN CHASE COMMERCIAL MOR	..	04/01/2017.	Paydown		25,251	25,251	25,378	25,211		41		41		25,251			0	445	01/01/2037.	1FM
46626A AA 2	JP MORGAN H&Q	..	06/15/2017.	Redemption 100.0000		1,390,628	1,390,628	1,377,430	1,389,678		947		947		1,390,628			0	41,170	09/15/2017.	1
46628Y AX 8	JPMMT_06-S2	..	06/01/2017.	Paydown		237,691	303,925	238,287	239,094		(1,404)		(1,404)		237,691			0	8,623	07/01/2036.	1FM
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION	..	06/01/2017.	Paydown		354,958	354,958	240,344	240,179		114,780		114,780		354,958			0	4,200	08/01/2036.	1FM
46629H AA 4	JP MORGAN MORTGAGE ACQUISITION	..	06/26/2017.	Paydown		251,335	251,335	244,580	246,415		4,920		4,920		251,335			0	981	07/25/2036.	1FM
46629Q AC 0	JP MORGAN MORTGAGE ACQUISITION	..	06/01/2017.	Paydown		29,692	29,692	22,740	22,864		6,828		6,828		29,692			0	498	01/01/2025.	1FM
46629S AE 2	JP MORGANMORTGAGE TRUST JPMMT_	..	06/01/2017.	Paydown		124,496	179,414	122,520	122,966		1,530		1,530		124,496			0	4,111	01/01/2037.	1FM
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION	..	06/01/2017.	Paydown		180,560	180,560	120,147	120,866		59,693		59,693		180,560			0	2,972	01/01/2037.	1FM
46630W AJ 9	JP MORGAN MORTGAGE TRUST JPMMT	..	06/01/2017.	Paydown		200,834	215,704	160,533	162,058		38,777		38,777		200,834			0	5,730	06/01/2037.	1FM
46637J AC 6	JP MORGAN REREMIC JPMRR_12-2	..	06/01/2017.	Paydown		368,814	368,814	372,023	371,823		(3,010)		(3,010)		368,814			0	4,847	03/01/2037.	1FM
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1	..	06/01/2017.	Paydown		274,543	274,543	282,155	281,309		(6,765)		(6,765)		274,543			0	5,684	03/01/2036.	1FM
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1	..	06/01/2017.	Paydown		235,001	235,001	242,933	241,459		(6,458)		(6,458)		235,001			0	4,863	03/01/2036.	1FM
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1	..	06/01/2017.	Paydown		424,669	424,669	410,867	413,144		11,523		11,523		424,669			0	5,342	04/01/2035.	1FM
46641T BG 8	JP MORGAN REREMIC JPMRR_14-1	..	06/01/2017.	Paydown		879,440	879,440	863,952	865,215		14,225		14,225		879,440			0	10,460	06/01/2035.	1FM
46641T BM 5	JP MORGAN REREMIC JPMRR_14-1	..	06/01/2017.	Paydown		240,957	240,957	242,163	241,995		(1,036)		(1,036)		240,957			0	3,297	08/01/2036.	1FM
46642V AJ 7	JP MORGAN REREMIC JPMRR_14-5	..	06/01/2017.	Paydown		309,968	309,968	296,021	297,522		12,447		12,447		309,968			0	3,636	09/01/2036.	1FM
46642V AN 8	JP MORGAN REMERIC JPMRR_14-5	..	06/26/2017.	Paydown		520,743	520,743	509,351	521,318		(577)		(577)		520,743			0	3,081	01/26/2036.	1FM
46644B AD 2	JPMORGAN REREMIC JPMRR_15-1	..	06/26/2017.	Paydown		859,230	859,230	858,156	859,230				0		859,230			0	8,163	07/25/2036.	1FE
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1	..	06/25/2017.	Paydown		345,405	345,405	337,849	343,267		2,138		2,138		345,405			0	2,185	07/25/2036.	1FE
48121@ AA 9	JRD HOLDINGS LLC	..	04/30/2017.	Redemption 100.0000		928,571	928,571	948,899	947,387		(18,816)		(18,816)		928,571			0	18,757	04/30/2022.	2FE
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH	..	06/15/2017.	Redemption 100.0000		14,146	14,146	15,033	14,862		(716)		(716)		14,146			0	348	10/15/2031.	2
48274@ AA 4	KWIK TRIP INC	..	05/24/2017.	Redemption 100.0000		44,905	44,905	44,905	44,905				0		44,905			0	876	02/24/2035.	2
49917# AB 1	KNOLLWOOD COTTAGE HILL DEVELOP	..	06/15/2017.	Redemption 100.0000		44,614	44,614	51,802	48,732		(4,117)		(4,117)		44,614			0	1,385	06/15/2026.	2
500630 BW 7	KOREA DEVELOPMENT BANK	D	05/22/2017.	UBS SECURITIES LLC		3,012,000	3,000,000	3,132,660	3,017,541		(10,797)		(10,797)		3,006,743		5,257	5,257	79,625	08/22/2017.	1FE
501044 CR 0	KROGER CO THE	..	06/12/2017.	BANK OF AMERICA N.A.		3,224,910	3,000,000	2,628,299	2,640,341		2,852		2,852		2,643,193		581,717	581,717	100,000	04/15/2042.	2FE
50152# AC 1	KT REAL ESTATE HOLDINGS LLC	..	05/24/2017.	Redemption 100.0000		115,442	115,442	115,442	115,442				0		115,442			0	2,066	05/24/2035.	2
50152# AF 4	KWIK TRIP INC	..	05/24/2017.	Redemption 100.0000		52,253	52,253	52,253	52,253				0		52,253			0	761	11/24/2036.	2Z
501773 CZ 6	LB COMMERCIAL CONDUIT MORTGAGE	..	06/01/2017.	Paydown		159,051	159,051	109,000	157,586		1,466		1,466		159,051			0	4,252	06/01/2031.	1FM
50219J AA 8	LSTAR Securities Inv Trust	..	05/23/2017.	Various		11,557,019	11,557,019	11,392,983	9,918,933		28,974		28,974		11,557,019			0	147,644	10/01/2020.	1FE
50219P AA 4	LSTAR SECURITIES INVESTMENT TR	..	05/23/2017.	Various		3,581,300	3,581,300	3,491,934	3,499,309		81,991		81,991		3,581,300			0	48,000	01/01/2021.	1FE
50512# AA 0	LA STADIUM FINANCE CO LLC	..	04/13/2017.	Redemption 100.0000		9,390,938	9,390,938	9,390,938	9,390,938				0		9,390,938			0	89,579	12/12/2018.	2FE
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU	..	06/26/2017.	Paydown		1,357,235	1,357,235	1,331,360	1,355,198		2,037		2,037		1,357,235			0	8,520	07/25/2034.	1FM

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
521615 AA 2	LEA POWER PARTNERS LLC Lea Power Partner	..	06/15/2017.	Redemption 100.0000		87,395	87,395	87,395	87,395				0		87,395			0	2,882	06/15/2033.	3FE
52467@ AU 9	TRINITY NEPONSET LLC	..	06/01/2017.	Redemption 100.0000		37,350	37,350	37,645	37,533		(182)		(182)		37,350			0	993	03/01/2029.	3
525170 BD 7	LEHMAN MANUFACTURED HOUSING AS	..	06/15/2017.	Paydown		55,589	56,292	56,443	56,410		(821)		(821)		55,589			0	1,556	07/15/2028.	5AM
525170 BD 7	LEHMAN MANUFACTURED HOUSING AS	..	05/15/2017.	Paydown		26,607	26,914	26,987	26,971		(364)		(364)		26,607			0	734	07/15/2028.	6AM
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS	..	04/15/2017.	Paydown			4,399	4,206	4,205		(4,204)		(4,204)					0	103	07/15/2028.	3AM
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS	..	06/15/2017.	Paydown			6,604	6,314	6,312		(6,312)		(6,312)					0	213	07/15/2028.	5AM
52518R CC 8	LSSC_05-1	..	06/26/2017.	Paydown		263,133	263,133	238,555	240,497		22,637		22,637		263,133			0	1,374	09/26/2045.	1FM
525221 HD 2	LEHMAN XS TRUST LXS_06-2N	..	06/01/2017.	Paydown		751,217	873,012	638,935	672,499		78,717		78,717		751,217			0	5,830	02/01/2036.	1FM
525226 AN 6	LEHMAN XS TRUST LXS_06-12N	..	06/26/2017.	Paydown		713,019	773,368	610,871	625,312		87,707		87,707		713,019			0	3,269	08/25/2046.	1FM
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2	..	06/26/2017.	Paydown		731,397	731,168	569,854	591,982		139,415		139,415		731,397			0	2,983	06/25/2046.	1FM
52522D AQ 4	LEHMAN XS TRUST	..	06/26/2017.	Paydown		1,406,507	1,546,042	1,231,036	1,258,442		148,065		148,065		1,406,507			0	6,539	11/25/2046.	1FM
52523K BH 6	LEHMAN XS TRUST LXS_06-17	..	06/25/2017.	Paydown		447,141	577,458	425,196	442,802		4,338		4,338		447,141			0	2,542	08/25/2046.	1FM
52523L AD 4	LEHMAN XS TRUST LXS_06-13	..	06/26/2017.	Paydown		473,347	674,122	493,073	515,335		(41,988)		(41,988)		473,347			0	2,902	09/25/2036.	1FM
525248 AE 0	LXS_07-5H	..	06/01/2017.	Paydown		181,675	391,841	239,337	240,235		(58,559)		(58,559)		181,675			0	8,334	05/01/2037.	1FM
52524G AA 0	LEHMAN XS TRUST LXS_07-7N	..	06/26/2017.	Paydown		505,358	568,062	449,039	446,382		58,976		58,976		505,358			0	2,704	06/25/2047.	1FM
52524V AD 1	LEHMAN XS TRUST LXS_07-15N	..	06/26/2017.	Paydown		1,118,219	1,118,219	932,315	932,315		185,903		185,903		1,118,219			0	5,237	08/25/2037.	1FM
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N	..	06/26/2017.	Paydown		1,880,809	2,719,174	1,933,129	1,924,170		(43,360)		(43,360)		1,880,809			0	18,617	08/26/2047.	1FM
52525B AD 4	LEHMAN XS TRUST LXS_07-16N	..	06/26/2017.	Paydown		1,088,636	1,088,636	941,670	978,559		110,078		110,078		1,088,636			0	8,414	09/25/2047.	1FM
53219L AP 4	LIFEPOINT HOSPITALS INC	..	06/06/2017.	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	64,201	05/01/2024.	3FE
53271H AB 9	LIMETREE BAY TERMINALS LLC TL L+500	..	06/30/2017.	Redemption 100.0000		5,000	5,000	4,950			50		50		5,000			0	96	02/10/2024.	3FE
535919 A* 5	LIONS GATE ENTERTAINMENT CORP TL-B L+300	..	06/30/2017.	Redemption 100.0000		1,700,000	1,700,000	1,691,500	1,691,527		8,473		8,473		1,700,000			0	28,704	10/12/2023.	3FE
53803H AK 6	LIVE NATION ENTERTAINMENT INC TL-B L+250	..	06/27/2017.	Various		1,353,192	1,347,716	1,340,977	1,341,018		1,646		1,646		1,342,664		10,528	10,528	22,879	10/27/2023.	3FE
53944V AK 5	LLOYDS BANK PLC	D	05/12/2017.	LLOYDS SECURITIES		2,033,120	2,000,000	1,998,880	1,999,173		82		82		1,999,254		33,866	33,866	40,500	08/17/2020.	1FE
54226G AB 5	LONE STAR FUNDS	..	06/16/2017.	Various		1,221,122	1,221,122	1,221,122	1,221,122				0		1,221,122			0	5,023	08/05/2017.	1Z
54230N AC 2	LOAN STAR PORTFOLIO TRUST LSPT	..	05/15/2017.	Paydown		812,337	812,337	821,235	820,828		(8,491)		(8,491)		812,337			0	7,686	09/15/2028.	1FM
542514 HT 4	LONG BEACH MORTGAGE LOAN TRUST	..	06/26/2017.	Paydown		403,754	403,754	372,385	378,962		24,792		24,792		403,754			0	2,862	10/25/2034.	1FM
54251P AA 5	LONG BEACH MORTGAGE LOAN TRUST	..	06/25/2017.	Paydown		1,829,423	1,829,423	1,377,394	1,394,255		435,168		435,168		1,829,423			0	7,259	06/25/2036.	1FM
54910K AA 9	LSTAR SECURITIES INVESTMENT TR	..	05/23/2017.	Various		2,308,206	2,308,206	2,287,810	1,461,584		14,146		14,146		2,308,206			0	29,218	07/01/2020.	1FE
54910L AA 7	LSTAR SECURITIES INVESTMENT TR	..	05/23/2017.	Various		660,697	660,697	660,491			207		207		660,697			0	5,392	08/01/2020.	1FE
54911B AA 8	LSTAR SECURITIES INVESTMENT TR	..	04/30/2017.	Various									0					0	511		1FE
54911B AA 8	LSTAR SECURITIES INVESTMENT TR	..	05/23/2017.	Various		6,050,367	6,050,367	5,945,618	5,955,672		94,695		94,695		6,050,367			0	79,969	11/02/2020.	1FE
55274Q AN 5	MASTR ASSET SECURITIZATION TRU	..	06/01/2017.	Paydown		96,918	125,709	114,854	115,109		(18,190)		(18,190)		96,918			0	2,857	06/01/2036.	1FM
55279Y AB 9	MCA FUND HOLDING MCA14-1	..	05/15/2017.	Paydown		529,542	529,542	529,542	529,542				0		529,542			0	11,234	08/15/2024.	2AM
55296@ AB 1	MGE POWER ELM ROAD LLC	..	06/25/2017.	Redemption 100.0000		208,332	208,332	229,392	228,921		(20,589)		(20,589)		208,332			0	4,115	02/25/2041.	1
55303K AC 7	MGM RESORTS INTERNATIONAL	..	05/01/2017.	Various		8,874,864	8,852,733	8,830,601	8,812,175		(16,875)		(16,875)		8,795,300		79,564	79,564	96,120	04/07/2023.	3FE
55314N AF 1	MKS INSTRUMENTS INC. 04/29/23.	..	04/30/2017.	Various		755,126	744,884	746,274	746,206		452		452		746,659		8,468	8,468	10,445	04/29/2023.	3FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55328H AE 1	MULTIPLAN INC	..	06/12/2017.	Various		914,004	912,104	907,543	907,685		(6,524)		(6,524)		901,162		12,842	12,842	20,515	05/25/2024.	4FE
564759 K# 4	TRUS	..	06/15/2017.	Redemption 100.0000		458,916	458,916	502,923	470,819		(11,904)		(11,904)		458,916			0	13,683	01/15/2020.	2
571748 AS 1	MARSH&MCLENNAN COMPANIES INC 2.3% 4/1/20	..	04/01/2017.	Maturity		26,500,000	26,500,000	26,470,270	26,498,447		1,553		1,553		26,500,000			0	304,750	04/01/2017.	1FE
571903 AG 8	MARRIOTT INTERNATIONAL INC	..	06/15/2017.	Maturity		3,000,000	3,000,000	3,530,790	3,051,019		(51,019)		(51,019)		3,000,000			0	95,625	06/15/2017.	2FE
57643L CJ 3	MAST_04-OPT1	..	06/25/2017.	Paydown		21,546	21,546	17,205	18,448		3,098		3,098		21,546			0	245	02/25/2034.	1FM
57643L EW 2	MAST_04-OPT2	..	06/26/2017.	Paydown		104,266	104,266	104,266	104,266				0		104,266			0	699	09/25/2034.	1FM
57643L EZ 5	MAST_04-OPT2	..	06/26/2017.	Paydown		18,554	18,554	10,323	10,443		8,111		8,111		18,554			0	175	09/25/2034.	1FM
57643L LA 2	MASTR ASSET BACKED SECURITIES	..	05/01/2017.	Paydown		602,443	602,443	651,489	610,595		(8,151)		(8,151)		602,443			0	10,690	11/01/2035.	1FM
58515U AP 4	MEG ENERGY CORP TL L+350 12/31/	A	06/30/2017.	Redemption 100.0000		10,000	10,000	10,015			(15)		(15)		10,000			0	17	12/31/2023.	3FE
586054 AC 2	MEMORIAL SLOAN-KETTERING CANCE.	..	04/28/2017.	BANK OF AMERICA N.A.		6,056,940	6,000,000	5,787,930	5,790,969		715		715		5,791,683		265,257	265,257	211,400	07/01/2055.	1FE
589497 AA 4	MEREY SWEENY L P	..	05/12/2017.	DIRECT		11,150,600	10,151,173	10,862,618	10,298,901		(30,149)		(30,149)		10,268,753		881,847	881,847	359,352	12/18/2019.	1FE
59020U AB 1	MERRILL LYNCH MORTGAGE INVESTO.	..	06/01/2017.	Paydown		110,683	110,683	111,790	111,790		(1,106)		(1,106)		110,683			0	1,512	02/01/2034.	1FM
59073@ AA 4	MESQUITE POWER LLC	..	06/30/2017.	Redemption 100.0000		42,952	42,952	42,952	42,952				0		42,952			0	996	12/31/2039.	2FE
592838 AA 4	MEXICO GENERADORA DE ENERGIA S 5.5% 12/6	C	06/06/2017.	Redemption 100.0000		214,800	214,800	214,621	214,637		163		163		214,800			0	5,907	12/06/2032.	2FE
59318* AA 1	MGM RESORTS INTERNATIONAL	..	04/30/2017.	Various									0					0	3		3FE
594088 AM 8	MICHAELS STORES INC MICHAELS STORES INC	..	06/20/2017.	Various		2,002,743	2,002,743	1,999,477	993,649		464		464		1,999,821		2,922	2,922	24,624	01/28/2023.	3FE
60040# AA 0	MILLENNIUM PIPELINE CO LLC	..	06/30/2017.	Redemption 100.0000		117,951	117,951	117,951	117,951				0		117,951			0	3,143	06/30/2027.	2FE
60688B AD 0	MERRILL LYNCH COUNTRYWIDE COMM	..	06/01/2017.	Paydown		9,148,638	9,148,638	9,648,069	9,212,766		(64,127)		(64,127)		9,148,638			0	224,030	08/01/2049.	1FM
608330 AP 1	MOHEGAN TRIBAL GAMING AUTHORIT TL-A L+42	..	06/30/2017.	Redemption 100.0000		93,750	93,750	93,281	93,308		442		442		93,750			0	2,137	09/30/2021.	4FE
608330 AQ 9	MOHEGAN TRIBAL GAMING AUTHORIT TL-B L+45	..	06/30/2017.	Redemption 100.0000		5,000	5,000	4,972	4,972		28		28		5,000			0	123	09/23/2023.	4FE
60945L AS 4	MONITRON INTL MONITRON INTL	..	06/30/2017.	Redemption 100.0000		7,157	7,157	7,050	7,051		106		106		7,157			0	183	09/30/2022.	4FE
61744C RD 0	MORGAN STANLEY ABS CAPITAL I M	..	06/26/2017.	Paydown		148,507	148,507	147,719	148,570		(63)		(63)		148,507			0	1,020	04/25/2035.	1FM
61745M P4 9	MORGAN STANLEY CAPITAL I MSC_0	..	06/01/2017.	Paydown		1,347,811	1,347,811	1,354,800	1,347,811				0		1,347,811			0	71,956	06/01/2040.	1FM
61745M QB 2	MSC_03-IQ4	..	06/01/2017.	Paydown		798,374	798,374	672,258	795,801		2,575		2,575		798,374			0	18,614	05/01/2040.	1FM
61745M QH 9	MSC_03-IQ4	..	04/01/2017.	Paydown			(186,423)						0					0		05/01/2040.	1FM
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T	..	06/26/2017.	Paydown		221,046	221,046	105,123	106,287		114,759		114,759		221,046			0	923	08/25/2036.	1FM
61754J AF 5	MORGAN STANLEY CAPITAL I MSC_0 MSC 2007-	..	05/01/2017.	Paydown		2,823,419	2,823,419	3,275,939	2,839,500		(16,080)		(16,080)		2,823,419			0	57,661	06/01/2042.	1FM
61756U AE 1	MORGAN STANELY CAPITAL I MSC_0	..	06/01/2017.	Paydown		9,089,915	9,089,915	10,461,125	9,215,182		(125,267)		(125,267)		9,089,915			0	202,699	12/01/2049.	1FM
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M	..	06/26/2017.	Paydown		74,811	74,811	56,813	57,158		17,653		17,653		74,811			0	766	10/26/2034.	1FM
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M	..	06/26/2017.	Paydown		788,028	788,028	752,814	757,847		30,182		30,182		788,028			0	4,092	11/25/2046.	1FM
61765N AA 4	MSRR 201-R5 1A	..	06/26/2017.	Paydown		1,444,369	1,444,369	1,368,793	1,392,207		52,162		52,162		1,444,369			0	6,208	10/26/2046.	1FM
61910M AC 6	MORTGAGE FUND IVC TRUST	..	06/28/2017.	Paydown		5,305,138	5,305,138	5,305,138	5,305,138				0		5,305,138			0	74,755	10/28/2031.	1FM
61911M AC 5	BAYVIEW OPPORTUNITY MASTER FUN	..	06/28/2017.	Paydown		8,068,352	8,068,352	7,991,953	8,005,381		62,972		62,972		8,068,352			0	93,224	09/28/2030.	1FM
62405C AA 2	MOUNTAIN HAWK CLO LTD 2014-3A	D	04/18/2017.	Paydown		3,000,000	3,000,000	2,983,800	3,024,619		(24,619)		(24,619)		3,000,000			0	37,187	04/18/2025.	1FE
62405C AC 8	MOUNTAIN HAWK CLO LTD 2014-3A	D	04/18/2017.	Paydown		3,000,000	3,000,000	2,980,800	3,034,248		(34,248)		(34,248)		3,000,000			0	46,287	04/18/2025.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
62906@ AA 1	NEF AFFORDABLE HOUSING INVESTM.		04/28/2017.	Redemption 100.0000		450,000	450,000	450,000	450,000				0		450,000			0		10/29/2021.	1
62906@ AB 9	NEF AFFORDABLE HOUSING INVESTM.		04/28/2017.	Redemption 100.0000		843,000	843,000	902,602	897,588		(54,588)		(54,588)		843,000			0		10/29/2021.	1
62906@ AC 7	NEF AFFORDABLE HOUSING INVESTM.		04/28/2017.	Redemption 100.0000		1,260,000	1,260,000	1,324,686	1,319,412		(59,412)		(59,412)		1,260,000			0		10/29/2021.	1
62907# AA 8	NEF AFFORDABLE HOUSING INVESTM.		04/28/2017.	Redemption 100.0000		200,000	200,000	200,000	200,000				0		200,000			0		04/30/2021.	1
62907# AC 4	NEF AFFORDABLE HOUSING INVESTM.		04/28/2017.	Redemption 100.0000		480,000	480,000	480,000	480,000				0		480,000			0		04/30/2021.	1
62907# AD 2	NEF AFFORDABLE HOUSING INVESTM.		04/28/2017.	Redemption 100.0000		861,250	861,250	941,470	934,715		(73,465)		(73,465)		861,250			0		10/29/2021.	1
62927# AD 8	NFL VENTURES LP		04/15/2017.	Redemption 100.0000		338,498	338,498	338,498	338,498				0		338,498			0	4,790	03/31/2024.	1FE
62927# AE 6	NFL VENTURES LP		04/15/2017.	Redemption 100.0000		59,772	59,772	59,772	59,772				0		59,772			0	1,016	04/15/2030.	1FE
62927# AF 3	NFL VENTURES LP		04/15/2017.	Redemption 100.0000		28,728	28,728	28,728	28,728				0		28,728			0	500	04/15/2031.	1FE
62927# AK 2	NFL VENTURES LP		04/15/2017.	Redemption 100.0000		318,810	318,810	318,810	318,810				0		318,810			0	3,917	04/15/2031.	1FE
629377 CB 6	NRG ENERGY INC		04/18/2017.	Tax Free Exchange		4,439,303	4,458,000	4,438,535	4,438,907		396		396		4,439,303			0	210,021	01/15/2027.	4FE
62940Q AA 3	NSG HOLDINGS		06/15/2017.	Redemption 100.0000		29,394	29,394	26,454	27,504		1,890		1,890		29,394			0	1,139	12/15/2025.	2AM
62943W AC 3	NRG YIELD OPERATING LLC		06/29/2017.	Tax Free Exchange		500,000	500,000	500,000	500,000				0		500,000			0	21,597	09/15/2026.	3FE
63108@ AA 5	NASCAR HOLDINGS INC		04/30/2017.	Redemption 100.0000		3,142,858	3,142,858	3,142,858	3,142,858				0		3,142,858			0	74,328	04/30/2020.	2
634990 AH 8	NEF AFFORDABLE HOUSING INVESTM.		04/28/2017.	Redemption 100.0000		315,000	315,000	315,000	315,000				0		315,000			0		10/31/2019.	1
63615# AE 1	NFL PROPERTIES LLC		04/15/2017.	Redemption 100.0000		153,846	153,846	153,846	153,846				0		153,846			0	2,094	03/31/2024.	1FE
63860# AA 1	POTOMAC ELECTRIC POWER COMPANY		06/21/2017.	Redemption 100.0000		1,272,050	1,272,050	1,347,087	1,287,372		(15,322)		(15,322)		1,272,050			0	56,479	12/21/2019.	2
638612 AK 7	NATIONWIDE FINANCIAL SERVICES		04/18/2017.	ROBERT W. BAIRD & CO		4,395,200	4,000,000	4,402,360	4,255,352		(16,952)		(16,952)		4,238,400		156,800	156,800	123,028	03/25/2021.	2FE
63861H AL 2	NSMLT_13-A		06/01/2017.	Paydown		243,138	243,138	259,696	259,426		(16,289)		(16,289)		243,138			0	5,697	12/01/2052.	1FM
64010* AA 2	NEF AFFORDABLE HOUSING INVESTM.		04/30/2017.	Redemption 100.0000		1,740,000	1,740,000	1,740,000	1,740,000				0		1,740,000			0	54,073	10/30/2021.	1
64129J AE 0	NEUB_13-14A		04/28/2017.	Paydown		16,000,000	16,000,000	16,000,000	16,000,000				0		16,000,000			0	211,302	04/28/2025.	1FE
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA		06/01/2017.	Paydown		179,879	179,879	112,303	113,623		66,256		66,256		179,879			0	2,403	07/01/2036.	1FM
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T.		06/26/2017.	Paydown		64,045	64,045	59,786	60,190		3,856		3,856		64,045			0	498	10/25/2033.	1FM
64352V NJ 6	NEW CENTURY HOME EQUITY LOAN T.		06/26/2017.	Paydown		726,354	726,354	650,795	684,616		41,738		41,738		726,354			0	3,542	10/25/2035.	1FM
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH.		06/25/2017.	Paydown		222,714	226,005	158,557	161,476		61,237		61,237		222,714			0	911	02/25/2037.	1FM
65540R AY 6	NMRR_14-7R		06/26/2017.	Paydown		1,179,848	1,179,848	1,097,258	1,147,996		31,851		31,851		1,179,848			0	4,803	12/25/2035.	1FE
65540U BJ 1	NOMURA RESECURITIZATION TRUST		06/26/2017.	Paydown		365,498	365,498	358,303	356,111		9,388		9,388		365,498			0	2,013	08/25/2047.	1FE
65540X AY 3	NOMURA RESECURITIZATION TRUST		06/26/2017.	Paydown		142,904	142,904	133,526	133,409		9,494		9,494		142,904			0	732	07/26/2037.	1AM
65557C AR 4	NORDEA BANK AB	D	05/12/2017.	Various		2,016,060	2,000,000	1,995,240	1,996,414		346		346		1,996,760		19,300	19,300	33,333	09/17/2020.	1FE
667294 BE 1	NORTHWEST AIRLINES PASS THROUG		05/01/2017.	Redemption 100.0000		154,916	154,916	154,916	154,915		1		1		154,916			0	5,443	11/01/2019.	1FE
667748 AP 2	NORTHWEST PIPELINE LLC NORTHWEST PIPELIN		04/15/2017.	Maturity		3,600,000	3,600,000	3,668,678	3,601,265		(1,265)		(1,265)		3,600,000			0	107,100	04/15/2017.	2FE
667869 AA 9	NORTHWEST CONNECT GROUP		04/30/2017.	Redemption 100.0000		94,328	94,328	122,116	96,988		(1,022)		(1,022)	24,842	94,328	(26,480)		(26,480)	2,806	04/30/2041.	3AM
66977W AR 0	NOVA CHEMICALS CORP 5.250% 06/01/27	A	05/25/2017.	JP MORGAN SECURITIES LTD LDN		1,308,125	1,300,000	1,300,000					0		1,300,000		8,125	8,125		06/01/2027.	3FE
66987X GG 4	NFHE_05-1		06/25/2017.	Paydown		501,872	501,872	499,363	502,059		(186)		(186)		501,872			0	3,384	06/25/2035.	1FM
66987X GW 9	NOVASTAR NHEL_05-3		06/26/2017.	Paydown		126,130	126,130	123,785	125,579		551		551		126,130			0	828	01/25/2036.	1FM
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL.		06/25/2017.	Paydown		548,224	548,224	418,995	425,326		122,898		122,898		548,224			0	2,488	06/25/2036.	1FM
67054K A* 0	NUMERICABLE GROUP SA		04/18/2017.	Redemption 100.0000		1,985,000	1,985,000	1,965,150	1,967,072		17,928		17,928		1,985,000			0	48,516	01/08/2024.	4FE
67059T AB 1	NUSTAR LOGISTICS LP		04/20/2017.	Various		6,584,938	6,500,000	6,589,531	6,536,638		(2,896)		(2,896)		6,533,742		51,196	51,196	202,800	09/01/2020.	3FE
67590A AA 0	OCTAGON INVESTMENT PARTNERS XI.	D	05/25/2017.	Paydown		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	102,096	01/15/2024.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
67590A AD 4	OCTAGON INVESTMENT PARTNERS XI.	D	05/25/2017.	Redemption 100.0000		18,000,000	18,000,000	17,710,200	18,130,489		(130,489)		(130,489)		18,000,000			0	328,533	01/15/2024.	1FE
67590E AA 2	OCT15_13-1A	D	04/19/2017.	Paydown		1,264,158	1,264,158	1,262,046	1,276,899		(12,741)		(12,741)		1,264,158			0	14,319	01/19/2025.	1FE
67590N AA 2	OCTAGON INVESTMENT PARTNERS XX	C	05/12/2017.	Paydown		11,000,000	11,000,000	10,990,900	11,090,163		(90,163)		(90,163)		11,000,000			0	131,638	08/12/2026.	1FE
67590N AC 8	OCTAGON INVESTMENT PARTNERS XX	C	05/12/2017.	Paydown		1,000,000	1,000,000	996,900	1,013,664		(13,664)		(13,664)		1,000,000			0	15,000	08/12/2026.	1FE
67590N AE 4	OCTAGON INVESTMENT PARTNERS XX	C	05/12/2017.	Paydown		500,000	500,000	490,550	501,553		(1,553)		(1,553)		500,000			0	9,365	08/12/2026.	1FE
677071 AF 9	OHANA MILITARY CMNTYS LLC HAWA..		04/01/2017.	Redemption 100.0000		225,813	225,813	225,813	225,813				0		225,813			0	6,407	10/01/2026.	1FE
677071 AM 4	OHANA MILITARY CMNTYS LLC HAWA..		04/01/2017.	Redemption 100.0000		226,531	226,531	226,531	226,531				0		226,531			0	6,187	10/01/2026.	1FE
68214F AF 2	OMNOVA SOLUTIONS INC. TL-B L+425..		05/31/2017.	Redemption 100.0000		10,000	10,000	9,900	9,901		99		99		10,000			0	221	08/17/2023.	4FE
68218E AD 6	ON SEMICONDUCTOR CORP ON SEMICONDUCTOR C		03/31/2017.	Various		4,508,889	4,538,769	4,500,170	4,502,573		6,317		6,317		4,508,889			0	46,192	03/31/2023.	3FE
68389F FT 6	OPTION ONE MORTGAGE LOAN TRUST		06/26/2017.	Paydown		108,148	108,148	108,148	108,148				0		108,148			0	784	11/25/2034.	1FM
684181 AA 8	Orange Cogen Co.		06/15/2017.	Redemption 100.0000		212,000	212,000	216,234	213,164		(1,164)		(1,164)		212,000			0	8,666	03/15/2022.	2FE
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON.		06/10/2017.	Paydown		46,493	46,493	46,490	46,493				0		46,493			0	662	03/10/2027.	1FE
687847 AC 7	OSCAR US FUNDING TRUST OSCAR_1.		06/15/2017.	Paydown		449,520	449,520	449,410	449,520				0		449,520			0	3,216	04/15/2019.	1FE
68784L AD 4	OSCAR US FUNDING TRUST OSCAR_1.		06/15/2017.	Paydown		3,200,000	3,200,000	3,199,381	3,199,381		619		619		3,200,000			0	24,754	12/15/2019.	1FE
69322H AE 8	PAE HOLDING CORP TL L+550 10/07		06/30/2017.	Redemption 100.0000		49,794	49,794	48,798	48,815		979		979		49,794			0	1,844	10/07/2022.	4FE
69353F AT 1	PQ CORP PQ CORP 11/04/22		06/30/2017.	Redemption 100.0000		4,975	4,975	4,965	4,965		10		10		4,975			0	121	11/04/2022.	4FE
69393@ AA 6	DIEBOLD INC.		05/09/2017.	Various		2,379,278	2,373,075	2,349,344	2,350,390		(8,912)		(8,912)		2,341,478		37,800	37,800	54,365	04/05/2023.	3FE
70583# AJ 3	PELICAN PRODUCTS INC.		06/30/2017.	Redemption 100.0000		4,893	4,893	4,887	4,887		6		6		4,893			0	75	04/08/2020.	5
706448 BE 6	PEMEX FIN LTD	D	05/15/2017.	Redemption 100.0000		453,125	453,125	503,535	468,153		(15,028)		(15,028)		453,125			0	24,038	08/15/2017.	1FE
70757D AU 3	PENN NTL GAMING INC TL-B L+250		06/30/2017.	Redemption 100.0000		5,000	5,000	4,976			26		26		5,000			0	58	01/27/2024.	3FE
71337H AB 3	PEPPER RESIDENTIAL SECURITIES	C	06/12/2017.	Paydown		345,660	345,660	345,660	345,660				0		345,660			0	3,959	03/10/2058.	1FE
716768 AC 0	PETSMART INC. 5.875% 06/01/25		05/25/2017.	Various		1,008,000	1,000,000	1,000,000					0		1,000,000		8,000	8,000		06/01/2025.	5Z
71677H AG 0	PETSMART INC. PETSMART INC.		04/28/2017.	Redemption 100.0000		15,228	15,228	15,228					0		15,228			0	152	03/10/2022.	3FE
71839# AA 2	PHILLIES FUNDING LP		04/10/2017.	Redemption 100.0000		42,996	42,996	42,996	42,996				0		42,996			0	1,335	07/10/2030.	2AM
72908L AB 1	PLENARY PROPERTIES NDC GP		06/07/2017.	Redemption 100.0000		122,402	122,402	140,144	114,790		10,764		10,764	27,738	122,402	(30,896)		(30,896)	2,682	02/07/2040.	1AM
73316P EM 8	POPULAR ABS MORTGAGE PASS-THRO		06/26/2017.	Paydown		373,481	373,481	355,273	366,460		7,020		7,020		373,481			0	2,276	08/25/2035.	1FM
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO		06/01/2017.	Paydown		534,098	534,098	444,494	490,007		44,092		44,092		534,098			0	9,290	01/01/2036.	1FM
73763H AM 8	POTLATCH CORP.		06/01/2017.	Maturity		5,000,000	5,000,000	5,881,250	5,042,985		(42,985)		(42,985)		5,000,000			0	221,875	06/01/2017.	3FE
74112C AT 0	PRESTIGE BRANDS INC TL-B L+275		06/30/2017.	Redemption 100.0000		70,077	70,077	69,901			175		175		70,077			0	902	01/20/2024.	4FE
74153Q AH 5	PRIDE INTL INC.		06/27/2017.	Various		401,337							0				401,337	401,337		08/15/2020.	3FE
74731@ AV 1	QUAD/GRAPHICS INC.		04/24/2017.	Redemption 100.0000		500,000	500,000	477,980	498,179		1,821		1,821		500,000			0	17,275	04/24/2018.	3
74731@ BV 0	QUAD/GRAPHICS INC.		04/10/2017.	Redemption 100.0000		350,000	350,000	356,387	350,442		(442)		(442)		350,000			0	13,300	04/10/2018.	3
74731@ BW 8	QUAD/GRAPHICS INC.		04/10/2017.	Redemption 100.0000		1,000,000	1,000,000	958,987	991,033		8,967		8,967		1,000,000			0	39,050	04/10/2021.	3
74839X AF 6	QUIKRETE HOLDINGS INC TL L+325		06/13/2017.	Various		5,169,083	5,162,599	5,136,786	5,136,846		(4,964)		(4,964)		5,131,882		37,201	37,201	104,062	11/03/2023.	4FE
74919R AA 3	RAAC SERIES RAAC_06-RP3		06/25/2017.	Paydown		156,672	156,672	140,123	143,887		12,784		12,784		156,672			0	892	05/25/2036.	1FM
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC		06/26/2017.	Paydown		485,204	485,204	399,687	411,544		73,659		73,659		485,204			0	2,121	07/25/2037.	1FM
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL		06/01/2017.	Paydown		335,630	485,710	332,336	334,936		696		696		335,630			0	11,738	12/01/2036.	1FM
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL		06/25/2017.	Paydown		255,759	360,129	206,502	207,482		48,277		48,277		255,759			0	2,023	12/25/2036.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S..	..	06/01/2017.	Paydown		1,091	1,091	1,089	1,088		3		3		1,091			0	25	10/01/2021.	2FM
74958E AC 0	RESIDENTIAL ASSET SECURITIES C RFMSI 200	..	06/01/2017.	Paydown		56,594	64,104	63,908	63,906		(7,311)		(7,311)		56,594			0	1,581	12/01/2036.	3FM
74966U AN 0	RPI FINANCE TRUST TL-B L+250	..	04/17/2017.	Various		9,914,002	9,950,000	9,900,250	9,906,837		7,165		7,165		9,914,002			0	105,119	10/14/2022.	2FE
75008Q AF 3	INCEPTION MERGER SUB INC 11/03/	..	06/21/2017.	Various		4,994,772	4,987,500	4,962,610	4,962,634		(4,962,634)		(4,962,634)				4,994,772	4,994,772	115,847	11/03/2023.	3FE
751150 AA 1	RESIDENTIAL ACCREDIT LOANS INC	..	06/01/2017.	Paydown		287,969	317,720	232,176	232,210		55,760		55,760		287,969			0	1,851	09/01/2046.	1FM
751150 AD 5	RESIDENTIAL ACCREDIT LOANS INC	..	06/01/2017.	Paydown		567,652	737,845	534,890	533,530		34,123		34,123		567,652			0	4,601	09/01/2046.	1FM
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC	..	06/25/2017.	Paydown		405,918	403,038	296,737	307,662		98,255		98,255		405,918			0	1,846	12/26/2036.	1FM
75406W AC 5	RASC_06-KS6	..	06/25/2017.	Paydown		296,529	296,529	269,079	275,211		21,319		21,319		296,529			0	1,394	08/25/2036.	1FM
755920 AE 5	ROCS SERIES NSC-1998-1	..	05/17/2017.	Tax Free Exchange		61,735,066	55,000,000	16,494,500	60,166,935		1,568,130		1,568,130		61,735,066			0	24,139	05/15/2097.	4AM
75935@ AJ 9	DISCOUNT TIRE CO	..	04/20/2017.	Redemption 100.0000		4,285,714	4,285,714	4,446,556	4,421,563		(135,849)		(135,849)		4,285,714			0	166,714	04/20/2019.	2
760985 2Y 6	RESIDENTIAL ASSET MORTGAGE PRO.	..	06/01/2017.	Paydown		32,927	32,927	32,926	32,927				0		32,927			0	724	04/01/2034.	1FM
76110H 2Z 1	RESIDENTIAL ACCREDIT LOANS IN	..	06/01/2017.	Paydown		7,720	7,720	7,692	7,692		27		27		7,720			0	178	04/01/2035.	4FM
76110W F8 4	RESIDENTIAL ASSET SECURITIES C	..	04/30/2017.	Various									0					0	(705)		1FM
76110W F8 4	RESIDENTIAL ASSET SECURITIES C	..	04/25/2017.	Various		227,939	227,939	228,117	166,479		61,460		61,460		227,939			0	1,732	11/25/2034.	1FM
76110W LL 8	RESIDENTIAL ASSET SECURITIES C	..	04/01/2017.	Paydown		1,511,834	1,511,834	1,390,699	1,373,429		138,404		138,404		1,511,834			0	37,866	06/01/2031.	1FM
76110W QA 7	RASC_02-KS8	..	06/01/2017.	Paydown		24,791	31,774	30,346	30,343		(5,552)		(5,552)		24,791			0	759	12/01/2032.	1FM
76110W VV 5	RESIDENTIAL ASSET SECURITIES C	..	06/25/2017.	Paydown		75,371	75,371	75,076	74,305		1,066		1,066		75,371			0	606	01/25/2034.	1FM
76110W VW 3	RESIDENTIAL ASSET SECURITIES C	..	04/26/2017.	Paydown		2,236	2,236	562	58		2,178		2,178		2,236			0	19	01/25/2034.	1FM
76110W WG 7	RESIDENTIAL ASSET SECURITIES C	..	06/01/2017.	Paydown		26,202	26,202	26,198	26,195		7		7		26,202			0	444	03/01/2034.	1FM
76110W YM 2	RESIDENTIAL ASSET SECURITIES C	..	06/25/2017.	Paydown		193,724	193,724	159,117	163,358		30,366		30,366		193,724			0	1,299	06/25/2034.	1FM
76110W ZX 7	RASC_04-KS6	..	06/25/2017.	Paydown		97,573	97,573	84,521	87,000		10,573		10,573		97,573			0	682	07/25/2034.	1FM
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO.	..	06/26/2017.	Paydown		197,014	197,014	197,014	197,014				0		197,014			0	1,195	08/25/2034.	1FM
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI	..	06/01/2017.	Paydown		812,934	927,842	714,373	717,524		95,409		95,409		812,934			0	22,720	02/01/2037.	1FM
76116R AA 9	RESMAE MORTGAGE LOAN TRUST	..	06/26/2017.	Paydown		268,664	268,664	127,486	129,211		139,453		139,453		268,664			0	1,478	02/25/2036.	1FM
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A	D	06/12/2017.	Paydown		491,102	491,102	491,102	491,102				0		491,102			0	4,336	12/12/2045.	1FE
761679 AC 3	REXEL SA	D	06/15/2017.	Call 102.6250		2,031,975	1,980,000	1,979,624	1,979,718		52,257		52,257		2,031,975			0	51,975	06/15/2020.	3FE
76173F AU 1	REYNOLDS GROUP HOLDINGS INC 02/	D	06/30/2017.	Various		2,189	2,189	2,185			5		5		2,189			0	32	02/05/2023.	4FE
76242# AA 2	RYMAN HOSPITALITY PROPERTIES	..	04/30/2017.	Various									0					0	322		3FE
76242# AA 2	RYMAN HOSPITALITY PROPERTIES	..	05/11/2017.	Various		243,125	243,125	243,162	243,767		(642)		(642)		243,125			0	2,999	01/22/2021.	3FE
767754 CH 5	RITE AID CORP	..	06/29/2017.	Various		779,855	788,000	788,000	788,000				0		788,000		(8,145)	(8,145)	43,492	04/01/2023.	4FE
77578J AA 6	ROLLS-ROYCE PLC	D	05/12/2017.	Various		1,999,400	2,000,000	1,998,960	1,999,202		76		76		1,999,278		122	122	28,104	10/14/2020.	1FE
781172 AA 9	RUBY PIPELINE LLC	..	04/01/2017.	Maturity		21,000,000	21,000,000	21,000,000	21,000,000				0		21,000,000			0	472,500	04/01/2017.	2FE
781467 AA 3	RUMO LUXEMBOURG SARL 7.375% 02/09/24	D	06/28/2017.	Various		1,327,038	1,300,000	1,300,000					0		1,300,000		27,038	27,038	36,506	02/09/2024.	3FE
78249L AB 6	RUSSELL INVESTMENTS COMPANY PL.	D	06/30/2017.	Redemption 100.0000		45,000	45,000	42,301	42,457		2,543		2,543		45,000			0	1,402	05/10/2023.	3FE
78395# AA 3	FLEISCHMANNS VINEGAR CO INC	..	06/30/2017.	Redemption 100.0000		10,000	10,000	9,900	9,903		97		97		10,000			0	405	10/03/2022.	4Z
78471D AA 5	SOFI CONSUMER LOAN PROGRAM TRU	..	06/25/2017.	Paydown		950,069	950,069	949,965	949,973		96		96		950,069			0	12,915	08/25/2025.	1FE
78471F AA 0	SOFI CONSUMER LOAN PROGRAM TRU	..	06/25/2017.	Paydown		750,691	750,691	750,676	750,687		4		4		750,691			0	9,052	12/26/2025.	1FE
78514R AD 7	CARRINGTON MORTGAGE LOAN TRUST	..	06/26/2017.	Paydown		622,013	622,013	604,204	614,390		7,623		7,623		622,013			0	3,593	09/25/2035.	1FM

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785592 AP 1	SABINE PASS LIQUEFACTION LLC		05/10/2017.	Tax Free Exchange		960,000	960,000	960,000	960,000				0		960,000			0	20,524	06/30/2026.	2FE
78571Y AX 8	SABRE GLBL INC 02/22/24		06/30/2017.	Redemption 100.0000		12,411	12,411	12,411					0		12,411			0	142	02/22/2024.	3FE
79546V AJ 5	SALLY HOLDINGS LLC/SALLY CAPIT 5.75% 06/		05/25/2017.	Various		5,152,500	5,000,000	5,010,000	5,004,833		(535)		(535)		5,004,298		148,202	148,202	139,278	06/01/2022.	3FE
79575@ AK 3	SALTCHUK RESOURCES INC 4.270% 6/25/2028		06/25/2017.	Redemption 100.0000		179,167	179,167	179,167	179,167				0		179,167			0	3,825	06/25/2028.	2
80283X AF 4	SANTANDER DRIVE TRUST SDART_14		06/15/2017.	Paydown		1,049,529	1,049,529	1,049,326	1,049,489		39		39		1,049,529			0	9,229	08/17/2020.	1FE
805564 EL 1	SAST_99-3		06/01/2017.	Paydown		50,117	50,117	49,997	50,117				0		50,117			0	1,804	12/01/2032.	1FM
805564 JM 4	SAST_01-2		04/01/2017.	Paydown		314	314	339			314		314		314			0	6	08/01/2031.	1FM
80557B AJ 3	SAXON ASSET SECURITIES TRUST 2 SAST 2007		06/26/2017.	Paydown			18,261	715	349		(349)		(349)					0	134	09/25/2047.	1FM
80689# AZ 9	SCHNEIDER NATIONAL LEASING INC		05/07/2017.	Maturity		31,000,000	31,000,000	31,781,933	31,249,495		(249,495)		(249,495)		31,000,000			0	748,650	05/07/2017.	2
80875A AL 5	Scintfic Gms Int 10/01/21		06/30/2017.	Redemption 100.0000		6,331	6,331	6,326			5		5		6,331			0	9	10/01/2021.	4FE
81375W AB 2	SABR_04-O1		06/26/2017.	Paydown		69,924	69,924	60,367	70,771		(847)		(847)		69,924			0	495	02/25/2034.	1FM
816196 B# 5	SELECT MEDICAL CORP TL B L+350		06/30/2017.	Redemption 100.0000		10,000	10,000	9,950			50		50		10,000			0	28	03/09/2024.	3FE
81675K AD 1	SEMINOLE TRIBE OF FLORIDA		06/30/2017.	Redemption 100.0000		90,574	90,574	90,646	90,861		(287)		(287)		90,574			0	863	04/20/2020.	3FE
81725T D@ 6	SENSIENT TECHNOLOGIES CORPORAT		05/03/2017.	Redemption 100.0000		9,600,000	9,600,000	9,682,483	9,629,608		(29,608)		(29,608)		9,600,000			0	235,680	05/03/2017.	2
81760H AE 2	SERVICEMASTER CO LLC TL-C L+250		06/30/2017.	Redemption 100.0000		12,500	12,500	12,469	12,471		29		29		12,500			0	195	11/02/2023.	3FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST		06/01/2017.	Paydown		160,732	160,732	168,103	168,833		(8,102)		(8,102)		160,732			0	2,398	07/01/2043.	1FM
827048 AP 4	SILGAN HOLDINGS INC SILGAN HOLDINGS INC		04/03/2017.	Call 101.2500		1,513,688	1,495,000	1,495,000	1,495,000		18,688		18,688		1,513,688			0	37,790	04/01/2020.	3FE
82846G AH 3	SILVERSTONE MASTER ISSUER SMI_ SMI 2012-	D	04/21/2017.	Paydown		1,250,000	1,250,000	1,250,000	1,250,000				0		1,250,000			0	16,483	01/21/2055.	1FE
828807 CD 7	SIMON PROPERTY GROUP LP SIMON PROPERTY G		06/26/2017.	DIRECT		7,702,510	7,000,000	6,973,470	6,990,162		1,437		1,437		6,991,598		710,911	710,911	357,049	02/01/2020.	1FE
828807 CJ 4	SIMON PROPERTY GROUP LP		06/27/2017.	Redemption 100.0000		7,500,000	7,500,000	7,486,050	7,498,129		1,871		1,871		7,500,000			0	125,865	09/15/2017.	1FE
83363R AA 5	SOC CONC AUT CENT SOC CONC AUTO CENTRAL	D	06/15/2017.	Redemption 100.0000		513,100	513,100	497,707	503,701		9,399		9,399		513,100			0	15,965	12/15/2026.	2FE
83368R AF 9	SOCIETE GENERALE SA	D	05/12/2017.	Various		2,016,580	2,000,000	1,991,260	1,993,414		634		634		1,994,048		22,532	22,532	35,146	09/16/2020.	1FE
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU		06/25/2017.	Paydown		4,075,548	4,075,548	4,054,328	4,055,764		19,785		19,785		4,075,548			0	53,510	11/25/2025.	1FE
83404J AA 4	SOFI CONSUMER LOAN PROGRAM TRU 2.770%		06/25/2017.	Paydown		148,966	148,966	149,118			(151)		(151)		148,966			0	435	05/25/2026.	1FE
83405P AA 9	SOFI CONSUMER LOAN PROGRAM TRU 3.280%		06/25/2017.	Paydown		638,107	638,107	637,042			1,064		1,064		638,107			0	4,913	02/25/2026.	1FE
83416W AB 9	SOLAR STAR FUNDING LLC		06/30/2017.	Redemption 100.0000		62,914	62,914	62,914	61,414		1,500		1,500		62,914			0	1,273	06/30/2035.	2AM
843452 BC 6	SOUTHERN NAT GAS CO LLC		04/01/2017.	Maturity		9,500,000	9,500,000	9,484,230	9,499,490		510		510		9,500,000			0	280,250	04/01/2017.	2FE
84751P GK 9	SPECIALTY UNDERWRITING & RESID		06/25/2017.	Paydown		15,840	15,840	15,226	15,554		286		286		15,840			0	124	06/25/2036.	1FM
84762N BD 2	SPECTRUM BRANDS INC		04/30/2017.	Various									0					0	1,477		3FE
84762N BG 5	SPECTRUM BRANDS INC SPECTRUM BRANDS INC		04/07/2017.	Various		687,525	689,950	687,233	687,323		202		202		687,525			0	8,063	06/23/2022.	3FE
84860* AB 9	SPIRITS OF ST LOUIS BASKETBALL		06/30/2017.	Redemption 100.0000		17,760	17,760	17,760	17,760				0		17,760			0	342	06/30/2036.	2FE

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
848609 AA 1	SPIRITS OF ST.LOUIS BASKETBALL		06/30/2017	Redemption 100.0000		46,089	46,089	46,089	46,089				0		46,089			0	1,221	09/30/2021	2FE
85208E AB 6	SPRINT COMMUNICATIONS INC TL L+250		06/30/2017	Redemption 100.0000		10,000	10,000	10,000					0		10,000			0	112	02/29/2024	3FE
85234# AD 7	STADIUM FUNDING TRUST		06/15/2017	Redemption 100.0000		91,997	91,997	91,997	92,026		(29)		(29)		91,997			0	1,111	06/19/2018	2FE
854403 AC 6	STANFORD UNIVERSITY		05/04/2017	BARCLAYS CAPITAL INC.		12,739,546	12,000,000	13,269,348	12,964,235		(136,091)		(136,091)		12,828,144		(88,599)	(88,599)	286,187	05/01/2019	1FE
85746* CL 2	BP AMOCO PLC		03/29/2017	Various		1,622	1,622	1,622	1,622				0		1,622			0	60	03/29/2020	1
85769E AR 2	STATION CASINOS INC		04/07/2017	Various		501,460	501,460	498,953	499,048		2,412		2,412		501,460			0	5,567	05/25/2023	3FE
85769E AR 2	STATION CASINOS INC		06/05/2017	Various		5,000,000	5,000,000	4,975,000	4,975,951		(4,286)		(4,286)		4,971,665		28,335	28,335	75,363	05/25/2023	4FE
858119 BE 9	STEEL DYNAMICS INC		05/16/2017	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	66,667	12/15/2026	3FE
86213B AA 5	STR_14-1A		06/20/2017	Paydown		1,875	1,875	1,875	1,875				0		1,875			0	33	04/20/2044	1FE
86213B AB 3	STR_14-1A		06/20/2017	Paydown		1,875	1,875	1,875	1,875				0		1,875			0	39	04/20/2044	1FE
86333D AB 4	STRIKE LLC TL L+800 11/21/22		06/30/2017	Redemption 100.0000		25,000	25,000	24,250	24,259		741		741		25,000			0	1,217	11/21/2022	4
86333D AB 4	STRIKE LLC TL L+800 11/21/22		03/31/2017	Redemption 100.0000		25,000	25,000	24,250	24,259		741		741		25,000			0	736	11/21/2022	4FE
863579 ML 9	STRUCTURED ADJUSTABLE RATE MOR		06/26/2017	Paydown		812,686	812,686	705,004	767,824		44,861		44,861		812,686			0	5,264	03/25/2035	1FM
86359D FM 4	SASC_05-10		06/01/2017	Paydown		385,362	392,314	339,050	340,388		44,974		44,974		385,362			0	9,816	06/01/2035	1FM
86359D QP 5	SASC_05-16		06/01/2017	Paydown		183,632	183,632	181,215	182,227		1,406		1,406		183,632			0	3,880	09/01/2035	2FM
86359D UT 2	LEHMAN XS TRUST LXS_05-5N		06/26/2017	Paydown		1,242,649	1,242,649	951,823	978,928		263,722		263,722		1,242,649			0	6,320	11/25/2035	1FM
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE		06/01/2017	Paydown		137,572	148,942	122,993	125,553		12,018		12,018		137,572			0	1,598	03/01/2046	1FM
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE		06/26/2017	Paydown		743,435	743,435	581,606	582,898		160,537		160,537		743,435			0	3,377	08/25/2036	1FM
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE		06/25/2017	Paydown		31,918	31,918	24,936	25,277		6,642		6,642		31,918			0	128	10/25/2036	1FM
86362P AD 7	STRUCTURED ASSET SECURITIES CO		06/25/2017	Paydown		591,304	591,304	517,816	534,613		56,690		56,690		591,304			0	2,613	02/25/2037	1FM
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE		06/26/2017	Paydown		719,677	719,677	590,947	615,034		104,641		104,641		719,677			0	3,241	01/25/2037	1FM
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE		06/26/2017	Paydown		168,061	168,061	132,768	138,203		29,858		29,858		168,061			0	744	02/25/2037	1FM
86363N AY 5	STRUCTURED ASSET MORTGAGE INVE		06/25/2017	Paydown		677,764	677,764	543,609	551,240		126,525		126,525		677,764			0	2,919	09/25/2047	1FM
864662 AB 7	SUDBURY MILL CLO LTD SUDSM_13-...	D	04/17/2017	Paydown		10,000,000	10,000,000	9,985,000	10,101,809		(101,809)		(101,809)		10,000,000			0	121,374	01/17/2026	1FE
86960B AJ 1	SVENSKA HANDELSBANKEN AB	D	05/12/2017	ROBERT W. BAIRD & CO.		2,011,360	2,000,000	1,998,040	1,998,509		142		142		1,998,652		12,708	12,708	30,133	10/01/2020	1FE
87083K AM 4	UBS AG (STAMFORD BRANCH)		06/15/2017	Maturity		3,000,000	3,000,000	3,594,570	3,026,045		(26,045)		(26,045)		3,000,000			0	110,625	06/15/2017	2FE
871928 AH 0	TIERS TRUST - IBM		06/02/2017	Tax Free Exchange		31,388,110	40,000,000	31,388,110	31,578,718		(190,607)		(190,607)		31,388,110			0		12/01/2096	1FE
87222# AB 1	TD WILLIAMSON INC		04/20/2017	Call 100.0000		750,000	750,000	721,493	747,436		2,564		2,564		750,000			0	5,269	04/02/2018	3
872227 AC 7	TBW MORTGAGE BACKED PASS THROU		06/26/2017	Paydown		165,802	165,802	83,671	84,643		81,159		81,159		165,802			0	402	07/25/2037	1FM
87222E AH 1	TBW MORTGAGE BACKED PASS THROU		06/01/2017	Paydown		221,860	221,860	116,294	117,669		104,190		104,190		221,860			0	2,176	03/01/2037	1FM
87264A AD 7	T-MOBILE USA INC		04/28/2017	Call 103.3170		1,033,170	1,000,000	1,000,000	1,000,000		33,170		33,170		1,033,170			0	49,748	04/28/2021	3FE
87264A AF 2	T-MOBILE USA INC		04/28/2017	Call 101.6360		1,016,360	1,000,000	1,000,000	1,000,000		16,360		16,360		1,016,360			0	49,065	04/28/2020	3FE
87264A AK 1	T-MOBILE USA INC T-MOBILE USA INC.		04/01/2017	Call 103.1250		2,062,500	2,000,000	2,000,000	2,000,000		62,500		62,500		2,062,500			0	62,500	04/01/2021	3FE
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS		06/05/2017	Redemption 100.0000		180,148	180,148	180,148	180,148				0		180,148			0	4,401	12/01/2022	1
87277* AA 1	TM1505 LLC TM 1505		06/05/2017	Redemption 100.0000		376,536	376,536	377,736	377,736		(1,199)		(1,199)		376,536			0	8,399	04/05/2023	1
87422L AD 2	TALEN ENERGY SUPPLY LLC TL L+500		06/30/2017	Redemption 100.0000		23,690	23,690	23,335	23,336		355		355		23,690			0	661	10/18/2023	3FE
87612E AP 1	TARGET CORPORATION		05/01/2017	Maturity		6,000,000	6,000,000	5,983,920	5,999,322		678		678		6,000,000			0	161,250	05/01/2017	1FE
87612E BF 2	TARGET CORPORATION		04/18/2017	Various		15,465,417	16,970,000	16,871,574	16,872,971		530		530		16,873,500		(1,408,083)	(1,408,083)	306,757	04/15/2046	1FE
878048 AE 7	TBW_06-2		06/01/2017	Paydown		265,113	289,651	193,724	199,068		66,045		66,045		265,113			0	9,356	07/01/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
878048 AE 7	TBW_06-2		04/01/2017.	Paydown		26,646	14,616	11,007	11,240		15,406		15,406		26,646			0	722	07/01/2036.	2FM
87804A AB 8	TBW MORTGAGE BACKED PASS THROU		06/01/2017.	Paydown		379,270	404,725	235,389	236,391		142,878		142,878		379,270			0	10,944	07/01/2036.	1FM
878742 BA 2	TECK RESOURCES LTD	A	06/07/2017.	DIRECT		376,521	342,000	342,000	342,000				0		342,000		34,521	34,521	14,136	06/01/2021.	3FE
87952N A@ 3	TELESAT CANADA 11/17/23	A	06/30/2017.	Redemption 100.0000		4,988	4,988	4,932			56		56		4,988			0	39	11/17/2023.	3FE
88031N AA 5	TENASKA ALABAMA Tenaska Alabama Partners		06/30/2017.	Redemption 100.0000		323,562	323,562	330,207	325,775		(2,214)		(2,214)		323,562			0	11,325	06/30/2021.	3FE
881561 PA 6	TERWIN MORTGAGE TRUST TMTS_04-		06/26/2017.	Paydown		446,493	446,493	416,005	437,915		8,577		8,577		446,493			0	4,025	12/25/2034.	1FM
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-.		06/26/2017.	Paydown		770,231	770,231	704,968	761,547		8,682		8,682		770,231			0	5,110	07/25/2035.	1FM
88156P AA 9	TERWIN MORTGAGE TRUST TMTS_06- 1.142%		06/26/2017.	Paydown		255,856	255,856	248,819			7,036		7,036		255,856			0	975	07/25/2037.	1FE
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-.		06/26/2017.	Paydown		643,228	643,228	572,474	586,866		56,362		56,362		643,228			0	2,675	10/25/2037.	1FM
881575 AC 8	TESCO PLC	D	06/22/2017.	Various		1,830,675	1,725,000	1,764,920	1,759,912		(428)		(428)		1,759,483		71,192	71,192	64,806	11/15/2037.	3FE
88166U AB 4	TESSERA INC TL-B L+325 11/07/23		06/30/2017.	Redemption 100.0000		6,250	6,250	6,188	6,188		62		62		6,250			0	134	11/07/2023.	3FE
88233F AJ 9	TEXAS COMPETITIVE ELECTRIC HOL TEXAS COM		06/30/2017.	Redemption 100.0000		20,428	20,428	20,303	20,303		126		126		20,428			0	555	08/04/2023.	3FE
88651B AC 6	CEQUEL COMMUNICATIONS HOLDINGS CEQUEL CO		04/30/2017.	Various		997,500	997,500	997,500	997,500				0		997,500			0	18,620	01/21/2025.	3FE
89323# AF 6	ATLANTIC PATH 15 LLC		06/15/2017.	Redemption 100.0000		289,960	289,960	290,687	290,414		(454)		(454)		289,960			0	11,598	12/15/2028.	1
89324# AA 6	ATLANTIC HOLDINGS PATH 15 LLC		06/15/2017.	Redemption 100.0000		227,429	227,429	228,999	228,112		(683)		(683)		227,429			0	10,189	12/15/2023.	2
89364M BE 3	TRANSDIGM INC TL L+300 06/09/23		06/30/2017.	Redemption 100.0000		5,032	5,032	5,041			(9)		(9)		5,032			0	14	06/09/2023.	3FE
89604B AU 2	TRIBUNE CO 01/18/24		06/30/2017.	Redemption 100.0000		669	669	668			1		1		669			0	10	01/18/2024.	3FE
89675* AN 7	TRITON CONTAINER INTERNATIONAL	C	04/30/2017.	Redemption 100.0000		2,285,715	2,285,715	2,285,715	2,285,715				0		2,285,715			0	69,372	04/30/2020.	2
89675* AQ 0	TRITON CONTAINER INTERNATIONAL	C	04/30/2017.	Redemption 100.0000		1,285,713	1,285,713	1,285,713	1,285,713				0		1,285,713			0	39,342	04/30/2020.	2
90011Q AA 8	Turk Telekomun	C	04/25/2017.	BARCLAYS BANK PLC		2,013,000	2,000,000	1,990,000	1,994,694		666		666		1,995,360		17,640	17,640	26,876	06/19/2019.	2FE
90014Q AA 5	TURKIYE GARANTI BANKASI AS	D	06/19/2017.	BNP PARIBAS		759,240	740,000	743,700	742,103		(337)		(337)		741,766		17,474	17,474	23,922	10/17/2019.	3FE
900150 AA 1	TURKIYE HALK BANKASI AS	D	06/07/2017.	HSBC SECURITIES		3,001,500	3,000,000	2,983,590	2,997,996		1,630		1,630		2,999,626		1,874	1,874	131,219	07/19/2017.	3FE
90218# AA 3	2020 CALAMOS COURT LLC		06/10/2017.	Redemption 100.0000		162,735	162,735	164,713	163,584		(849)		(849)		162,735			0	4,086	05/10/2025.	2
903436 AA 1	US AIRWAYS 2011-1 CLASS A PASS		04/22/2017.	Redemption 100.0000		36,081	36,081	36,081	36,081				0		36,081			0	1,285	10/22/2023.	1FE
90345K AA 8	US AIRWAYS INC US AIRWAYS GROUP INC 6.25		04/28/2017.	Various		126,810	183,076	196,941	196,420		(69,610)		(69,610)		126,810			0	4,547	10/22/2024.	1FE
90346W AB 9	US AIRWAYS 2013-1A PASS THROUG		05/15/2017.	Redemption 100.0000		140,265	140,265	139,213	139,581		685		685		140,265			0	3,769	11/15/2021.	2FE
90366* AA 7	USGBF NOTE NIAID LLC		06/15/2017.	Redemption 100.0000		100,474	100,474	100,474	100,474				0		100,474			0	2,240	04/15/2029.	1
90366* AA 7	USGBF NOTE NIAID LLC		05/15/2017.	Redemption 100.0000		199,833	199,833	199,833	199,833				0		199,833			0	3,341	04/15/2029.	1Z
906548 CE 0	UNION ELECTRIC CO		06/15/2017.	Maturity		1,000,000	1,000,000	1,107,680	1,007,685		(7,685)		(7,685)		1,000,000			0	32,000	06/15/2017.	1FE
908594 AB 0	UN TANK CAR CO		06/01/2017.	Redemption 100.0000		1,218,182	1,218,182	1,218,182	1,218,182				0		1,218,182			0	34,353	06/01/2019.	1
90932P AB 4	UNITED AIRLINES INC210795		04/11/2017.	Redemption 100.0000		318,273	318,273	321,115	320,601		(2,328)		(2,328)		318,273			0	7,559	10/11/2023.	2FE
911365 AZ 7	UNITED RENTALS NORTH AMERICA I		06/30/2017.	Call 103.8130		582,391	561,000	561,000	561,000		21,391		21,391		582,391			0	30,300	04/15/2022.	4FE
91336J AB 8	IESY HESSEN GMBH & CO KG/OLD	B	06/20/2017.	Redemption 103.0000		286,507	278,163	327,127	263,688		9,814		9,814	63,439	286,507	(50,433)		(50,433)	10,296	04/15/2023.	3FE
92258N AB 1	VELOCITY COMMERCIAL CAPITAL LO		06/01/2017.	Paydown		346,948	346,948	346,948	346,948				0		346,948			0	5,201	04/01/2046.	1FE
92258T AB 8	VELOCITY COMMERCIAL CAPITAL LO		06/01/2017.	Paydown		484,485	484,485	484,485	484,485				0		484,485			0	5,949	10/01/2046.	1FE
92532Y AB 5	VERSUM MATERIALS INC		06/30/2017.	Redemption 100.0000		5,000	5,000	4,976	4,978		22		22		5,000			0	52	09/20/2023.	3FE
92890X AA 5	WFCG COMMERCIAL MORTGAGE TRUST		04/15/2017.	Paydown		195,891	195,891	195,646	195,891				0		195,891			0	1,258	11/15/2029.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER		06/01/2017.	Paydown		42,181	42,181	42,407	42,401		(221)		(221)		42,181			0	530	06/01/2033.	1FM
92966# AA 3	WG PARTNERS TL-B L+400 10/25/23	C	04/13/2017.	Redemption 100.0000		13,152	13,152	13,019	13,020		131		131		13,152			0	191	10/25/2023.	3FE
92977B A* 2	Home Depot Inc.		06/15/2017.	Redemption 100.0000		114,625	114,625	114,427	114,529		96		96		114,625			0	2,867	01/15/2025.	1
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S.		06/26/2017.	Paydown		446,700	446,700	437,207	444,181		2,517		2,517		446,700			0	2,303	05/25/2035.	1FM
92977Y BW 0	WACHOVIA MORTGAGE LOAN TRUST L		06/01/2017.	Paydown		591,638	740,617	661,154	661,844		(70,208)		(70,208)		591,638			0	9,766	10/01/2035.	1FM
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L		06/26/2017.	Paydown		241,580	241,580	133,928	135,619		105,962		105,962		241,580			0	1,029	08/25/2036.	1FM
93041# AA 0	WALGREEN CO LEASE PASS THROUGH 5.32% 2/1		06/15/2017.	Redemption 100.0000		9,786	9,786	9,786	9,786				0		9,786			0	217	02/15/2034.	2
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER		06/01/2017.	Paydown		1,397,337	1,430,833	1,180,043	1,182,718		214,618		214,618		1,397,337			0	10,008	07/01/2046.	1FM
93364E AE 4	WAMU ASSET-BACKED CERTIFICATES.		06/26/2017.	Paydown		254,659	254,659	154,208	157,114		97,546		97,546		254,659			0	1,159	05/25/2037.	1FM
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES.		06/26/2017.	Paydown		483,121	483,121	295,190	297,070		186,050		186,050		483,121			0	2,120	05/25/2047.	1FM
93935W AF 1	WASHINGTON MUTUAL MORTGAGE PAS		06/01/2017.	Paydown		279,621	279,621	125,231	126,720		152,900		152,900		279,621			0	3,383	10/01/2036.	1FM
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS		06/01/2017.	Paydown		127,245	186,906	153,429	153,455		(26,211)		(26,211)		127,245			0	5,365	06/01/2037.	1FM
942682 B* 5	WATSON LAND COMPANY		06/29/2017.	Redemption 100.0000		83,471	83,471	83,471	83,471				0		83,471			0	1,531	12/29/2040.	2
94353@ AB 0	WAVEDIVISION HOLDINGS LLC		06/30/2017.	Redemption 100.0000		27,769	27,769	27,678	22,553		32		32		27,769			0	485	09/10/2019.	3FE
94978# BV 8	Home Depot Inc.		06/15/2017.	Redemption 100.0000		205,939	205,939	206,413	206,038		(96)		(96)		205,939			0	4,610	01/15/2020.	2
94978# CQ 8	CVS HEALTH CORP.		06/10/2017.	Redemption 100.0000		72,616	72,616	70,203	71,248		1,368		1,368		72,616			0	1,699	08/10/2027.	2
94980G BF 7	WFHN_04-2		06/26/2017.	Paydown		231,266	231,266	223,749	227,409		3,855		3,855		231,266			0	1,793	10/25/2034.	1FM
949832 AE 9	WFMBS_05-14		06/01/2017.	Paydown		3,060,341	3,060,341	2,750,482	2,986,065		74,276		74,276		3,060,341			0	72,370	12/01/2035.	1FM
949834 CM 5	WFMBS_07-14		06/01/2017.	Paydown		48,806	48,806	48,221	48,263		544		544		48,806			0	1,191	10/01/2022.	1FM
94983Q AK 2	WFMBS_06-3		06/01/2017.	Paydown		275,626	275,626	248,883	271,191		4,435		4,435		275,626			0	5,719	03/01/2036.	2FM
94984J AL 5	WFMBS_06-13		06/01/2017.	Paydown		107,606	144,510	133,439	143,089		(35,483)		(35,483)		107,606			0	3,368	10/01/2036.	3FM
94985J AF 7	WFMBS_07-7		06/01/2017.	Paydown		559,708	598,391	594,603	595,746		(36,038)		(36,038)		559,708			0	15,119	06/01/2037.	3FM
94985R AQ 5	WFMBS_07-4		06/01/2017.	Paydown		228,224	239,290	203,244	203,527		24,696		24,696		228,224			0	6,380	04/01/2037.	1FM
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WFRR 2011		06/01/2017.	Paydown		198,241	198,241	206,783	206,147		(7,905)		(7,905)		198,241			0	3,974	09/01/2047.	1FE
94989T AZ 7	WELLS FARGO COMMERCIAL MORTGAG		05/18/2017.	Various		8,493,750	8,000,000	8,400,131	8,400,131				0		8,400,131		93,619	93,619	146,735	09/01/2058.	1FM
95000L AZ 6	WELLS FARGO COMMERCIAL MORTGAG		05/18/2017.	GOLDMAN SACHS & COMPANY.		10,313,281	10,000,000	10,299,350	10,275,110		(12,817)		(12,817)		10,262,293		50,988	50,988	163,687	03/01/2059.	1FM
95081Q B* 4	WESCO INTERNATIONAL INC.		04/03/2017.	Redemption 100.0000		429,185	429,185	430,805	429,995		(810)		(810)		429,185			0	4,149	12/12/2019.	3FE
95235L AX 8	WESTCORP WESTCORP 06/17/23.		06/30/2017.	Redemption 100.0000		27,431	27,431	27,299	27,297		134		134		27,431			0	371	06/17/2023.	3FE
95810D AL 5	WESTERN DIGITAL CORP 04/29/23		06/30/2017.	Redemption 100.0000		18,059	18,059	17,604			456		456		18,059			0	163	04/29/2023.	3FE
95931C AL 1	WESTERN REFINING CO LP.		06/01/2017.	Redemption 100.0000		742,500	742,500	725,794	726,480		16,020		16,020		742,500			0	17,395	05/18/2023.	4FE
960413 AG 7	WESTLAKE CHEMICAL CORP.		04/24/2017.	Tax Free Exchange		3,899,698	4,000,000	3,898,640	3,899,228		470		470		3,899,698			0	141,112	08/15/2046.	2FE
960413 AH 5	WESTLAKE CHEMICAL CORP.		04/24/2017.	Tax Free Exchange		995,299	1,000,000	995,000	995,166		133		133		995,299			0	25,400	08/15/2026.	2FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
960413 AL 6	WESTLAKE CHEMICAL CORP		04/24/2017.	Tax Free Exchange		9,506,204	9,500,000	9,506,971	9,506,634		(430)		(430)		9,506,204			0	303,901	02/15/2021.	2FE
960413 AN 2	WESTLAKE CHEMICAL CORP		04/24/2017.	Tax Free Exchange		2,479,258	2,500,000	2,477,278	2,478,356		900		900		2,479,258			0	53,828	05/15/2023.	2FE
96188# AA 6	WETT HOLDINGS LLC		06/30/2017.	Redemption 100.0000		31,112	31,112	31,112	31,112				0		31,112			0	670	12/18/2024.	2FE
96926D AQ 3	WILLIAM LYON HOMES INC 5.875% 01/31/25		05/30/2017.	Tax Free Exchange		1,085,692	1,094,000	1,085,412			280		280		1,085,692			0	21,424	01/31/2025.	4FE
96928* BK 2	WALGREEN CO LEASE PASS THROUGH		06/15/2017.	Redemption 100.0000		14,662	14,662	15,392	15,265		(603)		(603)		14,662			0	354	10/15/2032.	2
980888 A# 8	WOOLWORTHS LIMITED	D	04/26/2017.	Maturity		2,200,000	2,200,000	2,035,400	2,193,540		6,460		6,460		2,200,000			0	56,760	04/26/2017.	2FE
983130 AT 2	WYNN LAS VEGAS LLC / WYNN LAS		06/12/2017.	Call 102.6880		1,540,320	1,500,000	1,500,000	1,500,000		40,320		40,320		1,540,320			0	59,797	03/15/2022.	4FE
98953Q AF 0	ZEST ANCHORS LLC		04/18/2017.	Tax Free Exchange		996,009	1,000,000	995,000	995,164		846		846		996,009			0	17,485	08/16/2020.	4FE
000000 00 0	SUMMARY ADJUSTMENT		06/30/2017.	VARIOUS		144,746							0	276	6,043,984	2	(4,654,548)	(4,654,546)		07/01/2018.	2Z
000000 00 0	PINNACLE ENTERTAINMENT INC		06/30/2017.	Redemption 100.0000		1,241,507	1,241,507	1,241,507	1,241,274		233		233		1,241,507			0	18,911	11/24/2022.	3FE
000000 00 0	GTCR VALOR COMPANIES INC		06/30/2017.	Redemption 100.0000		12,498	12,498	11,998	12,019		479		479		12,498			0	256	06/16/2023.	4FE
000000 00 0	SQUARE HOLDING GERMANY GMBH TL L+500	B	04/13/2017.	Tax Free Exchange		3,828,256	3,847,494	3,835,282			54		54		3,828,310	(7,026)	(54)	(7,080)	16,031	05/31/2023.	4FE
000000 00 0	REVLON CONSUMER PRODUCTS CORPO		06/30/2017.	Redemption 100.0000		7,500	7,500	7,463	7,464		36		36		7,500			0	157	07/14/2023.	4FE
000000 00 0	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	B	04/30/2017.	Various		635,071	624,916	643,543	609,292		(2,696)		(2,696)	34,256	619,338	(21,514)	15,732	(5,782)	8,084	08/13/2022.	4FE
000000 00 0	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	B	04/30/2017.	Various		531,452	522,954	543,389	510,641		(2,313)		(2,313)	32,706	519,025	(22,009)	12,427	(9,582)	6,765	08/13/2022.	4FE
000000 00 0	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	B	04/30/2017.	Various		1,935,016	1,904,076	2,003,501	1,863,173		(8,721)		(8,721)	139,931	1,893,582	(100,802)	41,434	(59,368)	24,631	08/13/2022.	4FE
000000 00 0	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	B	04/30/2017.	Various		440,483	433,441	446,360	422,605		(1,870)		(1,870)	23,760	429,572	(14,922)	10,912	(4,010)	5,607	08/13/2022.	4FE
000000 00 0	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	B	04/30/2017.	Various		134,430	132,281	137,451	129,167		(586)		(586)	8,273	131,287	(5,567)	3,143	(2,424)	1,711	08/13/2022.	4FE
000000 00 0	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	B	04/30/2017.	Various		693,944	682,848	709,532	666,770		(3,020)		(3,020)	42,706	677,718	(28,738)	16,226	(12,512)	8,833	08/13/2022.	4FE
000000 00 0	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	B	04/30/2017.	Various		279,718	275,246	283,450	268,364		(1,187)		(1,187)	15,088	272,789	(9,476)	6,929	(2,547)	3,560	08/13/2022.	4FE
000000 00 0	DAYTON POWER AND LIGHT CO		06/30/2017.	Redemption 100.0000		10,000	10,000	9,950	9,952		48		48		10,000			0	192	08/18/2022.	2FE
000000 00 0	HILTON WORLDWIDE FINANCE LLC HILTON WORL		06/30/2017.	Redemption 100.0000		476	476	473	440		3		3		476			0	6	10/26/2023.	3FE
000000 00 0	TPF II LP		03/31/2017.	Tax Free Exchange		2,461,714	2,456,372	2,462,431	2,462,121		(407)		(407)		2,461,714			0	31,046	10/02/2021.	4FE
000000 00 0	THOMSON REUTERS IP&S TL L+375		04/06/2017.	Various		4,950,639	4,975,000	4,950,125	4,950,173		466		466		4,950,639			0	63,673	09/16/2023.	4FE
000000 00 0	HD Supply TL-B L+275		06/30/2017.	Redemption 100.0000		10,000	10,000	9,950	9,954		46		46		10,000			0	110	10/16/2023.	3FE
000000 00 0	AIR CANADA TL L+275	A	06/02/2017.	Tax Free Exchange		6,027,498	6,000,000	5,987,500	5,987,658		5,614		5,614		5,993,272		34,226	34,226	141,566	09/21/2023.	3FE
000000 00 0	NEXSTAR BROADCASTING INC TL-B L+300		06/19/2017.	Various		6,374,804	6,354,136	6,338,251			1,931		1,931		6,340,182		34,622	34,622	32,032	09/22/2023.	3FE
000000 00 0	DUNN PAPER HOLDINGS INC TL L+475.		06/28/2017.	Redemption 100.0000		86,957	86,957	86,086	86,098		859		859		86,957			0	1,662	08/31/2022.	4FE
000000 00 0	NEXSTAR BROADCASTING INC/MISSI TL-B L+30		04/06/2017.	Various		592,549	590,546	589,069			124		124		589,192		3,356	3,356	2,783	09/22/2023.	3FE
000000 00 0	CONVATEC INC TL-B L+250		06/30/2017.	Various		3,050,537	3,020,537	3,005,434	3,005,470		2,300		2,300		3,007,771		42,766	42,766	35,773	10/13/2023.	3FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
000000 00 0	EVRY ASA EVRY ASA	B	04/30/2017	Various									0					0	5,118		4FE
000000 00 0	ENERGY FUTURE HOLDINGS CORP P ENERGY FUT	..	04/30/2017	Various									0					0	17,751		3
000000 00 0	HARSCO CORP TL L+500	..	06/30/2017	Redemption 100.0000		5,000	5,000	4,950	4,950		50		50		5,000			0	138	10/28/2023	3FE
000000 00 0	AMC ENTERTAINMENT HOLDINGS INC TL L+275	..	05/09/2017	Various		2,011,471	2,000,000	1,995,001	1,995,193		(2,595)		(2,595)		1,992,599		18,872	18,872	26,116	12/15/2023	3FE
000000 00 0	COTY INC COTY INC	..	06/30/2017	Redemption 100.0000		6,250	6,250	6,250	6,250				0		6,250			0	100	10/27/2022	3FE
000000 00 0	CONSTELLATION BRANDS CANADA IN TL-B L+37	..	06/30/2017	Redemption 100.0000		2,500	2,500	2,488	2,488		13		13		2,500			0	57	11/15/2023	3FE
000000 00 0	CABLE & WIRELESS USA INC	..	05/26/2017	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	91,576	12/31/2022	3FE
000000 00 0	ION MEDIA NETWORKS INC TL L+350	..	06/02/2017	Redemption 100.0000		2,000,000	2,000,000	1,990,000	1,990,098		9,902		9,902		2,000,000			0	44,250	12/18/2020	4FE
000000 00 0	CONDUENT FIN / XEROX BUS TL-B L+550	..	04/07/2017	Various		3,895,276	3,990,000	3,890,250	3,890,651		4,626		4,626		3,895,276			0	80,040	11/22/2023	3FE
000000 00 0	FIRST DATA CORP FIRST DATA CORP	..	06/14/2017	Redemption 100.0000		3,865,907	3,865,907	3,884,254	1,866,791		(18,385)		(18,385)		3,865,907			0	54,937	07/10/2022	3FE
000000 00 0	TEXAS COMPETITIVE ELECTRIC HOL TL L+325	..	06/30/2017	Redemption 100.0000		2,500	2,500	2,494	2,494		6		6		2,500			0	39	12/13/2023	3FE
000000 00 0	EQUINIX INC 01/09/23	..	06/30/2017	Redemption 100.0000		3,977	3,977	3,987			(9)		(9)		3,977			0	61	01/09/2023	2FE
000000 00 0	09/07/23	..	04/28/2017	Redemption 100.0000		22,444	22,444	22,373			71		71		22,444			0	109	09/07/2023	2FE
000000 00 0	PEABODY ENERGY CORP TL L+450 02	..	06/30/2017	Redemption 100.0000		11,250	11,250	11,249			2		2		11,250			0	77	02/07/2022	4FE
000000 00 0	0	..	06/30/2017	Redemption 100.0000		4,000	4,000	4,000					0		4,000			0	26	03/31/2024	3FE
000000 00 0	ARCH COAL INC. TL L+400 02/27/2	..	06/30/2017	Redemption 100.0000		3,000	3,000	2,985			15		15		3,000			0	33	02/27/2024	4FE
000000 00 0	AURIS LUXEMBOURG III SARL 01/15	D	06/30/2017	Redemption 100.0000		2,494	2,494	2,474			20		20		2,494			0	13	01/15/2022	4FE
000000 00 0	UNIVISION COMMUNICATIONS INC 03	..	06/22/2017	Redemption 100.0000		14,033	14,033	13,971			62		62		14,033			0	118	03/15/2024	4FE
000000 00 0	IMS HEALTH INCORPORATED 03/06/2	..	06/30/2017	Redemption 100.0000		1,789	1,789	1,756			33		33		1,789			0	8	03/06/2024	3FE
000000 00 0	ELDORADO RESORTS INC TL L+125 0	..	06/30/2017	Redemption 100.0000		7,500	7,500	7,500					0		7,500			0	6	03/16/2024	3FE
000000 00 0	GEO GROUP INC THE TL L+225 03/0	..	06/30/2017	Redemption 100.0000		3,750	3,750	3,731			19		19		3,750			0	23	03/09/2024	3FE
000000 00 0	YUM! BRANDS INC. 06/16/23	..	06/30/2017	Redemption 100.0000		2,488	2,488	2,482			6		6		2,488			0	12	06/16/2023	3FE
000000 00 0	LIGHTSTONE HOLDCO LLC LIGHTSTONE HOLDCO	..	06/30/2017	Redemption 100.0000		14,141	14,141	13,983			158		158		14,141			0	94	01/30/2024	3FE
000000 00 0	LIGHTSTONE HOLDCO LLC LIGHTSTONE HOLDCO	..	04/26/2017	Redemption 100.0000		(4,710)	(4,710)	(4,616)					0		(4,710)			0		01/30/2024	3FE
000000 00 0	LAS VEGAS SANDS LAS VEGAS SANDS	..	06/30/2017	Redemption 100.0000		14,606	14,606	14,590			16		16		14,606			0	93	03/24/2024	2FE
000000 00 0	UNITED AIRLINES INC210795 TLB L+225	..	06/29/2017	Redemption 100.0000		6,250	6,250	6,250					0		6,250			0	1	04/01/2024	3FE
000000 00 0	HORIZON PHARMA INC 03/29/24	..	06/30/2017	Redemption 100.0000		25,948	25,948	25,871			77		77		25,948			0	306	03/29/2024	3FE
000000 00 0	AVAST SOFTWARE BV 09/30/23	D	06/30/2017	Redemption 100.0000		92,578	92,578	92,331			247		247		92,578			0	158	09/30/2023	3FE
000000 00 0	ULTRA PETROLEUM CORP. TL L+300	..	06/29/2017	GOLDMAN SACHS & COMPANY		997,500	1,000,000	990,000			302		302		990,302		7,198	7,198	5,222	04/03/2024	3FE
000000 00 0	THOMSON REUTERS IP&S 10/03/23	..	06/30/2017	Redemption 100.0000		12,438	12,438	12,378			60		60		12,438			0	107	10/03/2023	4FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
000000 00 0	CONDUENT FIN / XEROX BUS 12/07/	..	06/30/2017.	Redemption 100.0000		10,000	10,000	9,763			237		237		10,000			0	102	12/07/2023.	3FE
000000 00 0	SPECTRUM BRANDS INC 06/23/22.	..	06/30/2017.	Redemption 100.0000		1,725	1,725	1,719			6		6		1,725			0	3	06/23/2022.	3FE
000000 00 0	ZEST ANCHORS LLC 08/18/23	..	06/30/2017.	Redemption 100.0000		2,500	2,500	2,490			10		10		2,500			0	5	08/18/2023.	4FE
000000 00 0	APLP HOLDINGS LP 04/12/23	..	06/30/2017.	Redemption 100.0000		573,904	573,904	558,330			15,574		15,574		573,904			0	4,864	04/12/2023.	3FE
000000 00 0	MGM RESORTS INTERNATIONAL 04/25	..	06/30/2017.	Various		3,033,530	3,014,780	3,022,317			(118)		(118)		3,022,199		11,331	11,331	8,166	04/25/2023.	3FE
000000 00 0	GLOBAL PAYMENTS INC. GLOBAL PAYMENTS INC	..	06/30/2017.	Redemption 100.0000		7,582	7,582	7,590			(8)		(8)		7,582			0	13	04/22/2023.	3FE
000000 00 0	DIEBOLD INC 11/06/23	..	06/30/2017.	Redemption 100.0000		8,545	8,545	8,560			(16)		(16)		8,545			0	24	11/06/2023.	3FE
000000 00 0	CLARK EQUIPMENT COMPANY 05/19/2	..	06/30/2017.	Redemption 100.0000		5,000	5,000	4,988			13		13		5,000			0	8	05/19/2024.	4FE
000000 00 0	BLUE BUFFALO PET PRODUCTS INC TL L+200	..	06/20/2017.	CITIGROUP GLOBAL MARKETS INC/		2,022,500	2,000,000	2,000,000					0		2,000,000		22,500	22,500		05/22/2024.	3FE
000000 00 0	MULTIPLAN INC 06/07/23	..	06/30/2017.	Redemption 100.0000		2,882	2,882	2,888			(6)		(6)		2,882			0	3	06/07/2023.	4FE
000000 00 0	LIVE NATION ENTERTAINMENT INC 1	..	06/30/2017.	Redemption 100.0000		3,369	3,369	3,383			(14)		(14)		3,369			0	1	10/27/2023.	3FE
C3301D AC 2	APLP HOLDINGS LP	..	04/17/2017.	Various		12,647,369	13,000,153	12,610,148	12,617,001		30,369		30,369		12,647,369			0	234,003	03/21/2023.	3FE
C4111# AG 6	GRAYMONT WESTERN CANADA INC SE 4.7% 6/21	..	06/21/2017.	Redemption 100.0000		242,858	242,858	242,858	242,858				0		242,858			0	5,708	06/21/2027.	2FE
C7052B AD 6	GFL ENVIRONMENTAL INC	A	06/30/2017.	Redemption 100.0000		17,500	17,500	17,413	17,414		86		86		17,500			0	192	09/23/2023.	3FE
C9413P AU 7	VALEANT PHARMACEUTICALS INTERN.	..	04/28/2017.	Redemption 100.0000		217,636	217,636	218,263	124,575		(612)		(612)		217,636			0	2,717	03/13/2022.	3FE
C9579B AC 8	VERESEN MIDSTREAM LP 03/31/22	A	06/30/2017.	Various		17,683	17,683	17,531			153		153		17,683			0	229	03/31/2022.	3FE
C9579B AC 8	VERESEN MIDSTREAM LP 03/31/22	A	04/10/2017.	Various		3,031,017	2,992,365	2,958,327			426		426		2,958,753		72,264	72,264	8,976	03/31/2022.	3Z
F3166# AC 8	ESSILOR INTERNATIONAL COMPAGNI Series A	C	05/04/2017.	Maturity		9,500,000	9,500,000	9,500,000	9,500,000				0		9,500,000			0	87,400	05/04/2017.	1
G0369@ AT 3	ANGLIAN WATER SERVICES FINANCI	B	05/11/2017.	METLIFE 0BS 10273				133,491	(14,833,914)		(32,137)		(32,137)	(948,162)	(1)	(133,222)	1	(133,221)		10/15/2023.	1Z
G0792* AB 1	BARCELOS LTD. GASSLED BARCELOS LTD GASSL	D	04/02/2017.	Redemption 100.0000		5,043,891	5,043,891	5,043,891	5,043,891				0		5,043,891			0	128,619	10/02/2028.	3Z
G1069# AA 3	BESTWAY UK HOLDCO LTD	B	06/06/2017.	Redemption 100.0000		1,718,361	1,718,361	1,809,222	1,639,641		2,089		2,089	167,898	1,718,361	(91,267)		(91,267)	35,202	10/01/2021.	3FE
G1069# AB 1	BESTWAY UK HOLDCO LTD	B	06/06/2017.	Redemption 100.0000		379,095	379,095	386,998	367,672		(7)		(7)	18,851	379,095	(7,418)		(7,418)	5,115	10/06/2020.	3FE
G1144@ AE 6	BEDFORD ESTATES LONDON ESTATES	..	05/12/2017.	Tax Free Exchange		(293,700)	645,900	(293,700)	(8,733,600)				0		(293,700)			0		06/16/2036.	1Z
G1418# AJ 2	Caribbean Utils	D	06/01/2017.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	28,250	06/01/2022.	1
G5633L AB 6	LONE STAR FUNDS	..	06/16/2017.	Various		1,339,857	1,339,857	1,339,857	1,339,857				0		1,339,857			0	17,729	08/05/2017.	1Z
G8967# AH 6	TRITON CONTAINER INTERNATIONAL	C	06/30/2017.	Redemption 100.0000		1,857,143	1,857,143	1,857,143	1,857,143				0		1,857,143			0	41,229	06/30/2021.	2FE
G9341J AC 4	VERITAS US INC	..	06/23/2017.	Various		1,252,944	1,252,944	1,049,265	1,011,488		176,239		176,239	46,702	1,252,944	18,514		18,514	39,405	06/15/2023.	4FE
K7017# AA 8	MERIDIAN SPIRIT APS 4.110% 8/1/2030.	C	06/30/2017.	Redemption 100.0000		47,344	47,344	47,344	47,344				0		47,344			0	972	08/01/2030.	2
L0426@ AA 9	AWAS FINANCE LUXEMBOURG 2012	C	04/18/2017.	Redemption 100.0000		4,145	4,145	4,114	4,127		18		18		4,145			0	167	07/16/2018.	3FE
L29678 AF 3	ENDO PHARMACEUTICAL INC	..	04/27/2017.	Redemption 100.0000		10,937,236	10,937,236	10,861,520	5,881,992		72,234		72,234		10,937,236			0	112,124	06/24/2022.	3FE
L6232U AF 4	MALLINCKRODT INTERNATIONAL FIN	D	06/30/2017.	Redemption 100.0000		11,250	11,250	11,247			3		3		11,250			0	17	09/04/2024.	3FE
L8038* AA 4	SBM BALEIA AZUL SARL	D	06/15/2017.	Redemption 100.0000		42,000	42,000	42,000	42,000				0		42,000			0	1,155	09/15/2027.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
N0805E AB 7	AVAST SOFTWARE BV Initial Dollar Term Lo	D	03/31/2017.	Tax Free Exchange		7,386,495	7,406,250	7,385,882	7,386,215		280		280		7,386,495			0	93,607	08/02/2022.	3FE
N8879# AC 6	TRONOX INC	C	06/30/2017.	Redemption 100.0000		3,864	3,864	3,864	3,876		(13)		(13)		3,864			0	51	03/19/2020.	4FE
P7077@ AF 1	Nassau Air Dev	D	06/30/2017.	Redemption 100.0000		285,000	285,000	285,000	285,000				0		285,000			0	9,976	11/30/2033.	2FE
P7077@ AH 7	Nassau Air Dev	D	06/30/2017.	Redemption 100.0000		42,500	42,500	42,500	42,500				0		42,500			0	1,347	03/30/2035.	2FE
P7077@ AK 0	Nassau Air Dev	D	06/30/2017.	Redemption 100.0000		47,500	47,500	47,500	47,500				0		47,500			0	1,530	06/30/2035.	2FE
PP1T1F YI 4	PLENARY HEALTH NORTH BAY FINCO	..	06/13/2017.	Redemption 100.0000		41,977	41,977	48,105	45,298		(3,558)		(3,558)	2,727	41,977	(2,491)		(2,491)	940	03/13/2040.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					1,359,977,449	1,380,194,161	1,303,904,889	1,268,256,379	0	7,490,641	0	7,490,641	638,171	1,355,135,567	(1,244,689)	6,086,567	4,841,878	24,746,641	XXX	XXX
Bonds - Hybrid Securities																					
94974P AA 7	WELLS FARGO CAP II	..	05/30/2017.	Call 100.0000		1,000,000	1,000,000	970,000	1,000,000				0		1,000,000			0	8,784	01/30/2027.	2AM
4899999.	Total - Bonds - Hybrid Securities					1,000,000	1,000,000	970,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	8,784	XXX	XXX
8399997.	Total - Bonds - Part 4					3,089,745,157	3,100,685,497	3,031,259,388	1,737,275,065	0	4,888,143	0	4,888,143	638,171	3,085,204,974	(1,244,689)	5,784,868	4,540,179	34,941,979	XXX	XXX
8399999.	Total - Bonds					3,089,745,157	3,100,685,497	3,031,259,388	1,737,275,065	0	4,888,143	0	4,888,143	638,171	3,085,204,974	(1,244,689)	5,784,868	4,540,179	34,941,979	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
756109 80 7	REALTY INCOME CORPORATION	..	04/06/2017.	Call 25.0000	50,000.000	1,250,000		1,277,500	1,277,500				0		1,277,500		(27,500)	(27,500)	25,764	XXX	P2LFE
902973 81 7	US BANCORP	..	04/15/2017.	Call 25.0000	315,985.000	7,899,625		8,013,380	8,499,997			486,617	(486,617)		8,013,380		(113,755)	(113,755)	236,989	XXX	P2LFE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					9,149,625	XXX	9,290,880	9,777,497	0	0	486,617	(486,617)	0	9,290,880	0	(141,255)	(141,255)	262,753	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					9,149,625	XXX	9,290,880	9,777,497	0	0	486,617	(486,617)	0	9,290,880	0	(141,255)	(141,255)	262,753	XXX	XXX
8999999.	Total - Preferred Stocks					9,149,625	XXX	9,290,880	9,777,497	0	0	486,617	(486,617)	0	9,290,880	0	(141,255)	(141,255)	262,753	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00287Y 10 9	ABBVIE INC	..	06/19/2017.	MERRILL LYNCH PIERCE FENNER &	2,942.000	209,902	XXX	197,850					0		197,850		12,052	12,052		XXX	L
31338@ 10 6	FEDERAL HOME LOAN BANK OF PITT	..	04/06/2017.	ISSUING COMPANY	30,032.000	3,003,200	XXX	3,003,200	3,003,200				0		3,003,200			0	64,625	XXX	A
31680Q 10 4	58 COM INC	D	06/26/2017.	MERRILL LYNCH PIERCE FENNER &	1,592.000	70,564	XXX	68,933					0		68,933		1,630	1,630		XXX	L
47215P 10 6	JD.COM INC JD.COM ADR REPRESENTING IN CL	D	05/31/2017.	MERRILL LYNCH PIERCE FENNER &	6,121.000	244,460	XXX	249,676					0		249,676		(5,215)	(5,215)		XXX	L
52706# 10 4	LESLIES HOLDINGS INC	..	03/07/2017.	MetLife Other - Issuing Compay	49,170.430	738,477	XXX	94,180	374,147	(279,967)			(279,967)		94,180		644,297	644,297		XXX	U
68234X 10 2	ONCOMED PHARMACEUTICALS INC ONCOMED PHAR	..	05/16/2017.	MERRILL LYNCH PIERCE FENNER &	4,487.000	15,429	XXX	16,649					0		16,649		(1,221)	(1,221)		XXX	L
74736L 10 9	Q2 HOLDINGS INC	..	06/19/2017.	MERRILL LYNCH PIERCE FENNER &	3,312.000	127,767	XXX	132,149					0		132,149		(4,382)	(4,382)		XXX	L
81809A 10 0	SEVENTY SEVEN ENERGY INC	..	04/26/2017.	ISSUING COMPANY	10,891.000	477,243	XXX	392,735	142,965	(95,310)			(95,310)		392,735		84,508	84,508		XXX	L
81809A 11 8	SEVENTY SEVEN ENERGY INC	..	04/18/2017.	ISSUING COMPANY	17,254.000	345,080	XXX	77,648	358,020	(280,372)			(280,372)		77,648		267,432	267,432		XXX	V
92763W 10 3	VIPSHOP HOLDINGS LTD	D	06/22/2017.	MERRILL LYNCH PIERCE FENNER &	23,480.000	285,859	XXX	295,378					0		295,378		(9,519)	(9,519)		XXX	L
94419L 10 1	WAYFAIR INC	..	06/19/2017.	MERRILL LYNCH PIERCE FENNER &	8,864.000	600,782	XXX	568,421					0		568,421		32,362	32,362		XXX	L
98936J 10 1	ZENDESK INC	..	06/26/2017.	MERRILL LYNCH PIERCE FENNER &	15,702.000	449,331	XXX	458,324					0		458,324		(8,994)	(8,994)		XXX	L
W5303* 10 8	KWINTET	..	05/24/2017.	ABBEY NATIONAL PLC	181,525.000		XXX		2	(2)			(2)					0		XXX	U
9099999.	Total - Common Stocks - Industrial and Miscellaneous					6,568,094	XXX	5,555,143	3,878,334	(655,651)	0	0	(655,651)	0	5,555,143	0	1,012,950	1,012,950	64,625	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
10923L 2# 2	BRIGHTHOUSE REINS CO DELAWARE..	..	04/28/2017.	RETURN OF CAPITAL..................	..........1,000.000	535,000,000	XXX	535,000,000					0		535,000,000			0		XXX	J..............
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates........					535,000,000	XXX	535,000,000	0	0	0	0	0	0	535,000,000	0	0	0	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					541,568,094	XXX	540,555,143	3,878,334	.....(655,651)	0	0	.........(655,651)	0	540,555,143	0	..1,012,950	1,012,950	64,625	XXX	XXX
9799999.	Total - Common Stocks					541,568,094	XXX	540,555,143	3,878,334	.....(655,651)	0	0	.........(655,651)	0	540,555,143	0	..1,012,950	1,012,950	64,625	XXX	XXX
9899999.	Total - Preferred and Common Stocks					550,717,719	XXX	549,846,023	13,655,831	.....(655,651)	0	486,617	......(1,142,268)	0	549,846,023	0	871,695	871,695	327,378	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					.3,640,462,876	XXX	.3,581,105,411	1,750,930,896	.....(655,651)	4,888,143	486,617	3,745,875	638,171	3,635,050,997	.(1,244,689)	..6,656,563	5,411,874	35,269,357	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: ....0.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319255-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/11/2016	12/18/2020	15,905	53,735,100	2,955.0000	-	-	-	4,784,271		4,784,271	1,578,742	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268346	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	450,000	64,078,041	16,750.0000	-	-	-	5,400,193		5,400,193	1,342,562	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268718-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/20/2015	01/10/2020	200,000	29,574,549	17,500.0000	-	-	-	1,851,542		1,851,542	446,583	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268800-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/21/2015	01/10/2020	210,000	30,760,413	17,250.0000	-	-	-	1,908,220		1,908,220	520,801	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268839-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	350,000	51,386,235	17,290.0000	-	-	-	2,966,013		2,966,013	734,210	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-313297-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000	-	-	-	4,159,023		4,159,023	564,572	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-118817	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	9,828,000	-	-	40,911,878		40,911,878	6,823,920	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-120091	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2010	12/16/2020	40,219	50,000,000	1,243.2000	10,290,000	-	-	39,051,368		39,051,368	6,624,183	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-127023	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2011	03/16/2021	79,315	99,999,999	1,260.8000	26,700,000	-	-	88,908,921		88,908,921	12,880,494	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-176028	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2012	09/16/2022	51,030	75,001,343	1,469.7500	-	-	-	31,650,149		31,650,149	6,503,307	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189602	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	26,219	39,550,313	1,508.4600	8,562,643	-	-	24,856,687		24,856,687	3,297,475	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189603	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	48,692	73,449,934	1,508.4600	15,901,911	-	-	46,162,012		46,162,012	6,123,829	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-190437	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/12/2013	02/13/2023	16,444	24,999,320	1,520.2700	5,227,383	-	-	15,461,566		15,461,566	2,051,835	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-283221-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2015	06/03/2020	47,170	100,000,001	2,120.0000	17,299,998	-	-	21,130,269		21,130,269	4,392,969	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285887-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/25/2015	06/25/2020	47,406	100,000,001	2,109.4400	16,740,000	-	-	21,704,614		21,704,614	4,456,559	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-314505-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500	-	-	-	10,953,281		10,953,281	5,044,973	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319778-1	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2016	05/17/2021	12,080	24,999,998	2,069.5500	-	-	-	2,417,819		2,417,819	1,103,749	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319783-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/16/2016	05/17/2021	15,000	31,004,850	2,066.9900	4,650,000	-	-	7,895,901		7,895,901	1,429,586	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330741-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2016	08/24/2020	22,810	50,000,000	2,192.0500	-	-	-	2,988,747		2,988,747	1,890,564	-	-		-		0001
Swaption - 7 year; Underlying Swap Terms - 7/09/2018 - 7/09/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2011-ISOP-134289	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/05/2011	07/05/2018	-	250,000,000	0.0504	-	-	-	36,750,886		36,750,886	3,668,168	-	-		-		0002
Swaption - 7 year; Underlying Swap Terms - 7/25/2018 - 7/25/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2011-ISOP-135840	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	07/21/2011	07/23/2018	-	300,000,000	0.0321	-	-	-	27,985,260		27,985,260	659,522	-	-		-		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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Swaption - 4 year; Underlying Swap Terms - 1/05/2018 - 1/05/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-243615-1	Variable Annuities	Exh 5	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	07/01/2014	01/03/2018	-	1,000,000,000	0.0201	7,475,000	-	-	5,435,697		5,435,697	(5,521,586)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 7/05/2017 - 7/05/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-243616-1	Variable Annuities	Exh 5	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	07/01/2014	07/03/2017	-	1,000,000,000	0.0201	6,450,000	-	-	-		-	(6,641,421)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 7/05/2017 - 7/05/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-243617-1	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	07/01/2014	07/03/2017	-	500,000,000	0.0201	3,250,000	-	-	-		-	(3,320,710)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 7/05/2017 - 7/05/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-243620-1	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11....	07/01/2014	07/03/2017	-	500,000,000	0.0201	3,250,000	-	-	-		-	(3,320,710)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 7/05/2017 - 7/05/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-243645-1	Variable Annuities	Exh 5	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	07/02/2014	07/03/2017	-	1,000,000,000	0.0201	6,290,000	-	-	-		-	(6,641,421)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 10/19/2017 - 10/19/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-256462-1	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	10/17/2014	10/17/2017	-	500,000,000	0.0175	5,625,000	-	-	365,168		365,168	(1,975,305)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 10/19/2017 - 10/19/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-256479-1	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11....	10/17/2014	10/17/2017	-	500,000,000	0.0175	5,650,000	-	-	365,168		365,168	(1,975,305)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 10/24/2017 - 10/24/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-256585-1	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	10/20/2014	10/20/2017	-	250,000,000	0.0175	2,880,000	-	-	193,411		193,411	(987,690)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 10/24/2017 - 10/24/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-256593-1	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Scotland PLC THE RR3QWICWWIPCS8A4S074.	10/20/2014	10/20/2017	-	250,000,000	0.0175	2,822,500	-	-	193,411		193,411	(987,690)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 10/24/2017 - 10/24/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-256596-1	Variable Annuities	Exh 5	Interest Rate	BNP Paribas........ R0MUWSFPU8MPRO8K5P83	10/20/2014	10/20/2017	-	500,000,000	0.0175	5,700,000	-	-	386,823		386,823	(1,975,381)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 10/25/2017 - 10/25/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-256747-1	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868...	10/21/2014	10/23/2017	-	500,000,000	0.0175	5,600,000	-	-	413,213		413,213	(1,981,632)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 10/25/2017 - 10/25/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-256800-1	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528..	10/21/2014	10/23/2017	-	150,000,000	0.0175	1,695,000	-	-	123,964		123,964	(594,490)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 1/09/2018 - 1/09/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-263797-1	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	12/05/2014	01/05/2018	-	500,000,000	0.0175	5,575,000	-	-	1,097,292		1,097,292	(1,928,530)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 1/09/2018 - 1/09/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-263803-1	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11....	12/05/2014	01/05/2018	-	500,000,000	0.0175	5,675,000	-	-	1,097,292		1,097,292	(1,928,530)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 1/09/2018 - 1/09/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-263805-1	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528..	12/05/2014	01/05/2018	-	100,000,000	0.0175	1,140,000	-	-	219,458		219,458	(385,706)	-	-		-		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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaption - 3 year; Underlying Swap Terms - 1/09/2018 - 1/09/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-263810-1	Variable Annuities	Exh 5	Interest Rate.	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2014	01/05/2018	-	.500,000,000	0.0175	5,625,000	-	-	1,097,292	...	1,097,292	(1,928,530)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 4/23/2018 - 4/23/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-358984	Variable Annuities	Exh 5	Interest Rate.	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	04/19/2017	04/19/2018	-	.500,000,000	0.0197	-	9,475,000	-	4,100,603	...	4,100,603	(5,374,397)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 4/23/2018 - 4/23/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-358991	Variable Annuities	Exh 5	Interest Rate.	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	04/19/2017	04/19/2018	-	1,000,000,000	0.0147	-	6,325,000	-	1,890,174	...	1,890,174	(4,434,826)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 4/26/2018 - 4/26/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359447	Variable Annuities	Exh 5	Interest Rate.	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	04/24/2017	04/24/2018	-	.500,000,000	0.0203	-	9,225,000	-	4,912,788	...	4,912,788	(4,312,212)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 4/26/2018 - 4/26/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359448	Variable Annuities	Exh 5	Interest Rate.	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	04/24/2017	04/24/2018	-	1,000,000,000	0.0153	-	6,050,000	-	2,342,695	...	2,342,695	(3,707,305)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 4/27/2018 - 4/27/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359514	Variable Annuities	Exh 5	Interest Rate.	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	04/25/2017	04/25/2018	-	1,000,000,000	0.0158	-	6,200,000	-	2,770,498	...	2,770,498	(3,429,502)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 4/27/2018 - 4/27/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359515	Variable Annuities	Exh 5	Interest Rate.	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	04/25/2017	04/25/2018	-	1,000,000,000	0.0158	-	6,200,000	-	2,749,557	...	2,749,557	(3,450,444)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 4/27/2018 - 4/27/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359516	Variable Annuities	Exh 5	Interest Rate.	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	04/25/2017	04/25/2018	-	.500,000,000	0.0208	-	9,225,000	-	5,652,439	...	5,652,439	(3,572,561)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 4/27/2018 - 4/27/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359529	Variable Annuities	Exh 5	Interest Rate.	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	04/25/2017	04/25/2018	-	.500,000,000	0.0208	-	9,225,000	-	5,691,535	...	5,691,535	(3,533,465)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 5/22/2018 - 5/22/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-361524	Variable Annuities	Exh 5	Interest Rate.	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	05/18/2017	05/18/2018	-	2,000,000,000	0.0145	-	12,700,000	-	4,479,365	...	4,479,365	(8,220,636)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 5/22/2018 - 5/22/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-361526	Variable Annuities	Exh 5	Interest Rate.	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	05/18/2017	05/18/2018	-	2,000,000,000	0.0194	-	36,800,000	-	17,499,838	...	17,499,838	(19,300,162)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 5/22/2018 - 5/22/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-361580	Variable Annuities	Exh 5	Interest Rate.	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	05/18/2017	05/18/2018	-	2,000,000,000	0.0146	-	11,800,000	-	4,599,073	...	4,599,073	(7,200,927)	-	-		-		0002
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										.189,902,435	.123,225,000	0	507,575,374	XX	507,575,374	(36,492,468)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
Equity Option - DJ EURO 50 DEOTC E EI ; 2009-EOPT-0094	Variable Annuities	Exh 5	Equity/Index..	Credit Suisse International E58DKGMJYYYJLN8C3868...	10/19/2009	12/20/2019	16,971	74,723,987	2,946.2500	15,908,003	-	-	1,471,782	...	1,471,782	(2,309,589)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2009-EOPT-0095	Variable Annuities	Exh 5	Equity/Index..	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	10/20/2009	12/20/2019	34,083	.149,429,211	2,934.0000	31,936,000	-	-	2,801,372	...	2,801,372	(4,614,023)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0006	Variable Annuities	Exh 5	Equity/Index..	Credit Suisse International E58DKGMJYYYJLN8C3868...	01/25/2010	01/27/2020	35,619	.141,561,335	2,807.5000	22,796,669	2,704,842	-	1,069,404	...	1,069,404	(5,149,025)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0039	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/11/2010	03/20/2020	17,271	68,369,836	2,895.0000	11,128,748	1,336,682	-	1,346,379		1,346,379	(2,595,478)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0067	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/10/2010	12/20/2019	29,024	90,796,846	2,584.1000	20,164,483	2,963,936	-	(601,645)		(601,645)	(3,812,395)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2013-EOPT-203455	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/20/2013	12/15/2023	77,131	263,502,040	2,593.0000	-	-	-	(30,154,720)		(30,154,720)	(10,410,869)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2014-EOPT-257306	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/24/2014	12/20/2024	66,029	253,372,151	3,029.0000	-	-	-	(10,296,102)		(10,296,102)	(9,169,252)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-316500	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/12/2016	12/15/2023	13,703	45,502,000	2,919.0000	-	-	-	(3,860,611)		(3,860,611)	(2,044,729)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-316502	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	04/12/2016	12/17/2021	40,000	110,164,892	2,421.1000	-	-	-	(9,288,440)		(9,288,440)	(4,873,571)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319255-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/11/2016	12/18/2020	15,905	53,735,100	2,955.0000	-	-	-	(3,504,837)		(3,504,837)	(2,121,682)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319582	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	05/13/2016	05/13/2021	21,999	73,440,248	2,954.6300	-	-	-	(7,809,913)		(7,809,913)	(3,951,810)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319840	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	05/17/2016	05/17/2021	10,215	34,009,649	2,937.0000	-	-	-	(3,638,446)		(3,638,446)	(1,820,846)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303386-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/28/2015	09/30/2017	550,821	77,935,603	141.4900	2,585,410	-	-				(229,865)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303387-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/28/2015	03/31/2018	291,740	39,014,437	133.7300	1,365,548	-	-	33,529		33,529	(268,441)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303388-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/28/2015	09/30/2018	203,566	29,421,361	144.5300	1,779,752	-	-	138,798		138,798	(442,912)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303391-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/28/2015	03/29/2019	152,421	21,099,706	138.4300	1,000,000	-	-	120,304		120,304	(253,643)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303400-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/28/2015	06/29/2018	250,258	33,134,208	132.4000	1,000,000	-	-	27,377		27,377	(193,117)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303417-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/28/2015	12/29/2017	319,688	42,393,793	132.6100	938,118	-	-	4,200		4,200	(125,658)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303418-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2018	255,750	33,915,034	132.6100	1,265,683	-	-	152,186		152,186	(297,185)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303419-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/28/2015	06/28/2019	149,484	20,826,145	139.3200	1,046,796	-	-	181,536		181,536	(308,630)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303420-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/28/2015	09/30/2019	146,624	20,559,587	140.2200	1,221,458	-	-	232,173		232,173	(395,785)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303421-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2019	149,484	20,826,145	139.3200	1,230,961	-	-	327,352		327,352	(233,322)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0091	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/19/2009	12/20/2019	18,990	163,899,007	5,266.0000	31,232,000	-	-	(1,760,955)		(1,760,955)	(3,506,986)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0098	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/22/2009	12/20/2019	9,624	82,866,245	5,195.5000	17,160,812	-	-	2,841,363		2,841,363	(1,709,638)	-	-		-		0001

Statement as of June 30, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0099	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/22/2009	12/20/2019	9,599	82,860,814	5,208.6900	14,573,049	-	-	(2,482,123)		(2,482,123)	(1,746,518)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2010-EOPT-0086	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/14/2010	07/14/2020	23,819	190,825,147	5,248.0000	33,011,465	-	-	(8,473,877)		(8,473,877)	(5,448,153)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2010-EOPT-117421	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/09/2010	11/09/2020	17,024	161,149,885	5,874.1300	25,070,809	-	-	(2,076,948)		(2,076,948)	(4,511,921)	-	-		-		0001
Equity Option - FTSE-UKX ; 2011-EHYB-134815	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	07/11/2011	07/12/2021	8,439	79,440,737	5,925.0000	14,394,853	-	-	13,083,702		13,083,702	(3,304,673)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2012-EOPT-185260-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/06/2012	12/07/2017	64,000	100,355,200	1,568.0500	-	-	-	(24,371,993)		(24,371,993)	(4,543,979)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2013-EOPT-187135-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/11/2013	01/15/2018	60,350	99,997,536	1,656.9600	-	-	-	(23,802,108)		(23,802,108)	(5,854,137)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-305257	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/15/2016	01/15/2018	16,189	25,000,000	1,544.2100	-	-	-	(3,086,780)		(3,086,780)	(1,099,748)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-306125	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2016	01/22/2018	31,751	50,000,000	1,574.7500	-	-	-	(6,087,305)		(6,087,305)	(2,387,496)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-313456	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/17/2016	03/16/2018	15,119	25,000,000	1,653.5000	-	-	-	(2,615,797)		(2,615,797)	(1,458,833)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-313872	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/21/2016	03/21/2018	15,161	25,000,000	1,649.0000	-	-	-	(2,624,369)		(2,624,369)	(1,447,062)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-313899	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/21/2016	03/21/2018	15,133	25,000,000	1,652.0000	-	-	-	(2,618,584)		(2,618,584)	(1,455,941)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-316173	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/08/2016	04/06/2018	61,652	100,000,000	1,622.0000	-	-	-	(10,749,648)		(10,749,648)	(5,502,273)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-317131	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/19/2016	04/19/2018	146,092	250,000,000	1,711.2500	-	-	-	(23,816,121)		(23,816,121)	(16,422,842)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-320558	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/23/2016	05/23/2018	61,538	100,000,000	1,625.0000	-	-	-	(9,923,815)		(9,923,815)	(5,595,699)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-327268	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/19/2016	07/19/2018	30,506	50,000,000	1,639.0000	-	-	-	(4,538,098)		(4,538,098)	(2,883,849)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-330758	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/23/2016	08/23/2018	29,206	50,000,000	1,712.0000	-	-	-	(3,594,852)		(3,594,852)	(3,232,536)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-336880	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2021	29,833	50,000,000	1,676.0000	-	-	-	(3,494,434)		(3,494,434)	(2,648,324)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-339589	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/07/2016	11/06/2020	30,321	50,000,000	1,649.0000	-	-	-	(3,847,842)		(3,847,842)	(2,692,886)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-341316	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/23/2016	11/22/2019	61,501	100,000,000	1,626.0000	-	-	-	(7,491,836)		(7,491,836)	(5,506,390)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-347104	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/18/2017	01/18/2019	58,258	100,000,000	1,716.5000	-	-	-	(4,947,435)		(4,947,435)	(4,947,435)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361560-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	05/18/2017	09/21/2018	134,000	224,949,150	1,678.7300	-	-	-	(1,158,221)		(1,158,221)	(1,158,221)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361563-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	134,052	225,000,000	1,678.4600	-	12,874,999	-	10,921,015		10,921,015	(1,953,984)	-	-		-		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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361567-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	.134,052	.212,500,067	...1,585.2100	-	8,437,500	-	6,487,112	...	6,487,112	........(1,950,388)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361569-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/18/2017	12/21/2018	.134,048	.212,500,000	...1,585.2500	-	-	-	1,106,478	...	1,106,478	1,106,478	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361781-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/19/2017	09/21/2018	.132,800	.212,705,926	...1,601.7000	-	7,874,681	-	6,827,985	...	6,827,985	........(1,046,696)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361797-1	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2017	09/21/2018	.132,652	.225,000,326	...1,696.1700	-	...12,350,764	-	9,560,523	...	9,560,523	1,685,524	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361823-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/19/2017	12/21/2018	.132,908	.212,500,000	...1,598.8500	-	-	-	1,165,491	...	1,165,491	1,165,491	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361868-2	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/19/2017	12/21/2018	.132,042	.224,998,248	...1,703.9900	-	-	-	.........(561,417)	...	.........(561,417)	...........(561,417)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363507-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/01/2017	09/21/2018	.132,240	.200,000,000	...1,512.4000	-	-	-	448,317	...	448,317	448,317	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363512-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/01/2017	12/21/2018	.132,240	.200,000,000	...1,512.4000	-	-	-	926,226	...	926,226	926,226	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363559-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	.132,036	.200,000,052	...1,514.7400	-	6,000,000	-	4,902,614	...	4,902,614	........(1,097,386)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363564-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	.132,036	.200,000,052	...1,514.7400	-	7,250,000	-	6,221,652	...	6,221,652	........(1,028,348)	-	-		-		0001
Equity Option - NASDAQ 100 US OTC NAS ; 2012-EOPT-183171	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/03/2012	12/04/2017	9,319	...24,999,997	...2,682.5700	-	-	-	......(6,046,787)	...	......(6,046,787)	...........(136,345)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2009-EOPT-0100	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2009	10/23/2019	.443,000	...49,809,495	.10,338.0000	...13,341,942	-	-	707,265	...	707,265	...........(916,855)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2010-EOPT-0054	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/13/2010	05/13/2020	.441,288	...50,318,554	.10,560.0000	8,874,975	1,258,205	-	......(2,764,371)	...	......(2,764,371)	........(1,196,175)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2012-EOPT-181071	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2012	09/20/2021	.727,025	...80,170,375	...8,803.0000	-	-	-	....(14,099,144)	...	....(14,099,144)	........(2,092,835)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268347	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	.450,000	...64,078,041	.16,750.0000	-	-	-	......(8,721,618)	...	......(8,721,618)	........(3,280,837)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268718-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/20/2015	01/10/2020	.200,000	...29,574,549	.17,500.0000	-	-	-	......(4,153,845)	...	......(4,153,845)	........(1,598,440)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268800-2	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/21/2015	01/10/2020	.210,000	...30,760,413	.17,250.0000	-	-	-	......(4,020,473)	...	......(4,020,473)	........(1,612,823)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268839-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	.350,000	...51,386,235	.17,290.0000	-	-	-	......(6,395,591)	...	......(6,395,591)	........(2,781,851)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2012-EOPT-172801	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	08/14/2012	08/14/2017	.162,365	.129,999,680	......800.6600	...38,960,911	-	-	3,386	...	3,386	...........(605,642)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-186501	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/07/2013	01/08/2018	...57,267	...50,000,001	......873.1000	-	-	-	....(13,436,536)	...	....(13,436,536)	...........(722,242)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-188193	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/24/2013	01/24/2018	27,802	24,999,999	899.2000	-	-	-	(6,432,059)		(6,432,059)	(415,322)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-190918	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	02/20/2013	02/20/2018	27,000	25,000,920	925.9600	-	-	-	(6,164,126)		(6,164,126)	(483,191)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-192830	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/06/2013	03/06/2023	107,519	100,000,196	930.0700	30,824,622	-	-	10,869,642		10,869,642	(1,666,724)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-204579	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/03/2013	07/06/2020	126,074	124,999,850	991.4800	32,593,722	-	-	7,395,552		7,395,552	(3,773,064)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-219643	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	45,117	49,999,562	1,108.2200	-	-	-	(8,431,176)		(8,431,176)	(1,613,876)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-226279	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/10/2014	02/10/2021	44,788	50,000,427	1,116.3800	-	-	-	(7,884,724)		(7,884,724)	(1,577,136)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-230106	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	25,121	30,000,000	1,194.2000	-	-	-	(2,791,278)		(2,791,278)	(386,124)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-230138	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	16,736	19,999,998	1,195.0100	-	-	-	(1,866,876)		(1,866,876)	(257,438)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-258676	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2014	10/31/2017	106,614	125,000,029	1,172.4500	-	-	-	(20,156,952)		(20,156,952)	(4,292,582)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-277858	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	39,293	50,000,343	1,272.5000	10,415,003	-	-	5,054,330		5,054,330	(1,724,100)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-277901	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	23,474	29,999,772	1,278.0000	6,248,779	-	-	3,064,425		3,064,425	(1,035,993)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-287621	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/16/2015	07/16/2020	117,776	149,999,514	1,273.6000	-	-	-	(14,551,401)		(14,551,401)	(5,247,189)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-287624	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2015	07/16/2020	39,200	50,000,000	1,275.5000	-	-	-	(4,832,003)		(4,832,003)	(1,749,524)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-288462	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/29/2015	07/29/2020	40,770	49,999,997	1,226.4000	-	-	-	(5,500,506)		(5,500,506)	(1,720,814)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-288483	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/29/2015	07/29/2020	40,682	50,000,212	1,229.0500	-	-	-	(5,476,116)		(5,476,116)	(1,722,182)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-288625	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/31/2015	07/31/2020	40,185	50,000,186	1,244.2500	-	-	-	(5,290,460)		(5,290,460)	(1,727,634)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-290993	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/01/2015	09/01/2020	131,996	150,000,254	1,136.4000	-	-	-	(19,747,520)		(19,747,520)	(5,005,453)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-295775	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/13/2015	10/11/2019	21,718	24,999,590	1,151.1000	-	-	-	(3,105,683)		(3,105,683)	(900,097)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-299267	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/19/2015	11/21/2022	68,369	80,000,000	1,170.1200	18,687,998	-	-	11,400,219		11,400,219	(1,458,253)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-305120	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2016	01/14/2019	48,707	50,000,000	1,026.5500	-	-	-	(7,046,235)		(7,046,235)	(1,509,337)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-313297-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000	-	-	-	(2,568,113)		(2,568,113)	(659,115)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-316189	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2016	04/08/2019	72,948	80,000,000	1,096.6700	-	-	-	(9,800,114)		(9,800,114)	(2,753,025)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-316664	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	04/13/2016	04/13/2023	88,841	99,999,430	1,125.6000	-	-	-	(11,826,455)		(11,826,455)	(1,972,240)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-320559	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/23/2016	05/23/2019	44,845	50,000,001	1,114.9600	7,915,000	-	-	2,457,035		2,457,035	(1,707,882)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-324104	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2016	06/20/2019	134,580	157,000,002	1,166.5900	-	-	-	(16,660,917)		(16,660,917)	(5,799,807)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-336902	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2021	24,486	30,000,000	1,225.2000	-	-	-	(2,384,578)		(2,384,578)	(832,350)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353643	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2017	06/15/2018	183,043	237,500,000	1,297.5100	-	17,337,500	-	10,719,588		10,719,588	(6,617,912)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353645	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2017	03/16/2018	183,043	237,500,000	1,297.5100	-	14,850,000	-	7,923,631		7,923,631	(6,926,369)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353646	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/09/2017	06/15/2018	255,512	315,000,304	1,232.8200	-	18,864,451	-	11,054,647		11,054,647	(7,809,804)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353649	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/09/2017	03/16/2018	255,512	315,000,304	1,232.8200	-	15,540,010	-	7,792,901		7,792,901	(7,747,109)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353665	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2017	03/16/2018	401,533	412,500,200	1,027.3100	-	9,350,000	-	3,641,804		3,641,804	(5,708,196)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353666	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2017	06/15/2018	401,533	412,500,200	1,027.3100	-	12,364,000	-	5,912,616		5,912,616	(6,451,384)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-354852	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/17/2017	03/16/2018	540,482	562,500,000	1,040.7400	-	11,137,499	-	5,343,481		5,343,481	(5,794,018)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-354853	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/17/2017	03/16/2018	144,129	159,999,997	1,110.1200	-	4,230,000	-	2,191,957		2,191,957	(2,038,043)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-354854	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/17/2017	03/16/2018	144,129	179,999,997	1,248.8900	-	8,070,003	-	4,797,940		4,797,940	(3,272,063)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-354856	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/17/2017	03/16/2018	71,948	90,000,000	1,250.9100	-	4,032,000	-	2,421,560		2,421,560	(1,610,440)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355228	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/20/2017	03/21/2022	72,012	100,000,000	1,388.6500	-	-	-	(1,165,706)		(1,165,706)	(1,165,706)	-	-		-		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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355229	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/20/2017	03/20/2020	72,012	100,000,000	1,388.6500	-	-	-	(1,579,285)		(1,579,285)	(1,579,285)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355234	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/20/2017	03/16/2018	359,428	375,002,015	1,043.3300	-	7,400,011	-	3,612,735		3,612,735	(3,787,276)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356823	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/30/2017	03/30/2020	36,258	49,999,782	1,379.0000	-	-	-	(812,987)		(812,987)	(812,987)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356864	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/30/2017	03/30/2022	108,660	150,000,000	1,380.4500	-	-	-	(2,005,298)		(2,005,298)	(2,005,298)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356868	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/30/2017	03/30/2020	108,660	150,000,000	1,380.4500	-	-	-	(2,263,686)		(2,263,686)	(2,263,686)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357019	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/31/2017	03/31/2020	71,984	100,000,006	1,389.2000	-	-	-	(1,113,623)		(1,113,623)	(1,113,623)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357027	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/31/2017	03/31/2020	36,028	49,999,658	1,387.8000	-	-	-	(624,270)		(624,270)	(624,270)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357240	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/03/2017	04/03/2020	36,009	50,000,000	1,388.5500	-	-	-	(646,861)		(646,861)	(646,861)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357246	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/03/2017	04/01/2022	36,009	50,000,000	1,388.5500	-	-	-	(534,704)		(534,704)	(534,704)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357709	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	04/06/2017	04/06/2020	36,023	49,999,924	1,388.0000	-	-	-	(656,951)		(656,951)	(656,951)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361582-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	183,554	225,000,000	1,225.8000	-	13,075,000	-	9,947,940		9,947,940	(3,127,061)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361585-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	225,000,000	1,225.8000	-	15,025,000	-	11,910,021		11,910,021	(3,114,979)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361586-2	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/18/2017	09/21/2018	184,043	212,499,729	1,154.6200	-	-	-	(2,492,771)		(2,492,771)	(2,492,771)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361591-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	183,554	212,500,000	1,157.7000	-	9,875,000	-	7,406,533		7,406,533	(2,468,467)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361600-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	212,500,000	1,157.7000	-	11,625,000	-	9,114,489		9,114,489	(2,510,511)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361617-1	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2017	09/21/2018	183,571	212,500,092	1,157.5900	-	10,125,000	-	7,403,611		7,403,611	(2,721,389)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361620-1	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2017	12/21/2018	183,571	212,500,092	1,157.5900	-	11,825,000	-	9,111,304		9,111,304	(2,713,696)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361809-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2017	09/21/2018	182,854	225,000,000	1,230.4900	-	13,025,000	-	10,107,523		10,107,523	(2,917,477)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361811-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2017	12/21/2018	182,854	212,500,000	1,162.1300	-	11,700,000	-	9,243,519		9,243,519	(2,456,481)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361818-2	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/19/2017	09/21/2018	182,655	224,999,909	1,231.8300	-	-	-	(2,879,499)		(2,879,499)	(2,879,499)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361830-1	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	05/19/2017	12/21/2018	182,874	225,015,731	1,230.4400	-	15,065,177	-	12,077,615		12,077,615	(2,987,562)	-	-		-		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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361863-1	Variable Annuities	Exh 5	Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	05/19/2017	12/21/2018	182,838	225,000,000	1,230.6000	-	15,800,000	-	12,082,443		12,082,443	(3,717,557)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363535-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	363,245	400,000,001	1,101.1800	-	14,899,999	-	11,306,351		11,306,351	(3,593,648)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363542-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	363,245	400,000,001	1,101.1800	-	18,040,001	-	14,244,860		14,244,860	(3,795,141)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363581-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	12/21/2018	181,742	200,000,000	1,100.4600	-	8,950,000	-	7,104,992		7,104,992	(1,845,008)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363583-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	09/21/2018	181,742	200,000,000	1,100.4600	-	7,300,000	-	5,637,616		5,637,616	(1,662,384)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-1	Variable Annuities	Exh 5	Equity/Index	Zurich Capital Markets Inc. 549300S0R4CI3MOYI681	10/21/2004	08/10/2020	327,273	291,999,516	892.2200	18,777,573	-	-	1,850,951		1,850,951	(4,685,780)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-2	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2004	12/16/2019	124,564	120,000,000	963.3600	8,205,000	-	-	566,648		566,648	(1,535,571)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-3	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2004	12/16/2019	41,521	40,000,002	963.3600	2,735,000	-	-	188,883		188,883	(511,857)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2006-EOPT-4	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/27/2006	01/27/2020	40,000	46,252,800	1,156.3200	5,447,552	-	-	472,764		472,764	(909,484)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0052	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2009	07/29/2019	51,083	50,000,040	978.8000	11,075,009	-	-	160,346		160,346	(537,276)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0090	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/16/2009	10/16/2019	45,884	50,000,000	1,089.7000	9,732,000	-	-	(3,257,180)		(3,257,180)	(799,479)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0092	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2009	10/16/2019	45,888	50,000,001	1,089.6000	10,506,400	-	-	(2,277,369)		(2,277,369)	(791,406)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0101	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2009	10/23/2019	46,151	49,999,532	1,083.3900	9,585,510	-	-	(3,202,718)		(3,202,718)	(795,639)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0002	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2010	12/21/2018	44,076	49,999,814	1,134.4000	9,072,000	-	-	(2,060,374)		(2,060,374)	(494,758)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0003	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/15/2010	12/21/2018	44,035	49,999,541	1,135.4500	8,919,918	-	-	(2,022,224)		(2,022,224)	(495,992)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0004	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/20/2010	01/17/2020	88,020	99,999,999	1,136.1000	14,973,000	2,139,000	-	(5,319,338)		(5,319,338)	(1,917,623)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0010	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/27/2010	01/27/2020	54,620	60,000,004	1,098.5000	9,219,000	1,317,000	-	(3,340,449)		(3,340,449)	(1,097,257)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0033	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2010	03/02/2020	89,162	100,000,000	1,121.5500	15,225,378	2,175,054	-	(5,362,245)		(5,362,245)	(1,993,387)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0035	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2010	03/09/2020	21,949	25,008,542	1,139.4000	3,569,532	594,922	-	(1,471,770)		(1,471,770)	(518,173)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0036	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/08/2010	03/09/2020	43,873	49,999,864	1,139.6500	7,179,881	1,196,647	-	(2,962,808)		(2,962,808)	(1,036,634)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0037	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2010	03/09/2020	87,447	100,000,017	1,143.5500	15,005,655	2,143,665	-	(5,184,620)		(5,184,620)	(2,080,163)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0042	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/12/2010	03/12/2020	43,459	49,999,580	1,150.5000	7,518,000	1,074,000	-	(2,583,111)		(2,583,111)	(1,055,017)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0062	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/27/2010	05/27/2020	45,733	49,999,998	1,093.3000	9,619,518	1,603,253	-	(4,126,285)		(4,126,285)	(1,082,749)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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Equity Option - S&P 500 USD OTC ; 2010-EOPT-0063	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2010	05/27/2020	41,969	49,999,768	1,191.3500	9,992,454	1,427,493	-	(3,439,119)		(3,439,119)	(1,230,184)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0066	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/04/2010	06/04/2020	92,545	99,999,500	1,080.5500	18,840,000	3,140,000	-	(8,082,644)		(8,082,644)	(2,145,564)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0068	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2010	06/15/2020	67,751	75,000,357	1,107.0000	13,886,376	2,314,396	-	(5,857,013)		(5,857,013)	(1,693,908)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0088	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/16/2010	07/16/2018	93,655	100,000,126	1,067.7500	24,757,080	-	-	(8,067,495)		(8,067,495)	(763,639)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0089	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2010	07/22/2020	228,519	250,000,005	1,094.0000	49,500,000	-	-	(29,159,950)		(29,159,950)	(5,763,527)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0090	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2010	07/22/2020	27,495	29,999,795	1,091.1000	5,939,959	-	-	(3,502,279)		(3,502,279)	(688,899)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0092	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2010	07/24/2020	31,425	34,999,594	1,113.7500	6,778,721	-	-	(3,956,323)		(3,956,323)	(828,898)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0093	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/26/2010	07/27/2020	45,053	49,999,819	1,109.8000	9,750,000	-	-	(5,697,351)		(5,697,351)	(1,181,174)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0094	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2010	07/28/2020	36,175	39,999,998	1,105.7500	7,576,800	-	-	(4,417,107)		(4,417,107)	(939,709)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0095	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2010	07/29/2020	90,326	99,999,915	1,107.1000	18,600,000	-	-	(10,812,975)		(10,812,975)	(2,353,594)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0096	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/29/2010	07/29/2020	45,368	50,000,073	1,102.1000	9,306,000	-	-	(5,419,239)		(5,419,239)	(1,169,090)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0101	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/04/2010	08/04/2020	44,326	49,999,728	1,128.0000	9,270,000	-	-	(5,336,390)		(5,336,390)	(1,214,230)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0105	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	09/17/2020	88,861	99,999,996	1,125.3500	-	3,156,551	-	1,493,562		1,493,562	(1,662,989)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-117865	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/18/2010	11/18/2020	83,385	99,999,461	1,199.2500	16,267,290	-	-	(8,475,059)		(8,475,059)	(2,790,402)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-118816	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	8,115,000	-	-	(4,140,708)		(4,140,708)	(1,434,735)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-129327	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2011	04/21/2021	37,439	49,999,998	1,335.5000	6,000,000	1,200,000	-	(2,905,310)		(2,905,310)	(1,646,136)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-129340	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/21/2011	04/21/2021	37,435	50,000,005	1,335.6600	10,375,022	-	-	1,710,103		1,710,103	(1,606,553)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-131814	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	06/03/2021	76,702	99,999,998	1,303.7500	-	5,853,853	-	3,409,704		3,409,704	(2,444,149)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132542	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/13/2011	06/14/2021	39,334	49,999,999	1,271.1500	11,535,000	-	-	1,628,003		1,628,003	(1,559,217)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132543	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2011	06/14/2021	39,270	50,000,005	1,273.2500	11,550,003	-	-	1,634,438		1,634,438	(1,561,504)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132544	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	06/14/2021	78,511	99,999,996	1,273.7000	-	5,679,527	-	3,271,635		3,271,635	(2,407,892)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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Equity Option - S&P 500 USD OTC ; 2011-EOPT-132749	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	06/14/2011	06/14/2021	...77,537	.100,000,000	...1,289.7000	-	-	-	....(24,933,408)	...	....(24,933,408)	........(3,485,388)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132945	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	06/15/2011	06/15/2021	...78,518	.100,000,003	...1,273.6000	-	-	-	....(25,043,426)	...	....(25,043,426)	........(3,451,868)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-133982	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/27/2011	06/25/2021	...19,487	...25,000,001	...1,282.9000	5,825,000	-	-	843,687	...	843,687	..........(787,948)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134091	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/28/2011	06/28/2021	...38,627	...50,000,720	...1,294.4500	...11,375,164	-	-	1,730,271	...	1,730,271	........(1,589,561)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134231	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	07/01/2011	07/01/2021	...37,406	...49,999,999	...1,336.7000	...10,750,000	-	-	1,871,339	...	1,871,339	........(1,632,939)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134239	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	07/01/2011	07/01/2021	...37,406	...49,999,999	...1,336.7000	...10,750,000	-	-	1,871,339	...	1,871,339	........(1,632,939)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137154	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	08/12/2011	08/12/2021	...42,213	...50,000,004	...1,184.4800	...13,500,018	-	-	1,487,241	...	1,487,241	........(1,485,711)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137157	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	08/12/2011	08/12/2021	...42,141	...50,000,297	...1,186.5000	...13,500,080	-	-	1,493,255	...	1,493,255	........(1,488,058)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137162	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	08/12/2011	08/12/2021	...42,310	...49,999,843	...1,181.7500	...13,499,957	-	-	1,479,136	...	1,479,136	........(1,482,537)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144121	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	10/12/2011	10/12/2021	...82,548	.100,000,006	...1,211.4100	...26,900,060	-	-	3,386,079	...	3,386,079	........(3,077,952)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144949	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	10/21/2011	10/21/2021	...40,754	...49,999,998	...1,226.8800	...13,449,970	-	-	1,760,514	...	1,760,514	........(1,557,756)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144950	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	10/21/2011	10/21/2021	...40,754	...49,999,998	...1,226.8800	...13,449,970	-	-	1,760,514	...	1,760,514	........(1,557,756)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-145052	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	10/24/2011	10/25/2021	...39,922	...49,999,999	...1,252.4300	...13,300,144	-	-	1,851,852	...	1,851,852	........(1,585,236)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-145354	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2011	10/28/2021	...77,851	...99,999,995	...1,284.5000	-	-	-	....(27,257,397)	...	....(27,257,397)	........(3,621,416)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-146981	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	11/17/2011	11/17/2021	...81,553	.100,000,289	...1,226.2000	...30,250,087	-	-	3,629,948	...	3,629,948	........(3,130,835)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-146984	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	11/17/2011	11/16/2018	...53,666	...65,000,259	...1,211.2000	-	-	-	....(20,008,837)	...	....(20,008,837)	..........(865,933)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-148151	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	11/30/2011	11/30/2021	...80,286	.100,000,003	...1,245.5500	...30,450,003	-	-	3,811,948	...	3,811,948	........(3,176,578)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153525	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/23/2012	01/23/2019	...38,161	...50,000,000	...1,310.2500	-	-	-	....(14,394,610)	...	....(14,394,610)	..........(885,509)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153531	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	01/23/2012	01/24/2022	...76,000	.100,000,040	...1,315.7900	...30,000,240	-	-	4,533,881	...	4,533,881	........(3,349,380)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153617	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	02/01/2017	01/24/2022	...38,100	...50,000,535	...1,312.3500	-	3,590,228	-	2,254,829	...	2,254,829	........(1,335,399)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153618	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	01/24/2012	01/24/2022	...38,100	...50,000,535	...1,312.3500	...15,025,116	-	-	2,254,829	...	2,254,829	........(1,671,843)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153937	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	02/01/2017	01/27/2022	...75,812	.100,000,003	...1,319.0500	-	7,251,061	-	4,569,613	...	4,569,613	........(2,681,448)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2012-EOPT-159342	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/22/2012	03/22/2022	14,354	20,000,000	1,393.3000	5,730,000	-	-	1,071,879		1,071,879	(710,570)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-159619	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/27/2012	03/28/2022	14,132	20,000,000	1,415.2500	5,606,000	-	-	1,110,486		1,110,486	(719,312)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-160745	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/10/2012	04/11/2022	73,567	100,000,004	1,359.3000	29,499,744	-	-	5,199,558		5,199,558	(3,517,490)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-161458	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	04/13/2022	28,822	40,000,002	1,387.8500	-	3,312,952	-	2,168,539		2,168,539	(1,144,413)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-161459	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/13/2012	04/13/2022	43,232	60,000,003	1,387.8500	17,309,797	-	-	3,252,808		3,252,808	(2,141,376)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-163175	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/04/2012	05/04/2022	72,973	100,000,010	1,370.3700	29,924,768	-	-	5,387,993		5,387,993	(3,563,456)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-163176	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/04/2012	05/04/2022	72,973	100,000,010	1,370.3700	29,924,768	-	-	5,387,993		5,387,993	(3,563,456)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-166925	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/08/2012	06/08/2020	19,008	24,998,751	1,315.1700	7,812,500	-	-	496,806		496,806	(696,350)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-166926	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/08/2012	06/08/2020	18,993	24,999,999	1,316.3000	7,812,501	-	-	498,158		498,158	(697,182)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-178756	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/10/2012	10/10/2022	69,842	100,000,005	1,431.8000	29,850,001	-	-	6,641,606		6,641,606	(3,795,490)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-181769	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/19/2012	11/21/2022	108,668	149,999,999	1,380.3500	43,087,496	-	-	9,662,036		9,662,036	(5,620,247)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183172	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	12/03/2012	12/03/2019	70,659	99,999,994	1,415.2500	-	-	-	(25,360,072)		(25,360,072)	(2,903,180)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183181	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/03/2012	12/03/2020	106,443	149,999,997	1,409.2000	-	-	-	(37,500,678)		(37,500,678)	(5,356,031)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183182	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/03/2012	12/03/2019	70,827	100,000,641	1,411.9000	-	-	-	(25,038,473)		(25,038,473)	(2,889,200)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183191	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/03/2012	12/03/2020	70,827	100,000,641	1,411.9000	-	-	-	(24,946,823)		(24,946,823)	(3,577,150)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183685	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/06/2012	12/06/2019	70,844	99,999,848	1,411.5500	-	-	-	(24,973,986)		(24,973,986)	(2,891,317)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185038	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	12/17/2012	12/16/2022	35,014	50,000,001	1,428.0000	-	-	-	(11,946,467)		(11,946,467)	(2,142,198)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185346	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/18/2012	12/18/2020	69,604	100,000,067	1,436.7000	-	-	-	(24,461,094)		(24,461,094)	(3,651,633)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185375	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/18/2012	12/19/2022	138,923	199,999,993	1,439.6500	56,599,866	-	-	14,117,250		14,117,250	(7,694,206)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185606	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	12/19/2022	69,604	99,999,995	1,436.7000	-	10,158,811	-	7,034,670		7,034,670	(3,124,140)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187041	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	01/10/2013	01/10/2020	34,166	49,999,999	1,463.4500	-	-	-	(12,518,168)		(12,518,168)	(1,562,490)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187042	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	01/10/2013	01/10/2020	68,283	100,000,454	1,464.5000	-	-	-	(24,744,073)		(24,744,073)	(3,126,201)	-	-		-		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, or Central Clearinghouse	Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187061	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/10/2013	01/10/2020	68,203	99,999,994	1,466.2100	-	-	-	(24,783,803)		(24,783,803)	(3,132,396)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187383	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	01/15/2013	01/16/2018	68,115	100,000,000	1,468.1000	-	-	-	(23,036,562)		(23,036,562)	(1,155,367)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187728	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	01/17/2013	01/17/2018	33,711	50,000,155	1,483.2000	-	-	-	(11,489,118)		(11,489,118)	(603,445)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187986	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	01/22/2013	01/23/2023	67,216	99,999,994	1,487.7500	28,499,410	-	-	7,632,822		7,632,822	(3,925,444)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188003	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/01/2017	01/22/2020	67,213	99,999,501	1,487.8000	-	(22,204,997)	-	(24,473,458)		(24,473,458)	(2,268,461)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188091	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	01/23/2013	01/23/2020	67,031	100,000,197	1,491.8500	-	-	-	(24,253,933)		(24,253,933)	(3,246,394)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188221	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/01/2017	01/24/2020	66,589	100,000,001	1,501.7500	-	(21,704,719)	-	(24,007,572)		(24,007,572)	(2,302,853)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188824	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	01/29/2013	01/29/2021	33,177	49,999,398	1,507.0500	-	-	-	(11,655,325)		(11,655,325)	(1,925,562)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189108	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	01/30/2023	66,467	99,999,993	1,504.5000	-	11,018,337	-	7,808,497		7,808,497	(3,209,840)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189226	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	01/31/2013	01/31/2020	33,324	50,000,005	1,500.4000	-	-	-	(11,796,382)		(11,796,382)	(1,644,117)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189403	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/01/2013	02/01/2021	66,148	99,999,995	1,511.7500	-	-	-	(23,166,648)		(23,166,648)	(3,863,630)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-190822	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	02/19/2013	02/19/2020	32,780	50,000,005	1,525.3000	-	-	-	(11,560,768)		(11,560,768)	(1,705,010)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-198030-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/30/2013	05/01/2023	62,695	100,000,280	1,595.0300	27,524,986	-	-	9,047,420		9,047,420	(4,093,543)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-202134	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/11/2013	06/12/2023	91,307	148,688,884	1,628.4500	38,361,723	-	-	14,204,676		14,204,676	(6,178,694)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-205581	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/18/2013	07/18/2023	29,540	49,999,996	1,692.6000	11,549,981	-	-	5,150,229		5,150,229	(2,123,814)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-219633	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	56,355	99,999,130	1,774.4500	-	-	-	(15,566,437)		(15,566,437)	(4,386,393)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-229379	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2019	26,763	50,000,510	1,868.2700	-	-	-	(7,313,457)		(7,313,457)	(1,985,457)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-244364	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	07/11/2014	07/11/2019	25,492	50,000,009	1,961.4000	7,869,890	-	-	2,101,533		2,101,533	(2,196,788)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-244365	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	07/11/2014	07/11/2019	38,251	75,000,648	1,960.7500	-	-	-	(9,079,409)		(9,079,409)	(3,378,679)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-283221-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/03/2015	06/03/2020	47,170	100,000,001	2,120.0000	17,519,998	-	-	7,745,772		7,745,772	(4,856,473)	-	-		-		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, or Central Clearinghouse	5 Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285887-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/25/2015	06/25/2020	47,406	100,000,001	2,109.4400	17,030,000	-	-	7,778,865		7,778,865	(4,835,046)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285957	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	06/26/2015	06/27/2022	33,259	70,000,217	2,104.7000	-	-	-	(6,843,793)		(6,843,793)	(3,408,814)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285960	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/26/2015	06/24/2022	11,883	24,998,861	2,103.7500	-	-	-	(2,424,329)		(2,424,329)	(1,216,437)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-304724	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	01/14/2019	52,118	99,999,999	1,918.7400	-	5,703,341	-	2,880,987		2,880,987	(2,822,353)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-306218	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	01/23/2023	34,235	65,000,000	1,898.6200	-	(5,975,376)	-	(8,496,297)		(8,496,297)	(2,520,921)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-314505-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500	-	-	-	(10,641,984)		(10,641,984)	(4,748,710)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-316515	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/12/2016	04/12/2021	29,139	60,003,438	2,059.1900	-	-	-	(6,137,231)		(6,137,231)	(2,911,563)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-317147	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/19/2016	04/19/2021	23,845	49,999,891	2,096.8500	-	-	-	(4,773,981)		(4,773,981)	(2,454,104)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-317454	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2021	23,827	49,999,994	2,098.5000	-	-	-	(4,793,594)		(4,793,594)	(2,455,353)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319778-2	Variable Annuities	Exh 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	05/16/2016	05/17/2021	12,080	24,999,998	2,069.5500	-	-	-	(2,526,446)		(2,526,446)	(1,215,257)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319783-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/16/2016	05/17/2021	15,000	31,004,850	2,066.9900	5,973,750	-	-	2,919,989		2,919,989	(1,436,717)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-321640-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/02/2016	07/03/2017	477,042	600,000,001	1,257.7500	6,450,000	-	-	-		-	(997,982)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-321652-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/02/2016	07/03/2017	237,937	299,999,995	1,260.8400	3,150,000	-	-	-		-	(502,741)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-321656-1	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/02/2016	07/03/2017	237,806	299,999,996	1,261.5300	3,175,002	-	-	-		-	(503,580)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-321800-1	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	06/03/2016	07/03/2017	382,389	480,001,528	1,255.2700	5,360,000	-	-	-		-	(793,590)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-326375	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	07/08/2016	07/08/2021	23,541	49,999,907	2,123.9500	-	-	-	(5,003,960)		(5,003,960)	(2,467,431)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-326919	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	07/14/2016	07/14/2021	46,205	99,999,994	2,164.2500	-	-	-	(9,013,076)		(9,013,076)	(4,984,772)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330741-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/23/2016	08/24/2020	22,810	50,000,000	2,192.0500	-	-	-	(3,836,837)		(3,836,837)	(2,561,494)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330759	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/23/2016	08/23/2021	45,619	100,000,000	2,192.0500	-	-	-	(8,080,263)		(8,080,263)	(4,998,645)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-336568	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	10/07/2016	10/07/2021	23,284	49,999,997	2,147.4000	-	-	-	(3,821,690)		(3,821,690)	(2,454,364)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-338090	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/21/2016	10/21/2020	46,830	100,000,000	2,135.4000	-	-	-	(7,406,184)		(7,406,184)	(4,999,779)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2016-EOPT-338301	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2016	10/26/2020	46,620	100,000,001	2,145.0000	-	-	-	(7,176,624)		(7,176,624)	(5,013,461)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339269	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	11/03/2016	11/03/2021	14,340	29,999,997	2,092.0500	-	-	-	(2,488,570)		(2,488,570)	(1,446,191)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339279	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/03/2016	01/03/2018	190,503	312,000,000	1,637.7700	9,332,000	-	-	566,116		566,116	(4,996,243)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339408	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/04/2016	10/04/2017	239,069	390,000,671	1,631.3300	9,575,024	-	-	192,221		192,221	(4,342,405)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339409	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	11/04/2016	07/05/2017	357,946	585,001,363	1,634.3300	9,750,000	-	-	-		-	(3,328,184)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339410	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2016	10/04/2017	262,499	429,001,313	1,634.3000	10,367,500	-	-	213,564		213,564	(4,819,755)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339414	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2016	07/05/2017	238,340	389,999,952	1,636.3200	6,465,007	-	-	-		-	(2,236,386)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339524	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	11/07/2016	07/07/2017	118,067	195,000,756	1,651.6100	3,050,013	-	-	-		-	(1,213,904)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342301	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2016	12/05/2017	226,902	424,999,898	1,873.0600	13,310,000	-	-	1,456,906		1,456,906	(10,758,432)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342346	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/05/2016	12/05/2017	226,629	424,999,630	1,875.3100	13,550,012	-	-	1,433,023		1,433,023	(10,219,775)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342350	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2016	12/05/2017	226,967	425,000,000	1,872.5200	13,310,001	-	-	1,453,802		1,453,802	(10,746,373)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342610	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	12/06/2017	226,732	424,999,433	1,874.4600	13,300,000	-	-	1,480,477		1,480,477	(10,817,823)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342632	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2016	12/06/2017	226,701	425,000,113	1,874.7200	13,310,000	-	-	1,481,990		1,481,990	(10,823,609)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342635	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/06/2016	12/06/2017	226,735	425,000,685	1,874.4400	13,340,000	-	-	1,480,365		1,480,365	(10,817,407)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342637	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/06/2016	12/06/2017	113,412	212,500,064	1,873.7000	6,693,746	-	-	738,021		738,021	(5,400,430)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342638	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/06/2016	12/06/2017	113,415	212,501,149	1,873.6600	6,675,017	-	-	737,908		737,908	(5,400,011)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342689-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/06/2016	12/06/2021	27,159	60,003,737	2,209.3500	-	-	-	(3,346,671)		(3,346,671)	(2,965,866)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342720	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2016	12/06/2017	158,330	297,500,071	1,878.9900	9,341,499	-	-	1,055,027		1,055,027	(7,643,580)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-347496	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/25/2017	01/25/2021	21,814	49,998,779	2,292.0500	-	-	-	(1,831,099)		(1,831,099)	(1,831,099)	-	-		-		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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-347500	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	01/25/2017	01/25/2021	21,816	49,999,000	2,291.8500	-	-	-	(1,832,232)		(1,832,232)	(1,832,232)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348013	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	02/01/2017	12/05/2019	70,809	100,000,000	1,412.2500	-	-	-	(1,944,920)		(1,944,920)	(1,944,920)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348016	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	09/14/2020	89,270	99,999,996	1,120.2000	-	3,252,579	-	1,463,495		1,463,495	(1,789,084)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348019	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	02/01/2017	09/22/2021	27,593	59,998,219	2,174.4000	-	(2,600,000)	-	(4,704,101)		(4,704,101)	(2,104,101)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348131	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/02/2017	02/02/2022	27,196	61,999,995	2,279.7200	-	-	-	(2,343,401)		(2,343,401)	(2,343,401)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-350115	Joint Venture Interests Portfolio	BA	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/17/2017	07/31/2017	59,256	111,219,994	1,876.9400	-	558,186	-	14,401		14,401	(543,785)	-	-		-		0003
Equity Option - S&P 500 USD OTC ; 2017-EOPT-353644	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/09/2017	06/15/2018	190,267	427,500,008	2,246.8500	-	23,647,500	-	15,131,509		15,131,509	(8,515,991)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-353650	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/09/2017	06/15/2018	253,542	539,869,516	2,129.3100	-	23,279,288	-	14,341,351		14,341,351	(8,937,938)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-353651	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/09/2017	03/16/2018	253,542	539,869,516	2,129.3100	-	18,719,437	-	9,964,642		9,964,642	(8,754,795)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-353683	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/09/2017	03/16/2018	401,303	712,500,200	1,775.4700	-	10,269,498	-	4,253,113		4,253,113	(6,016,385)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-353686	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/09/2017	06/15/2018	401,303	712,500,200	1,775.4700	-	14,430,502	-	7,097,281		7,097,281	(7,333,221)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-353687	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/09/2017	03/16/2018	190,249	427,499,999	2,247.0500	-	19,575,000	-	11,080,277		11,080,277	(8,494,723)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-354851	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/17/2017	03/16/2018	420,283	749,998,949	1,784.5100	-	10,000,000	-	4,622,636		4,622,636	(5,377,364)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355133	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/20/2017	03/16/2018	315,325	562,500,384	1,783.8800	-	7,331,243	-	3,459,209		3,459,209	(3,872,034)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355235	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/20/2017	03/16/2018	126,196	240,000,000	1,901.8000	-	4,215,000	-	2,219,419		2,219,419	(1,995,581)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355236	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/20/2017	03/16/2018	84,131	180,000,421	2,139.5300	-	5,750,000	-	3,425,694		3,425,694	(2,324,306)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355269	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/20/2017	03/21/2022	21,020	50,001,325	2,378.7500	-	7,692,204	-	7,280,561		7,280,561	(411,643)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355819	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/23/2017	03/23/2020	42,583	99,999,999	2,348.3500	-	-	-	(2,180,057)		(2,180,057)	(2,180,057)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356039	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/24/2017	03/24/2020	42,436	100,000,010	2,356.5000	-	-	-	(2,004,017)		(2,004,017)	(2,004,017)	-	-		-		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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356416	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/28/2017	03/27/2020	42,486	100,000,004	2,353.7000	-	-	-	(1,747,852)		(1,747,852)	(1,747,852)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356429	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/28/2017	03/30/2020	42,486	100,000,000	2,353.7000	-	-	-	(1,729,795)		(1,729,795)	(1,729,795)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356450	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/28/2017	03/28/2018	84,737	179,999,999	2,124.2300	-	5,744,000	-	3,467,352		3,467,352	(2,276,648)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356822	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/30/2017	03/30/2020	42,214	100,000,000	2,368.9000	-	-	-	(1,480,478)		(1,480,478)	(1,480,478)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356837	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/30/2017	03/30/2020	42,246	100,070,213	2,368.7500	-	-	-	(1,478,560)		(1,478,560)	(1,478,560)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356841	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	03/30/2017	03/30/2020	42,212	100,000,001	2,369.0000	-	-	-	(1,479,270)		(1,479,270)	(1,479,270)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356867	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/30/2017	03/30/2022	42,214	100,000,010	2,368.9000	-	-	-	(1,457,504)		(1,457,504)	(1,457,504)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356942	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	03/31/2017	03/31/2020	42,214	100,000,001	2,368.9000	-	-	-	(1,425,286)		(1,425,286)	(1,425,286)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357015	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/31/2017	03/31/2020	42,215	100,000,000	2,368.8000	-	-	-	(1,416,956)		(1,416,956)	(1,416,956)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357031	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	03/31/2017	03/31/2020	42,233	99,999,297	2,367.8000	-	-	-	(1,429,028)		(1,429,028)	(1,429,028)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357249	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/03/2017	04/03/2020	42,210	99,999,711	2,369.1000	-	-	-	(1,400,645)		(1,400,645)	(1,400,645)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357250	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/03/2017	04/01/2022	21,105	49,999,856	2,369.1000	-	-	-	(748,305)		(748,305)	(748,305)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357347	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/04/2017	04/03/2020	42,215	99,998,892	2,368.8000	-	-	-	(1,399,673)		(1,399,673)	(1,399,673)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357358	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	04/04/2017	04/06/2020	21,106	50,000,114	2,369.0000	-	-	-	(684,805)		(684,805)	(684,805)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357359	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	04/04/2017	04/06/2020	42,212	100,000,228	2,369.0000	-	-	-	(1,369,610)		(1,369,610)	(1,369,610)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361553-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	05/18/2018	423,357	950,000,212	2,243.9700	-	43,800,002	-	30,676,152		30,676,152	(13,123,850)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361555-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/18/2017	05/18/2018	211,675	474,999,048	2,244.0000	-	21,599,957	-	15,339,303		15,339,303	(6,260,654)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361556-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/18/2017	12/21/2018	529,188	1,125,000,529	2,125.9000	-	59,625,028	-	45,512,237		45,512,237	(14,112,791)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361572-2	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	05/18/2017	12/21/2018	105,851	212,499,058	2,007.5300	-	-	-	(1,932,429)		(1,932,429)	(1,932,429)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361579-2	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	05/18/2017	09/25/2018	105,851	212,499,058	2,007.5300	-	-	-	(1,773,830)		(1,773,830)	(1,773,830)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361592-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/18/2017	09/21/2018	211,113	450,000,005	2,131.5600	-	20,400,000	-	15,701,416		15,701,416	(4,698,584)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361595-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/18/2017	09/21/2018	.211,113	.425,000,005	...2,013.1400	-	...15,050,000	-	11,444,300	...	11,444,300	........(3,605,701)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361598-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/18/2017	12/21/2018	.211,113	.425,000,005	...2,013.1400	-	...17,800,000	-	14,132,069	...	14,132,069	........(3,667,931)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361603-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/18/2017	09/21/2018	.210,702	.425,000,632	...2,017.0700	-	-	-	450,106	...	450,106	450,106	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361604-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/18/2017	12/21/2018	.210,702	.425,000,632	...2,017.0700	-	-	-	1,281,196	...	1,281,196	1,281,196	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361613-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/18/2017	09/21/2018	.210,702	.450,000,421	...2,135.7200	-	-	-	1,067,948	...	1,067,948	1,067,948	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361815-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/19/2017	09/21/2018	.104,941	.224,877,220	...2,142.9000	-	9,694,707	-	8,041,594	...	8,041,594	........(1,653,113)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361821-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	05/19/2017	05/18/2018	.209,892	.475,002,387	...2,263.0800	-	...20,877,600	-	16,088,490	...	16,088,490	........(4,789,111)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361825-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/19/2017	05/18/2018	.104,791	.237,499,978	...2,266.4100	-	...10,462,500	-	8,111,691	...	8,111,691	........(2,350,809)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363515-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/01/2017	12/21/2018	.103,438	.200,000,000	...1,933.5200	-	-	-	1,074,362	...	1,074,362	1,074,362	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363517-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/01/2017	09/21/2018	.103,438	.200,000,000	...1,933.5200	-	-	-	674,171	...	674,171	674,171	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363548-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	.207,012	.399,999,999	...1,932.2600	-	9,765,000	-	8,977,759	...	8,977,759	..........(787,241)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363550-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	.207,012	.399,999,999	...1,932.2600	-	...12,254,999	-	11,281,034	...	11,281,034	..........(973,965)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363556-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	06/01/2017	09/21/2018	.103,287	.200,000,002	...1,936.3600	-	...14,141,162	-	4,535,145	...	4,535,145	........(9,606,017)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363563-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	06/01/2017	12/21/2018	.103,287	.200,000,002	...1,936.3600	-	...14,934,909	-	5,692,118	...	5,692,118	........(9,242,791)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363576-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/01/2017	12/21/2018	.103,437	.200,000,000	...1,933.5400	-	6,150,000	-	5,656,571	...	5,656,571	..........(493,429)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363579-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/01/2017	09/21/2018	.103,437	.200,000,000	...1,933.5400	-	5,000,000	-	4,503,267	...	4,503,267	..........(496,733)	-	-		-		0001
Equity Option - USD S&P500 ; 2010-EHYB-0001	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/09/2010	04/09/2020	...83,598	.100,000,000	...1,196.2000	...10,590,000	1,765,000	-	......(5,023,120)	...	......(5,023,120)	........(1,162,899)	-	-		-		0001
Equity Option - USD S&P500 ; 2011-EHYB-129842	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	05/03/2011	05/03/2021	...73,835	.100,000,000	...1,354.3700	...18,790,000	-	-	1,570,157	...	1,570,157	........(3,997,744)	-	-		-		0001
Equity Option - USD S&P500 ; 2011-EHYB-130366	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	05/12/2011	05/12/2021	...74,586	.100,000,000	...1,340.7300	...19,390,000	-	-	1,504,782	...	1,504,782	........(3,955,565)	-	-		-		0001
Equity Option - USD S&P500 ; 2011-EHYB-131659	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/01/2011	06/01/2021	.151,372	.200,000,000	...1,321.2500	...20,250,000	-	-	1,492,476	...	1,492,476	........(3,758,990)	-	-		-		0001
0099999. Total-Purchased Options-Hedging Other-Put Options											1,751,117,009	.823,907,560	0	..(484,929,930)	XX	..(484,929,930)	....(912,632,316)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Caps																							
1y USD LIBOR 3M CAP ; 2010-CAP-0014	Liability Portfolio	N/A	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2010	09/30/2018	-	...19,200,000	..........0.0416	769,360	-	-	3	...	3	................(138)	-	-		-		0004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1y USD LIBOR 3M CAP ; 2010-CAP-0031	Liability Portfolio	N/A	Interest Rate.	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	08/27/2010	09/30/2018	-	21,653,290	0.0350	842,301	-	-	12		12	(723)	-	-		-		0004
1y USD LIBOR 3M CAP ; 2010-CAP-0040	Liability Portfolio	N/A	Interest Rate.	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02..	09/27/2010	09/30/2018	-	37,130,000	0.0325	1,600,000	-	-	37		37	(2,152)	-	-		-		0004
1y USD LIBOR 3M CAP ; 2012-CAP-179991	Liability Portfolio	N/A	Interest Rate.	Citibank N A	E57ODZWZ7FF32TWEFA76.	10/24/2012	01/06/2018	-	43,000,000	0.0182	297,775	-	-	2		2	(1,973)	-	-		-		0004
1y USD LIBOR 3M CAP ; 2015-CAP-300999	Asset Portfolio - Partial Offset	D 1	Interest Rate.	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02..	12/04/2015	12/31/2017	-	750,000,000	0.0130	2,550,000	-	-	175,754		175,754	(223,142)	-	-		-		0005
1y USD LIBOR 3M CAP ; 2015-CAP-301011	Asset Portfolio - Partial Offset	D 1	Interest Rate.	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02..	12/04/2015	12/31/2018	-	380,000,000	0.0178	1,949,400	-	-	254,741		254,741	(641,943)	-	-		-		0005
1y USD LIBOR 3M CAP ; 2015-CAP-301030	Asset Portfolio - Partial Offset	D 1	Interest Rate.	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/04/2015	12/31/2017	-	500,000,000	0.0200	725,000	-	-	10,338		10,338	(87,337)	-	-		-		0005
1y USD LIBOR 3M CAP ; 2016-CAP-318647	Liability Portfolio	N/A	Interest Rate.	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/05/2016	12/31/2017	-	500,000,000	0.0142	307,500	-	-	36,420		36,420	(117,788)	-	-		-		0004
1y USD LIBOR 3M CAP ; 2016-CAP-318649	Liability Portfolio	N/A	Interest Rate.	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/05/2016	12/31/2017	-	200,000,000	0.0142	123,000	-	-	14,568		14,568	(47,115)	-	-		-		0004
1y USD LIBOR 3M CAP ; 2016-CAP-318651	Liability Portfolio	N/A	Interest Rate.	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/05/2016	12/31/2017	-	546,000,000	0.0142	335,790	-	-	39,771		39,771	(128,625)	-	-		-		0004
1y USD LIBOR 3M CAP ; 2016-CAP-318671	Liability Portfolio	N/A	Interest Rate.	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02..	05/05/2016	01/03/2019	-	134,000,000	0.0160	283,745	-	-	175,435		175,435	(248,023)	-	-		-		0004
2y USD LIBOR 3M CAP ; 2015-CAP-284438	Asset Portfolio	D 1	Interest Rate.	Bank of America NA	B4TYDEB6GKMZO031MB27.	06/12/2015	12/12/2017	-	111,000,000	0.0256	226,440	-	-				(10)	-	-		-		0006
3y USD CMS 5Y/3M CAP ; 2014-CAP-256355	Liability Portfolio	N/A	Interest Rate.	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/16/2014	12/31/2017	-	1,000,000,000	0.0450	2,100,000	-	-	15		15	(21,422)	-	-		-		0004
3y USD CMS 5Y/3M CAP ; 2014-CAP-256357	Liability Portfolio	N/A	Interest Rate.	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/16/2014	12/31/2017	-	500,000,000	0.0450	1,037,500	-	-	8		8	(10,711)	-	-		-		0004
3y USD CMS 5Y/3M CAP ; 2014-CAP-256358	Liability Portfolio	N/A	Interest Rate.	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/16/2014	12/31/2017	-	250,000,000	0.0450	525,000	-	-	4		4	(5,356)	-	-		-		0004
3y USD LIBOR 3M CAP ; 2015-CAP-290381	Asset Portfolio	D 1	Interest Rate.	Goldman Sachs International	W22LROWP2IHZNBB6K528..	08/26/2015	06/30/2018	-	500,000,000	0.0225	1,675,000	-	-	652		652	(58,734)	-	-		-		0006
5y USD LIBOR 3M CAP ; 2012-CAP-175759	Liability Portfolio	N/A	Interest Rate.	Citibank N A	E57ODZWZ7FF32TWEFA76.	09/13/2012	12/31/2018	-	500,000,000	0.0225	9,575,000	-	-	57,424		57,424	(485,166)	-	-		-		0004
5y USD LIBOR 3M CAP ; 2015-CAP-290384	Asset Portfolio	D 1	Interest Rate.	Goldman Sachs International	W22LROWP2IHZNBB6K528..	08/26/2015	06/30/2020	-	1,000,000,000	0.0275	11,900,000	-	-	1,408,353		1,408,353	(3,641,160)	-	-		-		0006
5y USD LIBOR 3M CAP ; 2015-CAP-293219	Liability Portfolio	N/A	Interest Rate.	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02..	09/18/2015	11/15/2020	-	750,000,000	0.0260	10,650,000	-	-	2,234,003		2,234,003	(4,141,043)	-	-		-		0004
5y USD LIBOR 3M CAP ; 2016-CAP-306514	Liability Portfolio	N/A	Interest Rate.	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	01/26/2016	03/01/2021	-	800,000,000	0.0232	10,000,000	-	-	4,496,337		4,496,337	(5,849,004)	-	-		-		0004
0109999. Total-Purchased Options-Hedging Other-Caps											57,472,811	0	0	8,903,875	XX	8,903,875	(15,711,564)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											1,998,492,255	947,132,560	0	31,549,320	XX	31,549,320	(964,836,348)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											189,902,435	123,225,000	0	507,575,374	XX	507,575,374	(36,492,468)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options											1,751,117,009	823,907,560	0	(484,929,930)	XX	(484,929,930)	(912,632,316)	0	0	0	0	XXX	XXX
0389999. Total-Purchased Options-Caps											57,472,811	0	0	8,903,875	XX	8,903,875	(15,711,564)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options											1,998,492,255	947,132,560	0	31,549,320	XX	31,549,320	(964,836,348)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																							
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361560-1	Variable Annuities	Exh 5	Equity/Index..	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	05/18/2017	09/21/2018	134,000	174,960,450	1,305.6800	-	-	-	(111,710)		(111,710)	(111,710)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361563-2	Variable Annuities	Exh 5	Equity/Index..	Goldman Sachs International	W22LROWP2IHZNBB6K528..	05/18/2017	12/21/2018	134,052	175,000,000	1,305.4700	-	(4,000,000)	-	(2,861,239)		(2,861,239)	1,138,761	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361567-2	Variable Annuities	Exh 5	Equity/Index..	Goldman Sachs International	W22LROWP2IHZNBB6K528..	05/18/2017	09/21/2018	134,052	162,500,067	1,212.2200	-	(2,325,001)	-	(1,345,098)		(1,345,098)	979,902	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361569-2	Variable Annuities	Exh 5	Equity/Index..	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	05/18/2017	12/21/2018	134,048	162,500,000	1,212.2500	-	-	-	(1,926,420)		(1,926,420)	(1,926,420)	-	-		-		0001

Statement as of June 30, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361781-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International 4PQUHN3JPFGNF3BB653	05/19/2017	09/21/2018	132,800	162,657,473	1,224.8300	-	(1,593,600)	-	(1,416,856)		(1,416,856)	176,744	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361797-2	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2017	09/21/2018	132,652	174,999,812	1,319.2400	-	(4,475,764)	-	(2,193,522)		(2,193,522)	(2,193,522)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361823-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/19/2017	12/21/2018	132,908	162,500,000	1,222.6500	-	-	-	(1,999,538)		(1,999,538)	(1,999,538)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361868-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/19/2017	12/21/2018	132,042	174,999,224	1,325.3300	-	-	-	(171,241)		(171,241)	(171,241)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363507-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/01/2017	09/21/2018	132,240	150,000,000	1,134.3000	-	-	-	(892,964)		(892,964)	(892,964)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363512-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/01/2017	12/21/2018	132,240	150,000,000	1,134.3000	-	-	-	(1,327,978)		(1,327,978)	(1,327,978)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363559-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	132,036	149,999,973	1,136.0600	-	(1,550,000)	-	(899,890)		(899,890)	650,110	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363564-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	132,036	149,999,973	1,136.0600	-	(2,025,000)	-	(1,337,097)		(1,337,097)	687,903	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361582-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	183,554	175,000,000	953.4000	-	(3,600,000)	-	(2,742,645)		(2,742,645)	857,355	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361585-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	175,000,000	953.4000	-	(4,625,000)	-	(3,665,806)		(3,665,806)	959,194	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361586-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/18/2017	09/21/2018	184,043	162,500,767	882.9500	-	-	-	709,484		709,484	709,484	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361591-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	183,554	162,500,000	885.3000	-	(2,475,000)	-	(1,935,747)		(1,935,747)	539,253	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361600-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	162,500,000	885.3000	-	(3,275,000)	-	(2,637,793)		(2,637,793)	637,207	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361617-2	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2017	09/21/2018	183,571	162,500,092	885.2200	-	(2,650,000)	-	(1,935,067)		(1,935,067)	714,933	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361620-2	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2017	12/21/2018	183,571	162,500,092	885.2200	-	(3,450,000)	-	(2,636,929)		(2,636,929)	813,071	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361809-2	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2017	09/21/2018	182,854	175,000,000	957.0500	-	(3,450,000)	-	(2,781,641)		(2,781,641)	668,359	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361811-2	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2017	12/21/2018	182,854	162,500,000	888.6900	-	(3,350,000)	-	(2,672,840)		(2,672,840)	677,160	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361818-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/19/2017	09/21/2018	182,655	174,999,929	958.0900	-	-	-	864,236		864,236	864,236	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361830-2	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	05/19/2017	12/21/2018	182,874	175,047,184	957.2000	-	(4,496,877)	-	(3,717,122)		(3,717,122)	779,755	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361863-2	Variable Annuities	Exh 5	Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	05/19/2017	12/21/2018	182,838	175,000,000	957.1300	-	(5,225,000)	-	(3,715,202)		(3,715,202)	1,509,798	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363535-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	363,245	300,000,000	825.8900	-	(3,629,998)	-	(2,741,877)		(2,741,877)	888,121	-	-		-		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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363542-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	363,245	300,000,000	825.8900	-	(4,865,000)	-	(3,808,339)		(3,808,339)	1,056,661	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363581-2	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	12/21/2018	181,742	150,000,000	825.3500	-	(2,275,000)	-	(1,899,624)		(1,899,624)	375,376	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363583-2	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	09/21/2018	181,742	150,000,000	825.3500	-	(1,650,000)	-	(1,367,386)		(1,367,386)	282,614	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-178029	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/05/2012	10/05/2017	34,149	50,000,624	1,464.1900	(11,625,146)	-	-	(14,201)		(14,201)	342,665	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361553-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	05/18/2018	423,357	750,000,212	1,771.5500	-	(10,550,259)	-	(6,475,866)		(6,475,866)	4,074,393	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361555-2	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2017	05/18/2018	211,675	374,999,471	1,771.5800	-	(4,999,993)	-	(3,238,211)		(3,238,211)	1,761,782	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361556-2	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2017	12/21/2018	529,188	875,001,587	1,653.4800	-	(17,500,032)	-	(12,928,337)		(12,928,337)	4,571,694	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361572-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/18/2017	12/21/2018	105,851	162,499,280	1,535.1700	-	-	-	710,664		710,664	710,664	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361579-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/18/2017	09/25/2018	105,851	162,499,280	1,535.1700	-	-	-	576,518		576,518	576,518	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361592-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/18/2017	09/21/2018	211,113	350,000,004	1,657.8800	-	(5,435,000)	-	(3,868,180)		(3,868,180)	1,566,820	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361595-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/18/2017	09/21/2018	211,113	325,000,004	1,539.4600	-	(3,775,000)	-	(2,757,331)		(2,757,331)	1,017,669	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361598-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/18/2017	12/21/2018	211,113	325,000,004	1,539.4600	-	(4,780,000)	-	(3,746,564)		(3,746,564)	1,033,436	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361603-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/18/2017	09/21/2018	210,702	324,999,368	1,542.4600	-	-	-	(2,776,435)		(2,776,435)	(2,776,435)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361604-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/18/2017	12/21/2018	210,702	324,999,368	1,542.4600	-	-	-	(3,565,956)		(3,565,956)	(3,565,956)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361613-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/18/2017	09/21/2018	210,702	349,999,157	1,661.1100	-	-	-	(3,895,367)		(3,895,367)	(3,895,367)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361815-2	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2017	09/21/2018	104,941	174,904,505	1,666.7000	-	(2,498,636)	-	(1,970,328)		(1,970,328)	528,308	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361821-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/19/2017	05/18/2018	209,892	375,001,443	1,786.6400	-	(4,827,516)	-	(3,399,471)		(3,399,471)	1,428,045	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361825-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/19/2017	05/18/2018	104,791	187,499,999	1,789.2700	-	(2,420,000)	-	(1,714,164)		(1,714,164)	705,836	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363515-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/01/2017	12/21/2018	103,438	150,000,000	1,450.1400	-	-	-	(1,403,979)		(1,403,979)	(1,403,979)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363517-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/01/2017	09/21/2018	103,438	150,000,000	1,450.1400	-	-	-	(1,028,081)		(1,028,081)	(1,028,081)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363548-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	207,012	300,000,000	1,449.1900	-	(2,099,999)	-	(2,050,592)		(2,050,592)	49,407	-	-		-		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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363550-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	207,012	300,000,000	1,449.1900	-	(3,095,000)	-	(2,800,836)		(2,800,836)	294,164	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363556-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	06/01/2017	09/21/2018	103,287	150,000,002	1,452.2700	-	(10,328,658)	-	(1,034,358)		(1,034,358)	9,294,300	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363563-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	06/01/2017	12/21/2018	103,287	150,000,002	1,452.2700	-	(10,328,658)	-	(1,412,003)		(1,412,003)	8,916,655	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363576-2	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/01/2017	12/21/2018	103,437	150,000,000	1,450.1500	-	(1,550,000)	-	(1,404,024)		(1,404,024)	145,976	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363579-2	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/01/2017	09/21/2018	103,437	150,000,000	1,450.1500	-	(1,162,500)	-	(1,028,116)		(1,028,116)	134,384	-	-		-		0001
Equity Option - USD S&P500 ; 2012-EHYB-181066	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/08/2012	05/03/2021	73,835	100,000,000	1,354.3700	(43,500,000)	-	-	(1,570,157)		(1,570,157)	3,997,744	-	-		-		0001
0519999. Total-Written Options-Hedging Other-Put Options											(55,125,146)	(150,337,490)	0	(115,963,228)	XX	(115,963,228)	35,823,266	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other											(55,125,146)	(150,337,490)	0	(115,963,228)	XX	(115,963,228)	35,823,266	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options											(55,125,146)	(150,337,490)	0	(115,963,228)	XX	(115,963,228)	35,823,266	0	0	0	0	XXX	XXX
0849999. Total-Written Options											(55,125,146)	(150,337,490)	0	(115,963,228)	XX	(115,963,228)	35,823,266	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																							
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8217	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/27/2010	03/31/2038	-	21,653,290	3.4975% [USD LIBOR 3M]	-	-	351,858	-		5,815,449	-	-	-		493,348		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8218	Liability Portfolio	N/A	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/21/2010	09/30/2038	-	19,200,000	4.1628% [USD LIBOR 3M]	-	-	416,130	-		10,195,223	-	-	-		442,702		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8221	Liability Portfolio	N/A	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/25/2010	03/31/2040	-	19,785,000	3.2827% [USD LIBOR 3M]	-	-	289,437	-		4,291,950	-	-	-		472,020		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8222	Liability Portfolio	N/A	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/25/2010	09/30/2040	-	17,345,000	3.2489% [USD LIBOR 3M]	-	-	249,405	-		3,627,679	-	-	-		418,339		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-158380	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	03/14/2012	12/15/2042	-	18,000,000	3.5825% [USD LIBOR 3M]	-	-	-	-		3,386,356	-	-	-		454,270		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-158381	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	03/14/2012	06/15/2044	-	27,000,000	3.6100% [USD LIBOR 3M]	-	-	-	-		4,665,413	-	-	-		701,196		100/100
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-121283	900734A#1 Tuscarora Gas Transmission Co 3.820% 8/21/2017	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	01/06/2011	08/21/2017	-	4,105,947	USD LIBOR 3M+1.2800%[3.8200%]	-	-	(29,092)	-		(7,021)	-	-	-		7,749		99/98
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-154838	02581FYE3 American Express BK 6% 9/2017	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/09/2012	09/13/2017	-	4,500,000	USD LIBOR 3M+4.6410%[6.0000%]	-	-	(5,136)	-		530	-	-	-		10,199		99/98
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-154839	02581FYE3 American Express BK 6% 9/2017	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/09/2012	09/13/2017	-	3,500,000	USD LIBOR 3M+4.6410%[6.0000%]	-	-	(3,995)	-		412	-	-	-		7,933		99/98
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-159509	949746NX5 Wells Fargo & Company 5.625% 12/2017	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/26/2012	12/11/2017	-	4,100,000	USD LIBOR 3M+4.0163%[5.6250%]	-	-	(9,946)	-		(3,634)	-	-	-		13,741		100/99

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-162086	949746NX5 Wells Fargo & Company 5.625% 12/2017	D 1	Interest Rate.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/20/2012	12/11/2017	-	3,200,000	USD LIBOR 3M+4.2630%[5.6250%]	-	-	(3,793)	-	...	744	-	-	-		10,725		99/99
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-170865	D5472#AD2 Molkerei Alois 7/2017 2.73%	D 1	Interest Rate.	Citibank N A E57ODZWZ7FF32TWEFA76	07/17/2012	07/17/2017	-	14,500,000	USD LIBOR 3M+1.8390%[2.7300%]	-	-	14,832	-	...	1,888	-	-	-		15,646		98/98
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-175360	05567L7E1 BNP Paribas 2.375% 9/14/2017	D 1	Interest Rate.	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/11/2012	09/14/2017	-	5,000,000	USD LIBOR 3M+1.5280%[2.3750%]	-	-	6,173	-	...	4,890	-	-	-		11,408		99/98
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-177176	87020PAA5 SWEDBANK AB	D 1	Interest Rate.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/26/2012	09/29/2017	-	12,000,000	USD LIBOR 3M+1.3155%[2.1250%]	-	-	17,580	-	...	16,300	-	-	-		29,959		98/99
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-187562	709599AL8 PENSKE TRUCK LEASING/PTL 2.875% 7/17/2018	D 1	Interest Rate.	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/16/2013	07/17/2018	-	3,500,000	USD LIBOR 3M+1.8725%[2.8750%]	-	-	1,646	-	...	17,161	-	-	-		17,903		99/99
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-190793	042735BB5 ARROW ELECTRONICS INC 3% 3/1/2018	D 1	Interest Rate.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/19/2013	03/01/2018	-	3,000,000	USD LIBOR 3M+1.9500%[3.0000%]	-	-	305	-	...	6,879	-	-	-		12,264		100/99
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-194451	830505AP8 Skandianaviska Enskilda 1.75%	D 1	Interest Rate.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/15/2013	03/19/2018	-	10,000,000	USD LIBOR 3M+0.7470%[1.7500%]	-	-	5,325	-	...	28,146	-	-	-		42,362		100/99
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-196156	86960BAC6 SVENSKA HANDELSBANKEN AB 1.625% 3/21/2018	D 1	Interest Rate.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/04/2013	03/21/2018	-	7,000,000	USD LIBOR 3M+0.7410%[1.6250%]	-	-	7,831	-	...	26,041	-	-	-		29,766		98/99
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-198689	52206AAB6 Leaseplan Corp 2.5% 5/2018	D 1	Interest Rate.	Citibank N A E57ODZWZ7FF32TWEFA76	05/08/2013	05/16/2018	-	9,000,000	USD LIBOR 3M+1.5675%[2.5000%]	-	-	6,112	-	...	39,392	-	-	-		42,135		98/99
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-288523	233851CA0 DAIMLER FINANCE NORTH AMERICA LLC	D 1	Interest Rate.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/30/2015	08/03/2020	-	20,000,000	USD LIBOR 3M+0.8840%[2.7000%]	-	-	(74,041)	-	...	(26,110)	-	-	-		175,951		99/98
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-288958	879360B#1 TELEDYNE TECHNOLOGIES INC	D 1	Interest Rate.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/07/2015	06/15/2020	-	25,000,000	USD LIBOR 3M+1.0070%[2.8100%]	-	-	(87,967)	-	...	(32,163)	-	-	-		215,118		98/97
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-293520	85915#AK7 STERICYCLE INC	D 1	Interest Rate.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/22/2015	10/01/2021	-	19,000,000	USD LIBOR 1M+1.3235%[2.8900%]	-	-	(61,751)	-	...	216,902	-	-	-		196,021		93/98
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	1,090,914	0	XX	32,272,424	0	0	0	0	3,820,755	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-127389	Q1629#AC1 BRISBANE AIRPORT CORP PTY LTD 8.250% 07/14/2026	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/22/2011	07/14/2026	-	30,000,000	5.6200% [8.2500%]	-	-	(127,871)	7,250,123	...	6,047,771	-	(1,273,851)	-		451,095		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-127926	Q9749#AK1 WesTrac PTY LTD 7/2041 6.32%	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2011	07/07/2041	-	5,000,000	6.3100% [7.9600%]	-	-	6,864	1,254,639	...	1,744,389	-	(209,717)	-		122,565		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-128166	Q3535#AH9 Envestra Victoria Property Ltd 8.260% 07/12/2041	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/01/2011	07/12/2041	-	3,097,500	6.4000% [8.2600%]	-	-	1,195	796,350	...	1,050,251	-	(128,850)	-		75,951		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2014-FXS-241197	Q7794#AF0 Port of Brisbane 8/13/2029	D 1	Currency	National Australia Bank Limited F8SB4JFBSYQFRQEH3Z21	06/11/2014	08/14/2029	-	2,065,140	4.5550% [6.2800%]	-	-	(7,865)	377,630	...	327,086	-	(94,490)	-		35,965		100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2016-FXS-337888	Q9194*AJ8 TRANSURBAN QUEENSLAND FINANCE	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2016	12/20/2031	-	3,392,400	3.7470% [4.9950%]	-	-	(19,974)	17,380		(108,656)	-	(188,980)	-		64,550		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2016-FXS-337889	Q9194*AK5 TRANSURBAN QUEENSLAND FINANCE	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2016	01/19/2035	-	10,023,000	3.9130% [5.1730%]	-	-	(55,292)	51,350		(391,777)	-	(558,350)	-		210,048		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-362839	Pending Settlement - Westlink	N/A	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/25/2017	08/23/2029	-	3,951,150	3.6500% [4.4700%]	-	-	-	(114,215)		11,391	-	(114,215)	-		68,880		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-362845	Pending Settlement - Westlink	N/A	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/25/2017	08/23/2032	-	3,951,150	3.7875% [4.6500%]	-	-	-	(114,215)		17,185	-	(114,215)	-		76,918		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0056	706327A@2 Pembina Pipeline Corp 5.910% 11/18/2019	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2009	11/18/2019	-	23,299,161	5.6900% [5.9100%]	-	-	114,449	4,049,142		4,150,933	-	(607,910)	-		179,959		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0057	706327A@2 Pembina Pipeline Corp 5.910% 11/18/2019	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2009	11/18/2019	-	9,319,664	5.6900% [5.9100%]	-	-	45,780	1,619,656		1,660,373	-	(243,164)	-		71,983		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0059	82028KAP6 SHAW COMMUNICATIONS INC 5.65% 10/1/2019	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2009	10/01/2019	-	921,234	5.4500% [5.6500%]	-	-	3,701	151,234		153,632	-	(24,316)	-		6,917		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2015-FXS-294592	880789A@1 TERANET HOLDINGS LP	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	10/02/2015	12/10/2045	-	11,656,070	5.1400% [5.1100%]	-	-	6,519	(201,942)		(649,144)	-	(374,473)	-		310,945		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2015-FXS-296154	35952SAA0 FTG FRASER TRANSPORTATION GROUP	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	10/16/2015	12/30/2033	-	20,578,978	3.5650% [3.5770%]	-	-	7,176	83,983		(153,819)	-	(647,226)	-		418,117		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-317947-1	PP1T1FYI4 PLENARY HEALTH NORTH BAY FINCO	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	04/27/2016	03/13/2040	-	7,910,320	5.1050% [5.1820%]	-	-	6,468	219,883		148,540	-	(242,862)	-		188,516		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-322567	811427AA1 SEA TO SKY HIGHWAY INVESTMENT	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2016	08/31/2030	-	57,741,156	2.6938% [2.6290%]	-	-	32,387	1,124,857		690,315	-	(1,787,928)	-		1,048,049		100/94
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-333551	62451RAA2 MOUNTAIN VIEW PARTNERS GP	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2016	03/31/2051	-	9,043,531	3.8800% [3.9740%]	-	-	(2,830)	(122,558)		(487,447)	-	(289,463)	-		262,779		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-336443	496676AC1 KINGSTON SOLAR LP	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2016	07/31/2035	-	7,622,665	3.6180% [3.5710%]	-	-	(1,056)	(134,998)		(199,345)	-	(244,985)	-		162,131		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299804	24906PA*0 DENTSPLY INTL INC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2026	-	4,412,197	4.2100% [1.0100%]	-	-	67,727	(286,806)		(193,871)	-	(271,394)	-		66,665		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299806	24906PB@7 DENTSPLY INTL INC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2031	-	7,010,491	4.4970% [1.3300%]	-	-	105,214	(455,702)		(243,370)	-	(431,215)	-		131,782		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299809	24906PB*9 DENTSPLY INTL INC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2028	-	12,550,250	4.3875% [1.1700%]	-	-	192,622	(815,802)		(469,186)	-	(771,966)	-		209,388		100/100
Currency swap - Rec fixed USD [Pay fixed DKK] ; 2015-FXS-283731	K3752#AH1 COPENHAGEN AIRPORTS AS	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	06/09/2015	08/27/2025	-	6,856,540	3.9375% [2.3500%]	-	-	54,108	(123,272)		(427,110)	-	(525,500)	-		97,957		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0021	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	Royal Bank of Scotland PLC THE RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2027	-	3,940,500	5.9400% [5.0410%]	-	-	31,335	518,850		258,573	-	(257,400)	-		61,515		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0022	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	Royal Bank of Scotland PLC THE RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2027	-	3,940,500	5.9400% [5.0410%]	-	-	31,335	518,850		258,573	-	(257,400)	-		61,515		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0025	N2962#AE3 Eneco Holding NV 4.817% 03/28/2019	D 1	Currency	Royal Bank of Scotland PLC THE RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2019	-	18,389,000	5.7000% [4.8170%]	-	-	141,923	2,421,300		2,227,139	-	(1,201,200)	-		121,370		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0029	479142C@8 Johnson Matthey Plc 4.660% 01/31/2021	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/24/2010	01/31/2021	-	27,140,000	5.4700% [4.6600%]	-	-	205,354	4,329,000		3,649,957	-	(1,716,000)	-		257,179		99/100

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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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0124	02343*AH5 AMCOR Finance (USA) LTD 5.00% 09/01/2020	D 1.........	Currency.......	Credit Suisse International	E58DKGMJYYYJLN8C3868...	07/28/2010	09/01/2020	-..............	...12,981,000	5.3850% [5.0000%]	-.....................	-.....................	70,956	1,575,500	...	1,059,062	-..........................	.....(858,000)	-..................	....	115,657	....	99/100..........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0125	02343*AH5 AMCOR FINANCE (USA) INC........	D 1.........	Currency.......	Credit Suisse International	E58DKGMJYYYJLN8C3868...	07/28/2010	09/01/2020	-..............	2,596,200	5.3850% [5.0000%]	-.....................	-.....................	14,191	315,100	...	211,812	-..........................	.....(171,600)	-..................	....	23,131	....	99/100..........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2011-FXS-128128	D8563#AC8 VTG Deutschland GmbH 5/6/2026.	D 1.........	Currency.......	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	03/31/2011	05/06/2026	-..............	7,092,000	6.0700% [5.8340%]	-.....................	-.....................	51,704	1,389,250	...	812,696	-..........................	.....(429,000)	-..................	....	105,518	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2011-FXS-134788	N1632QAA9 BRENNTAG FINANCE BV............	D 1.........	Currency.......	Bank of America NA	B4TYDEB6GKMZO031MB27.	07/11/2011	07/19/2018	-..............	1,962,800	5.4100% [5.5000%]	-.....................	-.....................	6,262	366,030	...	344,125	-..........................	.....(120,120)	-..................	....	10,066	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-194745	D3622@AB2 INTERSNACK KNABBER-GEBCK GMBH & CO	D 1.........	Currency.......	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.....	03/19/2013	04/15/2023	-..............	4,531,800	4.5700% [3.7900%]	-.....................	-.....................	30,036	539,875	...	274,031	-..........................	.....(300,300)	-..................	....	54,544	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-194884	67777LAB9 OI EUROPEAN GROUP BV...........	D 1.........	Currency.......	BNP Paribas........	R0MUWSFPU8MPRO8K5P83	03/20/2013	03/31/2021	-..............	1,294,700	5.5825% [4.8750%]	-.....................	-.....................	9,240	154,152	...	105,878	-..........................	.......(85,800)	-..................	....	12,542	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-214090	G8124#AJ2 SIG Plc 7y......................................	D 1.........	Currency.......	Citibank N A........	E57ODZWZ7FF32TWEFA76.	10/22/2013	10/31/2020	-..............	5,508,400	4.4520% [3.7100%]	-.....................	-.....................	39,606	946,200	...	795,434	-..........................	.....(343,200)	-..................	....	50,333	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-214091	G8124#AL7 SIG Plc 10y....................................	D 1.........	Currency.......	Citibank N A........	E57ODZWZ7FF32TWEFA76.	10/22/2013	10/31/2023	-..............	5,508,400	5.1220% [4.2300%]	-.....................	-.....................	46,424	946,200	...	719,477	-..........................	.....(343,200)	-..................	....	69,347	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227507	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG	D 1.........	Currency.......	Citibank N A........	E57ODZWZ7FF32TWEFA76.	02/21/2014	04/02/2024	-..............	3,292,800	5.3160% [4.0500%]	-.....................	-.....................	33,511	555,480	...	483,273	-..........................	.....(205,920)	-..................	....	42,812	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-239861	G8249JAF2 SMURFIT KAPPA ACQUISITIONS	D 1.........	Currency.......	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	05/29/2014	06/01/2021	-..............	1,361,000	4.4380% [3.2500%]	-.....................	-.....................	11,662	220,450	...	193,486	-..........................	.......(85,800)	-..................	....	13,479	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-242975	L8367#AC7 SHURGARD LUXEMBOURG SARL	D 1.........	Currency.......	BNP Paribas........	R0MUWSFPU8MPRO8K5P83	06/25/2014	07/24/2026	-..............	8,302,497	4.7400% [3.2600%]	-.....................	-.....................	83,550	1,356,548	...	1,244,403	-..........................	.....(522,522)	-..................	....	125,029	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-243582	N7334#AG8 WERELDHAVE NV........................	D 1.........	Currency.......	Citibank N A........	E57ODZWZ7FF32TWEFA76.	07/01/2014	07/23/2024	-..............	...17,790,500	4.4375% [2.9400%]	-.....................	-.....................	173,987	2,963,350	...	2,694,490	-..........................	..(1,115,400)	-..................	....	236,495	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-243910	XS1389996882 NEWELL BRANDS 3.75% 10/1/2021	D 1.........	Currency.......	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11....	07/07/2014	10/01/2021	-..............	2,719,400	5.3570% [3.7500%]	-.....................	-.....................	31,116	438,300	...	431,780	-..........................	.....(171,600)	-..................	....	28,056	....	99/100..........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245687	X2145*AA4 ELENIA FINANCE OYJ..................	D 1.........	Currency.......	Citibank N A........	E57ODZWZ7FF32TWEFA76.	07/25/2014	07/30/2034	-..............	8,064,600	5.1000% [3.6010%]	-.....................	-.....................	82,728	1,221,300	...	1,328,278	-..........................	.....(514,800)	-..................	....	166,711	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245688	X2145*AA4 Elenia Finance 20y 7/30/2034.........	D 1.........	Currency.......	Citibank N A........	E57ODZWZ7FF32TWEFA76.	07/25/2014	07/30/2034	-..............	4,032,300	5.1000% [3.6010%]	-.....................	-.....................	41,364	610,650	...	664,139	-..........................	.....(257,400)	-..................	....	83,355	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245690	X2145*AA4 ELENIA FINANCE OYJ..................	D 1.........	Currency.......	Citibank N A........	E57ODZWZ7FF32TWEFA76.	07/25/2014	07/30/2034	-..............	...12,096,900	5.1000% [3.6010%]	-.....................	-.....................	124,092	1,831,950	...	1,992,417	-..........................	.....(772,200)	-..................	....	250,066	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-251703	L2660RAC8 DUFRY FINANCE SCA.................	D 1.........	Currency.......	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208..	09/16/2014	10/15/2019	-..............	1,165,500	5.1050% [3.2500%]	-.....................	-.....................	13,500	139,005	...	141,043	-..........................	.......(77,220)	-..................	....	8,825	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-252004	Q1297#AG3 CSL FINANCE PTY LTD...............	D 1.........	Currency.......	Citibank N A........	E57ODZWZ7FF32TWEFA76.	09/17/2014	11/12/2026	-..............	...12,960,000	3.8800% [2.1000%]	-.....................	-.....................	128,835	1,554,500	...	1,526,334	-..........................	.....(858,000)	-..................	....	198,412	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-257755	G7770#AE2 SAGE GROUP PLC......................	D 1.........	Currency.......	Citibank N A........	E57ODZWZ7FF32TWEFA76.	10/28/2014	01/26/2022	-..............	...19,107,594	3.6020% [1.8900%]	-.....................	-.....................	181,372	1,994,782	...	1,743,939	-..........................	..(1,287,343)	-..................	....	204,417	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-263694	L2836*AA1 ERAC UK FINANCE LTD/ EHI INTER	D 1.........	Currency.......	Citibank N A........	E57ODZWZ7FF32TWEFA76.	12/04/2014	02/03/2024	-..............	7,422,600	3.8150% [1.9660%]	-.....................	-.....................	73,379	579,300	...	499,388	-..........................	.....(514,800)	-..................	....	95,345	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-263695	L2836*AB9 ERAC UK FINANCE LTD/ EHI INTER	D 1.........	Currency.......	Citibank N A........	E57ODZWZ7FF32TWEFA76.	12/04/2014	02/03/2027	-..............	...22,638,930	4.0200% [2.2720%]	-.....................	-.....................	214,876	1,766,865	...	1,511,465	-..........................	..(1,570,140)	-..................	....	350,771	....	100/100........

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-274084	592688B#1 METTLER-TOLEDO INTL INC.......	D 1.........	Currency.......	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/11/2015	06/17/2030	-.............	21,587,280	3.7180% [1.4700%]	-.....................	-.....................	231,575	......(1,679,940)	...	.........(569,012)	-..........................	..(1,750,320)	-...................	....	388,760	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-274569	59010QAA4 MERLIN ENTERTAINMENTS PLC	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	03/13/2015	03/15/2022	-.............	3,673,250	4.9860% [2.7500%]	-.....................	-.....................	37,779	.........(318,675)	...	.........(371,925)	-..........................	.....(300,300)	-...................	....	39,858	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-276333	G4588#BH3 INTERMEDIATE CAPITAL GROUP PLC	D 1.........	Currency.......	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/30/2015	05/11/2025	-.............	11,987,934	5.6000% [3.3800%]	-.....................	-.....................	127,389	.........(626,549)	...	.........(791,526)	-..........................	.....(948,948)	-...................	....	168,136	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-286350	B6398#AE1 Aliaxis Finance S.A. 12y................	D 1.........	Currency.......	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	07/01/2015	07/23/2027	-.............	2,000,000	4.4375% [2.6400%]	-.....................	-.....................	16,880	...........(58,755)	...	.........(117,116)	-..........................	.....(154,874)	-...................	....	31,731	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-287690	F2R907AA4 CCK 3.375% 5/15/2025.................	D 1.........	Currency.......	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/17/2015	05/15/2025	-.............	2,169,600	5.3113% [3.3750%]	-.....................	-.....................	19,718	.........(111,500)	...	.........(185,299)	-..........................	.....(171,600)	-...................	....	30,451	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-288024	F2000#AC0 COMPAGNIE DES LEVURES LESAFFRE	D 1.........	Currency.......	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	07/22/2015	10/01/2030	-.............	6,530,400	3.8350% [2.0400%]	-.....................	-.....................	57,094	.........(312,900)	...	.........(452,232)	-..........................	.....(514,800)	-...................	....	118,913	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-288452	G5207@AA9 JP MORGAN EUROPEAN INVESTMENT TRUST	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	07/29/2015	08/26/2035	-.............	9,358,500	4.4040% [2.6900%]	-.....................	-.....................	77,514	.........(336,175)	...	.........(386,530)	-..........................	.....(729,300)	-...................	....	199,443	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-292767	G1696#BH8 BUNZL FINANCE PLC..................	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	09/16/2015	11/19/2022	-.............	1,695,000	3.7025% [1.8200%]	-.....................	-.....................	15,736	...........(15,825)	...	...........(46,885)	-..........................	.....(128,700)	-...................	....	19,679	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-294892	81725TF@4 SENSIENT TECHNOLOGIES CORPORAT	D 1.........	Currency.......	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	10/06/2015	11/06/2022	-.............	...10,000,000	3.5010% [1.8480%]	-.....................	-.....................	82,396	.........(167,142)	...	.........(474,853)	-..........................	.....(764,842)	-...................	....	115,717	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-299257	G8654#AA9 TR PROPERTY INVESTMENT TRUST P	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	11/19/2015	02/10/2026	-.............	9,129,850	3.8100% [1.9200%]	-.....................	-.....................	81,302	.........(564,825)	...	.........(764,295)	-..........................	.....(729,300)	-...................	....	134,040	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-299788	24906PA@8 DENTSPLY INTL INC..................	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2026	-.............	3,401,600	4.2005% [2.2500%]	-.....................	-.....................	30,875	.........(248,160)	...	.........(322,508)	-..........................	.....(274,560)	-...................	....	51,395	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305126	G97745AB2 WORLDPAY FINANCE PLC..........	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	01/14/2016	11/15/2022	-.............	634,901	5.6575% [3.7500%]	-.....................	-.....................	5,647	...........(32,321)	...	...........(53,205)	-..........................	.......(50,193)	-...................	....	7,364	....	97/100..........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305129	U05796AF1 BALL Corporation 4.375% 12/15/2023	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	01/14/2016	12/15/2023	-.............	949,813	6.2975% [4.3750%]	-.....................	-.....................	8,344	...........(48,169)	...	...........(87,415)	-..........................	.......(75,075)	-...................	....	12,073	....	99/97............
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305138	G8762ZAD8 TESCO CORPORATE TREASURY SERVI	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	01/14/2016	07/01/2024	-.............	602,619	4.2835% [2.5000%]	-.....................	-.....................	4,390	...........(30,386)	...	...........(52,994)	-..........................	.......(47,619)	-...................	....	7,977	....	100/99..........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305210	F1840#AA0 CHANEL SAS................................	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	01/15/2016	03/30/2026	-.............	9,849,600	3.4500% [1.8390%]	-.....................	-.....................	77,518	.........(415,350)	...	.........(809,387)	-..........................	.....(772,200)	-...................	....	145,706	....	98/100..........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305622	G97745AB2 WORLDPAY FINANCE PLC..........	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	01/20/2016	11/15/2022	-.............	1,014,165	5.6275% [3.7500%]	-.....................	-.....................	8,962	...........(46,547)	...	...........(80,393)	-..........................	.......(79,794)	-...................	....	11,763	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306883	G9006@AF3 TRANSMISSION FINANCE DAC.	D 1.........	Currency.......	BNP Paribas........ R0MUWSFPU8MPRO8K5P83	01/29/2016	02/08/2038	-.............	...12,981,600	4.5430% [2.9000%]	-.....................	-.....................	96,919	.........(705,000)	...	.........(955,475)	-..........................	..(1,029,600)	-...................	....	294,776	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306887	G9006@AC0 TRANSMISSION FINANCE DAC	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	01/29/2016	02/08/2031	-.............	2,274,300	4.2225% [2.5630%]	-.....................	-.....................	17,386	.........(120,855)	...	.........(196,203)	-..........................	.....(180,180)	-...................	....	41,966	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306890	G9006@AE6 TRANSMISSION FINANCE DAC.	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	01/29/2016	02/08/2036	-.............	7,905,900	4.4510% [2.8230%]	-.....................	-.....................	58,711	.........(420,115)	...	.........(622,027)	-..........................	.....(626,340)	-...................	....	170,582	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306906	G9006@AG1 TRANSMISSION FINANCE DAC	D 1.........	Currency.......	BNP Paribas........ R0MUWSFPU8MPRO8K5P83	01/29/2016	02/08/2041	-.............	...12,981,600	4.6477% [2.9700%]	-.....................	-.....................	98,938	.........(705,000)	...	.........(838,987)	-..........................	..(1,029,600)	-...................	....	315,505	....	100/100........
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-311041	98419MAG5 XYLEM INC/NY.............................	D 1.........	Currency.......	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	03/04/2016	03/11/2023	-.............	6,597,000	4.4350% [2.2500%]	-.....................	-.....................	69,703	.........(246,300)	...	.........(306,684)	-..........................	.....(514,800)	-...................	....	78,741	....	100/100........

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-313190	343412AE2 FLUOR CORPORATION	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023	-	2,743,872	3.9730% [1.7500%]	-	-	29,335	(84,692)		(93,694)	-	(212,784)	-		32,829		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-313194	343412AE2 FLUOR CORPORATION	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023	-	2,766,000	3.9730% [1.7500%]	-	-	29,571	(85,375)		(94,450)	-	(214,500)	-		33,094		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316385	343412AE2 FLUOR CORPORATION	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	04/11/2016	03/21/2023	-	1,396,500	3.6400% [1.7500%]	-	-	13,026	(674)		(25,831)	-	(105,105)	-		16,709		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316655	G9006@AL0 TRANSMISSION FINANCE DAC.	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	04/13/2016	05/04/2036	-	13,073,200	4.1350% [2.4200%]	-	-	112,225	(157,180)		3,417	-	(995,280)	-		283,854		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316661	G9006@AK2 TRANSMISSION FINANCE DAC.	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	04/13/2016	05/04/2029	-	3,268,300	3.6580% [1.9300%]	-	-	28,230	(39,295)		(87,027)	-	(248,820)	-		56,259		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-317602	G98523VP8 YORKSHIRE BUILDING SOCIETY	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	04/22/2016	03/17/2022	-	3,928,750	3.2250% [1.2500%]	-	-	38,281	(63,175)		(110,887)	-	(300,300)	-		42,655		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-318855	F85783AF9 SPCM SA	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	05/06/2016	06/15/2023	-	2,280,000	4.9050% [2.8750%]	-	-	23,513	(1,100)		(32,573)	-	(171,600)	-		27,835		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319560	G8124#AN3 SIG PLC	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/13/2016	08/12/2026	-	9,057,600	4.7710% [2.8300%]	-	-	88,031	(66,800)		(216,693)	-	(686,400)	-		136,791		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320428	L4678SAB4 HANESBRANDS INC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	05/20/2016	06/15/2024	-	448,840	5.5975% [3.5000%]	-	-	4,678	(7,380)		(14,716)	-	(34,320)	-		5,922		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320436	L4678SAB4 HANESBRANDS INC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	05/20/2016	06/15/2024	-	2,889,408	5.5975% [3.5000%]	-	-	30,115	(47,509)		(94,733)	-	(220,935)	-		38,126		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321620	227047A*8 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2023	-	1,785,600	3.0420% [1.0800%]	-	-	17,295	(39,280)		(60,608)	-	(137,280)	-		21,859		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321624	227047A@6 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2026	-	1,339,200	3.2710% [1.4300%]	-	-	12,135	(29,460)		(48,496)	-	(102,960)	-		20,085		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321801	877409A@1 TAYLOR WIMPEY PLC	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	06/03/2016	06/28/2023	-	5,882,760	3.9660% [2.0200%]	-	-	56,586	(48,100)		(142,835)	-	(446,160)	-		72,032		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-328284	Q8562*AC9 SONIC HEALTHCARE LTD	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	07/28/2016	11/17/2026	-	20,941,200	3.6970% [1.7500%]	-	-	198,192	(615,195)		(781,096)	-	(1,621,620)	-		320,835		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-329063	XS1468664765 ADIENT GLOBAL HOLDINGS LTD	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/05/2016	08/15/2024	-	2,217,400	5.7025% [3.5000%]	-	-	23,820	(63,700)		(90,629)	-	(171,600)	-		29,608		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-329420	G03762HU1 ANGLO AMERICAN CAPITAL PLC	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/10/2016	04/03/2023	-	1,117,000	5.4875% [3.2500%]	-	-	12,588	(23,550)		(33,958)	-	(85,800)	-		13,406		99/99
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-333704	N9651*AB4 WOODWARD INTERNATIONAL BV	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	09/14/2016	09/23/2031	-	3,829,760	3.3500% [1.5700%]	-	-	33,924	(48,110)		635	-	(291,720)	-		72,263		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335104	92927KB#8 WABCO HLDG	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	09/27/2016	11/15/2028	-	3,357,300	3.2330% [1.3600%]	-	-	30,384	(64,350)		(50,580)	-	(257,400)	-		56,644		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-336059	DENTSPLY SIRONA INC (Multiple Cusips)	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	10/05/2016	10/27/2031	-	3,467,970	3.4440% [1.6500%]	-	-	30,977	(67,735)		(22,873)	-	(265,980)	-		65,650		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-337096	G4273*AN5 HAMMERSON PLC	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	10/13/2016	01/11/2031	-	4,745,050	3.8400% [2.0500%]	-	-	38,340	(159,315)		(175,250)	-	(368,940)	-		87,309		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Clearinghouse	Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-339164	G5265*AB8 KINGSPAN SECURITIES 2016 DESIG	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/02/2016	11/16/2024	-	19,974,600	3.3250% [1.3500%]	-	-	193,732	(555,300)		(757,752)	-	(1,544,400)	-		271,432		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-339193	K7784*AA3 P/F EYSTUR-OG SANDOYARTUNLAR	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	11/02/2016	01/31/2040	-	9,887,900	4.6140% [2.7300%]	-	-	90,635	(262,995)		(207,580)	-	(763,620)	-		235,047		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-341136	X2145*AG1 ELENIA FINANCE OYJ	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	11/22/2016	12/14/2033	-	7,301,580	4.5463% [2.5000%]	-	-	67,623	(568,215)		(365,388)	-	(592,020)	-		148,154		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-342640	G8472#AF8 S STERIS PLC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	12/06/2016	02/27/2032	-	5,149,440	4.3340% [2.3000%]	-	-	33,231	(325,200)		(204,150)	-	(411,840)	-		98,620		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-352339	P78625DP5 PETROLEOS MEXICANOS	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	03/03/2017	04/21/2027	-	7,381,500	5.2150% [2.7500%]	-	-	59,036	(602,350)		(501,632)	-	(602,350)	-		115,619		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357554	Pending Settlement - Umicore	N/A	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	04/05/2017	12/07/2029	-	7,561,500	4.1075% [2.0500%]	-	-	-	(536,405)		100,967	-	(536,405)	-		133,384		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-364166	48021PA*9 JONES LANG LASALLE FINANCE BV	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	06/07/2017	06/27/2027	-	8,445,000	3.9650% [1.9600%]	-	-	1,393	(109,125)		(106,730)	-	(109,125)	-		133,509		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2006-FXS-289	G1108#AC2 British Land Co Plc 5.500% 01/30/2027	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/30/2006	01/30/2027	-	7,851,200	6.0850% [5.5000%]	-	-	96,643	2,655,400		3,213,612	-	(253,200)	-		121,578		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2006-FXS-290	G1108#AC2 British Land Co Plc 5.500% 01/30/2027	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/30/2006	01/30/2027	-	41,218,800	6.0850% [5.5000%]	-	-	507,374	13,940,850		16,871,465	-	(1,329,300)	-		638,285		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0023	G0372VAB0 ANGLIAN Water Services Financing	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	02/04/2010	07/30/2022	-	2,049,710	5.9600% [5.8370%]	-	-	10,177	361,075		338,103	-	(82,290)	-		23,110		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0118	031100D@6 Ametek Inc 4.680% GBP DENOM 09/17/2020	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	07/23/2010	09/17/2020	-	16,973,000	4.5400% [4.6800%]	-	-	57,135	2,684,550		2,311,445	-	(696,300)	-		152,265		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0119	031100D@6 Ametek Inc 4.680% GBP DENOM 09/17/2020	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	07/23/2010	09/17/2020	-	12,344,000	4.5400% [4.6800%]	-	-	41,553	1,952,400		1,681,051	-	(506,400)	-		110,738		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-122178	G1744#AP3 CADOGAN ESTATES LIMITED	D 1	Currency	Royal Bank of Scotland PLC THE	RR3QWICWWIPCS8A4S074	01/21/2011	03/29/2041	-	1,598,000	6.2400% [6.0100%]	-	-	11,526	299,050		174,312	-	(63,300)	-		38,948		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-130350	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	-	50,415,300	6.4750% [6.5000%]	-	-	311,461	10,147,850		8,046,522	-	(1,962,300)	-		1,095,920		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-130351	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	-	47,162,700	6.4750% [6.5000%]	-	-	291,367	9,493,150		7,527,391	-	(1,835,700)	-		1,025,216		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-176643	G4445*AF5 HIGH SPEED RAIL FINANCE PLC	D 1	Currency	Royal Bank of Scotland PLC THE	RR3QWICWWIPCS8A4S074	09/20/2012	03/30/2036	-	15,371,000	4.7450% [4.7200%]	-	-	79,743	3,030,975		1,801,560	-	(601,350)	-		332,895		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-197627	F1148AAH5 BOUYGUES SA 5.5% 10/06/2026	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/25/2013	10/06/2026	-	3,857,750	5.8800% [5.5000%]	-	-	22,168	610,375		542,877	-	(158,250)	-		58,740		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-200614	G0566*AB5 ARQIVA PP FINANCING PLC 4.101% 06/30/2025	D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/30/2013	06/30/2025	-	4,550,700	4.6000% [4.1010%]	-	-	24,842	653,850		598,917	-	(189,900)	-		64,379		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-201625	G9766#AB0 WORKSPACE GROUP CB 5.53% 7/1/2023	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	06/06/2013	07/01/2023	-	3,877,500	5.9850% [5.5300%]	-	-	26,897	630,125		621,521	-	(158,250)	-		47,511		100/100

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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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-201626	G9766#AB0 WORKSPACE GROUP PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	06/06/2013	07/01/2023	-	8,142,750	5.9850% [5.5300%]	-	-	56,483	1,323,263		1,305,194	-	(332,325)	-		99,773		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-234093	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	04/11/2014	06/15/2029	-	2,509,500	4.9625% [4.6100%]	-	-	17,853	561,075		531,077	-	(94,950)	-		43,406		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-234095	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	04/11/2014	06/15/2029	-	2,509,500	4.9625% [4.6100%]	-	-	17,853	561,075		531,077	-	(94,950)	-		43,406		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-242264	G0176@AA7 ALLIANCE TRUST PLC THE	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	06/18/2014	07/31/2029	-	3,558,030	4.5300% [4.2800%]	-	-	21,680	830,235		738,197	-	(132,930)	-		61,866		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-244905	G1744#AX6 CADOGAN ESTATES LIMITED	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	07/16/2014	09/16/2044	-	3,428,000	4.6500% [4.3800%]	-	-	23,779	830,100		568,086	-	(126,600)	-		89,445		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253231	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	813,000	5.5990% [5.2600%]	-	-	5,698	163,525		161,503	-	(31,650)	-		10,965		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253232	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	6,504,000	5.5990% [5.2600%]	-	-	45,585	1,308,200		1,292,022	-	(253,200)	-		87,724		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253234	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	6,504,000	5.5990% [5.2600%]	-	-	45,585	1,308,200		1,292,022	-	(253,200)	-		87,724		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253240	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	2,439,000	5.9580% [5.5500%]	-	-	18,654	490,575		499,458	-	(94,950)	-		37,143		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253241	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	3,252,000	5.9580% [5.5500%]	-	-	24,872	654,100		665,944	-	(126,600)	-		49,524		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253244	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	3,252,000	5.9580% [5.5500%]	-	-	24,872	654,100		665,944	-	(126,600)	-		49,524		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-272001	G5002FAG1 JAGUAR LAND ROVER AUTOMOTIVE P	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	02/20/2015	03/01/2023	-	2,612,220	4.4575% [3.8750%]	-	-	16,178	404,005		382,947	-	(107,610)	-		31,104		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-277851	G4378*AC3 HEATHROW AIRPORT	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	04/15/2015	10/15/2035	-	6,197,940	3.7255% [2.9700%]	-	-	33,985	742,350		534,543	-	(265,860)	-		132,584		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-278713	G294A@AC3 Dyson James	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/24/2015	05/27/2027	-	2,648,100	3.3575% [2.8300%]	-	-	11,999	374,938		286,728	-	(110,775)	-		41,686		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-278718	G8278*AA9 BRISTOL AIRPORT LTD	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	04/24/2015	05/15/2030	-	7,996,439	4.2675% [3.6800%]	-	-	44,730	1,145,777		922,845	-	(333,844)	-		143,503		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-292761	G1696#BK1 BUNZL FINANCE PLC	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	09/16/2015	03/22/2025	-	11,631,000	4.0920% [3.5600%]	-	-	66,423	1,888,875		1,700,075	-	(474,750)	-		161,703		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-293176	G2147#AB5 CIRCLE ANGLIA SOCIAL HOUSING P	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/18/2015	11/02/2030	-	27,752,125	4.4145% [3.7780%]	-	-	172,501	4,695,763		4,268,655	-	(1,123,575)	-		507,012		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-298698	G5878#AA5 UNIVERSITY OF OXFORD BALLIOL C	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	11/13/2015	12/15/2060	-	6,388,200	4.1700% [3.3700%]	-	-	42,253	932,610		391,527	-	(265,860)	-		210,642		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-299259	G8654#AB7 TR PROPERTY INVESTMENT TRUST PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	11/19/2015	02/10/2031	-	2,296,500	4.2050% [3.5900%]	-	-	13,271	348,075		289,734	-	(94,950)	-		42,384		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-300684	G8407*AA3 UNIVERSITY OF OXFORD ST HILDA	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/03/2015	12/15/2045	-	1,804,800	4.2475% [3.3700%]	-	-	12,345	246,060		193,217	-	(75,960)	-		48,158		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-300686	G8407*AB1 UNIVERSITY OF OXFORD ST HILDA	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/03/2015	12/15/2055	-	1,804,200	4.1680% [3.2400%]	-	-	12,613	245,460		169,894	-	(75,960)	-		55,963		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301761	Portman Estate Fund 22 & 26 (Multiple Cusips).	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	12/10/2015	03/05/2033	-	8,482,880	4.1350% [3.4900%]	-	-	51,367	1,208,760		945,139	-	(354,480)	-		168,008		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301764	Portman Estate Fund 22 & 26 (Multiple Cusips).	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	12/10/2015	03/05/2028	-	2,120,720	3.9275% [3.3700%]	-	-	11,711	302,190		242,588	-	(88,620)	-		34,665		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-305637	G2694NAG4 DEBENHAMS PLC	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2016	07/15/2021	-	1,065,750	5.5950% [5.2500%]	-	-	4,257	91,538		70,799	-	(47,475)	-		10,716		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308091	W9125AQQ9 SVENSKA HANDELSBANKEN AB	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2016	01/18/2022	-	4,345,500	2.7600% [2.3750%]	-	-	14,064	448,650		330,163	-	(189,900)	-		46,378		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308092	W6S318SX6 NORDEA BANK AB	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2016	06/02/2022	-	1,991,688	2.7650% [2.3750%]	-	-	5,496	205,631		147,631	-	(87,038)	-		22,102		100/99
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308145	G2624@AK9 DAIRY CREST GROUP PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	02/10/2016	03/23/2026	-	1,735,800	3.8150% [3.3400%]	-	-	7,279	177,060		113,349	-	(75,960)	-		25,650		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-313875	G8781@AA7 THAMES WATER UTILITIES LTD	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	03/21/2016	03/30/2026	-	19,112,100	4.4110% [3.8670%]	-	-	94,700	1,836,065		1,255,480	-	(841,890)	-		282,727		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-316216	G3618#AB3 FOREIGN & COLONIAL INVESTMENT	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2031	-	9,872,100	3.7560% [3.1600%]	-	-	41,314	779,450		290,644	-	(443,100)	-		184,220		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-316318	G3618#AA5 FOREIGN & COLONIAL INVESTMENT	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2028	-	3,525,750	3.3330% [2.8000%]	-	-	13,160	278,375		115,947	-	(158,250)	-		58,278		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319808	G2694NAG4 DEBENHAMS PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/17/2016	07/15/2021	-	505,085	5.7270% [5.2500%]	-	-	2,533	50,453		44,490	-	(22,155)	-		5,078		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320050	G2694NAG4 DEBENHAMS PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/18/2016	07/15/2021	-	583,200	5.7500% [5.2500%]	-	-	3,131	63,620		58,222	-	(25,320)	-		5,864		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320981	G9303#AB0 THE UNIVERSITY COURT OF THE UN	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/26/2016	07/20/2051	-	8,510,340	3.8500% [3.0100%]	-	-	51,052	976,430		481,563	-	(367,140)	-		248,397		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320990	G9303#AA2 THE UNIVERSITY COURT OF THE UN	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/26/2016	07/20/2046	-	3,228,060	3.7510% [2.9700%]	-	-	18,339	370,370		183,439	-	(139,260)	-		87,029		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-321628	227047A#4 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2023	-	3,032,400	3.0630% [2.5400%]	-	-	12,262	304,605		224,530	-	(132,930)	-		37,122		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-321786	G8287*AA8 SOUTHERN WATER SERVICES FINANC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	06/03/2016	09/01/2031	-	5,802,000	3.3425% [2.7800%]	-	-	26,005	606,200		314,877	-	(253,200)	-		109,244		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-322133	G1144#AE4 BEDFORD ESTATES LONDON ESTATES LLP	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	06/07/2016	06/16/2036	-	8,736,600	4.4360% [3.6800%]	-	-	51,576	942,900		625,077	-	(379,800)	-		190,286		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-322303	G8287*AA8 SOUTHERN WATER SERVICES FINANC	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	06/08/2016	08/01/2046	-	17,896,500	3.7470% [2.8800%]	-	-	101,368	1,919,415		1,162,965	-	(778,590)	-		482,765		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-324756	G9645PAD1 WILLIAM HILL PLC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2016	09/07/2023	-	1,637,400	5.4300% [4.8750%]	-	-	7,757	78,660		31,567	-	(75,960)	-		20,372		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-327632	G4622#AL3 HOWARD DE WALDEN ESTATES	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	07/21/2016	09/14/2031	-	2,966,850	3.4625% [2.5400%]	-	-	14,922	44,213		(18,684)	-	(142,425)	-		55,932		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-327646	G4622#AM1 HOWARD DE WALDEN ESTATES	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	07/21/2016	09/14/2036	-	5,604,050	3.7950% [2.7400%]	-	-	32,074	83,513		5,564	-	(269,025)	-		122,849		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-329656	G2479@AD1 COVENT GARDEN GROUP HOLDINGS L	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/12/2016	11/14/2028	-	10,886,400	3.5155% [2.3700%]	-	-	60,785	(24,780)		15,525	-	(531,720)	-		183,651		100/100

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-329669	G2479@AC3 COVENT GARDEN GROUP HOLDINGS L	D 1.........	Currency.......	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/12/2016	11/14/2026	-..............	8,164,800	3.3925% [2.2800%]	-....................	-....................	44,284	...........(18,585)	...	..........(22,282)	-........................	.....(398,790)	-..................	....	125,036	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-334252	G6469#AB6 NEWCASTLE INTL AIRPORT LTD	D 1.........	Currency.......	BNP Paribas........ R0MUWSFPU8MPRO8K5P83	09/19/2016	09/29/2031	-..............	5,615,800	4.7410% [3.6700%]	-....................	-....................	32,699	30,315	...	..........(52,848)	-........................	.....(272,190)	-..................	....	106,024	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-334263	G6469#AC4 NEWCASTLE INTL AIRPORT LTD	D 1.........	Currency.......	BNP Paribas........ R0MUWSFPU8MPRO8K5P83	09/19/2016	09/29/2036	-..............	3,395,600	5.1140% [3.9000%]	-....................	-....................	22,292	18,330	...	..........(12,533)	-........................	.....(164,580)	-..................	....	74,516	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-336580	G3663#AB7 FORTH PORTS LTD....................	D 1.........	Currency.......	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/07/2016	01/06/2027	-..............	5,220,600	3.5360% [2.6200%]	-....................	-....................	20,138	.........(234,990)	...	.........(362,383)	-........................	.....(265,860)	-..................	....	80,565	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337374	G4445*AG3 HIGH SPEED RAIL FINANCE PLC	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	10/14/2016	03/31/2039	-..............	7,314,000	3.0900% [2.3000%]	-....................	-....................	24,951	.........(479,700)	...	.........(787,463)	-........................	.....(379,800)	-..................	....	170,608	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337389	G4445*AH1 HIGH SPEED RAIL FINANCE PLC	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	10/14/2016	12/31/2039	-..............	8,780,400	3.7550% [2.8100%]	-....................	-....................	35,762	.........(572,040)	...	......(1,118,706)	-........................	.....(455,760)	-..................	....	208,328	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337397	031100H*4 AMETEK INC..................................	D 1.........	Currency.......	Royal Bank of Scotland PLC THE RR3QWICWWIPCS8A4S074.	10/14/2016	11/23/2031	-..............	5,846,400	3.4725% [2.7000%]	-....................	-....................	16,435	.........(388,560)	...	.........(710,906)	-........................	.....(303,840)	-..................	....	110,959	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337901	G1745*AS0 BROOKFIELD UTILITIES ISSUER UK	D 1.........	Currency.......	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	10/19/2016	11/10/2031	-..............	...15,500,520	3.7275% [2.9100%]	-....................	-....................	47,927	.........(866,250)	...	......(1,660,497)	-........................	.....(797,580)	-..................	....	293,822	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338094	G3225*AG1 EVERSHOLT FUNDING PLC........	D 1.........	Currency.......	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	10/21/2016	04/21/2037	-..............	...16,084,200	4.1625% [3.1900%]	-....................	-....................	23,487	......(1,061,940)	...	......(2,003,090)	-........................	.....(835,560)	-..................	....	358,049	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338962	G6177#AF0 INCHCAPE PLC............................	D 1.........	Currency.......	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	11/01/2016	05/18/2029	-..............	5,622,120	3.8425% [3.1000%]	-....................	-....................	13,261	.........(353,050)	...	.........(662,728)	-........................	.....(291,180)	-..................	....	96,932	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-341956	G5676#AA9 LOWLAND INVESTMENT COMPANY PLC	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	12/01/2016	01/05/2037	-..............	7,053,200	4.3550% [3.1500%]	-....................	-....................	37,932	.........(220,920)	...	.........(291,482)	-........................	.....(354,480)	-..................	....	155,856	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351149	G8256#AC7 SOHO ESTATES HOLDINGS LTD	D 1.........	Currency.......	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	02/24/2017	04/26/2037	-..............	6,490,640	5.6800% [3.9700%]	-....................	-....................	17,787	.........(263,900)	...	38,072	-........................	.....(263,900)	-..................	....	144,537	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351201	G8256#AB9 SOHO ESTATES HOLDINGS LTD	D 1.........	Currency.......	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	02/24/2017	04/26/2035	-..............	5,750,000	5.5450% [3.9000%]	-....................	-....................	15,183	.........(225,170)	...	1,851	-........................	.....(225,170)	-..................	....	121,408	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-356441	G8408#AA8 ST JAMESS ONCOLOGY FINANCING P	D 1.........	Currency.......	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	03/28/2017	03/31/2037	-..............	9,375,000	4.1650% [2.8040%]	-....................	-....................	29,325	.........(367,125)	...	.........(227,470)	-........................	.....(367,125)	-..................	....	208,393	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-356787	G3056@AC2 Edinburgh Airport LTD..................	D 1.........	Currency.......	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	03/30/2017	04/10/2028	-..............	6,500,000	4.4350% [2.9800%]	-....................	-....................	19,331	.........(254,540)	...	.........(106,725)	-........................	.....(254,540)	-..................	....	106,738	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-359336	G1313@AA9 Blackrock Smaller Companies Trust	D 1.........	Currency.......	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/21/2017	05/24/2037	-..............	4,350,640	4.1460% [2.7400%]	-....................	-....................	5,937	...........(65,790)	...	81,051	-........................	.......(65,790)	-..................	....	97,070	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-362094	Pending Settlement - Barratt..............................	N/A.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	05/23/2017	08/22/2027	-..............	...14,391,150	4.0750% [2.7700%]	-....................	-....................	-....................	...........(27,195)	...	212,746	-........................	.......(27,195)	-..................	....	229,252	....	100/99.........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-366109	G7612#AA2 Rock Rail South Western PLC.......	D 1.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	06/19/2017	06/18/2047	-..............	1,550,805	5.4750% [3.9380%]	-....................	-....................	261	...........(31,613)	...	316,002	-........................	.......(31,613)	-..................	....	42,461	....	100/100........
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367076	Pending Settlement - University of Sussex.........	N/A.........	Currency.......	Citibank N A........ E57ODZWZ7FF32TWEFA76.	06/27/2017	09/18/2049	-..............	3,829,800	4.1840% [2.7800%]	-....................	-....................	-....................	...........(67,050)	...	113,200	-........................	.......(67,050)	-..................	....	108,730	....	100/100........

SCHEDULE DB - PART A - SECTION 1

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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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367147	Pending Settlement - University of Sussex	N/A	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	06/27/2017	09/18/2044	-	3,831,000	4.1200% [2.7600%]	-	-	-	(65,850)	...	82,191	-	(65,850)	-		99,971		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367524	Pending Settlement - Bazalgette Tunnel (Thames)	N/A	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	06/29/2017	09/28/2032	-	14,278,000	3.9615% [2.8600%]	-	-	-	(10,450)	...	(78,884)	-	(10,450)	-		278,856		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158752	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/16/2012	04/25/2033	-	10,302,500	6.3010% [GBP LIBOR 6M+3.2810%]	-	-	166,084	1,859,325	...	2,937,635	-	(411,450)	-		204,953		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158756	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/16/2012	04/25/2033	-	20,605,000	6.3010% [GBP LIBOR 6M+3.2810%]	-	-	332,167	3,718,650	...	5,875,271	-	(822,900)	-		409,907		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158757	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/16/2012	04/25/2033	-	40,417,500	6.3010% [GBP LIBOR 6M+3.2810%]	-	-	651,559	7,294,275	...	11,524,569	-	(1,614,150)	-		804,048		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2014-FXS-243340	G0566*AC3 ARQIVA PP FINANCING PLC FRN 06/2029	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	-	2,807,145	5.0760% [GBP LIBOR 6M+2.1000%]	-	-	43,254	663,878	...	902,416	-	(104,445)	-		48,632		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2014-FXS-243344	G0566*AC3 ARQIVA PP FINANCING PLC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	-	5,614,290	5.0760% [GBP LIBOR 6M+2.1000%]	-	-	86,507	1,327,755	...	1,804,832	-	(208,890)	-		97,265		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	9,345,142	118,246,585	XX	108,701,413	0	(72,451,658)	0	0	24,870,830	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	10,436,057	118,246,585	XX	140,973,837	0	(72,451,658)	0	0	28,691,585	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Interest rate swaps - Rec fixed [Pay fixed] ; 2015-INF-290561	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate.	Citibank N A E57ODZWZ7FF32TWEFA76.	08/27/2015	02/15/2045	-	51,985,955	3.3100% [0.7500%]	-	-	556,257	(4,225,407)	...	(4,225,407)	3,226,544	-	-		1,366,779		0007
Interest rate swaps - Rec fixed [Pay fixed] ; 2016-IRS-338655	G1011#AH7 BERENDSEN PLC	D 1	Interest Rate.	Citibank N A E57ODZWZ7FF32TWEFA76.	10/28/2016	02/19/2025	-	12,505,279	2.2100% [2.2100%]	77,680	-	(3,268)	(198)	...	(198)	(43)	-	-		172,901		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0181	Variable Annuities	Exh 5	Interest Rate.	Bank of America NA B4TYDEB6GKMZO031MB27.	10/10/2008	10/14/2018	-	50,000,000	4.4000% [USD LIBOR 3M]	-	-	826,315	1,851,283	...	1,851,283	(800,540)	-	-		283,991		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0185	Variable Annuities	Exh 5	Interest Rate.	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54.....	10/24/2008	10/28/2018	-	100,000,000	3.9250% [USD LIBOR 3M]	-	-	1,418,359	3,183,048	...	3,183,048	(1,358,092)	-	-		576,361		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0200	Variable Annuities	Exh 5	Interest Rate.	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2008	11/17/2018	-	100,000,000	5.2125% [USD LIBOR 3M]	-	-	2,069,237	5,058,343	...	5,058,343	(1,969,768)	-	-		588,124		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0205	Variable Annuities	Exh 5	Interest Rate.	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	11/24/2008	11/26/2018	-	100,000,000	3.5275% [USD LIBOR 3M]	-	-	1,229,310	2,790,148	...	2,790,148	(1,139,558)	-	-		593,342		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0206	Variable Annuities	Exh 5	Interest Rate.	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54.....	11/24/2008	11/26/2018	-	100,000,000	3.5300% [USD LIBOR 3M]	-	-	1,230,553	2,793,613	...	2,793,613	(1,140,777)	-	-		593,342		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0209	Variable Annuities	Exh 5	Interest Rate.	Citibank N A E57ODZWZ7FF32TWEFA76.	11/28/2008	12/02/2018	-	100,000,000	3.1800% [USD LIBOR 3M]	-	-	1,056,855	2,335,527	...	2,335,527	(965,668)	-	-		596,795		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0210	Variable Annuities	Exh 5	Interest Rate.	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	12/02/2008	01/12/2023	-	150,000,000	4.5775% [USD LIBOR 3M]	-	-	2,608,241	20,258,469	...	20,258,469	(1,049,564)	-	-		1,765,247		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0212	Variable Annuities	Exh 5	Interest Rate.	Credit Suisse International E58DKGMJYYYJLN8C3868...	12/02/2008	12/04/2018	-	100,000,000	2.9100% [USD LIBOR 3M]	-	-	914,250	1,958,483	...	1,958,483	(834,036)	-	-		597,942		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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0213	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/02/2008	12/04/2018	-	100,000,000	2.9100% [USD LIBOR 3M]	-	-	914,250	1,958,483		1,958,483	(834,036)	-	-		597,942		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0214	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/03/2008	12/05/2018	-	100,000,000	2.9400% [USD LIBOR 3M]	-	-	929,167	2,004,064		2,004,064	(848,454)	-	-		598,514		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0217	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/04/2008	12/08/2018	-	100,000,000	2.9375% [USD LIBOR 3M]	-	-	926,435	2,017,683		2,017,683	(843,187)	-	-		600,228		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0220	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/08/2008	12/10/2018	-	50,000,000	3.0050% [USD LIBOR 3M]	-	-	480,253	1,056,560		1,056,560	(438,763)	-	-		300,684		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0232	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/18/2008	12/22/2018	-	50,000,000	2.3000% [USD LIBOR 3M]	-	-	297,689	560,664		560,664	(269,533)	-	-		304,082		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0233	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/18/2008	12/22/2018	-	50,000,000	2.3000% [USD LIBOR 3M]	-	-	297,689	560,664		560,664	(269,533)	-	-		304,082		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0240	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/22/2008	12/24/2018	-	100,000,000	2.5050% [USD LIBOR 3M]	-	-	699,221	1,419,822		1,419,822	(641,787)	-	-		609,289		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0241	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/23/2008	12/29/2018	-	100,000,000	2.5400% [USD LIBOR 3M]	-	-	721,249	1,487,719		1,487,719	(660,625)	-	-		612,093		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0243	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/29/2008	12/31/2018	-	100,000,000	2.4838% [USD LIBOR 3M]	-	-	702,452	1,404,124		1,404,124	(642,888)	-	-		613,211		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0244	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2008	12/31/2018	-	50,000,000	2.4825% [USD LIBOR 3M]	-	-	350,914	701,136		701,136	(321,138)	-	-		306,605		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0245	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2008	01/05/2019	-	50,000,000	2.4550% [USD LIBOR 3M]	-	-	342,202	685,338		685,338	(311,190)	-	-		307,998		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0003	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	01/21/2009	01/23/2019	-	100,000,000	2.5925% [USD LIBOR 3M]	-	-	754,898	1,618,594		1,618,594	(669,093)	-	-		625,924		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0042	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/06/2009	03/10/2019	-	100,000,000	3.1100% [USD LIBOR 3M]	-	-	1,012,714	2,586,094		2,586,094	(881,425)	-	-		650,606		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0043	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/10/2009	03/12/2019	-	100,000,000	3.2060% [USD LIBOR 3M]	-	-	1,059,077	2,750,736		2,750,736	(930,399)	-	-		651,658		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0123	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/17/2009	08/19/2019	-	50,000,000	3.6750% [USD LIBOR 3M]	-	-	651,940	2,142,097		2,142,097	(528,066)	-	-		365,461		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0124	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/17/2009	08/19/2019	-	50,000,000	3.6720% [USD LIBOR 3M]	-	-	651,194	2,138,957		2,138,957	(527,342)	-	-		365,461		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0127	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2009	08/25/2019	-	100,000,000	3.7935% [USD LIBOR 3M]	-	-	1,363,181	4,570,894		4,570,894	(1,105,360)	-	-		733,728		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0131	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	09/16/2009	09/18/2019	-	50,000,000	3.6950% [USD LIBOR 3M]	-	-	644,709	2,224,853		2,224,853	(523,399)	-	-		372,423		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0143	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/26/2009	10/28/2019	-	25,000,000	3.7500% [USD LIBOR 3M]	-	-	332,836	1,192,113		1,192,113	(262,574)	-	-		190,754		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0144	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/26/2009	10/28/2019	-	25,000,000	3.7400% [USD LIBOR 3M]	-	-	331,593	1,186,421		1,186,421	(261,371)	-	-		190,754		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0148	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/26/2009	10/28/2019	-	25,000,000	4.5820% [USD LIBOR 3M]	-	-	436,258	1,665,686		1,665,686	(362,684)	-	-		190,754		0002

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Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0156	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	11/04/2009	11/06/2024	-	50,000,000	5.0000% [USD LIBOR 3M]	-	-	980,326	9,789,020		9,789,020	(273,125)	-	-		678,183		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0157	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868....	11/04/2009	11/06/2024	-	25,000,000	5.0000% [USD LIBOR 3M]	-	-	490,163	4,894,510		4,894,510	(136,562)	-	-		339,091		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0166	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	12/10/2009	12/14/2024	-	150,000,000	5.0700% [USD LIBOR 3M]	-	-	2,977,185	30,445,867		30,445,867	(809,299)	-	-		2,048,889		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0168	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76.	12/10/2009	12/15/2024	-	100,000,000	5.0900% [USD LIBOR 3M]	-	-	1,991,833	20,434,917		20,434,917	(548,094)	-	-		1,366,177		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0169	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	12/10/2009	12/15/2024	-	100,000,000	5.0925% [USD LIBOR 3M]	-	-	1,993,076	20,452,201		20,452,201	(549,138)	-	-		1,366,177		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0170	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868....	12/10/2009	12/14/2024	-	50,000,000	5.1000% [USD LIBOR 3M]	-	-	999,853	10,252,322		10,252,322	(276,032)	-	-		682,963		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0176	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	12/11/2009	12/15/2024	-	50,000,000	5.1300% [USD LIBOR 3M]	-	-	1,005,861	10,355,726		10,355,726	(282,401)	-	-		683,088		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0177	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	12/11/2009	12/16/2029	-	50,000,000	5.2300% [USD LIBOR 3M]	-	-	-	11,286,984		11,286,984	794,538	-	-		882,866		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0028	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	02/03/2010	02/05/2025	-	50,000,000	5.3500% [USD LIBOR 3M]	-	-	1,067,360	11,271,468		11,271,468	(317,083)	-	-		689,575		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0029	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868....	02/03/2010	02/05/2025	-	25,000,000	5.3500% [USD LIBOR 3M]	-	-	533,680	5,635,734		5,635,734	(158,542)	-	-		344,788		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0042	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	02/11/2010	02/16/2028	-	50,000,000	5.4600% [USD LIBOR 3M]	-	-	-	13,692,794		13,692,794	899,967	-	-		815,412		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0043	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	02/11/2010	02/16/2028	-	25,000,000	5.5190% [USD LIBOR 3M]	-	-	-	6,977,066		6,977,066	451,819	-	-		407,706		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0044	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	02/11/2010	02/17/2035	-	25,000,000	5.3000% [USD LIBOR 3M]	-	-	528,186	10,199,331		10,199,331	61,066	-	-		525,098		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0045	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868....	02/11/2010	02/16/2035	-	25,000,000	5.3000% [USD LIBOR 3M]	-	-	528,104	10,195,025		10,195,025	61,077	-	-		525,057		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0048	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/17/2010	02/20/2028	-	25,000,000	5.5200% [USD LIBOR 3M]	-	-	-	6,977,145		6,977,145	452,089	-	-		407,916		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0053	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868....	02/18/2010	02/23/2035	-	25,000,000	5.4000% [USD LIBOR 3M]	-	-	540,339	10,563,647		10,563,647	55,566	-	-		525,342		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0054	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41....	02/18/2010	02/23/2035	-	25,000,000	5.4000% [USD LIBOR 3M]	-	-	540,339	10,563,647		10,563,647	55,566	-	-		525,342		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0056	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868....	02/18/2010	02/22/2028	-	25,000,000	5.5800% [USD LIBOR 3M]	-	-	-	7,104,388		7,104,388	453,816	-	-		408,021		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0058	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	02/18/2010	02/22/2028	-	25,000,000	5.6000% [USD LIBOR 3M]	-	-	-	7,148,665		7,148,665	454,439	-	-		408,021		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0114	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868....	04/27/2010	04/29/2027	-	50,000,000	5.2425% [USD LIBOR 3M]	-	-	348,907	13,171,682		13,171,682	480,563	-	-		784,045		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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0119	Variable Annuities	Exh 5	Interest Rate.	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/10/2010	05/12/2027	-	50,000,000	5.0350% [USD LIBOR 3M]	-	-	255,297	12,277,943		12,277,943	567,213	-	-		785,463		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0121	Variable Annuities	Exh 5	Interest Rate.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/11/2010	05/13/2027	-	200,000,000	5.0100% [USD LIBOR 3M]	-	-	950,490	48,677,456		48,677,456	2,337,810	-	-		3,142,288		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0122	Variable Annuities	Exh 5	Interest Rate.	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/13/2010	05/17/2027	-	50,000,000	5.0700% [USD LIBOR 3M]	-	-	230,715	12,446,610		12,446,610	596,388	-	-		786,008		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0125	Variable Annuities	Exh 5	Interest Rate.	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/26/2010	05/30/2027	-	100,000,000	4.6160% [USD LIBOR 3M]	-	-	281,300	20,901,167		20,901,167	1,328,203	-	-		1,574,845		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0126	Variable Annuities	Exh 5	Interest Rate.	Citibank N A E57ODZWZ7FF32TWEFA76.	05/26/2010	05/30/2027	-	50,000,000	4.6125% [USD LIBOR 3M]	-	-	140,504	10,434,973		10,434,973	664,044	-	-		787,423		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0129	Variable Annuities	Exh 5	Interest Rate.	Credit Suisse International E58DKGMJYYYJLN8C3868	05/27/2010	06/01/2028	-	50,000,000	4.7600% [USD LIBOR 3M]	-	-	-	10,354,351		10,354,351	862,301	-	-		826,467		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0130	Variable Annuities	Exh 5	Interest Rate.	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/27/2010	06/01/2028	-	50,000,000	4.7600% [USD LIBOR 3M]	-	-	-	10,354,351		10,354,351	862,301	-	-		826,467		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0132	Variable Annuities	Exh 5	Interest Rate.	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/28/2010	06/04/2028	-	150,000,000	4.7938% [USD LIBOR 3M]	-	-	-	31,496,746		31,496,746	2,593,513	-	-		2,480,334		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0133	Variable Annuities	Exh 5	Interest Rate.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/28/2010	06/04/2028	-	150,000,000	4.7913% [USD LIBOR 3M]	-	-	-	31,463,359		31,463,359	2,593,028	-	-		2,480,334		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0140	Variable Annuities	Exh 5	Interest Rate.	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028	-	50,000,000	4.8150% [USD LIBOR 3M]	-	-	-	10,568,130		10,568,130	865,968	-	-		827,813		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0142	Variable Annuities	Exh 5	Interest Rate.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2010	06/14/2028	-	25,000,000	4.8200% [USD LIBOR 3M]	-	-	-	5,295,052		5,295,052	433,144	-	-		413,906		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0143	Variable Annuities	Exh 5	Interest Rate.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	06/14/2028	-	100,000,000	4.7700% [USD LIBOR 3M]	-	-	-	20,740,727		20,740,727	1,726,173	-	-		1,655,626		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0144	Variable Annuities	Exh 5	Interest Rate.	Bank of America NA B4TYDEB6GKMZO031MB27.	06/10/2010	06/14/2028	-	25,000,000	4.8300% [USD LIBOR 3M]	-	-	-	5,317,026		5,317,026	433,464	-	-		413,906		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0145	Variable Annuities	Exh 5	Interest Rate.	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028	-	50,000,000	4.8500% [USD LIBOR 3M]	-	-	-	10,721,949		10,721,949	868,209	-	-		827,813		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0146	Variable Annuities	Exh 5	Interest Rate.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	06/14/2027	-	50,000,000	4.8350% [USD LIBOR 3M]	-	-	79,852	11,458,184		11,458,184	741,499	-	-		789,052		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0252	Variable Annuities	Exh 5	Interest Rate.	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/04/2010	10/09/2038	-	100,000,000	4.0450% [USD LIBOR 3M]	-	-	-	22,287,617		22,287,617	2,065,865	-	-		2,307,077		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0253	Variable Annuities	Exh 5	Interest Rate.	Citibank N A E57ODZWZ7FF32TWEFA76.	10/04/2010	10/06/2030	-	100,000,000	4.1525% [USD LIBOR 3M]	-	-	-	12,697,199		12,697,199	1,310,522	-	-		1,821,861		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0258	Variable Annuities	Exh 5	Interest Rate.	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2030	-	50,000,000	4.2100% [USD LIBOR 3M]	-	-	-	6,579,473		6,579,473	657,355	-	-		911,588		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0259	Variable Annuities	Exh 5	Interest Rate.	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2040	-	50,000,000	4.1000% [USD LIBOR 3M]	-	-	-	10,305,609		10,305,609	835,176	-	-		1,206,858		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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0261	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/07/2010	10/13/2040	-	50,000,000	4.1000% [USD LIBOR 3M]	-	-	-	10,305,609		10,305,609	835,176	-	-		1,206,858		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0263	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	-	50,000,000	4.1300% [USD LIBOR 3M]	-	-	-	10,524,385		10,524,385	839,694	-	-		1,206,858		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0264	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	-	50,000,000	4.1300% [USD LIBOR 3M]	-	-	-	10,524,385		10,524,385	839,694	-	-		1,206,858		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0265	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/08/2010	10/12/2030	-	50,000,000	4.2400% [USD LIBOR 3M]	-	-	-	6,703,763		6,703,763	659,271	-	-		911,494		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0269	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/13/2010	10/15/2040	-	50,000,000	4.3000% [USD LIBOR 3M]	-	-	-	11,758,776		11,758,776	865,362	-	-		1,207,000		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125854	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	03/07/2011	03/09/2026	-	50,000,000	5.2275% [USD LIBOR 3M]	-	-	1,032,851	11,988,113		11,988,113	(229,246)	-	-		737,220		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125855	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	03/07/2011	03/09/2026	-	50,000,000	5.2375% [USD LIBOR 3M]	-	-	1,035,337	12,027,804		12,027,804	(231,237)	-	-		737,220		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125857	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/07/2011	03/09/2026	-	50,000,000	5.2250% [USD LIBOR 3M]	-	-	1,032,230	11,978,190		11,978,190	(228,748)	-	-		737,220		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125901	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/08/2011	03/10/2026	-	50,000,000	5.2450% [USD LIBOR 3M]	-	-	1,037,142	12,059,735		12,059,735	(233,755)	-	-		737,336		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-138441	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/29/2011	08/31/2021	-	300,000,000	2.4310% [USD LIBOR 3M]	-	-	2,078,226	6,750,322		6,750,322	22,758	-	-		3,064,042		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-139503	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/13/2011	09/15/2026	-	100,000,000	2.6750% [USD LIBOR 3M]	-	-	791,041	3,636,661		3,636,661	552,694	-	-		1,517,929		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143332	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/05/2011	10/07/2021	-	100,000,000	2.1200% [USD LIBOR 3M]	-	-	517,275	964,334		964,334	156,392	-	-		1,033,679		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143336	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021	-	50,000,000	2.1200% [USD LIBOR 3M]	-	-	258,638	482,167		482,167	78,196	-	-		516,840		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143337	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021	-	50,000,000	2.1300% [USD LIBOR 3M]	-	-	261,124	502,654		502,654	75,886	-	-		516,840		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143512	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	10/06/2011	10/11/2031	-	100,000,000	2.6300% [USD LIBOR 3M]	-	-	769,972	2,629,318		2,629,318	860,505	-	-		1,890,133		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143513	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/06/2011	10/11/2031	-	100,000,000	3.1800% [USD LIBOR 3M]	-	-	1,043,444	9,330,218		9,330,218	691,297	-	-		1,890,133		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143535	Variable Annuities	Exh 5	Interest Rate	UBS AG	BFM8T61CT2L1QCEMIK50	10/06/2011	10/11/2021	-	100,000,000	2.2000% [USD LIBOR 3M]	-	-	556,166	1,293,550		1,293,550	124,954	-	-		1,035,004		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143541	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021	-	50,000,000	2.2013% [USD LIBOR 3M]	-	-	278,394	649,344		649,344	62,188	-	-		517,502		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143542	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021	-	50,000,000	2.2000% [USD LIBOR 3M]	-	-	278,083	646,775		646,775	62,477	-	-		517,502		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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-144001	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	10/11/2011	10/13/2021	-	50,000,000	2.3300% [USD LIBOR 3M]	-	-	310,561	914,264		914,264	33,885	-	-		517,833		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-144089	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/12/2011	10/14/2031	-	100,000,000	3.4700% [USD LIBOR 3M]	-	-	1,190,213	12,865,013		12,865,013	608,258	-	-		1,890,676		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-146436	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	11/10/2011	06/20/2026	-	150,000,000	3.3700% [USD LIBOR 3M]	-	-	1,690,590	14,002,604		14,002,604	393,581	-	-		2,247,259		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-146983	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/17/2011	07/02/2029	-	215,000,000	2.9275% [USD LIBOR 3M]	-	-	1,974,930	12,954,169		12,954,169	1,275,285	-	-		3,726,034		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147213	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	11/21/2011	06/21/2026	-	330,000,000	3.1270% [USD LIBOR 3M]	-	-	3,324,795	24,248,972		24,248,972	1,171,848	-	-		4,944,723		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147214	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	11/21/2011	07/25/2026	-	195,000,000	3.1200% [USD LIBOR 3M]	-	-	1,986,372	14,290,039		14,290,039	697,187	-	-		2,936,996		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147377	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	11/22/2011	07/01/2025	-	100,000,000	3.0100% [USD LIBOR 3M]	-	-	959,593	6,244,231		6,244,231	384,873	-	-		1,414,940		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148074	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	11/30/2011	12/02/2026	-	100,000,000	3.3025% [USD LIBOR 3M]	-	-	1,117,764	8,977,746		8,977,746	334,325	-	-		1,535,426		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148082	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/30/2011	12/02/2026	-	100,000,000	3.3000% [USD LIBOR 3M]	-	-	1,116,521	8,956,419		8,956,419	335,291	-	-		1,535,426		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148097	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	11/30/2011	12/02/2026	-	100,000,000	3.3100% [USD LIBOR 3M]	-	-	1,121,493	9,041,724		9,041,724	331,427	-	-		1,535,426		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148152	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	11/30/2011	12/02/2026	-	100,000,000	3.3150% [USD LIBOR 3M]	-	-	1,123,980	9,084,377		9,084,377	329,494	-	-		1,535,426		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-150238	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	12/15/2011	07/25/2028	-	115,000,000	3.2100% [USD LIBOR 3M]	-	-	-	7,922,982		7,922,982	1,753,511	-	-		1,913,697		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-185276	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/18/2012	12/20/2027	-	50,000,000	2.3575% [USD LIBOR 3M]	-	-	311,811	282,083		282,083	369,278	-	-		809,300		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-185278	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	12/18/2012	12/20/2027	-	50,000,000	2.3570% [USD LIBOR 3M]	-	-	311,687	279,743		279,743	369,371	-	-		809,300		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-187572	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/16/2013	07/07/2026	-	118,000,000	2.9300% [USD LIBOR 3M]	-	-	1,085,630	6,777,848		6,777,848	491,661	-	-		1,772,423		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-197327	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/18/2013	04/22/2033	-	10,000,000	2.6207% [USD LIBOR 3M]	-	-	76,892	233,421		233,421	86,799	-	-		198,884		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-197374	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/19/2013	04/23/2033	-	25,000,000	2.6217% [USD LIBOR 3M]	-	-	192,354	586,804		586,804	217,036	-	-		497,253		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-199669	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	05/22/2013	05/24/2023	-	15,000,000	2.0497% [USD LIBOR 3M]	-	-	74,096	8,011		8,011	82,327	-	-		182,196		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-199767	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	05/22/2013	05/24/2028	-	50,000,000	2.7120% [USD LIBOR 3M]	-	-	411,642	1,934,645		1,934,645	326,697	-	-		825,638		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201329	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	06/04/2013	06/06/2028	-	50,000,000	2.8600% [USD LIBOR 3M]	-	-	444,284	2,649,962		2,649,962	302,196	-	-		826,985		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201330	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/04/2013	06/06/2028	-	50,000,000	2.8620% [USD LIBOR 3M]	-	-	444,781	2,659,680		2,659,680	301,833	-	-		826,985		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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201836	Variable Annuities	Exh 5	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/07/2013	06/11/2028	-	50,000,000	2.8675% [USD LIBOR 3M]	-	-	445,384	2,687,685		2,687,685	299,784	-	-		827,502		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201837	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	06/07/2013	06/11/2028	-	50,000,000	2.8670% [USD LIBOR 3M]	-	-	445,259	2,685,252		2,685,252	299,875	-	-		827,502		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-323669	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	06/16/2011	06/20/2026	-	400,000,000	3.3700% [USD LIBOR 3M]	30,000	-	4,508,240	37,043,434		37,043,434	1,253,635	-	-		5,992,690		0008
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-323689	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	06/16/2011	06/20/2026	-	500,000,000	3.2925% [USD LIBOR 3M]	37,350,000	-	5,442,626	43,102,981		43,102,981	1,740,307	-	-		7,490,862		0008
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-323869	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	06/17/2011	06/21/2026	-	500,000,000	3.6150% [USD LIBOR 3M]	-	-	6,250,790	56,680,319		56,680,319	815,470	-	-		7,492,005		0008
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-324073	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	06/20/2011	06/22/2026	-	200,000,000	4.7800% [USD LIBOR 3M]	15,100,000	-	3,656,979	41,814,583		41,814,583	(643,424)	-	-		2,997,259		0008
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-325872	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/05/2011	07/07/2026	-	250,000,000	2.9300% [USD LIBOR 3M]	18,650,000	-	2,300,063	14,359,847		14,359,847	1,041,654	-	-		3,755,133		0008
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-327471	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	07/20/2016	07/22/2036	-	5,000,000	1.8040% [USD LIBOR 3M]	-	-	18,142	(562,623)		(562,623)	73,575	-	-		109,184		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-327472	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	07/20/2016	07/22/2036	-	5,000,000	1.8000% [USD LIBOR 3M]	-	-	18,042	(565,765)		(565,765)	73,647	-	-		109,184		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-327608	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	07/21/2011	07/25/2026	-	300,000,000	3.1200% [USD LIBOR 3M]	38,500,000	-	3,349,488	21,689,306		21,689,306	(14,129,380)	-	-		4,518,455		0008
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-327731	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/22/2011	07/26/2026	-	250,000,000	4.8150% [USD LIBOR 3M]	19,200,000	-	4,654,344	53,281,009		53,281,009	(767,394)	-	-		3,765,948		0008
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329025	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046	-	250,000,000	1.8188% [USD LIBOR 3M]	-	-	946,581	(37,030,419)		(37,030,419)	(651,510)	-	-		6,746,384		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329026	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046	-	250,000,000	1.8435% [USD LIBOR 3M]	-	-	977,346	(35,748,634)		(35,748,634)	(546,911)	-	-		6,746,384		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329054	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046	-	150,000,000	1.8520% [USD LIBOR 3M]	-	-	592,747	(21,185,602)		(21,185,602)	(307,449)	-	-		4,047,830		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329055	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	08/05/2016	08/09/2046	-	125,000,000	1.8738% [USD LIBOR 3M]	-	-	507,474	(18,774,543)		(18,774,543)	2,109,922	-	-		3,373,192		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329130	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	08/08/2016	08/10/2046	-	120,000,000	1.8625% [USD LIBOR 3M]	-	-	482,661	(18,317,178)		(18,317,178)	2,029,357	-	-		3,238,417		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329167	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/08/2016	08/10/2046	-	100,000,000	1.8500% [USD LIBOR 3M]	-	-	396,002	(14,167,608)		(14,167,608)	(199,888)	-	-		2,698,681		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329202	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	08/09/2016	08/11/2046	-	125,000,000	1.8535% [USD LIBOR 3M]	-	-	496,709	(19,327,174)		(19,327,174)	2,117,355	-	-		3,373,509		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329261	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	08/09/2016	08/11/2046	-	200,000,000	1.8150% [USD LIBOR 3M]	-	-	756,448	(29,789,347)		(29,789,347)	(218,007)	-	-		5,397,615		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329358	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	08/10/2016	08/12/2046	-	200,000,000	1.7888% [USD LIBOR 3M]	-	-	731,457	(30,875,170)		(30,875,170)	(221,199)	-	-		5,397,869		0006

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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, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329561	Asset Portfolio	D 1	Interest Rate.	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	08/11/2016	08/15/2046	-	150,000,000	1.7938% [USD LIBOR 3M]	-	-	552,448	(23,002,889)		(23,002,889)	(89,983)	-	-		4,048,972		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329564	Asset Portfolio	D 1	Interest Rate.	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	08/11/2016	08/15/2046	-	150,000,000	1.8073% [USD LIBOR 3M]	-	-	562,517	(22,583,898)		(22,583,898)	(68,287)	-	-		4,048,972		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329583	Asset Portfolio	D 1	Interest Rate.	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	08/11/2016	08/15/2046	-	200,000,000	1.7873% [USD LIBOR 3M]	-	-	730,134	(30,935,833)		(30,935,833)	(192,733)	-	-		5,398,630		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330004	Asset Portfolio	D 1	Interest Rate.	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	08/16/2016	08/18/2046	-	250,000,000	1.7950% [USD LIBOR 3M]	-	-	921,950	(38,281,043)		(38,281,043)	(19,422)	-	-		6,749,239		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330388	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	08/19/2016	08/23/2046	-	125,000,000	1.7970% [USD LIBOR 3M]	-	-	462,331	(20,858,809)		(20,858,809)	2,152,671	-	-		3,375,412		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330392	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	08/19/2016	08/23/2046	-	125,000,000	1.7960% [USD LIBOR 3M]	-	-	461,709	(20,885,772)		(20,885,772)	2,153,055	-	-		3,375,412		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330408	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	08/19/2016	08/23/2046	-	150,000,000	1.8040% [USD LIBOR 3M]	-	-	560,018	(24,804,085)		(24,804,085)	2,579,981	-	-		4,050,495		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330409	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	08/19/2016	08/23/2046	-	120,000,000	1.8050% [USD LIBOR 3M]	-	-	448,611	(19,817,384)		(19,817,384)	2,063,616	-	-		3,240,396		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330617	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	08/22/2016	08/24/2046	-	200,000,000	1.7288% [USD LIBOR 3M]	-	-	668,779	(36,323,134)		(36,323,134)	3,489,674	-	-		5,400,913		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330683	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	08/23/2016	08/25/2046	-	250,000,000	1.6963% [USD LIBOR 3M]	-	-	800,955	(47,168,232)		(47,168,232)	4,385,145	-	-		6,751,458		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330684	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	08/23/2016	08/25/2046	-	200,000,000	1.6850% [USD LIBOR 3M]	-	-	629,577	(38,220,075)		(38,220,075)	3,515,023	-	-		5,401,167		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333987	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	125,000,000	1.9540% [USD LIBOR 3M]	-	-	529,694	(16,664,009)		(16,664,009)	2,090,663	-	-		3,379,690		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333988	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	200,000,000	1.9620% [USD LIBOR 3M]	-	-	855,465	(26,316,678)		(26,316,678)	3,340,153	-	-		5,407,504		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333989	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	150,000,000	1.9510% [USD LIBOR 3M]	-	-	633,395	(20,094,048)		(20,094,048)	2,510,176	-	-		4,055,628		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333991	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	200,000,000	1.9360% [USD LIBOR 3M]	-	-	829,610	(27,440,319)		(27,440,319)	3,356,104	-	-		5,407,504		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334082	Asset Portfolio	D 1	Interest Rate.	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	09/16/2016	09/20/2046	-	200,000,000	1.9061% [USD LIBOR 3M]	-	-	798,313	(26,089,290)		(26,089,290)	17,394	-	-		5,407,757		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334083	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/16/2016	09/20/2046	-	50,000,000	1.9230% [USD LIBOR 3M]	-	-	203,790	(7,001,436)		(7,001,436)	840,959	-	-		1,351,939		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334084	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/16/2016	09/20/2046	-	30,000,000	1.9200% [USD LIBOR 3M]	-	-	121,826	(4,220,310)		(4,220,310)	504,851	-	-		811,164		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334103	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/16/2016	09/20/2046	-	50,000,000	1.9290% [USD LIBOR 3M]	-	-	205,281	(6,936,606)		(6,936,606)	840,038	-	-		1,351,939		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334141	Asset Portfolio	D 1	Interest Rate.	Goldman Sachs International	W22LROWP2IHZNBB6K528	09/16/2016	09/20/2046	-	150,000,000	1.9125% [USD LIBOR 3M]	-	-	603,538	(19,376,674)		(19,376,674)	193,209	-	-		4,055,818		0006

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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, or Central Clearinghouse	Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334242	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	30,000,000	1.9270% [USD LIBOR 3M]	-	-	123,254	(4,175,591)		(4,175,591)	503,372	-	-		811,202		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334275	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	50,000,000	1.9235% [USD LIBOR 3M]	-	-	204,553	(6,997,139)		(6,997,139)	839,490	-	-		1,352,003		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334279	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	30,000,000	1.9260% [USD LIBOR 3M]	-	-	123,105	(4,182,075)		(4,182,075)	503,464	-	-		811,202		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334290	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	25,000,000	1.9275% [USD LIBOR 3M]	-	-	102,774	(3,476,958)		(3,476,958)	419,438	-	-		676,001		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334291	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	30,000,000	1.9340% [USD LIBOR 3M]	-	-	124,298	(4,130,207)		(4,130,207)	502,728	-	-		811,202		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334305	Asset Portfolio	D 1	Interest Rate.	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	09/19/2016	09/21/2046	-	100,000,000	1.9200% [USD LIBOR 3M]	-	-	407,366	(12,765,881)		(12,765,881)	39,105	-	-		2,704,005		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334366	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046	-	125,000,000	1.8950% [USD LIBOR 3M]	-	-	492,504	(18,268,024)		(18,268,024)	2,107,891	-	-		3,380,165		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334367	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046	-	125,000,000	1.8790% [USD LIBOR 3M]	-	-	482,560	(18,700,338)		(18,700,338)	2,114,025	-	-		3,380,165		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334423	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046	-	30,000,000	1.9230% [USD LIBOR 3M]	-	-	122,378	(4,202,754)		(4,202,754)	503,317	-	-		811,240		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334547	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/21/2016	09/23/2046	-	65,000,000	1.9230% [USD LIBOR 3M]	-	-	265,443	(9,106,012)		(9,106,012)	1,090,175	-	-		1,757,768		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334574	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/21/2016	09/23/2046	-	25,000,000	1.9090% [USD LIBOR 3M]	-	-	100,353	(3,577,968)		(3,577,968)	420,371	-	-		676,065		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334575	Asset Portfolio	D 1	Interest Rate.	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/21/2016	09/23/2046	-	25,000,000	1.9075% [USD LIBOR 3M]	-	-	100,167	(3,586,073)		(3,586,073)	420,486	-	-		676,065		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334586	Asset Portfolio	D 1	Interest Rate.	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	09/21/2016	09/23/2046	-	100,000,000	1.8943% [USD LIBOR 3M]	-	-	394,079	(13,301,609)		(13,301,609)	11,749	-	-		2,704,258		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-335923	Asset Portfolio	D 1	Interest Rate.	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/04/2016	10/06/2046	-	150,000,000	1.8740% [USD LIBOR 3M]	-	-	591,936	(20,600,136)		(20,600,136)	479,914	-	-		4,058,856		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361477	Variable Annuities	Exh 5	Interest Rate.	LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3860% [USD LIBOR 3M]	-	-	49,968	(759,223)		(759,223)	(759,223)	-	-		892,342		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361478	Variable Annuities	Exh 5	Interest Rate.	LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3910% [USD LIBOR 3M]	-	-	31,362	(454,207)		(454,207)	(454,207)	-	-		557,714		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361479	Variable Annuities	Exh 5	Interest Rate.	LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	60,000,000	2.3855% [USD LIBOR 3M]	-	-	74,920	(1,143,709)		(1,143,709)	(1,143,709)	-	-		1,338,513		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361480	Variable Annuities	Exh 5	Interest Rate.	LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3810% [USD LIBOR 3M]	-	-	49,757	(791,715)		(791,715)	(791,715)	-	-		892,342		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361481	Variable Annuities	Exh 5	Interest Rate.	LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	50,000,000	2.3810% [USD LIBOR 3M]	-	-	62,196	(989,644)		(989,644)	(989,644)	-	-		1,115,427		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361482	Variable Annuities	Exh 5	Interest Rate.	LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3800% [USD LIBOR 3M]	-	-	49,714	(798,214)		(798,214)	(798,214)	-	-		892,342		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361483	Variable Annuities	Exh 5	Interest Rate.	LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3815% [USD LIBOR 3M]	-	-	49,778	(788,466)		(788,466)	(788,466)	-	-		892,342		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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361484	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3900% [USD LIBOR 3M]	-	-	50,137	(733,230)	...	(733,230)	(733,230)	-	-		892,342		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361485	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	20,000,000	2.3905% [USD LIBOR 3M]	-	-	25,079	(364,990)	...	(364,990)	(364,990)	-	-		446,171		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361486	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3815% [USD LIBOR 3M]	-	-	49,778	(788,466)	...	(788,466)	(788,466)	-	-		892,342		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361487	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	10,000,000	2.3830% [USD LIBOR 3M]	-	-	12,460	(194,680)	...	(194,680)	(194,680)	-	-		223,085		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361488	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	65,000,000	2.3840% [USD LIBOR 3M]	-	-	81,060	(1,254,858)	...	(1,254,858)	(1,254,858)	-	-		1,450,056		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361489	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3850% [USD LIBOR 3M]	-	-	49,925	(765,722)	...	(765,722)	(765,722)	-	-		892,342		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361490	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	60,000,000	2.3845% [USD LIBOR 3M]	-	-	74,857	(1,153,456)	...	(1,153,456)	(1,153,456)	-	-		1,338,513		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361491	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	20,000,000	2.3800% [USD LIBOR 3M]	-	-	24,857	(399,107)	...	(399,107)	(399,107)	-	-		446,171		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361492	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3770% [USD LIBOR 3M]	-	-	30,992	(511,068)	...	(511,068)	(511,068)	-	-		557,714		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361493	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	65,000,000	2.3810% [USD LIBOR 3M]	-	-	80,854	(1,286,537)	...	(1,286,537)	(1,286,537)	-	-		1,450,056		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361494	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3810% [USD LIBOR 3M]	-	-	49,757	(791,715)	...	(791,715)	(791,715)	-	-		892,342		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361502	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	30,000,000	2.3800% [USD LIBOR 3M]	-	-	37,286	(598,660)	...	(598,660)	(598,660)	-	-		669,256		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361509	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3825% [USD LIBOR 3M]	-	-	49,820	(781,968)	...	(781,968)	(781,968)	-	-		892,342		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361510	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3875% [USD LIBOR 3M]	-	-	31,269	(468,422)	...	(468,422)	(468,422)	-	-		557,714		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361512	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	50,000,000	2.3855% [USD LIBOR 3M]	-	-	62,433	(953,091)	...	(953,091)	(953,091)	-	-		1,115,427		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361513	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	20,000,000	2.3850% [USD LIBOR 3M]	-	-	24,963	(382,861)	...	(382,861)	(382,861)	-	-		446,171		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361515	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	30,000,000	2.3875% [USD LIBOR 3M]	-	-	37,523	(562,107)	...	(562,107)	(562,107)	-	-		669,256		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361519	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	20,000,000	2.3900% [USD LIBOR 3M]	-	-	25,068	(366,615)	...	(366,615)	(366,615)	-	-		446,171		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361521	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/23/2037	-	700,000,000	2.3800% [USD LIBOR 3M]	-	-	835,630	(14,006,837)	...	(14,006,837)	(14,006,837)	-	-		15,617,057		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361528	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3865% [USD LIBOR 3M]	-	-	31,243	(472,484)	...	(472,484)	(472,484)	-	-		557,714		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361529	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3900% [USD LIBOR 3M]	-	-	31,335	(458,269)	...	(458,269)	(458,269)	-	-		557,714		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361530	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3935% [USD LIBOR 3M]	-	-	31,428	(444,053)	...	(444,053)	(444,053)	-	-		557,714		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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361531	Variable Annuities	Exh 5	Interest Rate.	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	10,000,000	2.3915% [USD LIBOR 3M]	-	-	12,550	(180,871)		(180,871)	(180,871)	-	-		223,085		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361533	Variable Annuities	Exh 5	Interest Rate.	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	10,000,000	2.3930% [USD LIBOR 3M]	-	-	12,566	(178,434)		(178,434)	(178,434)	-	-		223,085		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361536	Variable Annuities	Exh 5	Interest Rate.	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	200,000	2.3805% [USD LIBOR 3M]	-	-	249	(3,975)		(3,975)	(3,975)	-	-		4,462		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361537	Variable Annuities	Exh 5	Interest Rate.	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3870% [USD LIBOR 3M]	-	-	31,256	(470,453)		(470,453)	(470,453)	-	-		557,714		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361545	Variable Annuities	Exh 5	Interest Rate.	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3735% [USD LIBOR 3M]	-	-	30,900	(525,283)		(525,283)	(525,283)	-	-		557,714		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361578	Variable Annuities	Exh 5	Interest Rate.	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	35,000,000	2.3905% [USD LIBOR 3M]	-	-	43,888	(638,733)		(638,733)	(638,733)	-	-		780,799		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-133171	Variable Annuities	Exh 5	Interest Rate.	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/16/2011	06/20/2026	-	300,000,000	USD LIBOR 3M[4.7175%]	-	-	(5,391,201)	(61,040,003)		(61,040,003)	803,460	-	-		4,494,517		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-133514	Variable Annuities	Exh 5	Interest Rate.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/20/2011	06/22/2026	-	260,000,000	USD LIBOR 3M[4.7600%]	-	-	(4,728,217)	(53,798,519)		(53,798,519)	752,120	-	-		3,896,437		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-133895	Variable Annuities	Exh 5	Interest Rate.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/24/2011	06/27/2028	-	103,000,000	USD LIBOR 3M[4.8300%]	-	-	-	(21,847,698)		(21,847,698)	(1,786,552)	-	-		1,708,062		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-134125	Variable Annuities	Exh 5	Interest Rate.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/29/2011	07/02/2029	-	300,000,000	USD LIBOR 3M[4.5850%]	-	-	(5,228,153)	(70,440,772)		(70,440,772)	(63,975)	-	-		5,199,117		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-134288	Variable Annuities	Exh 5	Interest Rate.	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/05/2011	07/07/2026	-	150,000,000	USD LIBOR 3M[4.9200%]	-	-	(2,864,246)	(33,109,631)		(33,109,631)	547,515	-	-		2,253,080		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135843	Variable Annuities	Exh 5	Interest Rate.	Citibank N A E57ODZWZ7FF32TWEFA76	07/21/2011	07/25/2028	-	160,000,000	USD LIBOR 3M[4.9700%]	-	-	-	(35,706,605)		(35,706,605)	(2,803,837)	-	-		2,662,536		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135847	Variable Annuities	Exh 5	Interest Rate.	Credit Suisse International E58DKGMJYYYJLN8C3868	07/21/2011	07/25/2026	-	300,000,000	USD LIBOR 3M[4.8500%]	-	-	(5,636,541)	(64,805,530)		(64,805,530)	962,009	-	-		4,518,455		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135902	Variable Annuities	Exh 5	Interest Rate.	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2011	07/26/2026	-	90,000,000	USD LIBOR 3M[4.8150%]	-	-	(1,675,564)	(19,181,163)		(19,181,163)	276,262	-	-		1,355,741		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-162966	Variable Annuities	Exh 5	Interest Rate.	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/02/2012	05/06/2024	-	50,000,000	USD LIBOR 3M[2.6560%]	-	-	(397,582)	(1,782,155)		(1,782,155)	(173,524)	-	-		654,542		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-163174	Variable Annuities	Exh 5	Interest Rate.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/04/2012	05/09/2024	-	50,000,000	USD LIBOR 3M[2.6275%]	-	-	(390,380)	(1,691,594)		(1,691,594)	(180,461)	-	-		654,934		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-169061	500630BW7 KDB3 1/2 08/22/2017	D 1	Interest Rate.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2012	08/22/2017	-	5,000,000	USD LIBOR 3M+2.4713%[3.5000%]	-	-	1,171	1,614		1,614	1,614	-	-		9,526		0006
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-169062	500630BW7 KDB3 1/2 08/22/2017	D 1	Interest Rate.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2012	08/22/2017	-	1,500,000	USD LIBOR 3M+2.4713%[3.5000%]	-	-	355	484		484	484	-	-		2,858		0006
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-175132	05956NAB8 Banco De Credito E Inversiones 3% 9/2017	D 1	Interest Rate.	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/07/2012	09/13/2017	-	4,000,000	USD LIBOR 3M+2.1540%[3.0000%]	-	-	5,085	3,988		3,988	(3,875)	-	-		9,066		0006
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-178322	36160BAB1 GDF Suez 1.625% 10/2017	D 1	Interest Rate.	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2012	10/10/2017	-	3,000,000	USD LIBOR 3M+0.8080%[1.6250%]	-	-	4,053	4,260		4,260	(2,296)	-	-		7,929		0006

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-180085	Variable Annuities	Exh 5	Interest Rate.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/25/2012	10/29/2027	-	50,000,000	USD LIBOR 3M[2.3563%]	-	-	(322,571)	(304,923)		(304,923)	(356,200)	-	-		803,780		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-180101	Variable Annuities	Exh 5	Interest Rate.	Bank of America NA B4TYDEB6GKMZO031MB27.	10/25/2012	10/29/2027	-	50,000,000	USD LIBOR 3M[2.3488%]	-	-	(320,696)	(270,225)		(270,225)	(357,607)	-	-		803,780		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-180557	Variable Annuities	Exh 5	Interest Rate.	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/02/2012	11/06/2027	-	100,000,000	USD LIBOR 3M[2.2650%]	-	-	(600,750)	257,562		257,562	(757,867)	-	-		1,609,263		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-195241	Variable Annuities	Exh 5	Interest Rate.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/25/2013	03/27/2033	-	100,000,000	USD LIBOR 3M[2.8340%]	-	-	(865,536)	(5,144,412)		(5,144,412)	(802,388)	-	-		1,984,357		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-207771	05574LPT9 BNP Paribas 2.7% 8/2018	D 1	Interest Rate.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/16/2013	08/20/2018	-	16,500,000	USD LIBOR 3M+0.9080%[2.7000%]	-	-	(59,944)	(58,289)		(58,289)	54,438	-	-		88,075		0006
Interest rate swaps - Rec floating [Pay fixed] ; 2015-INF-292976	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/17/2015	02/15/2045	-	51,985,955	USD LIBOR 3M+0.6850%[0.7500%]	-	-	187,423	(6,951,284)		(6,951,284)	2,745,051	-	-		1,366,779		0007
0919999. Total-Swaps-Hedging Other-Interest Rate										128,907,680	0	98,644,365	(91,021,040)	XX	(91,021,040)	22,227,264	0	0	0	370,740,641	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Credit Default Swap - Rec 0.0000 [PAY 1.0000]; 2017-CDS-357559	Macro Credit Hedge	D 1	Credit	Bank of America NA B4TYDEB6GKMZO031MB27.	04/05/2017	12/20/2022	-	10,000,000	0.0000 [1.0000]	-	254,014	(23,611)	128,878		128,878	(125,136)	-	-		-	2FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];AT&T INC;T; 2016-CDS-310109	AT&T Inc. (Multiple Cusips)	D 1	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	02/25/2016	12/20/2017	-	14,400,000	0.0000 [1.0000]	(114,749)	-	(72,400)	(58,164)		(58,164)	51,853	-	-		-	2FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CAPITAL ONE FINANCIAL CORPORATION; COF; 2016-CDS-308335	14042E3Y4 CAPITAL ONE NA	D 1	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	02/11/2016	09/20/2021	-	5,000,000	0.0000 [1.0000]	(72,149)	-	(25,139)	(147,799)		(147,799)	(13,524)	-	-		-	1FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CHARTER COMMUNICATIONS INC;CHTR; 2013-CDS-204268	Charter Communications (Multiple Cusips)	D 1	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/28/2013	09/20/2018	-	5,000,000	0.0000 [1.0000]	202,240	-	(25,139)	(55,295)		(55,295)	19,029	-	-		-	2FE	0009
0929999. Total-Swaps-Hedging Other-Credit Default										15,341	254,014	(146,289)	(132,381)	XX	(132,381)	(67,778)	0	0	0	0	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2008-FXS-0041	72908LAB1 PLENARY PROPERTIES NDC GP	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2008	07/07/2038	-	28,621,036	5.6800% [5.1876%]	-	-	253,601	9,890,807		9,890,807	291,404	(699,093)	-		656,303		0010
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2008-FXS-0050	667869AA9 NORTHWEST CONNECT GROUP	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/14/2008	04/30/2041	-	12,936,343	6.3000% [5.9500%]	-	-	105,268	3,768,761		3,768,761	111,472	(334,596)	-		315,878		0010
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-295338	L89088AE5 SUNRISE COMMUNICATIONS HOLDING	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/09/2015	03/31/2018	-	2,913,025	4.2000% [2.1250%]	-	-	30,555	(14,983)		(14,983)	3,283	(168,867)	-		12,620		0010
Currency swap - Rec fixed USD [Pay fixed DKK] ; 2014-FXS-261942	G1011#AH7 BERENDSEN PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	11/19/2014	02/19/2025	-	14,300,000	3.8200% [2.2100%]	-	-	131,030	878,950		878,950	238,592	(983,078)	-		197,715		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2011-FXS-143771	F9621@AA0 Mersen 4.495% 11/30/2019	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2011	11/30/2019	-	12,000,000	4.5300% [4.4950%]	-	-	44,124	1,372,100		1,372,100	40,721	(767,785)	-		93,322		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-196972	91336JAB8 IESY HESSEN GMBH & CO KG/OLD	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2013	04/15/2018	-	1,766,880	6.0925% [5.6250%]	-	-	11,769	215,904		215,904	(2,135)	(115,830)	-		7,861		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-196975	91336JAB8 IESY HESSEN GMBH & CO KG/OLD	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2013	04/15/2018	-	1,177,920	6.0925% [5.6250%]	-	-	7,846	143,936		143,936	(1,423)	(77,220)	-		5,241		0010

Statement as of June 30, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-244360	L2660RAC8 DUFRY FINANCE SCA	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	07/11/2014	07/15/2017	-	1,632,000	5.4175% [4.5000%]	-	-	13,123	263,153		263,153	(2,612)	(102,960)	-		1,654		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245238	F5837PAE6 LOXAM SAS	D 1	Currency	ING Capital Markets LLC Z0MI2JT14K8OXYZWX446	07/21/2014	07/23/2017	-	12,845,425	5.8650% [4.8750%]	-	-	116,108	2,010,620		2,010,620	(28,982)	(815,100)	-		16,123		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-270917	G38343AE2 INTL GAME TECHNOLOGY PLC	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	02/11/2015	08/15/2022	-	7,919,100	6.9002% [4.7500%]	-	-	86,191	(180,232)		(180,232)	24,513	(600,600)	-		89,671		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-287582	G97745AB2 Schaeffler Finance 3.25 5/2025	D 1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2015	05/15/2020	-	2,180,600	5.0330% [3.2500%]	-	-	18,347	(140,801)		(140,801)	5,608	(171,600)	-		18,492		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-304655	F85783AG7 SPCM SA	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	01/12/2016	06/15/2018	-	1,924,100	4.5900% [2.8750%]	-	-	15,430	(110,292)		(110,292)	(1,296)	(152,295)	-		9,421		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-318423	G0457JAK5 ARDAGH PACKAGING FINANCE PLC	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	05/04/2016	05/15/2019	-	669,882	8.6250% [6.7500%]	-	-	6,857	1,878		1,878	(4,861)	(49,936)	-		4,585		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319480	DE000A2AA0X3 WEPAHY 3.75% 05/15/2024	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/12/2016	05/15/2019	-	387,600	5.4988% [3.7500%]	-	-	3,499	(3,483)		(3,483)	(676)	(29,172)	-		2,653		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319495	DE000A2AA0X3 WEPAHY 3.75% 05/15/2024	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/12/2016	05/15/2019	-	1,026,000	5.4988% [3.7500%]	-	-	9,263	(9,221)		(9,221)	(1,790)	(77,220)	-		7,023		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-324759	F65585AC9 NOVALIS SAS	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2016	04/30/2018	-	2,222,400	4.5560% [3.0000%]	-	-	17,064	(69,536)		(69,536)	(945)	(171,600)	-		10,141		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335123	XS1468664765 ADIENT GLOBAL HOLDINGS LTD	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	09/27/2016	08/15/2024	-	246,796	5.7275% [3.5000%]	-	-	2,735	(5,994)		(5,994)	2,968	(18,876)	-		3,295		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335662	P8055KTM7 ARGENTINA REPUBLIC OF GOVT	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2016	12/31/2033	-	3,014,534	10.5100% [7.8200%]	-	-	40,430	(45,775)		(45,775)	(4,598)	(230,236)	-		61,253		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335670	P8055KTM7 ARGENTINA REPUBLIC OF GOVT	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2016	12/31/2033	-	2,318,872	10.5100% [7.8200%]	-	-	31,100	(35,212)		(35,212)	(3,537)	(177,105)	-		47,118		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357550	Pending Settlement - Umicore	N/A	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	04/05/2017	12/07/2027	-	2,556,000	4.0000% [1.8400%]	-	-	-	27,764		27,764	209,084	(181,320)	-		41,301		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357719	BME23SNP7 CTL Logistics	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/06/2017	06/30/2021	-	14,532,000	0.0000% [0.0000%]	-	-	-	(841,194)		(841,194)	(1,203,297)	362,103	-		145,370		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2007-FXS-0132	U94974BW8 WELLS FARGO & COMPANY 4.625% 11/02/2035	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	07/09/2007	11/02/2035	-	10,075,000	5.2910% [4.6250%]	-	-	114,026	4,421,218		4,421,218	137,373	(316,500)	-		215,811		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181694	G8277@AB6 SOUTH STAFFORDSHIRE PLC CSNB 4.41% 1/15/2020	D 1	Currency	Royal Bank of Scotland PLC THE RR3QWICWWIPCS8A4S074	11/16/2012	01/15/2020	-	5,547,500	4.5000% [4.4100%]	-	-	24,588	959,194		959,194	(350)	(221,550)	-		44,252		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181871	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/10/2037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	-	8,753,800	6.4750% [6.5500%]	-	-	58,080	1,007,371		1,007,371	67,097	(348,150)	-		197,980		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181872	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/102037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	-	6,366,400	6.4750% [6.5500%]	-	-	42,240	732,633		732,633	48,798	(253,200)	-		143,986		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181873	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/10/2037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	-	6,366,400	6.4750% [6.5500%]	-	-	42,240	732,633		732,633	48,798	(253,200)	-		143,986		0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217690	Mortgage Loan LN_0000510064	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	-	73,203,200	7.0120% [6.4600%]	-	-	701,291	17,103,827		17,103,827	489,122	(2,835,840)	-		1,484,231		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217692	Mortgage Loan LN_0000510064	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	-	10,457,600	7.0120% [6.4600%]	-	-	100,185	2,443,404		2,443,404	69,875	(405,120)	-		212,033		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217695	Mortgage Loan LN_0000510064	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	-	31,372,800	7.0120% [6.4600%]	-	-	300,553	7,330,212		7,330,212	209,624	(1,215,360)	-		636,099		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319723	X3204#AE8 GIBRALTAR CAPITAL ASSETS	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2031	-	4,740,450	3.8135% [3.3100%]	-	-	20,664	190,199		190,199	85,853	(208,890)	-		87,963		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319733	X3204#AC2 GIBRALTAR CAPITAL ASSETS	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2041	-	4,600,000	4.5680% [3.8130%]	-	-	27,155	163,968		163,968	137,159	(202,560)	-		112,161		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319754	X3204#AD0 GIBRALTAR CAPITAL ASSETS	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2036	-	3,881,250	4.3095% [3.6690%]	-	-	20,387	150,645		150,645	87,947	(170,910)	-		84,094		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-335065	G2387#AA6 ASSURA FINANCING LTD	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	09/27/2016	10/13/2026	-	2,727,900	3.6850% [2.6500%]	-	-	14,682	(23,373)		(23,373)	34,848	(132,930)	-		41,580		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-336585	G3663#AA9 FORTH PORTS LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2016	12/15/2026	-	3,729,000	3.5350% [2.6200%]	-	-	15,454	(258,784)		(258,784)	51,989	(189,900)	-		57,364		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367136	G7612#AA2 Rock Rail South Western PLC	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/27/2017	12/31/2020	-	18,496,118	1.0650% [1.0500%]	-	-	24	(10,177)		(10,177)	304,802	(314,979)	-		173,185		0010
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184390	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	-	15,304,500	5.1550% [GBP LIBOR 6M+2.3300%]	-	-	219,595	4,050,496		4,050,496	(23,593)	(601,350)	-		337,784		0010
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184393	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	-	13,693,500	5.1550% [GBP LIBOR 6M+2.3300%]	-	-	196,480	3,624,128		3,624,128	(21,109)	(538,050)	-		302,227		0010
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184394	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	-	35,442,000	5.1550% [GBP LIBOR 6M+2.3300%]	-	-	508,535	9,380,096		9,380,096	(54,636)	(1,392,600)	-		782,236		0010
Currency swap - Rec fixed USD [Pay floating GBP] ; 2013-FXS-201144	G2956@AC5 ABP ACQUISITIONS UK LTD SERIES A FRN 12/26/2033	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/03/2013	12/26/2033	-	11,969,100	5.5810% [GBP LIBOR 6M+2.2000%]	-	-	197,425	3,400,718		3,400,718	(37,222)	(493,740)	-		243,104		0010
Currency swap - Rec fixed USD [Pay floating NZD] ; 2005-FXS-44-2	68618RC*0 Origin Energy Ltd FRN 06/28/2020	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/26/2005	06/28/2020	-	5,776,000	5.2300% [NZD BKBM 3M+0.8540%]	-	-	68,037	298,612		298,612	(91,730)	(283,440)	-		49,999		0010
Currency swap - Rec floating EUR [Pay floating USD] ; 2007-FXS-0113	FA Hedge	Exh 7	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2007	06/28/2022	-	126,426,000	EUR CMS 10Y/1Y + 0.4000%[USD LIBOR 3M+0.1800%]	-	-	1,504,486	3,693,996		3,693,996	(2,208,390)	8,151,000	-		1,413,098		0011
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270680	Mortgage Loan LN_0000510093	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025	-	11,879,208	USD LIBOR 3M+2.3200%[2.5700%]	-	-	50,695	(329,968)		(329,968)	140,831	(900,385)	-		166,059		0010
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270693	Mortgage Loan LN_0000510098	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025	-	17,557,320	USD LIBOR 3M+2.3200%[2.5700%]	-	-	74,926	(487,689)		(487,689)	208,146	(1,330,758)	-		245,433		0010

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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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270702	Mortgage Loan LN_0000510095	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025	-	7,097,640	USD LIBOR 3M+2.3200%[2.5700%]	-	-	30,289	(197,151)		(197,151)	84,144	(537,966)	-		99,218		0010
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-285598	Mortgage Loan LN_0000510104	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	06/23/2015	06/26/2025	-	25,793,600	USD LIBOR 3M+3.2525%[3.8750%]	-	-	61,418	(2,007,585)		(2,007,585)	205,175	(1,975,974)	-		364,652		0010
Currency swap - Rec floating USD [Pay fixed GBP] ; 2015-FXS-269626	Mortgage Loan LN_0000510091	B	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	01/28/2015	01/27/2020	-	25,268,998	USD LIBOR 3M+1.9250%[3.0210%]	-	-	57,983	3,545,662		3,545,662	41,093	(1,052,806)	-		202,865		0010
Currency swap - Rec floating USD [Pay floating AUD] ; 2015-FXS-277853	Q0458*AE9 AQUASURE FINANCE PTY LTD	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	04/15/2015	07/12/2027	-	24,320,000	USD LIBOR 3M+1.1775%[AUD BBSW 3M+1.5200%]	-	-	(132,206)	(422,003)		(422,003)	(229,059)	(1,374,400)	-		385,270		0010
Currency swap - Rec floating USD [Pay floating EUR] ; 2016-FXS-321457	L5827#AA1 KIWI HOLDING IV SARL	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2016	04/28/2023	-	3,186,585	USD LIBOR 3M+0.4600%[EUR EURIBOR 3M]	-	-	29,539	(46,960)		(46,960)	14,072	(244,530)	-		38,471		0010
Currency swap - Rec floating USD [Pay floating EUR] ; 2017-FXS-353920	SQUARE HOLDING GERMANY GMBH TL L+500	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	03/10/2017	05/31/2022	-	3,867,228	USD LIBOR 3M+0.3575%[EUR EURIBOR 3M]	-	-	20,857	(265,508)		(265,508)	(2,805)	(262,704)	-		42,892		0010
Currency swap - Rec floating USD [Pay floating GBP] ; 2014-FXS-256813	G1069#AA3 BESTWAY UK HOLDCO LTD	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	10/21/2014	10/01/2021	-	420,010	USD LIBOR 3M+0.0185%[GBP LIBOR 3M]	-	-	4,171	80,661		80,661	61,459	(16,493)	-		4,333		0010
Currency swap - Rec floating USD [Pay floating GBP] ; 2016-FXS-306458	Mortgage Loan LN_0000510113	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	01/26/2016	11/26/2018	-	6,394,862	USD LIBOR 3M+3.1970%[GBP LIBOR 1M+3.2500%]	-	-	44,275	576,385		576,385	247,037	(284,027)	-		37,943		0010
Currency swap - Rec floating USD [Pay floating GBP] ; 2016-FXS-326415	G1069#AB1 BESTWAY UK HOLDCO LTD	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	07/08/2016	10/06/2020	-	1,061,385	USD LIBOR 3M+0.1200%[GBP LIBOR 3M]	-	-	5,470	(2,491)		(2,491)	13,465	(51,881)	-		9,598		0010
Currency swap - Rec floating USD [Pay floating GBP] ; 2016-FXS-326418	G1069#AA3 BESTWAY UK HOLDCO LTD	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	07/08/2016	10/01/2021	-	811,384	USD LIBOR 3M+0.1100%[GBP LIBOR 3M]	-	-	6,939	(1,717)		(1,717)	22,900	(39,661)	-		8,371		0010
0939999. Total-Swaps-Hedging Other-Foreign Exchange										0	0	5,374,822	76,949,803	XX	76,949,803	(185,796)	(15,861,237)	0	0	10,115,317	XXX	XXX
Swaps - Hedging Other - Total Return																						
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-326126	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/06/2016	07/11/2017	-	49,998,420	USD LIBOR 3M - 0.0100%[USD LIBOR 3M]	-	-	313,860	(2,723,764)		(2,723,764)	(2,699,029)	-	-		53,416		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-326143	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/06/2016	07/11/2017	-	34,997,903	USD LIBOR 3M - 0.0200%[USD LIBOR 3M]	-	-	217,629	(1,906,712)		(1,906,712)	(1,887,349)	-	-		37,390		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-326355	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	07/08/2016	07/13/2017	-	64,998,659	USD LIBOR 3M - 0.0475%[USD LIBOR 3M]	-	-	365,393	(2,374,145)		(2,374,145)	246,136	-	-		68,956		0001

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Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-326371	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	07/08/2016	07/13/2017	-	50,000,011	USD LIBOR 3M - 0.0100%[USD LIBOR 3M]	-	-	308,741	(2,673,817)		(2,673,817)	(2,870,249)	-	-		57,183		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-335194	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	09/28/2016	10/05/2017	-	115,431,003	USD LIBOR 3M 0.0450%[USD LIBOR 3M]	-	-	691,506	(3,619,438)		(3,619,438)	675,089	-	-		328,388		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-335224	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/28/2016	10/04/2017	-	109,694,557	USD LIBOR 3M 0.5100%[USD LIBOR 3M]	-	-	894,199	(6,829,329)		(6,829,329)	(7,993,358)	-	-		300,403		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-336972	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	10/12/2016	10/19/2017	-	40,572,770	USD LIBOR 3M 0.0600%[USD LIBOR 3M]	-	-	247,650	(1,621,189)		(1,621,189)	540,933	-	-		124,510		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-336990	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	10/12/2016	10/17/2017	-	40,689,170	USD LIBOR 3M 0.0700%[USD LIBOR 3M]	-	-	299,854	(1,698,291)		(1,698,291)	356,305	-	-		123,168		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-338856	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	10/31/2016	11/07/2017	-	39,927,650	USD LIBOR 3M 0.1100%[USD LIBOR 3M]	-	-	254,081	(786,468)		(786,468)	1,997,760	-	-		137,210		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-338863	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	10/31/2016	11/07/2017	-	59,891,475	USD LIBOR 3M 0.1100%[USD LIBOR 3M]	-	-	381,122	(1,179,702)		(1,179,702)	2,996,640	-	-		205,816		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-339165	Variable Annuities	Exh 5	Equity/Index	NATIXIS SA KX1WK48MPD4Y2NCUIZ63	11/02/2016	11/07/2017	-	59,891,475	USD LIBOR 3M 0.1100%[USD LIBOR 3M]	-	-	381,122	(1,179,702)		(1,179,702)	2,996,640	-	-		205,816		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-347068	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	01/18/2017	01/25/2018	-	115,076,536	USD LIBOR 3M 0.6100%[USD LIBOR 3M]	-	-	864,607	(7,829,221)		(7,829,221)	(7,829,221)	-	-		456,307		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-347103	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	01/19/2017	01/25/2018	-	86,638,081	USD LIBOR 3M 0.6100%[USD LIBOR 3M]	-	-	650,939	(5,894,414)		(5,894,414)	(5,894,414)	-	-		343,541		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-348108	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	02/02/2017	02/08/2018	-	67,020,860	USD LIBOR 3M 0.6100%[USD LIBOR 3M]	-	-	462,314	(1,981,868)		(1,981,868)	(1,981,868)	-	-		280,677		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-349134	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	02/10/2017	02/16/2018	-	134,626,120	USD LIBOR 3M 0.5700%[USD LIBOR 3M]	-	-	853,401	(1,132,904)		(1,132,904)	(1,132,904)	-	-		582,708		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-349140	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	02/10/2017	02/16/2018	-	83,621,775	USD LIBOR 3M 0.1450%[USD LIBOR 3M]	-	-	387,299	(934,506)		(934,506)	(934,506)	-	-		344,978		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-349167	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	02/10/2017	02/16/2018	-	67,313,060	USD LIBOR 3M 0.5700%[USD LIBOR 3M]	-	-	426,701	(566,452)		(566,452)	(566,452)	-	-		291,354		0001

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Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-359464	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	04/24/2017	04/28/2018	-	52,827,431	USD LIBOR 3M 0.5300%[USD LIBOR 3M]	-	-	157,326	(1,779,825)		(1,779,825)	(1,779,825)	-	-		240,263		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-361067	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	05/12/2017	05/18/2018	-	60,062,737	USD LIBOR 3M 0.5000%[USD LIBOR 3M]	-	-	120,610	(456,050)		(456,050)	(456,050)	-	-		282,070		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-361076	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/12/2017	05/18/2018	-	60,062,737	USD LIBOR 3M 0.5100%[USD LIBOR 3M]	-	-	121,327	(450,648)		(450,648)	(450,648)	-	-		282,070		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367140	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/27/2017	07/03/2018	-	74,656,530	USD LIBOR 3M 0.5300%[USD LIBOR 3M]	-	-	-	894,462		894,462	894,462	-	-		374,814		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367141	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/27/2017	07/03/2018	-	74,656,530	USD LIBOR 3M 0.5300%[USD LIBOR 3M]	-	-	-	894,462		894,462	894,462	-	-		374,814		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367151	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/27/2017	07/03/2018	-	74,656,530	USD LIBOR 3M 0.5600%[USD LIBOR 3M]	-	-	-	916,950		916,950	916,950	-	-		374,814		0001
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329036	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/05/2016	08/08/2017	-	400,000,000	2.5000%(USD LIBOR 3M-.0700%)	-	-	2,935,655	(46,255,449)		(46,255,449)	19,425,736	-	-		686,631		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329043	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/05/2016	08/08/2017	-	100,000,000	3.0000%(USD LIBOR 3M-.0600%)	-	-	926,183	(12,158,166)		(12,158,166)	5,119,338	-	-		188,973		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329131	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	08/08/2016	08/09/2017	-	150,000,000	3.6250%(USD LIBOR 3M-.0500%)	-	-	1,742,221	(21,896,658)		(21,896,658)	7,154,203	-	-		322,579		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329160	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/08/2016	11/09/2017	-	350,000,000	2.5000%(USD LIBOR 3M-.0500%)	-	-	2,531,268	(39,833,383)		(39,833,383)	18,112,177	-	-		1,103,282		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329279	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	08/09/2016	08/10/2017	-	200,000,000	3.6250%(USD LIBOR 3M-.0600%)	-	-	2,324,671	(32,805,429)		(32,805,429)	9,027,950	-	-		440,928		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329285	Asset Portfolio	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	08/09/2016	08/10/2017	-	150,000,000	2.5000%(USD LIBOR 3M-.07625%)	-	-	1,102,984	(18,860,762)		(18,860,762)	7,619,985	-	-		266,127		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329551	Asset Portfolio	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	08/11/2016	08/14/2017	-	200,000,000	2.5000%(USD LIBOR 3M-.0500%)	-	-	1,438,718	(25,472,152)		(25,472,152)	10,224,066	-	-		372,339		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329560	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/11/2016	11/12/2017	-	100,000,000	2.5000%(USD LIBOR 3M-.0500%)	-	-	727,247	(12,813,231)		(12,813,231)	5,173,617	-	-		323,120		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329765	Asset Portfolio	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	08/15/2016	08/16/2017	-	100,000,000	2.2500%(USD LIBOR 3M-.0415%)	-	-	629,307	(11,499,252)		(11,499,252)	4,853,864	-	-		179,011		0006

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Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329820	Asset Portfolio	D 1	Interest Rate.	Credit Suisse International E58DKGMJYYYJLN8C3868...	08/15/2016	08/16/2017	-	.300,000,000	2.2500%(USD LIBOR 3M-.0360%)	-	-	1,883,639	(33,703,166)		(33,703,166)	14,569,853	-	-		535,604		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329919	Asset Portfolio	D 1	Interest Rate.	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	08/16/2016	08/17/2017	-	.100,000,000	2.5000%(USD LIBOR 3M-.0440%)	-	-	740,760	(11,150,173)		(11,150,173)	4,511,941	-	-		189,121		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329926	Asset Portfolio	D 1	Interest Rate.	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/16/2016	08/17/2017	-	.300,000,000	2.2500%(USD LIBOR 3M-.0400%)	-	-	1,916,632	(32,794,252)		(32,794,252)	12,394,875	-	-		538,543		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-330108	Asset Portfolio	D 1	Interest Rate.	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/17/2016	11/18/2017	-	.200,000,000	2.2500%(USD LIBOR 3M-.0400%)	-	-	1,286,465	(21,399,979)		(21,399,979)	9,757,409	-	-		616,037		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-330410	Asset Portfolio	D 1	Interest Rate.	Credit Suisse International E58DKGMJYYYJLN8C3868...	08/19/2016	08/22/2017	-	.200,000,000	3.0000%(USD LIBOR 3M-.0415%)	-	-	1,838,969	(24,971,028)		(24,971,028)	10,832,475	-	-		441,352		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-330418	Asset Portfolio	D 1	Interest Rate.	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/19/2016	11/22/2017	-	.200,000,000	2.5000%(USD LIBOR 3M-.0300%)	-	-	1,543,820	(21,543,207)		(21,543,207)	10,385,264	-	-		657,225		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-330419	Asset Portfolio	D 1	Interest Rate.	Credit Suisse International E58DKGMJYYYJLN8C3868...	08/19/2016	08/22/2017	-	.100,000,000	3.0000%(USD LIBOR 3M-.0400%)	-	-	918,213	(12,621,418)		(12,621,418)	5,389,507	-	-		220,825		0006
0949999. Total-Swaps-Hedging Other-Total Return										0	0	32,886,432	(424,690,278)	XX	(424,690,278)	130,591,763	0	0	0	12,952,361	XXX	XXX
0969999. Total-Swaps-Hedging Other										.128,923,021	254,014	.136,759,330	(438,893,896)	XX	(438,893,896)	152,565,453	(15,861,237)	0	0	.393,808,318	XXX	XXX
Swaps - Replications - Credit Default																						
Credit Default Swap - Rec 0.4800 [PAY 0.0000];CDT30-100_MET_2015_B; 2015-RCDS-298847	12521@AA1 CDT30-100_MET_2015_B	DB C	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	11/16/2015	09/20/2019	-	90,000,000	0.4800 [0.0000]	-	-	217,200	-		707,481	-	-	-		90,000,000	1	N/A
Credit Default Swap - Rec 0.5000 [PAY 0.0000];CDT30-100_MET_2017A; 2017-RCDS-361991	12521*AA3 CDT30-100_MET_2017A	DB C	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	05/22/2017	12/20/2020	-	.100,000,000	0.5000 [0.0000]	-	-	52,778	-		(126,795)	-	-	-		.100,000,000	1Z	N/A
Credit Default Swap - Rec 0.5050 [PAY 0.0000]; CDT30-100_MET_2015_A; 2015-RCDS-288387	12518*DQ0 CDT30-100_MET_2015_A	DB C	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	07/28/2015	09/20/2019	-	70,000,000	0.5050 [0.0000]	-	-	177,732	-		571,771	-	-	-		70,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BANCO BILBAO VIZCAYA ARGENTINARIA;BBVA; 2015-RCDS-287384	05946KA*2 BANCO BILBAO VIZCAYA ARGENTINARIA	DB C	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/14/2015	09/20/2020	-	5,500,006	1.0000 [0.0000]	(2,709)	-	27,632	(1,680)		106,269	-	-	260		5,500,006	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BRITISH TELECOM PLC;BT-A.L; 2015-RCDS-287383	111021B@9 BRITISH TELECOM PLC	DB C	Credit	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	07/14/2015	09/20/2020	-	5,500,006	1.0000 [0.0000]	96,311	-	27,632	59,734		115,231	-	-	(9,246)		5,500,006	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CARNIVAL Corporation;CCL; 2014-RCDS-246662	143658A@1 CARNIVAL Corporation	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27.	08/04/2014	09/20/2019	-	3,000,000	1.0000 [0.0000]	42,401	-	15,083	18,392		60,802	-	-	(4,100)		3,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT 12-100_ITRAXX_S26_5Y; 2016-RCDS-344707	46573*CY4 CDT 12-100_ITRAXX_S26_5Y	DB C	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	12/15/2016	12/20/2021	-	.114,565,000	1.0000 [0.0000]	3,663,303	-	607,898	3,268,719		4,441,682	-	-	(364,387)		.114,565,000	2	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y; 2016-RCDS-306169	46573*BW9 CDT12-100_ITRAXX_S24_5Y......	DB C......	Credit...........	Citibank N A........ E57ODZWZ7FF32TWEFA76.	01/22/2016	12/20/2020	-.............	...37,885,750	1.0000 [0.0000]	1,025,699	-....................	193,422	726,561	...	1,226,087	-........................	-..................	.....(103,328)	....	...37,885,750	2...........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y; 2016-RCDS-306267	46573*BY5 CDT12-100_ITRAXX_S24_5Y......	DB C......	Credit...........	Bank of America NA B4TYDEB6GKMZO031MB27.	01/25/2016	12/20/2020	-.............	...61,203,625	1.0000 [0.0000]	1,629,339	-....................	312,239	1,158,071	...	1,979,255	-........................	-..................	.....(163,723)	....	...61,203,625	2...........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.23; 2015-RCDS-283131	12518*DP2 CDX.NA.IG.23..............................	DB C......	Credit...........	Citibank N A........ E57ODZWZ7FF32TWEFA76.	06/02/2015	12/20/2019	-.............	...50,000,000	1.0000 [0.0000]	300,000	-....................	251,389	163,095	...	978,441	-........................	-..................	.......(32,691)	....	...50,000,000	2...........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.25; 2016-RCDS-305556	12518*FD7 CDX.NA.IG.25..............................	DB C......	Credit...........	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	01/19/2016	12/20/2020	-.............	...40,000,000	1.0000 [0.0000]	.......(190,866)	-....................	201,111	.........(134,860)	...	821,807	-........................	-..................	19,235	....	...40,000,000	2...........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.26; 2016-RCDS-314340	12518*FV7 CDX.NA.IG.26..............................	DB C......	Credit...........	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/23/2016	06/20/2021	-.............	...60,000,000	1.0000 [0.0000]	581,449	-....................	301,667	440,796	...	1,301,487	-........................	-..................	.......(54,986)	....	...60,000,000	2...........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-355271	12518*PX2 CDX.NA.IG.28..............................	DB C......	Credit...........	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/20/2017	06/20/2022	-.............	.125,000,000	1.0000 [0.0000]	-....................	1,969,191	350,694	1,865,437	...	2,339,791	-........................	-..................	.....(103,750)	....	.125,000,000	2...........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-355286	12518*QZ6 CDX.NA.IG.28..............................	DB C......	Credit...........	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/20/2017	06/20/2022	-.............	.125,000,000	1.0000 [0.0000]	-....................	1,995,129	350,694	1,890,013	...	2,339,791	-........................	-..................	.....(105,116)	....	.125,000,000	2Z..........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-355406	12518*PW4 CDX.NA.IG.28..............................	DB C......	Credit...........	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/21/2017	06/20/2022	-.............	.155,000,000	1.0000 [0.0000]	-....................	2,369,110	430,556	2,245,462	...	2,901,341	-........................	-..................	.....(123,649)	....	.155,000,000	2Z..........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-355454	12518*QP8 CDX.NA.IG.28..............................	DB C......	Credit...........	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/21/2017	06/20/2022	-.............	.155,000,000	1.0000 [0.0000]	-....................	2,411,510	430,556	2,285,648	...	2,901,341	-........................	-..................	.....(125,862)	....	.155,000,000	2Z..........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-355873	12518*QA1 CDX.NA.IG.28..............................	DB C......	Credit...........	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/23/2017	06/20/2022	-.............	...50,000,000	1.0000 [0.0000]	-....................	792,948	136,111	752,347	...	935,916	-........................	-..................	.......(40,600)	....	...50,000,000	2Z..........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-356032	12518*QC7 CDX.NA.IG.28..............................	DB C......	Credit...........	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/24/2017	06/20/2022	-.............	...50,000,000	1.0000 [0.0000]	-....................	816,451	134,722	775,863	...	935,916	-........................	-..................	.......(40,588)	....	...50,000,000	2Z..........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-356229	12518*QS2 CDX.NA.IG.28..............................	DB C......	Credit...........	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/27/2017	06/20/2022	-.............	.116,000,000	1.0000 [0.0000]	-....................	1,824,927	302,889	1,735,114	...	2,171,326	-........................	-..................	.......(89,813)	....	.116,000,000	2Z..........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-356366	12518*QT0 CDX.NA.IG.28..............................	DB C......	Credit...........	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/28/2017	06/20/2022	-.............	.120,000,000	1.0000 [0.0000]	-....................	1,934,830	310,000	1,840,571	...	2,246,199	-........................	-..................	.......(94,258)	....	.120,000,000	2Z..........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-356448	12518*RB8 CDX.NA.IG.28..............................	DB C......	Credit...........	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/28/2017	06/20/2022	-.............	.120,000,000	1.0000 [0.0000]	-....................	1,946,758	310,000	1,851,919	...	2,246,199	-........................	-..................	.......(94,839)	....	.120,000,000	2Z..........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28.10Y; 2017-RCDS-355443	12518*QG5 CDX.NA.IG.28.10Y........................	DB C......	Credit...........	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/21/2017	06/20/2027	-.............	...25,000,000	1.0000 [0.0000]	-....................	.......(160,476)	69,444	.........(156,187)	...	.........(134,760)	-........................	-..................	4,289	....	...25,000,000	2Z..........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28.10Y; 2017-RCDS-355651	12518*QJ2 CDX.NA.IG.28.10Y........................	DB C......	Credit...........	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/22/2017	06/20/2027	-.............	...25,000,000	1.0000 [0.0000]	-....................	.......(245,171)	68,750	.........(238,683)	...	.........(134,760)	-........................	-..................	6,488	....	...25,000,000	2Z..........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CREDIT AGRICOLE SA;ACA.PA; 2015-RCDS-287382	225313A@4 CREDIT AGRICOLE SA..............	DB C......	Credit...........	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/14/2015	09/20/2020	-.............	5,500,006	1.0000 [0.0000]	62,963	-....................	27,632	39,051	...	144,464	-........................	-..................	.........(6,045)	....	5,500,006	1...........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];DANSKE BANK A/S;DANSKE.CO; 2015-RCDS-287289	236363B@5 DANSKE BANK A/S....................	DB C......	Credit...........	Citibank N A........ E57ODZWZ7FF32TWEFA76.	07/13/2015	09/20/2020	-.............	5,505,274	1.0000 [0.0000]	49,410	-....................	27,632	30,624	...	148,000	-........................	-..................	.........(4,742)	....	5,505,274	1...........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ENEL S P A;ENLAY; 2015-RCDS-289754	T3627#AA0 ENEL S P A................................	DB C......	Credit...........	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	08/19/2015	09/20/2020	-.............	2,763,866	1.0000 [0.0000]	15,007	-....................	13,816	9,638	...	56,497	-........................	-..................	.........(1,429)	....	2,763,866	2...........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Hartford;HIG; 2013-RCDS-197049	416515D@0 Hartford..	DB C......	Credit...........	Bank of America NA B4TYDEB6GKMZO031MB27.	04/15/2013	06/20/2018	-.............	...25,000,000	1.0000 [0.0000]	......(147,662)	-....................	125,694	..........(27,732)	...	230,980	-........................	-..................	14,141	....	...25,000,000	2...........	N/A..............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Hartford;HIG; 2013-RCDS-197626	416515D#8 Hartford..	DB C......	Credit...........	Citibank N A........ E57ODZWZ7FF32TWEFA76.	04/25/2013	06/20/2018	-.............	4,000,000	1.0000 [0.0000]	.........(17,663)	-....................	20,111	............(3,334)	...	36,957	-........................	-..................	1,700	....	4,000,000	2...........	N/A..............

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - Rec 1.0000 [PAY 0.0000];International Paper Company;IP; 2013-RCDS-200160	460146M#7 International Paper Company	DB C	Credit	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2013	06/20/2018	-	10,000,000	1.0000 [0.0000]	72,880	-	50,278	14,000		92,405	-	-	(7,138)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y; 2014-RCDS-240984	58039#AD1 MCDX.NA.22.10Y	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2014	06/20/2024	-	3,000,000	1.0000 [0.0000]	(37,601)	-	15,083	(26,152)		49,447	-	-	1,858		3,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y; 2014-RCDS-240988	58039#AG4 MCDX.NA.22.10Y	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2014	06/20/2024	-	6,000,000	1.0000 [0.0000]	(75,201)	-	30,167	(52,318)		98,895	-	-	3,718		6,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Mohawk Industries, Inc.;MHK; 2013-RCDS-200177	608190C#9 Mohawk Industries, Inc.	DB C	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/28/2013	06/20/2018	-	10,000,000	1.0000 [0.0000]	9,665	-	50,278	1,857		79,769	-	-	(947)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];PIONEER NATURAL RESOURCES COMPANY;PXD; 2014-RCDS-243951	723787A@6 PIONEER NATURAL RESOURCES COMPANY	DB C	Credit	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2014	09/20/2019	-	10,000,000	1.0000 [0.0000]	213,807	-	50,278	91,374		148,474	-	-	(20,368)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Rogers Communication Inc.;RCI; 2014-RCDS-243339	775109B#7 Rogers Communication Inc.	DB C	Credit	Credit Suisse International E58DKGMJYYYJLN8C3868	06/27/2014	09/20/2019	-	5,000,000	1.0000 [0.0000]	102,569	-	25,139	43,651		83,211	-	-	(9,730)		5,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];RUSSIAN FEDERATION; 2017-RCDS-356905	78307AS@3 RUSSIAN FEDERATION	DB C	Credit	Goldman Sachs International W22LROWP2IHZNBB6K528	03/31/2017	06/20/2022	-	25,000,000	1.0000 [0.0000]	-	(772,776)	62,500	(736,286)		(796,037)	-	-	36,490		25,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];SKY PLC;SKYAY; 2015-RCDS-289643	83084VA*7 SKY PLC	DB C	Credit	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2015	09/20/2020	-	5,517,241	1.0000 [0.0000]	61,799	-	27,632	39,392		122,493	-	-	(5,956)		5,517,241	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];TELEFONICA, S.A.;VIV; 2015-RCDS-288498	87938WB#9 TELEFONICA, S.A.	DB C	Credit	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/30/2015	09/20/2020	-	5,462,272	1.0000 [0.0000]	52,116	-	27,632	32,669		111,633	-	-	(5,028)		5,462,272	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut; 2014-RCDS-246219	20772@AC6 The State of Connecticut	DB C	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/30/2014	09/20/2019	-	6,000,000	1.0000 [0.0000]	55,713	-	30,167	24,115		62,712	-	-	(5,375)		6,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut; 2014-RCDS-246221	20772@AB8 The State of Connecticut	DB C	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/30/2014	09/20/2019	-	14,000,000	1.0000 [0.0000]	129,997	-	70,389	56,267		146,328	-	-	(12,542)		14,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];UNIBAIL-RODAMCO;UL.MI; 2015-RCDS-287669	904587A*3 UNIBAIL-RODAMCO	DB C	Credit	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2015	09/20/2020	-	5,426,760	1.0000 [0.0000]	96,581	-	27,632	60,025		133,582	-	-	(9,280)		5,426,760	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];XLIT LTD;XL; 2013-RCDS-193872	98372PB#4 XLIT LTD.	DB C	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2013	03/20/2018	-	27,000,000	1.0000 [0.0000]	366,671	-	135,750	52,610		161,232	-	-	(36,207)		27,000,000	2	N/A
0989999. Total-Swaps-Replications-Credit Default										8,155,979	14,882,431	6,098,007	20,195,782	XX	32,042,860	0	0	(1,587,544)	0	1,878,829,806	XXX	XXX
1029999. Total-Swaps-Replications										8,155,979	14,882,431	6,098,007	20,195,782	XX	32,042,860	0	0	(1,587,544)	0	1,878,829,806	XXX	XXX
1159999. Total-Swaps-Interest Rate										128,907,680	0	99,735,280	(91,021,040)	XX	(58,748,616)	22,227,264	0	0	0	374,561,396	XXX	XXX
1169999. Total-Swaps-Credit Default										8,171,320	15,136,445	5,951,718	20,063,401	XX	31,910,479	(67,778)	0	(1,587,544)	0	1,878,829,806	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	14,719,964	195,196,387	XX	185,651,216	(185,796)	(88,312,895)	0	0	34,986,146	XXX	XXX
1189999. Total-Swaps-Total Return										0	0	32,886,432	(424,690,278)	XX	(424,690,278)	130,591,763	0	0	0	12,952,361	XXX	XXX
1209999. Total-Swaps										137,079,000	15,136,445	153,293,394	(300,451,529)	XX	(265,877,199)	152,565,453	(88,312,895)	(1,587,544)	0	2,301,329,709	XXX	XXX

Forwards - Hedging Other

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward - BUY USD SELL EUR ; 2017-FOR-366492	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2017	07/26/2017	-	125,203,120	0.8945	-	-	-	(2,658,920)		(2,658,920)	(120,440)	(2,538,480)	-		167,080		0010
Currency Forward - BUY USD SELL GBP ; 2017-FOR-366512	Joint Venture Interests Portfolio	BA	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2017	07/26/2017	-	18,495,572	0.7894	-	-	-	(481,496)		(481,496)	(12,398)	(469,098)	-		24,682		0010
Equity Forward - DJ EURO 50 VS EURSTOX VS ; 2009-VAR-0010	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2009	12/15/2017	8,000	107,876,320	31.2500	-	-	-	(4,791,248)		(4,791,248)	(750,320)	-	-		365,935		0001
Equity Forward - DJ EURO 50 VS EURSTOX VS ; 2010-VAR-0004	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/25/2010	12/15/2017	9,243	130,844,127	28.4000	-	-	-	3,760,097		3,760,097	775,612	-	-		443,846		0001
Equity Forward - FTSE 100 VS FTSE VS ; 2007-VAR-0026	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2007	12/15/2017	9,921	201,135,327	25.2000	-	-	-	(3,132,054)		(3,132,054)	(464,157)	-	-		682,286		0001
Equity Forward - FTSE 100 VS FTSE VS ; 2010-VAR-0017	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/11/2010	12/15/2017	5,597	84,195,950	26.8000	-	-	-	3,423,899		3,423,899	402,412	-	-		285,607		0001
Equity Forward - MSCI EAFE VS USD OTC VS ; 2009-VAR-0001	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2009	12/15/2017	17,986	179,856,100	34.7500	-	-	-	(16,283,693)		(16,283,693)	(587,512)	-	-		610,103		0001
Equity Forward - MSCI EAFE VS USD OTC VS ; 2016-VAR-316674	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/13/2016	12/15/2017	6,897	68,965,500	21.7500	-	-	-	(1,667,308)		(1,667,308)	(1,064,413)	-	-		233,943		0001
Equity Forward - NASDAQ 100 VS USD OTC VS ; 2007-VAR-0013	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	05/29/2007	12/15/2017	9,671	96,710,000	25.8500	-	-	-	(1,770,513)		(1,770,513)	(250,452)	-	-		328,057		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2008-VAR-0006	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/25/2008	12/15/2017	7,810	78,100,000	32.2500	-	-	-	(2,730,784)		(2,730,784)	(303,755)	-	-		264,929		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2008-VAR-0008	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/01/2008	12/15/2017	7,810	78,100,000	32.3000	-	-	-	(2,756,867)		(2,756,867)	(304,472)	-	-		264,929		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2008-VAR-0021	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/12/2008	12/21/2018	31,008	310,080,000	32.2500	-	-	-	(10,922,660)		(10,922,660)	(1,443,766)	-	-		1,884,047		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0005	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/04/2009	12/21/2018	6,557	65,573,770	38.1300	-	-	-	(6,410,189)		(6,410,189)	(350,833)	-	-		398,426		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0025	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/11/2009	12/21/2018	6,527	65,274,151	38.3000	-	-	-	(6,517,677)		(6,517,677)	(353,529)	-	-		396,606		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0033	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/09/2009	12/21/2018	12,642	126,422,250	39.5500	-	-	-	(13,893,127)		(13,893,127)	(708,239)	-	-		768,142		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0036	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/10/2009	12/21/2018	12,713	127,130,000	39.3300	-	-	-	(13,755,635)		(13,755,635)	(711,232)	-	-		772,442		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0037	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2009	12/21/2018	6,361	63,613,200	39.3000	-	-	-	(6,868,361)		(6,868,361)	(355,801)	-	-		386,514		0001
Equity Forward - S&P 500 VS STD OTC ; 2012-VAR-177385	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	09/28/2012	12/16/2022	4,098	40,983,606	30.5000	-	-	-	(2,229,053)		(2,229,053)	(446,409)	-	-		479,077		0001
Equity Forward - S&P 500 VS STD OTC ; 2013-VAR-206137	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	07/26/2013	12/15/2017	2,114	21,141,649	23.6500	-	-	-	838,466		838,466	134,046	-	-		71,716		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0014	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/30/2007	12/15/2017	11,236	112,360,000	22.2500	-	-	-	(774,905)		(774,905)	(307,815)	-	-		381,145		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0019	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/13/2007	12/15/2017	20,000	200,000,000	25.7500	-	-	-	(4,750,563)		(4,750,563)	(544,824)	-	-		678,435		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0028	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/21/2007	12/15/2017	20,000	200,000,000	25.0000	-	-	-	(3,988,226)		(3,988,226)	(546,871)	-	-		678,435		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0029	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2007	12/15/2017	19,608	196,080,000	25.5000	-	-	-	(4,359,299)		(4,359,299)	(542,533)	-	-		665,138		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0031	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2007	12/15/2017	19,455	194,552,500	25.7000	-	-	-	(4,520,132)		(4,520,132)	(540,856)	-	-		659,956		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0032	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	11/01/2007	12/15/2017	9,709	97,087,400	25.7500	-	-	-	(2,280,501)		(2,280,501)	(270,021)	-	-		329,337		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0033	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/01/2007	12/15/2017	9,690	96,899,224	25.8000	-	-	-	(2,300,903)		(2,300,903)	(269,615)	-	-		328,699		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0034	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/07/2007	12/15/2017	19,084	190,839,695	26.2000	-	-	-	(4,933,193)		(4,933,193)	(533,706)	-	-		647,362		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0035	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/15/2007	12/15/2017	9,058	90,579,710	27.6000	-	-	-	(3,022,600)		(3,022,600)	(257,124)	-	-		307,262		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0037	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/21/2007	12/15/2017	18,051	180,505,415	27.7000	-	-	-	(6,121,499)		(6,121,499)	(513,620)	-	-		612,306		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0038	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2007	12/15/2017	18,000	180,000,000	27.8500	-	-	-	(6,262,231)		(6,262,231)	(513,313)	-	-		610,591		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0039	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2007	12/15/2017	9,058	90,580,000	27.6000	-	-	-	(3,028,739)		(3,028,739)	(258,499)	-	-		307,263		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0040	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2007	12/15/2017	9,058	90,580,000	27.6000	-	-	-	(3,028,739)		(3,028,739)	(258,499)	-	-		307,263		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0041	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2007	12/22/2017	9,091	90,909,090	27.5000	-	-	-	(2,991,350)		(2,991,350)	(261,617)	-	-		314,739		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0001	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/04/2008	12/15/2017	9,381	93,808,600	26.6500	-	-	-	(2,651,093)		(2,651,093)	(267,321)	-	-		318,215		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0013	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/17/2008	12/21/2018	4,664	46,641,800	26.8000	-	-	-	(1,364,682)		(1,364,682)	(200,656)	-	-		283,396		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0014	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/17/2008	12/21/2018	9,311	93,109,869	26.8500	-	-	-	(2,748,700)		(2,748,700)	(400,705)	-	-		565,736		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0018	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/24/2008	12/21/2018	9,346	93,457,900	26.7500	-	-	-	(2,706,831)		(2,706,831)	(402,632)	-	-		567,850		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0024	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2008	12/21/2018	27,923	279,225,600	26.8600	-	-	-	(8,313,735)		(8,313,735)	(1,228,345)	-	-		1,696,575		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0027	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/22/2008	12/21/2018	7,862	78,616,400	31.8000	-	-	-	(5,023,357)		(5,023,357)	(365,203)	-	-		477,673		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0029	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/03/2008	12/21/2018	29,630	296,296,300	33.7500	-	-	-	(24,283,267)		(24,283,267)	(1,421,772)	-	-		1,800,297		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0002	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2009	12/21/2018	23,734	237,341,800	31.6000	-	-	-	(17,332,301)		(17,332,301)	(1,168,859)	-	-		1,442,089		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0003	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/30/2009	12/15/2017	15,576	155,763,200	32.1000	-	-	-	(12,258,335)		(12,258,335)	(545,716)	-	-		528,376		0001

Statement as of June 30, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0006	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	05/05/2009	12/15/2017	7,886	78,864,400	31.7000	-	-	-	(6,014,382)		(6,014,382)	(275,730)	-	-		267,522		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0007	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/06/2009	12/15/2017	15,748	157,480,300	31.7500	-	-	-	(12,063,161)		(12,063,161)	(551,071)	-	-		534,201		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0017	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/02/2009	12/18/2020	16,393	163,934,400	30.5000	-	-	-	(9,995,240)		(9,995,240)	(1,229,639)	-	-		1,527,151		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0019	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2009	12/21/2018	16,340	163,398,700	30.6000	-	-	-	(11,014,395)		(11,014,395)	(807,978)	-	-		992,811		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0020	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2009	12/21/2018	8,197	81,967,200	30.5000	-	-	-	(5,475,565)		(5,475,565)	(405,182)	-	-		498,033		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0024	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/11/2009	12/21/2018	8,264	82,644,628	30.2500	-	-	-	(5,397,581)		(5,397,581)	(407,977)	-	-		502,149		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0027	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2009	12/20/2019	16,155	161,550,900	30.9500	-	-	-	(10,833,317)		(10,833,317)	(1,071,515)	-	-		1,270,506		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0028	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/12/2009	12/16/2022	16,129	161,290,300	31.0000	-	-	-	(9,132,371)		(9,132,371)	(1,380,064)	-	-		1,885,399		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0030	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/21/2009	12/20/2019	16,155	161,550,900	30.9500	-	-	-	(10,842,924)		(10,842,924)	(1,074,616)	-	-		1,270,506		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0031	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2009	12/20/2019	8,258	82,579,800	31.0000	-	-	-	(5,567,108)		(5,567,108)	(549,508)	-	-		649,443		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0035	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/09/2009	12/21/2018	15,848	158,478,600	31.5500	-	-	-	(11,648,351)		(11,648,351)	(808,957)	-	-		962,916		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0038	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/22/2009	12/20/2019	8,361	83,612,040	29.9000	-	-	-	(5,099,199)		(5,099,199)	(569,287)	-	-		657,561		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0001	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2010	12/21/2018	9,259	92,592,590	27.0000	-	-	-	4,392,203		4,392,203	475,852	-	-		562,593		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0005	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2010	12/21/2018	8,333	83,333,300	27.0000	-	-	-	3,958,404		3,958,404	429,381	-	-		506,333		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0008	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/03/2010	12/20/2019	7,435	74,349,442	26.9000	-	-	-	3,316,417		3,316,417	501,685	-	-		584,716		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0009	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2010	12/21/2018	7,407	74,074,100	27.0000	-	-	-	3,525,593		3,525,593	384,306	-	-		450,074		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0012	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2010	12/20/2019	4,647	46,468,400	26.9000	-	-	-	(2,072,167)		(2,072,167)	(316,436)	-	-		365,448		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0013	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/10/2010	12/20/2019	9,294	92,936,803	26.9000	-	-	-	(4,144,335)		(4,144,335)	(632,873)	-	-		730,895		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0025	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2010	12/20/2019	12,976	129,757,790	28.9000	-	-	-	(7,151,941)		(7,151,941)	(906,315)	-	-		1,020,472		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0026	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/29/2010	12/20/2019	24,653	246,527,800	28.8000	-	-	-	(13,453,067)		(13,453,067)	(1,721,490)	-	-		1,938,802		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0027	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/30/2010	12/18/2019	12,199	121,993,100	29.1000	-	-	-	(6,863,602)		(6,863,602)	(853,140)	-	-		958,344		0001

Statement as of June 30, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse / Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0030	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/30/2010	12/20/2019	12,158	121,575,300	29.2000	-	-	-	(6,907,158)		(6,907,158)	(851,479)	-	-		956,121		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0033	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/04/2010	12/20/2019	8,333	83,333,300	30.0000	-	-	-	(5,117,666)		(5,117,666)	(587,180)	-	-		655,369		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0035	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/04/2010	12/20/2019	11,794	117,940,000	30.1000	-	-	-	(7,310,941)		(7,310,941)	(831,573)	-	-		927,531		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0038	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/05/2010	12/20/2019	11,639	116,393,400	30.5000	-	-	-	(7,485,070)		(7,485,070)	(823,158)	-	-		915,368		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0040	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/07/2010	12/20/2019	4,122	41,221,400	32.7500	-	-	-	(3,218,301)		(3,218,301)	(296,322)	-	-		324,183		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0042	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/20/2010	12/20/2019	2,075	20,746,900	36.1500	-	-	-	(2,093,244)		(2,093,244)	(153,462)	-	-		163,163		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0044	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/20/2010	12/20/2019	19,231	192,307,700	36.4000	-	-	-	(19,737,399)		(19,737,399)	(1,425,173)	-	-		1,512,391		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0046	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/21/2010	12/20/2019	14,229	142,288,000	35.1400	-	-	-	(13,453,775)		(13,453,775)	(1,061,782)	-	-		1,119,015		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0047	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2010	12/20/2019	21,337	213,371,300	35.1500	-	-	-	(20,189,312)		(20,189,312)	(1,592,336)	-	-		1,678,044		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-131383	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2011	12/15/2017	8,361	83,612,000	29.9000	-	-	-	(5,614,721)		(5,614,721)	(371,144)	-	-		283,627		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-131817	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2011	12/15/2017	8,446	84,459,500	29.6000	-	-	-	(5,525,941)		(5,525,941)	(375,270)	-	-		286,501		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-135649	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/19/2011	12/21/2018	8,117	81,168,800	30.8000	(1,400,000)	-	-	(5,556,766)		(5,556,766)	(399,869)	-	-		493,182		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-135655	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/19/2011	12/15/2017	9,340	93,400,700	22.3000	2,620,000	-	-	(662,783)		(662,783)	(255,964)	-	-		316,831		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-135662	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/19/2011	12/21/2018	8,997	89,972,100	33.7500	(2,741,000)	-	-	(7,373,756)		(7,373,756)	(431,729)	-	-		546,671		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-137158	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	08/12/2011	12/18/2020	7,874	78,740,157	31.7500	-	-	-	(5,473,427)		(5,473,427)	(724,829)	-	-		733,514		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-137615	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2011	12/18/2020	15,152	151,515,200	33.0000	-	-	-	(11,718,210)		(11,718,210)	(1,409,507)	-	-		1,411,458		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-137702	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2011	12/18/2020	3,788	37,878,800	33.0000	-	-	-	(2,930,022)		(2,930,022)	(352,518)	-	-		352,865		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-138448	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	08/29/2011	12/18/2020	7,812	78,125,000	32.0000	-	-	-	5,581,206		5,581,206	723,865	-	-		727,783		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144039	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/11/2011	12/18/2020	5,405	54,054,100	33.3000	-	-	-	4,331,684		4,331,684	511,779	-	-		503,548		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144042	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/11/2011	12/18/2020	3,985	39,849,624	33.2500	-	-	-	3,180,934		3,180,934	377,160	-	-		371,224		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144084	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/12/2011	12/18/2020	6,667	66,666,700	33.0000	-	-	-	5,217,776		5,217,776	630,121	-	-		621,042		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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144086	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	10/12/2011	12/18/2020	3,374	33,742,300	32.6000	-	-	-	2,557,706		2,557,706	318,043	-	-		314,331		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144088	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	10/12/2011	12/18/2020	3,333	33,333,333	33.0000	-	-	-	2,608,887		2,608,887	315,060	-	-		310,521		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-145415	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	10/27/2011	12/18/2020	4,231	42,307,700	32.5000	-	-	-	3,191,225		3,191,225	400,352	-	-		394,123		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-145428	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	10/27/2011	12/18/2020	3,333	33,333,333	33.0000	-	-	-	2,616,867		2,616,867	316,517	-	-		310,521		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-146438	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	11/10/2011	12/15/2017	6,964	69,637,883	35.9000	-	-	-	7,762,358		7,762,358	345,626	-	-		236,224		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-149521	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	12/12/2011	12/18/2020	6,739	67,385,400	37.1000	-	-	-	7,153,674		7,153,674	667,583	-	-		627,737		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-152427	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	01/11/2012	12/16/2022	7,225	72,254,300	34.6000	-	-	-	(5,726,332)		(5,726,332)	(765,634)	-	-		844,615		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-159141	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	03/20/2012	12/15/2017	4,019	40,192,900	31.1000	-	-	-	(3,220,422)		(3,220,422)	(204,332)	-	-		136,341		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-161462	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	04/13/2012	12/20/2019	16,000	160,000,000	31.2500	-	-	-	11,641,170		11,641,170	1,407,581	-	-		1,258,309		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-161817	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	04/17/2012	12/21/2018	8,013	80,128,200	31.2000	-	-	-	6,127,162		6,127,162	556,402	-	-		486,859		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-165152	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	05/24/2012	12/16/2022	7,310	73,099,400	34.2000	-	-	-	5,571,354		5,571,354	795,383	-	-		854,494		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-165155	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	05/24/2012	12/15/2023	7,246	72,463,800	34.5000	-	-	-	5,327,085		5,327,085	835,959	-	-		921,104		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-166923	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	06/08/2012	12/17/2021	3,666	36,656,891	34.1000	-	-	-	(2,953,062)		(2,953,062)	(380,315)	-	-		387,442		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-173820	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/28/2012	12/17/2021	7,764	77,639,800	32.2000	-	-	-	(5,341,059)		(5,341,059)	(811,183)	-	-		820,607		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-176030	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	09/14/2012	12/20/2019	4,237	42,372,900	29.5000	-	-	-	2,646,916		2,646,916	389,589	-	-		333,239		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-177985	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	10/05/2012	12/15/2017	8,591	85,910,700	29.1000	-	-	-	5,877,831		5,877,831	474,881	-	-		291,424		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-178002	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	10/05/2012	12/15/2017	8,547	85,470,100	29.2500	-	-	-	5,922,035		5,922,035	472,798	-	-		289,930		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-179077	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	10/11/2012	12/15/2017	4,310	43,103,448	29.0000	-	-	-	(2,923,314)		(2,923,314)	(238,824)	-	-		146,214		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-181072	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	11/08/2012	12/18/2020	8,547	85,470,100	29.2500	-	-	-	(4,825,303)		(4,825,303)	(886,187)	-	-		796,207		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-183566	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	12/05/2012	12/20/2019	3,604	36,036,000	27.7500	-	-	-	(1,895,774)		(1,895,774)	(338,525)	-	-		283,403		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-186740	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	01/08/2013	12/20/2019	4,464	44,642,900	28.0000	-	-	-	(2,406,684)		(2,406,684)	(424,876)	-	-		351,091		0001

Statement as of June 30, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-189583	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	12/16/2022	27,778	277,777,800	27.0000	-	-	-	9,938,269		9,938,269	3,048,591	-	-		3,247,077		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-190438	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/12/2013	12/16/2022	14,231	142,310,000	26.3500	-	-	-	4,640,991		4,640,991	1,558,192	-	-		1,663,529		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-190820	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/19/2013	12/17/2021	9,597	95,969,290	26.0500	-	-	-	3,371,313		3,371,313	1,010,554	-	-		1,014,338		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-191141	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2013	12/15/2017	10,142	101,419,900	24.6500	-	-	-	4,515,704		4,515,704	589,923	-	-		344,034		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-193662	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/11/2013	12/16/2022	9,579	95,785,400	26.1000	-	-	-	2,999,305		2,999,305	1,054,271	-	-		1,119,681		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-194915	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2013	12/17/2021	6,809	68,093,400	25.7000	-	-	-	2,268,886		2,268,886	721,988	-	-		719,707		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-195071	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2013	12/15/2017	10,395	103,950,100	24.0500	-	-	-	4,319,779		4,319,779	612,926	-	-		352,617		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-195330	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2013	12/15/2017	10,438	104,384,100	23.9500	-	-	-	4,286,518		4,286,518	616,739	-	-		354,089		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-195854-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/01/2013	12/16/2022	9,560	95,602,300	26.1500	-	-	-	3,002,796		3,002,796	1,058,153	-	-		1,117,541		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-198857-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/10/2013	12/15/2017	6,224	62,240,700	24.1000	-	-	-	2,600,987		2,600,987	377,764	-	-		211,131		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-199348	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2013	12/15/2017	10,267	102,669,400	24.3500	-	-	-	4,411,808		4,411,808	625,805	-	-		348,273		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-201827	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2013	12/16/2022	1,812	18,115,900	27.6000	-	-	-	(690,214)		(690,214)	(206,139)	-	-		211,765		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-202136	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/11/2013	12/16/2022	9,074	90,744,100	27.5500	-	-	-	3,433,505		3,433,505	1,033,032	-	-		1,060,751		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203845	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/25/2013	12/16/2022	17,857	178,571,400	28.0000	-	-	-	7,160,029		7,160,029	2,046,897	-	-		2,087,406		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203963	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	06/26/2013	12/21/2018	4,771	47,709,923	26.2000	-	-	-	(2,285,444)		(2,285,444)	(390,910)	-	-		289,886		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203979	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	06/26/2013	12/18/2020	4,604	46,040,515	27.1500	-	-	-	(2,049,971)		(2,049,971)	(508,984)	-	-		428,896		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223893	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/22/2014	12/16/2022	5,061	50,607,287	24.7000	-	-	-	(1,169,096)		(1,169,096)	(602,942)	-	-		591,573		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223906	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2014	12/16/2022	10,163	101,626,000	24.6000	-	-	-	(2,302,767)		(2,302,767)	(1,210,124)	-	-		1,187,955		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223908	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/22/2014	12/15/2023	2,976	29,761,900	25.2000	-	-	-	(653,009)		(653,009)	(369,625)	-	-		378,310		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-229424	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/04/2014	12/21/2018	5,794	57,937,400	21.5800	-	-	-	(1,457,570)		(1,457,570)	(532,207)	-	-		352,028		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-245292	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2014	12/15/2017	6,143	61,425,100	20.3500	-	-	-	(1,456,922)		(1,456,922)	(493,341)	-	-		208,365		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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253716	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/01/2014	12/15/2017	11,211	112,107,600	22.3000	-	-	-	(3,529,344)		(3,529,344)	(960,501)	-	-		380,289		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253720	Variable Annuities	Exh 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/01/2014	12/15/2017	11,186	111,856,800	22.3500	-	-	-	(3,546,267)		(3,546,267)	(958,470)	-	-		379,438		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253729	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/01/2014	12/20/2019	10,593	105,932,203	23.6000	-	-	-	(3,041,654)		(3,041,654)	(1,305,438)	-	-		833,097		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253871	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/02/2014	12/20/2019	5,274	52,742,616	23.7000	-	-	-	(1,537,354)		(1,537,354)	(650,635)	-	-		414,791		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253872	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/02/2014	12/15/2017	11,123	111,234,700	22.4800	-	-	-	(3,586,018)		(3,586,018)	(954,581)	-	-		377,328		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253897	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	10/02/2014	12/20/2019	11,677	116,772,824	23.5500	-	-	-	(3,324,315)		(3,324,315)	(1,439,873)	-	-		918,352		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253900-3	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/02/2014	12/15/2017	5,580	55,803,600	22.4000	-	-	-	(1,780,347)		(1,780,347)	(478,800)	-	-		189,296		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-254006	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	10/03/2014	12/15/2017	11,236	112,359,551	22.2500	-	-	-	(3,511,704)		(3,511,704)	(964,883)	-	-		381,143		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-254009	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/03/2014	12/15/2017	5,618	56,179,800	22.2500	-	-	-	(1,755,853)		(1,755,853)	(482,441)	-	-		190,572		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-254941	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/08/2014	12/15/2017	5,599	55,991,000	22.3300	-	-	-	(1,774,127)		(1,774,127)	(482,698)	-	-		189,931		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-254949-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/08/2014	12/15/2017	11,186	111,856,800	22.3500	-	-	-	(3,556,704)		(3,556,704)	(964,376)	-	-		379,438		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-256487	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	10/17/2014	12/15/2017	10,941	109,409,200	22.8500	-	-	-	(3,744,496)		(3,744,496)	(952,675)	-	-		371,135		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-256803	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/21/2014	12/15/2017	11,136	111,358,600	22.4500	-	-	-	(3,621,810)		(3,621,810)	(971,143)	-	-		377,748		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-256804	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/21/2014	12/18/2020	5,123	51,229,508	24.4000	-	-	-	(1,445,595)		(1,445,595)	(673,741)	-	-		477,235		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-256861	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	10/21/2014	12/18/2020	7,187	71,868,583	24.3500	-	-	-	(2,011,529)		(2,011,529)	(945,000)	-	-		669,501		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-257010	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	10/22/2014	12/15/2017	5,605	56,053,812	22.3000	-	-	-	(1,785,399)		(1,785,399)	(489,264)	-	-		190,144		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-257299	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/24/2014	12/15/2017	11,236	112,359,550	22.2500	-	-	-	(3,556,030)		(3,556,030)	(983,051)	-	-		381,143		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-258378	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/30/2014	12/15/2017	5,669	56,689,342	22.0500	-	-	-	(1,742,480)		(1,742,480)	(498,213)	-	-		192,300		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-259264	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/03/2014	12/15/2017	5,695	56,947,608	21.9500	-	-	-	(1,725,436)		(1,725,436)	(501,617)	-	-		193,176		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-277392	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/10/2015	12/18/2020	10,183	101,833,000	24.5500	-	-	-	(2,841,249)		(2,841,249)	(1,445,542)	-	-		948,638		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-277612-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/13/2015	12/16/2022	14,484	144,843,600	25.8900	-	-	-	(3,696,727)		(3,696,727)	(1,996,409)	-	-		1,693,146		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-278721	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2015	12/20/2019	5,176	51,759,834	24.1500	-	-	-	(1,570,489)		(1,570,489)	(713,638)	-	-		407,062		0001
12229999. Total-Forwards-Hedging Other										(1,521,000)	0	0	(425,612,992)	XX	(425,612,992)	(46,533,233)	(3,007,578)	0	0	94,590,400	XXX	XXX
1269999. Total-Forwards										(1,521,000)	0	0	(425,612,992)	XX	(425,612,992)	(46,533,233)	(3,007,578)	0	0	94,590,400	XXX	XXX
1399999. Total-Hedging Effective										0	0	10,436,057	118,246,585	XX	140,973,837	0	(72,451,658)	0	0	28,691,585	XXX	XXX
1409999. Total-Hedging Other										2,070,769,130	797,049,083	136,759,330	(948,920,796)	XX	(948,920,796)	(822,980,861)	(18,868,815)	0	0	488,398,718	XXX	XXX
1419999. Total-Replication										8,155,979	14,882,431	6,098,007	20,195,782	XX	32,042,860	0	0	(1,587,544)	0	1,878,829,806	XXX	XXX
1449999. TOTAL										2,078,925,109	811,931,514	153,293,394	(810,478,429)	XX	(775,904,098)	(822,980,861)	(91,320,473)	(1,587,544)	0	2,395,920,108	XXX	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of minimum guarantees embedded in certain variable annuity products.
0002	Hedges the interest rate risk of minimum guarantees embedded in certain variable annuity products.
0003	Hedges the equity risk of assets.
0004	Hedges the interest rate risk of liabilities.
0005	Lock in economic impact of existing derivatives.
0006	Hedges the interest rate risk of assets.
0007	Hedges the inflation risk generated from inflation-linked bonds.
0008	Hedges the interest rate risk of minimum guarantees embedded in certain variable annuity products; swaption exercised into a swap.
0009	Hedges the credit risk of assets.
0010	Hedges the currency risk of foreign currency denominated assets.
0011	Hedges the currency risk of foreign currency denominated liabilities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	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 Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
ESU7.....	1,350	163,821,250	Long CME S&P 500 MINI ESU7; 2017-FUT-365807	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/16/2017	..2,426.9815	..2,420.9000	60,750	....	....	....	....	.......(410,500)	.........(410,500)	5,670,000	0001	50
ESU7.....	500	60,679,575	Long CME S&P 500 MINI ESU7; 2017-FUT-366106	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/16/2017	..2,427.1830	..2,420.9000	22,500	....	....	....	....	.......(157,075)	.........(157,075)	2,100,000	0001	50
RTAU7...	1,008	71,356,320	Long ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-365274	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/14/2017	..1,415.8000	..1,414.3000	.......(186,480)	....	....	....	....	.........(75,600)	...........(75,600)	3,376,800	0001	50
RTAU7...	1,800	126,597,555	Long ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-365582	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/15/2017	..1,406.6395	..1,414.3000	.......(333,000)	....	....	....	....	689,445	689,445	6,030,000	0001	50
TYU7.....	1,618	161,800,000	Long CBOT NOTE 10Y TYU7; 2017-LFUT-362082-1	Variable Annuities......	Exh 5.....	Interest Rate..	09/20/2017	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/23/2017	.....125.8279	.....125.5313	.......(455,062)	....	....	....	....	.......(479,945)	.........(479,945)	1,860,700	0002	1,000
WNU7....	600	60,000,000	Long CBOT BOND ULTRA LONG WNU7; 2017-LFUT-361411	Variable Annuities......	Exh 5.....	Interest Rate..	09/20/2017	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/17/2017	.....162.3672	.....165.8750	.......(412,500)	....	....	....	....	2,104,688	2,104,688	2,340,000	0002	1,000
WNU7....	85	8,500,000	Long CBOT BOND ULTRA LONG WNU7; 2017-LFUT-362114	Variable Annuities......	Exh 5.....	Interest Rate..	09/20/2017	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/23/2017	.....163.3119	.....165.8750	.........(58,438)	....	....	....	....	217,859	217,859	331,500	0002	1,000
WNU7....	7	700,000	Long CBOT BOND ULTRA LONG WNU7; 2017-LFUT-362215	Variable Annuities......	Exh 5.....	Interest Rate..	09/20/2017	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/24/2017	.....162.6897	.....165.8750	...........(4,812)	....	....	....	....	22,297	22,297	27,300	0002	1,000
WNU7....	308	30,800,000	Long CBOT BOND ULTRA LONG WNU7; 2017-LFUT-362250	Variable Annuities......	Exh 5.....	Interest Rate..	09/20/2017	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/24/2017	.....162.8591	.....165.8750	.......(211,750)	....	....	....	....	928,906	928,906	1,201,200	0002	1,000
WNU7....	200	20,000,000	Long CBOT BOND ULTRA LONG WNU7; 2017-LFUT-362267	Variable Annuities......	Exh 5.....	Interest Rate..	09/20/2017	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/24/2017	.....162.5625	.....165.8750	.......(137,500)	....	....	....	....	662,500	662,500	780,000	0002	1,000
12829999. Total-Long Futures-Hedging Other												....(1,716,292)	0	0	0	0	3,502,575	3,502,575	...23,717,500	XXX	XXX
1329999. Total-Long Futures												....(1,716,292)	0	0	0	0	3,502,575	3,502,575	...23,717,500	XXX	XXX
Short Futures																					
Hedging Other																					
ESU7.....	1,000	121,607,500	Short CME S&P 500 MINI ESU7; 2017-FUT-363974	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/06/2017	..2,432.1500	..2,420.9000	.........(45,000)	....	....	....	....	562,500	562,500	4,200,000	0001	50
ESU7.....	1,286	156,387,245	Short CME S&P 500 MINI ESU7; 2017-FUT-363991	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/06/2017	..2,432.1500	..2,420.9000	.........(57,870)	....	....	....	....	723,375	723,375	5,401,200	0001	50
ESU7.....	643	78,195,230	Short CME S&P 500 MINI ESU7; 2017-FUT-364001	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/06/2017	..2,432.2000	..2,420.9000	.........(28,935)	....	....	....	....	363,295	363,295	2,700,600	0001	50
ESU7.....	643	78,076,275	Short CME S&P 500 MINI ESU7; 2017-FUT-364250	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/07/2017	..2,428.5000	..2,420.9000	.........(28,935)	....	....	....	....	244,340	244,340	2,700,600	0001	50
ESU7.....	643	78,077,883	Short CME S&P 500 MINI ESU7; 2017-FUT-364258	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/07/2017	..2,428.5500	..2,420.9000	.........(28,935)	....	....	....	....	245,948	245,948	2,700,600	0001	50
ESU7.....	500	60,711,250	Short CME S&P 500 MINI ESU7; 2017-FUT-364283	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/07/2017	..2,428.4500	..2,420.9000	.........(22,500)	....	....	....	....	188,750	188,750	2,100,000	0001	50
ESU7.....	450	54,666,000	Short CME S&P 500 MINI ESU7; 2017-FUT-364449	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/08/2017	..2,429.6000	..2,420.9000	.........(20,250)	....	....	....	....	195,750	195,750	1,890,000	0001	50
ESU7.....	844	102,528,065	Short CME S&P 500 MINI ESU7; 2017-FUT-364537	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/08/2017	..2,429.5750	..2,420.9000	.........(37,980)	....	....	....	....	366,085	366,085	3,544,800	0001	50

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	15	16	17	18	19	20	21	22
														Highly Effective Hedges							
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESU7.....	600	72,908,250	Short CME S&P 500 MINI ESU7; 2017-FUT-364628	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/09/2017	..2,430.2750	..2,420.9000	.........(27,000)	....	....	....	....	281,250	281,250	2,520,000	0001	50
ESU7.....	485	58,934,775	Short CME S&P 500 MINI ESU7; 2017-FUT-364648	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/09/2017	..2,430.3000	..2,420.9000	.........(21,825)	....	....	....	....	227,950	227,950	2,037,000	0001	50
ESU7.....	607	73,758,088	Short CME S&P 500 MINI ESU7; 2017-FUT-364656	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/09/2017	..2,430.2500	..2,420.9000	.........(27,315)	....	....	....	....	283,773	283,773	2,549,400	0001	50
ESU7.....	500	60,757,500	Short CME S&P 500 MINI ESU7; 2017-FUT-364660	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/09/2017	..2,430.3000	..2,420.9000	.........(22,500)	....	....	....	....	235,000	235,000	2,100,000	0001	50
ESU7.....	250	30,378,750	Short CME S&P 500 MINI ESU7; 2017-FUT-364702	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/09/2017	..2,430.3000	..2,420.9000	.........(11,250)	....	....	....	....	117,500	117,500	1,050,000	0001	50
ESU7.....	250	30,354,375	Short CME S&P 500 MINI ESU7; 2017-FUT-364913	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/12/2017	..2,428.3500	..2,420.9000	.........(11,250)	....	....	....	....	93,125	93,125	1,050,000	0001	50
ESU7.....	1,000	121,895,000	Short CME S&P 500 MINI ESU7; 2017-FUT-365240	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/14/2017	..2,437.9000	..2,420.9000	.........(45,000)	....	....	....	....	850,000	850,000	4,200,000	0001	50
ESU7.....	100	12,189,750	Short CME S&P 500 MINI ESU7; 2017-FUT-365256	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/14/2017	..2,437.9500	..2,420.9000	...........(4,500)	....	....	....	....	85,250	85,250	420,000	0001	50
ESU7.....	500	60,881,250	Short CME S&P 500 MINI ESU7; 2017-FUT-365481	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/15/2017	..2,435.2500	..2,420.9000	.........(22,500)	....	....	....	....	358,750	358,750	2,100,000	0001	50
ESU7.....	500	60,880,000	Short CME S&P 500 MINI ESU7; 2017-FUT-365509	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/15/2017	..2,435.2000	..2,420.9000	.........(22,500)	....	....	....	....	357,500	357,500	2,100,000	0001	50
NQU7.....	150	17,662,650	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-364447	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/08/2017	..5,887.5500	..5,652.7500	750	....	....	....	....	704,400	704,400	585,000	0001	20
NQU7.....	250	29,437,000	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-364453	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/08/2017	..5,887.4000	..5,652.7500	1,250	....	....	....	....	1,173,250	1,173,250	975,000	0001	20
NQU7.....	600	70,654,200	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-364464	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/08/2017	..5,887.8500	..5,652.7500	3,000	....	....	....	....	2,821,200	2,821,200	2,340,000	0001	20
NQU7.....	171	20,136,408	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-364476	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/08/2017	..5,887.8386	..5,652.7500	855	....	....	....	....	804,003	804,003	666,900	0001	20
NQU7.....	319	37,564,410	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-364478	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/08/2017	..5,887.8386	..5,652.7500	1,595	....	....	....	....	1,499,865	1,499,865	1,244,100	0001	20
NQU7.....	278	32,734,230	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-364482	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/08/2017	..5,887.4514	..5,652.7500	1,390	....	....	....	....	1,304,940	1,304,940	1,084,200	0001	20
NQU7.....	523	61,582,741	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-364484	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/08/2017	..5,887.4514	..5,652.7500	2,615	....	....	....	....	2,454,976	2,454,976	2,039,700	0001	20
NQU7.....	300	35,360,843	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-364620	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/09/2017	..5,893.4738	..5,652.7500	1,500	....	....	....	....	1,444,343	1,444,343	1,170,000	0001	20
NQU7.....	412	48,561,000	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-364727	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/09/2017	..5,893.3252	..5,652.7500	2,060	....	....	....	....	1,982,340	1,982,340	1,606,800	0001	20
NQU7.....	600	70,719,902	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-364729	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/09/2017	..5,893.3252	..5,652.7500	3,000	....	....	....	....	2,886,902	2,886,902	2,340,000	0001	20
NQU7.....	194	22,866,353	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-364733	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/09/2017	..5,893.3899	..5,652.7500	970	....	....	....	....	933,683	933,683	756,600	0001	20

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
NQU7.....	367	43,257,482	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-364735	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/09/2017	..5,893.3899	..5,652.7500	1,835					1,766,297	1,766,297	1,431,300	0001	20
NQU7.....	240	27,592,866	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-364901	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/12/2017	..5,748.5138	..5,652.7500	1,200					459,666	459,666	936,000	0001	20
NQU7.....	100	11,518,600	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-365258	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/14/2017	..5,759.3000	..5,652.7500	500					213,100	213,100	390,000	0001	20
NQU7.....	488	56,204,912	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-365262	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/14/2017	..5,758.7000	..5,652.7500	2,440					1,034,072	1,034,072	1,903,200	0001	20
NQU7.....	400	46,069,600	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-365264	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/14/2017	..5,758.7000	..5,652.7500	2,000					847,600	847,600	1,560,000	0001	20
NQU7.....	400	46,071,850	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-365270	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/14/2017	..5,758.9813	..5,652.7500	2,000					849,850	849,850	1,560,000	0001	20
NQU7.....	702	80,857,707	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-365278	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/14/2017	..5,759.0960	..5,652.7500	3,510					1,493,097	1,493,097	2,737,800	0001	20
NQU7.....	1,326	152,731,225	Short CME NASDAQ 100 MINI NQU7; 2017-FUT-365280	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/14/2017	..5,759.0960	..5,652.7500	6,630					2,820,295	2,820,295	5,171,400	0001	20
RTAU7....	580	40,458,606	Short ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-364290	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/07/2017	..1,395.1244	..1,414.3000	107,300					.......(556,094)	.........(556,094)	1,943,000	0001	50
RTAU7....	500	34,925,000	Short ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-364366	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/08/2017	..1,397.0000	..1,414.3000	92,500					.......(432,500)	.........(432,500)	1,675,000	0001	50
RTAU7....	1,000	70,059,405	Short ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-364368	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/08/2017	..1,401.1881	..1,414.3000	185,000					.......(655,595)	.........(655,595)	3,350,000	0001	50
RTAU7....	500	34,862,500	Short ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-364370	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/08/2017	..1,394.5000	..1,414.3000	92,500					.......(495,000)	.........(495,000)	1,675,000	0001	50
RTAU7....	1,000	69,720,000	Short ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-364372	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/08/2017	..1,394.4000	..1,414.3000	185,000					.......(995,000)	.........(995,000)	3,350,000	0001	50
RTAU7....	728	51,375,648	Short ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-364460	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/08/2017	..1,411.4189	..1,414.3000	134,680					.......(104,873)	.........(104,873)	2,438,800	0001	50
RTAU7....	1,123	79,097,953	Short ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-364470	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/08/2017	..1,408.6902	..1,414.3000	207,755					.......(314,992)	.........(314,992)	3,762,050	0001	50
RTAU7....	200	14,176,197	Short ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-364554	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/09/2017	..1,417.6197	..1,414.3000	37,000					33,197	33,197	670,000	0001	50
RTAU7....	500	35,546,880	Short ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-364725	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/09/2017	..1,421.8752	..1,414.3000	92,500					189,380	189,380	1,675,000	0001	50
RTAU7....	500	35,500,000	Short ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-364781	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/12/2017	..1,420.0000	..1,414.3000	92,500					142,500	142,500	1,675,000	0001	50
RTAU7....	329	23,359,000	Short ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-364815	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/12/2017	..1,420.0000	..1,414.3000	60,865					93,765	93,765	1,102,150	0001	50
RTAU7....	977	69,460,763	Short ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-364889	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/12/2017	..1,421.9194	..1,414.3000	180,745					372,208	372,208	3,272,950	0001	50
RTAU7....	500	35,481,185	Short ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-364897	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/12/2017	..1,419.2474	..1,414.3000	92,500					123,685	123,685	1,675,000	0001	50

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 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 Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
RTAU7...	202	14,410,740	Short ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-365287	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/13/2017	..1,426.8059	..1,414.3000	37,370	....	....	....	....	126,310	126,310	676,700	0001	50
RTAU7...	1,021	72,810,063	Short ICE RUSSEL 2000 MINI-1 RTAU7; 2017-FUT-365266	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	06/14/2017	..1,426.2500	..1,414.3000	188,885	....	....	....	....	610,048	610,048	3,420,350	0001	50
VGU7.....	195	7,821,722	Short EUREX DJ 50 VGU7; 2017-FUT-364238	Variable Annuities......	Exh 5.....	Equity/Index...	09/15/2017	EUREX Clearing.... 06X922CGZE976DBY7657...	06/07/2017	..4,062.0688	..3,913.2271	66,722	....	....	....	....	290,241	290,241	565,769	0001	10
13429999. Total-Short Futures-Hedging Other												1,406,876	0	0	0	0	31,701,299	31,701,299	..108,788,969	XXX	XXX
1389999. Total-Short Futures												1,406,876	0	0	0	0	31,701,299	31,701,299	..108,788,969	XXX	XXX
1409999. Total-Hedging Other												.......(309,416)	0	0	0	0	35,203,874	35,203,874	..132,506,469	XXX	XXX
1449999. TOTAL												.......(309,416)	0	0	0	0	35,203,874	35,203,874	..132,506,469	XXX	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of minimum guarantees embedded in certain variable annuity products.
0002	Hedges the interest rate risk of minimum guarantees embedded in certain variable annuity products.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	-	-	0	1,976,171	(2,285,587)	-	132,506,469	132,506,469
NAIC 1 Designation												
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	7,390,000	66,283,824	(123,703,922)	0	67,504,835	(123,730,500)	0	109,857,475	45,047,378
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	3,374,195	105,540,842	(135,542,313)	0	124,739,080	(135,857,404)	0	27,972,238	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	19,830,000	63,920,490	(281,237,930)	0	63,910,193	(282,740,324)	0	20,639,144	0
Citibank N A	E57ODZWZ7FF32TWEFA76	Y	Y	87,501,054	267,559,413	(194,830,884)	0	266,470,708	(196,483,171)	0	516,105,864	501,333,338
Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	Y	Y	1,360,000	9,307,449	(7,043,170)	904,279	8,713,725	(8,467,649)	0	4,472,780	4,472,780
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	24,329,642	190,948,853	(360,650,229)	0	200,564,853	(360,653,863)	0	35,303,565	0
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	210,243,734	291,303,178	(208,518,220)	0	290,298,323	(208,518,220)	0	86,954,449	0
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y	20,700,000	119,740,911	(122,009,291)	0	118,762,465	(122,009,291)	0	11,554,239	0
ING Capital Markets LLC	Z0MI2JT14K8OXYZWX446	Y	Y	2,450,000	2,010,620	-	0	2,010,620	-	0	16,123	0
JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	Y	Y	13,560,000	384,936,321	(465,300,803)	0	387,046,489	(465,300,803)	0	61,336,324	0
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	4,577,258	118,543,838	(263,444,565)	0	118,543,838	(263,444,565)	0	7,410,142	0
National Australia Bank Limited	F8SB4JFBSYQFRQEH3Z21	Y	Y	-	377,630	-	377,630	327,086	-	327,086	35,965	35,965
NATIXIS SA	KX1WK48MPD4Y2NCUIZ63	Y	Y	-	-	(1,179,702)	0	-	(1,179,702)	0	205,816	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	3,850,000	1,992,298	-	0	1,965,040	-	0	38,772	0
Royal Bank of Scotland PLC THE	RR3QWICWWIPCS8A4S074	Y	Y	5,811,944	7,941,630	(388,560)	1,741,127	5,872,763	(710,906)	0	771,453	771,453
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Y	Y	-	177,157,025	(383,592,899)	0	177,259,381	(383,592,899)	0	17,875,113	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	-	4,365,650	(12,902,042)	0	4,189,163	(12,902,042)	0	1,783,325	0
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Y	Y	8,065,000	15,059,683	(6,239,858)	754,824	13,651,998	(5,406,720)	180,278	1,420,114	1,420,114
Zurich Capital Markets Inc	549300S0R4CI3MOYI681	Y	Y	-	1,850,951	-	1,850,951	1,850,951	-	1,850,951	-	0
0299999. Total NAIC 1 Designation				413,042,827	1,828,840,608	(2,566,584,388)	5,628,811	1,853,681,513	(2,570,998,058)	2,358,315	903,752,901	553,081,028
NAIC 2 Designation												
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Y	Y	74,180,373	47,754,359	-	0	52,548,431	-	0	20,701,196	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	229,420,086	578,652,658	(361,745,147)	0	578,809,317	(361,804,898)	0	82,591,525	70,078,950
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	50,263,440	289,091,050	(295,077,595)	0	292,477,405	(295,084,616)	0	81,815,130	25,565,145
0399999. Total NAIC 2 Designation				353,863,899	915,498,067	(656,822,742)	0	923,835,152	(656,889,513)	0	185,107,851	95,644,095
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	40,752,731	159,341,485	(490,751,459)	0	165,016,330	(490,549,522)	0	1,307,059,356	934,896,652
0999999. Gross Totals				807,659,457	2,903,680,160	(3,714,158,589)	5,628,811	2,944,509,166	(3,720,722,680)	2,358,315	2,528,426,577	1,716,128,244
1. Offset per SSAP No. 64					-	-						
2. Net after right of offset per SSAP No. 64					2,903,680,160	(3,714,158,589)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity									
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3136AD S3 4	FANNIE MAE FNMA_13-41	16,926,280	16,878,253	17,827,291	05/25/2043.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3136AQ KE 9	FANNIE MAE FNMA_15-83	11,192,031	11,232,590	11,702,287	11/25/2045.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3137BM T7 1	FREDDIE MAC FHLMC_4548	119,199	118,736	125,091	01/15/2046.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T FHMLC_R003	3,817,451	3,475,582	3,456,525	10/15/2035.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912810 RT 7	UNITED STATES TREASURY	866,422	983,000	926,415	08/15/2046.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	38374H PY 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_04-54	8,463,917	7,679,284	7,593,837	07/20/2034.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912810 RH 3	UNITED STATES TREASURY	2,368,625	2,240,000	2,122,810	08/15/2044.	I
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912810 RN 0	UNITED STATES TREASURY	17,266,240	17,155,000	17,181,118	08/15/2045.	I
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912810 RQ 3	UNITED STATES TREASURY	139,781	150,000	145,266	02/15/2046.	I
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912810 RG 5	UNITED STATES TREASURY	21,450,641	19,400,000	17,231,227	05/15/2044.	I
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912803 BV 4	UNITED STATES TREASURY	8,129,108	10,665,000	6,252,627	11/15/2028.	I
BNP Paribas	R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	37,145,693	36,993,640	37,591,327	05/01/2043.	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WK RH 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	87,157,241	82,842,767	87,903,990	05/01/2047.	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	6,031,665	6,006,975	6,306,612	05/01/2043.	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	31418C KG 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	37,032,323	36,037,775	37,168,638	05/01/2047.	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	37,060,201	35,074,595	37,053,199	03/01/2047.	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912828 D5 6	UNITED STATES TREASURY	31,291,814	30,827,000	30,908,738	08/15/2024.	V
Citigroup Global Markets Inc.	MBNUM2BPBDO7JBLYG310.	Treasury	912803 EH 2	UNITED STATES TREASURY	1,133,976	2,464,000	1,006,813	05/15/2044.	I
Citigroup Global Markets Inc.	MBNUM2BPBDO7JBLYG310.	Treasury	912834 JH 2	UNITED STATES TREASURY	13,477,685	26,500,000	11,851,649	11/15/2040.	I
CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	Cash		Cash	241,663,334	241,663,334	241,663,334		V
CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	Cash		Cash	47,220,415	47,220,415	47,220,415		V
Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	Corporate	68389X BF 1	ORACLE CORPORATION	951,078	920,000	916,374	05/15/2045.	V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Treasury	912810 RH 3	UNITED STATES TREASURY	2,050,341	1,939,000	1,837,557	08/15/2044.	V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Treasury	912810 RP 5	UNITED STATES TREASURY	27,030,123	26,215,000	20,073,776	11/15/2045.	V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Treasury	912828 W9 7	UNITED STATES TREASURY	16,331,759	16,365,000	16,366,174	03/31/2019.	V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Treasury	912828 U2 4	UNITED STATES TREASURY	29,281,779	30,035,000	28,805,573	11/15/2026.	V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Treasury	912810 RC 4	UNITED STATES TREASURY	23,168,597	20,122,000	19,898,514	08/15/2043.	V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Treasury	912828 W9 7	UNITED STATES TREASURY	553,873	555,000	555,040	03/31/2019.	V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Treasury	912828 W5 5	UNITED STATES TREASURY	27,974,745	27,942,000	27,870,647	02/28/2022.	V
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912810 RH 3	UNITED STATES TREASURY	2,211,069	2,091,000	1,981,605	08/15/2044.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912834 JB 5	UNITED STATES TREASURY	47,323,025	92,266,000	41,631,153	08/15/2040.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 DG 5	UNITED STATES TREASURY	19,054,913	35,000,000	13,588,643	05/15/2039.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 EF 6	UNITED STATES TREASURY	24,397,515	52,600,000	22,332,471	02/15/2044.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 EJ 8	UNITED STATES TREASURY	29,629,838	65,000,000	26,355,337	08/15/2044.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912833 4X 5	UNITED STATES TREASURY	12,790,693	20,000,000	8,991,167	02/15/2034.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912834 JB 5	UNITED STATES TREASURY	4,359,631	8,500,000	3,835,268	08/15/2040.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912834 JH 2	UNITED STATES TREASURY	6,357,398	12,500,000	5,590,401	11/15/2040.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 CZ 4	UNITED STATES TREASURY	4,338,253	7,230,000	2,820,760	02/15/2037.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912803 EA 7	UNITED STATES TREASURY	3,819,300	8,000,000	3,345,002	02/15/2043.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912803 EC 3	UNITED STATES TREASURY	2,430,123	5,132,000	1,934,364	05/15/2043.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912803 EH 2	UNITED STATES TREASURY	2,348,030	5,102,000	2,084,723	05/15/2044.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912810 RK 6	UNITED STATES TREASURY	1,415,223	1,515,000	1,098,808	02/15/2045.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912810 RP 5	UNITED STATES TREASURY	16,253,131	15,763,000	12,070,301	11/15/2045.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912810 RU 4	UNITED STATES TREASURY	1,108,139	1,101,000	887,502	11/15/2046.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912834 JB 5	UNITED STATES TREASURY	1,897,722	3,700,000	1,669,469	08/15/2040.	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912803 DJ 9	UNITED STATES TREASURY	2,135,357	4,000,000	1,534,939	11/15/2039	I
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash		Cash	975,000	975,000	975,000		V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	38374C CC 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_03-75	11,430,631	10,418,492	10,160,517	09/20/2033	V
JP Morgan Securities LLC	ZBUT11V806EZRVTWT807	Treasury	912834 JB 5	UNITED STATES TREASURY	6,154,773	12,000,000	5,414,495	08/15/2040	I
JP Morgan Securities LLC	ZBUT11V806EZRVTWT807	Treasury	912803 CX 9	UNITED STATES TREASURY	2,211,706	3,545,000	1,467,682	02/15/2036	I
JP Morgan Securities LLC	ZBUT11V806EZRVTWT807	Treasury	912803 CZ 4	UNITED STATES TREASURY	1,212,071	2,020,000	788,096	02/15/2037	I
JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	Treasury	912810 RJ 9	UNITED STATES TREASURY	45,749,100	44,299,000	40,695,956	11/15/2044	V
JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	Treasury	912810 RS 9	UNITED STATES TREASURY	21,161,550	22,720,000	15,962,899	05/15/2046	V
JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	Treasury	912810 RU 4	UNITED STATES TREASURY	6,441,500	6,400,000	5,158,959	11/15/2046	V
JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	Treasury	912810 RN 0	UNITED STATES TREASURY	1,382,910	1,374,000	1,376,092	08/15/2045	V
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	Cash		Cash	20,646,551	20,646,551	20,646,551		V
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	Cash		Cash	1,974,459	1,974,459	1,974,459		V
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	Cash		Cash	413,529	413,529	413,529		V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Corporate	69353R EF 1	PNC BANK NATIONAL ASSOCIATION	18,311,352	17,916,000	18,524,133	10/30/2024	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912810 RP 5	UNITED STATES TREASURY	3,351,055	3,250,000	2,488,643	11/15/2045	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912810 RT 7	UNITED STATES TREASURY	1,579,480	1,792,000	1,688,845	08/15/2046	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912828 K7 4	UNITED STATES TREASURY	6,957,759	7,080,000	6,890,682	08/15/2025	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912828 W3 0	UNITED STATES TREASURY	6,816,610	6,842,000	6,829,795	02/28/2019	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912828 U2 4	UNITED STATES TREASURY	21,311,792	21,860,000	20,965,202	11/15/2026	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Corporate	03523T BE 7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	32,275,828	29,665,556	32,377,533	01/15/2019	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Corporate	17305E EE 1	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_08-A1	8,261,962	8,079,000	8,201,784	02/07/2020	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912810 QY 7	UNITED STATES TREASURY	562,821	569,000	571,119	11/15/2042	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912810 RC 4	UNITED STATES TREASURY	15,728,209	13,660,000	13,508,284	08/15/2043	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912810 RN 0	UNITED STATES TREASURY	19,224,858	19,101,000	19,130,080	08/15/2045	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912828 W3 0	UNITED STATES TREASURY	17,503,803	17,569,000	17,537,511	02/28/2019	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912828 W5 5	UNITED STATES TREASURY	12,072,131	12,058,000	12,027,208	02/28/2022	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912810 QQ 4	UNITED STATES TREASURY	6,629,858	5,172,000	5,252,307	05/15/2041	V
NATIXIS SA	KX1WK48MPD4Y2NCUIZ63	Corporate	98385X AQ 9	XTO ENERGY INC.	1,615,509	1,209,000	1,207,472	06/15/2038	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	00037B AC 6	ABB FINANCE USA INC	1,215,350	1,106,000	980,243	05/08/2042	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	03523T BJ 6	ANHEUSER-BUSCH INBEV WORLDWIDE INC	3,080,920	2,000,000	1,983,740	11/15/2039	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17275R AF 9	CISCO SYSTEMS INC	39,716,471	31,724,955	31,008,168	01/15/2040	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912828 W9 7	UNITED STATES TREASURY	19,388,537	19,428,000	19,429,394	03/31/2019	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	97670M AA 4	WISCONSIN GAS LLC	6,934,945	5,657,000	6,001,341	12/01/2035	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	976826 BD 8	WISCONSIN POWER AND LIGHT COMPANY	24,998,015	19,655,000	20,959,701	07/31/2034	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	8,728,558	8,692,828	8,826,514	09/01/2043	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	00724F AC 5	ADOBE SYSTEMS INCORPORATED	8,072,350	7,883,000	7,816,491	02/01/2025	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	03076C AG 1	AMERIPRISE FINANCIAL INC	10,940,636	10,456,000	10,681,834	10/15/2024	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	09247X AE 1	BLACKROCK INC	2,658,436	2,470,000	2,559,931	12/10/2019	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17275R AE 2	CISCO SYSTEMS INC	18,678,575	17,758,000	18,824,518	02/15/2019	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17305E DY 8	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_07-A8	37,984,049	37,652,000	37,814,995	09/20/2019	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17305E EE 1	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_08-A1	17,304,203	16,921,000	17,178,164	02/07/2020	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10,411,344	10,108,466	10,524,237	12/01/2046	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	589331 AN 7	MERCK & CO INC	6,211,832	5,828,000	6,185,622	06/30/2019	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912810 QY 7	UNITED STATES TREASURY	42,246,196	42,710,000	42,869,043	11/15/2042	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912810 RQ 3	UNITED STATES TREASURY	18,774,486	20,147,000	19,511,224	02/15/2046	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	97670M AA 4	WISCONSIN GAS LLC	7,355,430	6,000,000	5,988,345	12/01/2035	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17305E DY 8	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_07-A8	5,905,626	5,854,000	5,852,481	09/20/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17275R AE 2	CISCO SYSTEMS INC	4,830,049	4,592,000	4,604,478	02/15/2019.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Treasury	912810 RD 2	UNITED STATES TREASURY	3,406,873	2,896,000	2,829,789	11/15/2043.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Treasury	912810 QB 7	UNITED STATES TREASURY	1,711,689	1,365,000	1,364,687	05/15/2039.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Treasury	912810 RC 4	UNITED STATES TREASURY	1,827,282	1,587,000	1,569,374	08/15/2043.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Treasury	912810 RN 0	UNITED STATES TREASURY	1,654,660	1,644,000	1,646,503	08/15/2045.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Treasury	912828 2D 1	UNITED STATES TREASURY	614,675	640,000	635,106	08/31/2023.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	US Agency - Loan Backed	38374C CC 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_03-75	256,244	233,554	227,771	09/20/2033.	V
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 QT 8	UNITED STATES TREASURY	2,463,879	2,325,100	2,393,177	11/15/2041.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RB 6	UNITED STATES TREASURY	4,418,438	4,373,000	3,629,865	05/15/2043.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RD 2	UNITED STATES TREASURY	23,864,577	20,286,000	19,822,203	11/15/2043.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RE 0	UNITED STATES TREASURY	11,530,469	10,000,000	9,617,829	02/15/2044.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RK 6	UNITED STATES TREASURY	6,292,371	6,736,000	4,885,524	02/15/2045.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RS 9	UNITED STATES TREASURY	16,094,700	17,280,000	12,140,796	05/15/2046.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RU 4	UNITED STATES TREASURY	6,704,192	6,661,000	5,369,348	11/15/2046.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 QY 7	UNITED STATES TREASURY	41,022,629	41,473,000	41,627,437	11/15/2042.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RQ 3	UNITED STATES TREASURY	16,773,750	18,000,000	17,431,977	02/15/2046.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 PT 9	UNITED STATES TREASURY	1,573,641	1,180,000	1,151,020	02/15/2037.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 QA 9	UNITED STATES TREASURY	975,003	862,000	843,235	02/15/2039.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912828 KD 1	UNITED STATES TREASURY	11,519,123	11,265,000	11,228,396	02/15/2019.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912828 R3 6	UNITED STATES TREASURY	17,463,445	18,425,000	18,527,727	05/15/2026.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912828 WJ 5	UNITED STATES TREASURY	20,057,276	19,583,000	19,439,078	05/15/2024.	I
0199999. Totals					1,716,783,425	1,855,267,437	1,619,530,915	XXX	XXX
Collateral Pledged to Reporting Entity									
Bank of America NA	B4TYDEB6GKMZO031MB27	Cash		Cash	7,390,000	7,390,000	XXX		V
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Treasury	912828 HA 1	UNITED STATES TREASURY	1,069,722	1,065,000	XXX	08/15/2017.	V
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Treasury	912828 NM 8	UNITED STATES TREASURY	1,211,748	1,162,000	XXX	07/15/2020.	V
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Treasury	912828 UR 9	UNITED STATES TREASURY	1,092,725	1,096,000	XXX	02/28/2018.	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Cash		Cash	19,830,000	19,830,000	XXX		V
Citibank N A	E57ODZWZ7FF32TWEFA76	Cash		Cash	87,501,054	87,501,054	XXX		V
CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	Cash		Cash	20,341,876	20,341,876	XXX		V
Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	Cash		Cash	1,360,000	1,360,000	XXX		V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Cash		Cash	24,329,642	24,329,642	XXX		V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128JR DE 3	FEDERAL HOME LOAN MORTGAGE CORPORATION	2,082,497	1,969,027	XXX	04/01/2033.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128M5 BM 1	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,011,175	1,815,046	XXX	10/01/2037.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128MD RC 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	3,668,852	3,521,336	XXX	10/01/2026.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128NH WS 8	FEDERAL HOME LOAN MORTGAGE CORPORATION	3,931,136	3,716,913	XXX	03/01/2037.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128PX 3E 4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,546,901	2,478,938	XXX	02/01/2027.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128QS M9 4	FEDERAL HOME LOAN MORTGAGE CORPORATION	2,081,879	1,958,315	XXX	10/01/2037.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31306X QR 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	3,976,147	3,931,147	XXX	09/01/2027.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132LP LU 1	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	3,515,865	3,392,382	XXX	08/01/2035.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138XM F5 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,634,047	2,478,702	XXX	03/01/2044.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138Y3 UW 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,250,162	4,131,098	XXX	09/01/2029.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140FT KD 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	886,472	846,206	XXX	02/01/2037.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31417G RJ 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	8,654,796	8,618,404	XXX	05/01/2023.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	36202F KM 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	572,468	540,762	XXX	09/20/2040.	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912810 QL 5	UNITED STATES TREASURY	5,359,798	4,262,000	XXX	11/15/2040	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912810 RD 2	UNITED STATES TREASURY	12,507,551	10,632,000	XXX	11/15/2043	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 B6 6	UNITED STATES TREASURY	8,479,354	8,152,000	XXX	02/15/2024	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 L3 2	UNITED STATES TREASURY	17,419,720	17,541,000	XXX	08/31/2020	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 M9 8	UNITED STATES TREASURY	8,320,796	8,326,000	XXX	11/30/2020	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 N4 8	UNITED STATES TREASURY	18,559,657	18,504,000	XXX	12/31/2020	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 S9 2	UNITED STATES TREASURY	4,138,848	4,336,000	XXX	07/31/2023	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 TS 9	UNITED STATES TREASURY	4,233,613	4,238,000	XXX	09/30/2017	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Cash		Cash	90,412,000	90,412,000	XXX		V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912796 MC 0	UNITED STATES TREASURY	2,858,643	2,870,000	XXX	11/16/2017	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RC 4	UNITED STATES TREASURY	33,598,034	29,180,000	XXX	08/15/2043	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RD 2	UNITED STATES TREASURY	7,974,858	6,779,000	XXX	11/15/2043	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RD 2	UNITED STATES TREASURY	26,424,437	22,462,000	XXX	11/15/2043	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RK 6	UNITED STATES TREASURY	481,082	515,000	XXX	02/15/2045	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RN 0	UNITED STATES TREASURY	2,843,318	2,825,000	XXX	08/15/2045	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 FF 0	UNITED STATES TREASURY	6,526,238	5,068,000	XXX	11/15/2028	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RB 6	UNITED STATES TREASURY	8,976,310	8,884,000	XXX	05/15/2043	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RC 4	UNITED STATES TREASURY	76,764,255	66,670,000	XXX	08/15/2043	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RD 2	UNITED STATES TREASURY	41,827,124	35,555,000	XXX	11/15/2043	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RH 3	UNITED STATES TREASURY	2,740,838	2,592,000	XXX	08/15/2044	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RK 6	UNITED STATES TREASURY	16,992,018	18,190,000	XXX	02/15/2045	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RN 0	UNITED STATES TREASURY	1,095,055	1,088,000	XXX	08/15/2045	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RP 5	UNITED STATES TREASURY	12,331,881	11,960,000	XXX	11/15/2045	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828 G3 8	UNITED STATES TREASURY	33,054,675	32,880,000	XXX	11/15/2024	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828 L2 4	UNITED STATES TREASURY	15,420,613	15,452,000	XXX	08/31/2022	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828 PN 4	UNITED STATES TREASURY	13,691,079	13,586,000	XXX	12/31/2017	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Cash		Cash	20,700,000	20,700,000	XXX		V
ICE Clear US, Inc. 549300HWWR1D8OTS2G29	Cash		Cash	20,410,855	20,410,855	XXX		V
ING CAPITAL MARKETS LLC Z0MI2JT14K8OXYZWX446	Cash		Cash	2,450,000	2,450,000	XXX		V
JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	Cash		Cash	13,560,000	13,560,000	XXX		V
Morgan Stanley & Co International plc 4PQUHN3JPFGFNF3BB653	Treasury	912828 U2 4	UNITED STATES TREASURY	4,577,258	4,695,000	XXX	11/15/2026	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	61166W AP 6	MONSANTO COMPANY	2,013,440	2,000,000	XXX	07/15/2044	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Cash		Cash	48,250,000	48,250,000	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash	3,850,000	3,850,000	XXX		V
Royal Bank of Scotland PLC THE RR3QWICWWIPCS8A4S074	US Agency - Loan Backed	31307A 6Q 0	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	5,811,944	5,721,405	XXX	03/01/2028	V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash	8,065,000	8,065,000	XXX		V
0299999. Totals				807,659,457	776,135,108	XXX	XXX	XXX

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
912810 RL 4	UNITED STATES OF AMERICA		1	48,678,424	45,228,121	02/15/2045
912828 ST 8	UNITED STATES TREASURY		1	99,765,625	99,855,236	04/30/2019
912828 X4 7	UNITED STATES TREASURY		1	99,984,375	99,878,717	04/30/2022
912828 XW 5	UNITED STATES TREASURY		1	99,343,750	99,473,131	06/30/2022
912828 XX 3	UNITED STATES TREASURY		1	99,109,375	99,320,799	06/30/2024
0199999.	U.S. Government - Issuer Obligations			446,881,549	443,756,004	XXX
U.S. Government - Residential Mortgage-Backed Securities						
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5.000% 004469		1	6,637,876	6,225,896	06/20/2039
36225B ND 6	GINNIE MAE I		1	1,614,893	1,451,576	05/15/2031
36241K HR 2	GINNIE MAE I		1	359,750	346,963	06/15/2020
36241K LQ 9	GINNIE MAE I		1	664,263	597,177	01/15/2037
36292C BU 7	GINNIE MAE I		1	1,011,538	890,395	07/15/2035
0299999.	U.S. Government - Residential Mortgage-Backed Securities			10,288,320	9,512,007	XXX
0599999.	Total - U.S. Government			457,169,869	453,268,011	XXX
All Other Governments - Issuer Obligations						
05968C AB 8	BANCO LATINOAMERICANO DE COMER		2FE	5,114,140	4,989,762	05/07/2020
0699999.	All Other Governments - Issuer Obligations			5,114,140	4,989,762	XXX
1099999.	Total - All Other Governments			5,114,140	4,989,762	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations						
452152 SJ 1	ILLINOIS STATE OF		2FE	2,020,260	2,021,128	07/01/2018
1199999.	U.S. States, Territories & Possessions - Issuer Obligations			2,020,260	2,021,128	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)			2,020,260	2,021,128	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Issuer Obligations						
3130A4 GJ 5	FEDERAL HOME LOAN BANKS		1	39,963,320	39,995,147	04/25/2018
3134GB XV 9	FEDERAL HOME LOAN MORTGAGE COR		1	100,000,000	100,000,000	07/13/2020
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations			139,963,320	139,995,147	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities						
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR		1	294,799	285,015	01/01/2035
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR		1	147,148	136,373	06/01/2038
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR		1	716,258	655,615	06/01/2039
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR		1	2,855,735	2,802,116	10/01/2040
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR		1	2,011,985	2,028,313	10/01/2043
3128MD ML 4	FEDERAL HOME LOAN MORTGAGE COR		1	14,591,781	14,672,639	02/01/2028
3128MJ XR 6	FEDERAL HOME LOAN MORTGAGE COR		1	19,044,358	19,273,666	01/01/2046
3128MJ YC 8	FEDERAL HOME LOAN MORTGAGE COR		1	81,820,965	82,922,245	05/01/2046
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR		1	4,344,205	4,367,679	08/01/2030
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR		1	572,064	553,517	02/01/2035
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR		1	838,974	797,845	09/01/2036
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR		1	11,337,839	10,823,162	01/01/2031
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR		1	9,695,510	9,489,129	09/01/2025
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR		1	261,342	254,474	01/01/2037
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR		1	515,834	458,405	12/01/2033
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR		1	23,075,150	22,272,952	09/01/2040
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR		1	15,007,834	14,950,464	03/01/2042
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR		1	541,897	545,646	12/01/2044
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR		1	8,271,288	7,989,771	09/01/2040
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR		1	18,261,669	17,645,462	09/01/2040
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR		1	13,825,003	13,345,514	09/01/2040
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR		1	12,060,492	11,677,498	09/01/2040
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR		1	10,537,558	10,479,064	12/01/2040
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR		1	36,795,883	34,408,029	01/01/2041
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR		1	8,334,990	7,906,240	01/01/2041
31300M VP 5	FEDERAL HOME LOAN MORTGAGE COR		1	9,935,156	10,053,080	02/01/2045
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR		1	6,367,735	6,510,909	10/01/2045
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR		1	11,707,823	12,020,630	10/01/2045
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR		1	38,098,923	38,043,459	09/01/2045
3132M4 QZ 1	FEDERAL HOME LOAN MORTGAGE COR		1	7,734,592	7,687,201	01/01/2044
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR		1	3,781,375	3,869,772	04/01/2045
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR		1	1,315,775	1,327,977	10/01/2045
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR		1	12,921,484	13,123,382	03/01/2046
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR		1	6,947,324	7,060,315	03/01/2046
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR		1	14,654,463	14,663,041	01/01/2044
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR		1	20,027,496	20,096,412	01/01/2045
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR		1	7,043,925	6,939,441	10/01/2045
31347A J4 7	FEDERAL HOME LOAN MORTGAGE COR		1	17,839,845	18,039,926	04/01/2046
31347A MD 3	FEDERAL HOME LOAN MORTGAGE COR		1	2,564,742	2,609,363	08/01/2046
3136A0 LW 5	FANNIE MAE FNMA_11-70		1	364,848	365,834	06/01/2030
3136A6 ZP 2	FANNIE MAE FNMA_12-66		1	1,781,986	1,777,033	06/01/2027
3136A9 TK 4	FANNIE MAE FNMA_12-128		1	449,903	433,821	10/01/2032
3136AA PN 9	FANNIE MAE FNMA_12-132		1	2,913,368	3,160,034	12/01/2032
3136AB MK 6	FANNIE MAE FNMA_12-14		1	1,655,045	1,750,304	01/01/2033
3136AB RR 6	FANNIE MAE FNMA_13-9		1	605,121	662,144	01/01/2043
3136AC P8 8	FANNIE MAE FNMA_14-15		1	471,688	472,000	03/01/2042
3136AC YX 3	FANNIE MAE FNMA_13-18J		1	2,934,802	3,127,880	11/01/2041
3136AD 7A 1	FANNIE MAE FNMA_13-49		1	735,249	799,007	05/01/2033
3136AE RY 5	FANNIE MAE FNMA_13-55		1	2,109,123	2,147,490	12/01/2032
3136AP ZR 6	FANNIE MAE FNMA_15-57		1	4,438,088	5,095,231	08/01/2035
3137AR FX 9	FREDDIE MAC FHLMC_4062		1	1,611,921	1,877,304	02/01/2041

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3137AR J4 9	FREDDIE MAC FHLMC_4057		1	2,125,719	2,187,483	06/01/2027
3137AU TS 8	FREDDIE MAC FHLMC_4117		1	4,205,430	4,731,218	02/01/2042
3137B0 SA 3	FREDDIE MAC FHR_4186		1	1,770,545	1,724,657	03/01/2033
3137BK R8 5	FEDERAL HOME LOAN MORTGAGE COR		1	779,861	838,167	07/01/2030
3137BM M8 6	FREDDIC MAC FHLMC_4546		1	1,821,881	1,859,203	01/01/2031
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO		1	13,311,072	12,505,806	01/01/2041
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO		1	7,336,118	7,276,542	01/01/2026
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO		1	19,836,620	19,356,479	12/01/2041
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO		1	8,124,523	8,142,909	11/01/2042
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO		1	7,133,027	7,212,731	12/01/2042
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO		1	14,716,741	14,209,392	06/01/2042
3138EM 3G 4	FEDERAL NATIONAL MORTGAGE ASSO		1	2,308,326	2,293,081	08/01/2039
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO		1	2,220,949	2,160,201	09/01/2043
3138EQ NN 8	FEDERAL NATIONAL MORTGAGE ASSO		1	7,133,730	7,078,513	11/01/2045
3138EQ NX 6	FEDERAL NATIONAL MORTGAGE ASSO		1	7,817,572	7,825,232	10/01/2030
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO		1	67,971,197	67,175,215	11/01/2045
3138EQ W5 7	FEDERAL NATIONAL MORTGAGE ASSO		1	2,252,948	2,259,920	11/01/2045
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO		1	7,339,807	7,314,918	10/01/2046
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO		1	9,640,192	9,613,365	10/01/2046
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO		1	5,480,617	5,543,291	06/01/2042
3138LU Q9 9	FEDERAL NATIONAL MORTGAGE ASSO		1	9,351,081	9,359,340	05/01/2027
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO		1	2,818,826	2,822,451	06/01/2042
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO		1	7,395,853	7,342,165	10/01/2027
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO		1	11,925,447	12,059,987	01/01/2043
3138WB B6 1	FEDERAL NATIONAL MORTGAGE ASSO		1	7,267,549	7,379,395	03/01/2029
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO		1	2,108,107	2,110,663	07/01/2044
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO		1	14,320,538	14,380,789	02/01/2045
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO		1	5,456,318	5,480,180	04/01/2045
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO		1	5,770,634	5,793,509	04/01/2045
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO		1	22,101,706	22,269,220	05/01/2030
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO		1	5,935,409	5,941,334	06/01/2045
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO		1	19,046,188	18,984,894	11/01/2045
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO		1	35,060,951	35,329,989	11/01/2045
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO		1	9,461,251	9,363,660	07/01/2045
3138WF HS 8	FEDERAL NATIONAL MORTGAGE ASSO		1	13,209,218	13,072,090	08/01/2045
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO		1	50,479,705	51,206,784	05/01/2046
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO		1	23,468,609	24,096,602	05/01/2046
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO		1	37,695,486	38,231,968	02/01/2046
3138WG MC 5	FEDERAL NATIONAL MORTGAGE ASSO		1	11,536,633	11,670,774	02/01/2046
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO		1	21,367,984	21,819,243	06/01/2046
3138WK RH 0	FEDERAL NATIONAL MORTGAGE ASSO		1	52,019,029	51,936,711	05/01/2047
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO		1	2,842,112	2,789,576	06/01/2043
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO		1	3,092,288	3,096,574	08/01/2043
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO		1	2,370,220	2,335,728	08/01/2044
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO		1	2,415,778	2,414,324	05/01/2029
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO		1	84,673,687	84,844,843	02/01/2042
3138Y7 GA 4	FEDERAL NATIONAL MORTGAGE ASSO		1	5,251,016	5,362,469	01/01/2045
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO		1	1,899,351	1,916,791	05/01/2045
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO		1	9,309,792	9,261,584	06/01/2045
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO		1	5,311,419	5,328,322	08/01/2045
3138YY DN 0	FEDERAL NATIONAL MORTGAGE ASSO		1	9,897,464	9,953,867	11/01/2045
31392R E3 1	FREDDIE MAC FHLMC_2469		1	890,911	787,771	07/01/2032
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO		1	197,845	193,481	02/01/2033
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO		1	51,366	51,011	09/01/2018
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO		1	404,424	393,527	10/01/2034
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO		1	1,061,971	1,027,880	07/01/2036
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO		1	1,903,854	1,802,785	12/01/2036
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO		1	986,240	960,119	06/01/2035
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO		1	1,411,177	1,350,926	08/01/2035
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO		1	337,678	318,221	06/01/2036
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO		1	1,484,304	1,409,859	11/01/2036
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO		1	647,712	609,255	04/01/2037
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO		1	12,158,805	12,246,134	09/01/2045
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO		1	15,717,329	15,768,058	11/01/2045
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO		1	4,651,021	4,665,184	11/01/2045
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO		1	19,708,808	19,960,856	02/01/2046
3140EX ED 1	FEDERAL NATIONAL MORTGAGE ASSO		1	5,317,974	5,410,771	05/01/2046
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO		1	7,822,122	8,057,602	10/01/2046
3140F1 Y8 9	FEDERAL NATIONAL MORTGAGE ASSO		1	2,563,887	2,632,493	06/01/2031
3140FX CQ 3	FEDERAL NATIONAL MORTGAGE ASSO		1	9,237,730	9,122,319	04/12/2047
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO		1	1,000,930	968,718	05/01/2036
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO		1	181,886	175,079	09/01/2035
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO		1	2,082,118	2,050,392	12/01/2042
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO		1	1,765,119	1,683,531	11/01/2035
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO		1	15,471,299	14,967,854	09/01/2040
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO		1	7,594,709	7,236,893	02/01/2031
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO		1	4,761,169	4,590,076	11/01/2041
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO		1	6,981,565	7,003,971	04/01/2043
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO		1	26,113,470	26,409,689	05/01/2043
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO		1	1,131,142	1,140,463	06/01/2043

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1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	10,555,161	10,089,641	12/01/2030
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	14,555,579	13,715,700	01/01/2031
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	9,949,755	9,482,739	02/01/2031
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	979,997	994,333	10/01/2042
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	518,453	522,951	08/01/2045
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	906,927	847,204	12/01/2035
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	580,239	547,559	09/01/2036
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	12,246,618	11,843,639	09/01/2040
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	15,349,112	15,030,706	09/01/2025
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	46,544,412	45,038,714	09/01/2040
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	515,842	502,536	09/01/2025
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities			1,431,299,545	1,425,328,612	XXX
U.S. Spec. Rev. & Spec. Assess. Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						
63939F AC 4	NAVIENT STUDENT LOAN TRUST NAV.		1FE	11,653,768	11,459,317	07/25/2052
63939G AD 0	NAVIENT STUDENT LOAN TRUST NAV.		1FE	4,901,002	4,931,818	08/25/2050
63940L AC 8	NAVIENT STUDENT LOAN TRUST NAV.		1FE	10,213,612	10,000,000	03/25/2066
64031M AB 6	Nelnet Student Loan Trust.		1FE	5,548,046	5,638,498	06/25/2046
64033D AB 4	NELNET STUDENT LOAN TRUST NSLT.		1FE	4,701,641	4,787,405	06/25/2047
64033F AB 9	NELNET STUDENT LOAN TRUST NSLT.		1FE	12,057,102	12,228,093	01/25/2047
64033N AB 2	NELNET STUDENT LOAN TRUST NSLT.		1FE	5,427,879	5,629,073	05/25/2049
64033Q AC 3	NELNET STUDENT LOAN TRUST NSLT.		1FE	9,829,871	10,095,671	05/25/2049
78447Y AD 4	SLMA_13-3.		1FE	981,669	1,000,921	09/25/2043
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities			65,314,590	65,770,796	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations			1,636,577,455	1,631,094,555	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
00440E AK 3	ACE INA HOLDINGS INC 5.8% 3/15/2018.		1FE	1,029,545	1,027,148	03/15/2018
00912X B* 4	AIR LEASE CORPORATION.		2FE	18,852,461	18,700,000	08/02/2020
00971Y AF 7	AKBANK TAS.		3FE	2,918,262	2,955,333	03/31/2025
02581F YE 3	AMERICAN EXPRESS CENTURION BAN 6% 9/13/2017.		1FE	8,067,593	8,051,798	09/13/2017
0258M0 DY 2	AMERICAN EXPRESS CREDIT CORP.		1FE	15,243,000	15,000,000	09/14/2020
042735 BB 5	ARROW ELECTRONICS INC 3% 3/1/2018.		2FE	3,021,348	2,997,795	03/01/2018
05537G AA 3	BBVA BANCO CONTINENTAL SA.		2FE	4,872,339	4,729,490	08/26/2022
05567L 7E 1	BNP PARIBAS SA.		1FE	5,008,295	4,999,718	09/14/2017
05574L PT 9	BNP PARIBAS SA.		1FE	16,681,434	16,492,647	08/20/2018
05956N AB 8	BANCO DE CREDITO E INVERSIONES.		1FE	4,006,976	3,999,011	09/13/2017
06051G DZ 9	BANK OF AMERICA CORP BANK OF AMERICA CORP 7.625% 6/.		2FE	2,169,015	1,970,000	06/01/2019
22541H CC 4	CREDIT SUISSE NEW YORK BRANCH.		2FE	3,587,066	3,574,713	02/15/2018
225433 AT 8	CREDIT SUISSE GROUP FUNDING GU.		2FE	3,052,815	2,992,662	06/09/2023
22546Q AW 7	CREDIT SUISSE NEW YORK BRANCH.		1FE	5,017,945	5,000,000	04/27/2018
23341C AB 9	DNB BANK ASA.		1FE	21,316,239	21,034,835	06/02/2021
233851 CA 0	DAIMLER FINANCE NORTH AMERICA.		1FE	20,257,780	19,975,270	08/03/2020
25152R 2V 4	DEUTSCHE BANK AG.		2FE	5,031,100	5,000,000	08/20/2020
257469 AJ 5	DOMINION RESOURCES INC/VA.		2FE	3,702,658	3,439,328	08/01/2033
278062 AB 0	EATON CORPORATION.		2FE	3,250,793	3,250,109	11/02/2017
31620M AN 6	FIDELITY NATIONAL INFORMATION.		2FE	15,165,960	14,997,197	10/15/2018
345397 WQ 2	FORD MOTOR CREDIT COMPANY LLC.		2FE	5,012,700	5,000,000	03/12/2019
36160B AB 1	GDF SUEZ / ENGIE.		1FE	2,999,814	2,998,884	10/10/2017
36962G W7 5	GENERAL ELECTRIC CAPITAL CORP GENERAL ELEC CAP CORP .815% 05.		1FE	14,731,680	14,727,879	05/05/2026
36962G X7 4	GENERAL ELECTRIC CAPITAL CORP.		1FE	15,509,882	15,841,407	08/15/2036
375916 B* 3	GILDAN ACTIVEWEAR INC.		3	25,000,000	25,000,000	08/25/2023
38148L AB 2	GOLDMAN SACHS GROUP INCTHE.		1FE	30,460,920	30,187,941	04/23/2020
404280 AZ 2	HSBC HOLDINGS PLC.		1FE	10,342,130	10,000,000	05/25/2021
40428H PK 2	HSBC BANK USA INC Float 9/24/2018.		1FE	5,034,765	5,000,000	09/24/2018
42241@ AG 4	HEARST CORP.		1	32,000,000	30,763,657	04/30/2025
500630 BW 7	KOREA DEVELOPMENT BANK.		1FE	6,514,255	6,508,537	08/22/2017
52206A AB 6	LEASEPLAN CORPORATION NV 2.5% 05/16/2018.		2FE	14,012,432	13,987,974	05/16/2018
589433 G@ 4	MEREDITH CORPORATION.		3	21,500,000	20,957,122	12/19/2022
62877P AA 2	NBK SPC LTD.		1FE	2,973,750	2,984,979	05/30/2022
62927# AD 8	NFL VENTURES LP.		1FE	5,338,569	5,274,083	03/31/2024
66765R AZ 9	NORTHWEST NATURAL GAS CO.		1FE	15,568,489	13,424,905	11/10/2027
709599 AL 8	PENSKE TRUCK LEASING COMPANY L.		2FE	3,536,596	3,498,464	07/17/2018
709629 AF 6	PENTAIR FINANCE SA.		2FE	1,006,054	992,471	12/01/2019
718172 AS 8	PHILIP MORRIS INTERNATIONAL IN.		1FE	2,749,054	2,749,623	08/21/2017
758750 A@ 2	REGAL-BELOIT CORPORATION.		2	1,000,000	998,090	08/23/2017
80280J DC 2	SANTANDER BANK NA.		2FE	23,030,728	23,000,000	01/12/2018
830505 AP 8	SKANDINAVISKA ENSKILDA BANKEN 1.75% 3/19/2018.		1FE	9,998,820	9,991,424	03/19/2018
857006 AE 0	STATE GRID OVERSEAS INVESTMENT.		1FE	1,989,354	1,998,627	05/04/2022
85915# AK 7	STERICYCLE INC.		1	19,431,148	19,000,000	10/01/2021
86960B AC 6	SVENSKA HANDELSBANKEN AB.		1FE	6,998,929	7,002,756	03/21/2018
86960B AK 8	SVENSKA HANDELSBANKEN AB.		1FE	30,563,670	30,000,000	10/01/2020
87020P AA 5	SWEDBANK AB.		1FE	12,020,208	11,999,069	09/29/2017
87222# AB 1	TD WILLIAMSON INC.		3	3,825,000	4,247,781	04/02/2018
87305Q CL 3	TTX COMPANY.		1FE	15,012,405	14,989,744	02/01/2019
879360 B# 1	TELEDYNE TECHNOLOGIES INC.		2	25,500,675	25,000,000	11/05/2020
89147L M# 4	TORTOISE ENERGY INFRASTRUCTURE.		1FE	10,000,000	10,000,000	06/14/2020
89147L N* 7	TORTOISE ENERGY INFRASTRUCTURE.		1FE	15,000,000	15,000,000	06/14/2025
89148B D# 5	TORTOISE MLP FUND INC.		1FE	8,000,000	8,000,000	04/17/2021
89148B D@ 7	TORTOISE MLP FUND INC.		1FE	17,500,000	17,500,000	09/09/2019
900734 A# 1	TUSCARORA GAS TRANSMISSION CO.		2	4,113,572	4,105,947	08/21/2017

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90351D AC 1	UBS GROUP FUNDING JERSEY LTD.		1FE	15,302,130	15,000,000	09/24/2020
92343V BM 5	VERIZON COMMUNICATIONS INC.		2FE	1,018,048	1,000,000	09/14/2018
92890H AB 8	WEA FINANCE LLC.		2FE	2,010,352	1,998,164	09/17/2019
93933V BB 3	WASHINGTON MUTUAL BANK/HENDERS		6*	400		05/20/2013
949746 NX 5	WELLS FARGO & COMPANY 5.625% 12/11/2017		1FE	7,426,604	7,399,506	12/11/2017
96329* KV 3	WHEELS INC.		1	24,995,200	25,000,000	12/15/2017
BME221 EQ 5	SILVER STATE SOLAR POWER SOUTH		2Z	16,974,000	19,889,937	02/07/2035
BME23S NP 7	CTL Logistics		4Z	1,994,039	2,110,776	06/30/2021
D5472# AD 2	MOLKEREI ALOIS MUELLER		2	14,505,655	14,500,000	07/17/2017
F3166# AG 9	ESSILOR INTERNATIONAL COMPAGNI		1	11,000,000	11,000,000	11/04/2018
Q0458* AE 9	AQUASURE FINANCE PTY LTD		2FE	24,189,272	24,545,600	07/12/2027
999999 99 8	SUMMARY ADJUSTMENT		2Z	2	14	
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			699,943,925	695,362,415	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
00191X AC 0	APS RESECURITIZATION TRUST APS		1FM	7,720,727	7,628,601	06/03/2049
00192F AA 2	APS RESECURITIZATION TRUST APS		1FE	5,473,473	5,362,635	10/29/2046
00212X BW 0	ASG RESECURITIZATION TRUST ASG		1FM	682,778	682,036	12/25/2045
004421 PR 8	ACE SECURITIES CORP ACE_05-HE4		1FM	352,837	352,415	07/25/2035
004421 RF 2	ACE SECURITIES CORP. ACE_05-HE		1FM	1,403,215	1,397,965	08/25/2035
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	16,186,489	17,348,645	09/25/2047
03072S E3 5	AMSI_05-R5		1FM	3,109,996	3,076,880	07/25/2035
03072S P4 1	AMERIQUEST MORTGAGE SECURITES		1FM	1,073,660	1,065,544	11/25/2035
040104 FW 6	ARSI_04-W3		1FM	161,359	170,609	02/25/2034
040104 HD 6	ARGENT SECURITIES INC ARSI_04-		1FM	1,846,550	2,023,348	04/25/2034
04542B DT 6	CREDIT-BASED ASSET SERVICING A		1FM	1,070,141	1,098,457	03/25/2033
05490M AA 5	BANC OF AMERICA FUNDING CORPOR		2AM	4,929,555	4,907,097	08/26/2036
05532E CB 9	BCAP LLC TRUST BCAP_09-RR10		1FM	917,652	915,949	03/01/2036
05532V AW 7	BCAP LLC TRUST BCAP_10-RR2		1FM	293,801	293,646	08/25/2037
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11		1FM	1,248,994	1,272,074	11/26/2035
05533F JU 6	BCAP LLC TRUST BCAP_11-R11		1FM	1,510,842	1,513,104	06/01/2035
05542B AV 1	BCAP LLC TRUST BCAP_12-RR12		1FM	1,350,677	1,353,015	04/01/2036
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2		1FE	2,676,752	2,701,023	05/25/2035
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3		1FE	4,941,319	5,027,060	02/25/2046
05570W AD 0	BNPP MORTGAGE SECURITIES LLC B		1FM	3,118,894	3,126,785	08/01/2037
05969M AA 7	BANC OF AMERICA FUNDING CORPOR		1FE	11,100,285	11,290,605	06/25/2036
05990R AD 3	BANC OF AMERICA FUNDING CORPOR		1FM	6,593,458	6,198,261	02/24/2037
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR		1FM	22,257,196	22,314,915	09/29/2036
05991B AD 7	BANK OF AMERICA FUNDING CORP		1FE	2,538,662	2,563,747	06/02/2046
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION		1FM	4,465,152	4,353,634	02/28/2041
07325N DV 1	BAYVIEW FINANCIAL ACQUISITION		1FM	3,920,480	3,729,438	04/28/2036
073879 2U 1	BEAR STEARNS ASSET BACKED SECU		1FM	2,244,403	2,235,827	09/25/2035
073879 JA 7	BSABS_04-2		1FM	467,145	464,830	08/25/2034
07387U HR 5	BEAR STEARNS ASSET BACKED SECU		1FM	4,581,734	4,610,596	04/25/2036
07388F AD 5	BEAR STEARNS ASSET BACKED SEC		1FM	431,593	429,074	07/25/2036
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07-		1FM	1,766,773	1,656,609	05/01/2037
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C		1FM	1,265,398	1,249,359	02/01/2047
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C		1FE	10,188,484	10,423,301	11/25/2036
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C		1FE	6,520,129	6,613,330	10/01/2046
126670 HD 3	COUNTRYWIDE ASSET-BACKED CERTI		2AM	10,137,269	10,204,887	04/25/2036
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI		1FM	4,966	5,028	05/01/2032
126673 EV 0	COUNTRYWIDE ASSET-BACKED CERTI		1FM	3,867,060	3,884,740	01/25/2035
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS		1FM	7,098,778	7,087,873	11/25/2035
12667G U2 7	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	4,157,440	4,332,586	07/25/2035
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C		1FM	15,394,556	14,881,993	01/01/2036
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1		1FM	5,043,639	4,878,171	05/01/2036
126694 D2 1	COUNTRYWIDE HOME LOANS CWHL_0		3FM	9,111,262	10,060,578	04/01/2036
144531 DM 9	CARRINGTON MORTGAGE LOAN TRUST		1FM	2,358,281	2,350,578	10/25/2035
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS		1FM	526,819	466,514	03/25/2033
16165V AF 5	CHASEFLEX TRUST CFLX_07-1		1FM	4,038,741	4,342,677	02/25/2037
162765 AC 5	CHEC LOAN TRUST CHEC_04-1		1FM	2,700,595	2,585,187	07/25/2034
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST		1FM	4,964,209	4,034,291	11/01/2036
17307G JK 5	CMLTI_04-OPT1		1FM	17,519,945	18,431,000	10/25/2034
17315G AN 8	CMLTI_09-5		1FM	333,580	332,819	07/25/2036
17323N AN 3	CITIGROUP MORTGAGE LOAN TRUST		1FE	8,344,259	8,515,771	07/25/2037
17324L AC 0	CMLTI_15-11		1FM	1,418,711	1,412,087	09/25/2036
225470 UB 7	CREDIT SUISSE MORTGAGE CAPITAL		1FM	4,359,945	4,216,445	11/25/2035
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC		1FM	1,173,662	1,204,663	02/25/2035
30246Q AG 8	FBR SECURITIZATION TRUST FBRSI		1FM	3,503,739	3,504,530	09/25/2035
32051G F3 4	FHAMS_05-FA10		1FM	7,450,013	7,118,510	01/01/2036
32052U AQ 6	FIRST HORIZON MORTGAGE PASS-TH		1FM	1,278,477	1,274,267	02/01/2037
36228F 6M 3	GSAMP_04-AR1		1FM	500,935	496,020	06/25/2034
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05		1FM	10,380,945	10,402,975	06/25/2035
36242D NU 3	GSAMP TRUST GSAMP_04-OPT		1FM	6,586,989	6,677,854	11/25/2034
36248T AA 0	GS MORTGAGE SECURITIES CORPORA		1FE	18,049,356	18,116,704	04/25/2037
36248V AA 5	GSMSC 2015-6R A		1FM	28,806,996	28,168,340	02/01/2037
36249X AD 4	GS MORTGAGE SECURITIES CORP GS		1FM	2,468,144	2,517,558	09/25/2036
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR		1FM	8,666,104	8,285,983	06/25/2037
40431M AJ 5	HOUSEHOLD HOME EQUITY LOAN TRU		1FM	939,204	937,660	07/20/2036
43641N BM 5	HOLMES MASTER ISSUER PLC 11-3A HMI 2011-3A A6		1FE	19,408,656	19,163,492	10/15/2054

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
437084 JT 4	HOME EQUITY ASSET TRUST HEAT_0		1FM	3,004,804	2,999,152	07/25/2035
437084 PQ 3	HOME EQUITY ASSET TRUST HEAT_0		1FM	318,709	318,674	01/25/2036
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0		1FM	4,580,068	4,580,861	05/25/2037
437303 AA 8	HOME PARTNERS OF AMERICA TRUST		1FE	13,843,589	13,797,046	10/17/2033
437303 AB 6	HOME PARTNERS OF AMERICA TRUST		1FE	4,016,258	4,000,000	10/17/2033
437303 AC 4	HOME PARTNERS OF AMERICA TRUST		1FE	3,054,336	3,000,000	10/17/2033
46637J AC 6	JP MORGAN REREMIC JPMRR_12-2		1FM	880,810	888,057	03/01/2037
46642V AN 8	JP MORGAN REMERIC JPMRR_14-5		1FM	1,305,044	1,314,893	01/26/2036
46644B AD 2	JPMORGAN REREMIC JPMRR_15-1		1FE	7,124,644	7,163,133	07/25/2036
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1		1FE	4,232,537	4,356,860	07/25/2036
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU		1FM	7,618,760	7,590,225	07/25/2034
52524G AA 0	LEHMAN XS TRUST LXS_07-7N		1FM	6,940,431	6,960,140	06/25/2047
52525B AD 4	LEHMAN XS TRUST LXS_07-16N		1FM	29,284,563	28,195,362	09/25/2047
57643L CJ 3	MAST_04-OPT1		1FM	474,470	416,460	02/25/2034
57643L EZ 5	MAST_04-OPT2		1FM	551,423	339,574	09/25/2034
59023W AD 0	MERRILL LYNCH MORTGAGE INVESTO		1FM	4,341,860	4,370,879	08/25/2036
61744C NT 9	MORGAN STANLEY ABS CAPITAL I M		1FM	5,416,083	5,285,968	02/25/2035
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M		1FM	7,335,138	7,389,477	11/25/2046
61765N AA 4	MSRR 201-R5 1A		1FM	7,780,661	7,801,331	10/26/2046
64352V LM 1	NEW CENTURY HOME EQUITY LOAN T		1FM	1,099,752	981,353	07/25/2035
65540R AY 6	NMRR_14-7R		1FE	3,729,867	3,700,632	12/25/2035
65540U BJ 1	NOMURA RESECURITIZATION TRUST		1FE	1,391,484	1,392,548	08/25/2047
66987X GG 4	NFHE_05-1		1FM	341,518	341,342	06/25/2035
66987X GW 9	NOVASTAR NHEL_05-3		1FM	127,186	127,083	01/25/2036
68389F FT 6	OPTION ONE MORTGAGE LOAN TRUST		1FM	1,306,622	1,320,337	11/25/2034
68389F GL 2	OOMLT_05-1		1FM	897,469	347,108	02/25/2035
71337H AB 3	PEPPER RESIDENTIAL SECURITIES		1FE	16,025,638	15,993,140	03/10/2058
73316P EM 8	POPULAR ABS MORTGAGE PASS-THRO		1FM	2,221,361	2,180,563	08/25/2035
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO		1FM	1,899,070	1,759,138	01/01/2036
760985 2Y 6	RESIDENTIAL ASSET MORTGAGE PRO		1FM	82,492	78,792	04/01/2034
76110W VV 5	RESIDENTIAL ASSET SECURITIES C		1FM	1,047,225	1,105,326	01/25/2034
76110W YM 2	RESIDENTIAL ASSET SECURITIES C		1FM	2,974,552	2,778,905	06/25/2034
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO		1FM	3,653,863	3,683,778	08/25/2034
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A		1FE	6,497,739	6,504,300	12/12/2045
78469Q AK 8	SPS SERVICER ADVANCE RECEIVABL		1FE	8,034,516	8,048,069	11/15/2049
78469Q AL 6	SPS SERVICER ADVANCE RECEIVABL		1FE	1,377,914	1,374,966	11/15/2049
78469Q AM 4	SPS SERVICER ADVANCE RECEIVABL		1FE	1,882,998	1,874,867	11/15/2049
78469Q AN 2	SPS SERVICER ADVANCE RECEIVABL		2AM	5,875,804	5,818,525	11/15/2049
78469Q AP 7	SPS SERVICER ADVANCE RECEIVABL		1FE	8,013,748	8,048,292	11/16/2048
78469Q AQ 5	SPS SERVICER ADVANCE RECEIVABL		1FE	2,796,920	2,808,999	11/16/2048
78469Q AR 3	SPS SERVICER ADVANCE RECEIVABL		1FE	1,120,111	1,124,929	11/16/2048
78469Q AS 1	SPS SERVICER ADVANCE RECEIVABL		2AM	1,617,950	1,624,875	11/16/2048
78514R AD 7	CARRINGTON MORTGAGE LOAN TRUST		1FM	1,832,813	1,830,311	09/25/2035
805564 QK 0	SAST_04-2		1FM	1,886,840	2,014,895	08/25/2035
80557B AD 6	SAXON ASSET SECURITIES TRUST 2 SAST 2007-3 2A3		1FM	4,322,153	3,589,179	09/25/2047
81375W AB 2	SABR_04-O1		1FM	385,218	403,288	02/25/2034
82846G AH 3	SILVERSTONE MASTER ISSUER SMI_ SMI 2012-1A 2A1		1FE	1,256,917	1,250,000	01/21/2055
83611M NH 7	SOUNDVIEW HOME EQUITY LOAN TRU		1FM	4,951,922	4,838,862	03/25/2036
84751P GK 9	SPECIALTY UNDERWRITING & RESID		1FM	684,721	676,667	06/25/2036
86359D UT 2	LEHMAN XS TRUST LXS_05-5N		1FM	18,982,163	18,320,629	11/25/2035
86360L AE 6	STRUCTURED ASSET SECURITIES CO		1FM	5,443,238	5,321,567	07/25/2036
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE		1FM	19,902,015	19,453,830	01/25/2037
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-		1FM	666,264	653,234	07/25/2035
88156P AA 9	TERWIN MORTGAGE TRUST TMTS_06-		1FE	5,582,770	5,571,217	07/25/2037
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-		1FM	5,355,683	5,197,871	10/25/2037
92258T AB 8	VELOCITY COMMERCIAL CAPITAL LO		1FE	6,668,546	6,667,778	10/01/2046
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER		1FM	313,377	303,236	06/01/2033
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S		1FM	3,052,448	3,014,098	05/25/2035
94980G BF 7	WFHN_04-2		1FM	9,196,583	9,116,645	10/25/2034
G45669 CM 1	HOLMES MASTER ISSUER PLC HMI_1		1FE	21,442,260	21,548,510	10/15/2054
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			647,049,796	642,899,971	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
05490J AA 2	BARCLAYS COMMERCIAL MORTGAGE S		1FM	8,063,745	8,092,877	02/15/2028
05490J AG 9	BARCLAYS COMMERCIAL MORTGAGE S		1FM	17,023,723	17,038,162	02/15/2028
05490J AJ 3	BARCLAYS COMMERCIAL MORTGAGE S		1FM	8,973,042	8,979,422	02/15/2028
05550Y AA 6	BLCP HOTEL TRUST BLCP_14-CLRN		1FM	4,171,221	4,171,224	08/15/2029
05550Y AG 3	BLCP HOTEL TRUST BLCP_14-CLRN		1FM	1,002,726	770,175	08/15/2029
05606Y AA 0	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	12,010,116	12,001,188	05/15/2029
05606Y AG 7	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	7,011,729	6,988,892	05/15/2029
05606Y AJ 1	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	8,019,984	8,000,000	05/15/2029
05952C AE 0	BANC OF AMERICA COMMERCIAL MOR		1FM	1,593,001	1,594,213	02/01/2051
07401D BC 4	BEAR STEARNS COMMERCIAL MORTGA		1FM	2,434,573	2,421,126	06/01/2050
12650D AA 7	CREDIT SUISSE MORTGAGE TRUST C		1FM	21,706,992	20,998,057	04/15/2029
255030 AA 6	DIVCORE CLO LTD DIVCR_13-1A		1FE	8,926,503	8,913,715	11/15/2032
40422A AA 1	HILTON USA TRUST HILT_14-ORL		1FM	19,626,015	19,633,000	07/15/2029
54230N AC 2	LOAN STAR PORTFOLIO TRUST LSPT		1FM	5,523,697	5,546,990	09/15/2028
60688B AD 0	MERRILL LYNCH COUNTRYWIDE COMM		1FM	824,572	836,284	08/01/2049
61756U AE 1	MORGAN STANELY CAPITAL I MSC_0		1FM	6,492,534	6,502,589	12/01/2049
92890X AA 5	WFCG COMMERCIAL MORTGAGE TRUST		1FM	12,836,523	12,866,029	11/15/2029

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
92890X AE 7	WFCG COMMERCIAL MORTGAGE TRUST		1FM	2,393,022	2,410,281	11/15/2029
92890X AG 2	WFCG COMMERCIAL MORTGAGE TRUST		1FM	1,595,382	1,606,854	11/15/2029
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities			150,229,100	149,371,078	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
001746 AC 0	AMERICAN MONEY MANAGEMENT CORP		1FE	5,535,992	5,500,000	05/26/2028
001746 AG 1	AMERICAN MONEY MANAGEMENT CORP		1FE	2,014,236	2,000,000	05/26/2028
001751 AA 4	AMERICAN MONEY MANAGEMENT CORP		1FE	10,042,670	10,000,000	11/15/2027
001751 AC 0	AMERICAN MONEY MANAGEMENT CORP		1FE	1,001,800	1,000,147	11/15/2027
001751 AE 6	AMERICAN MONEY MANAGEMENT CORP		1FE	2,005,898	1,989,431	11/15/2027
00175L AA 0	AMERICAN MONEY MANAGEMENT CORP		1FE	3,001,608	2,989,801	07/27/2026
00176D AA 7	AMMC_13-13A		1FE	12,001,536	12,095,259	01/26/2026
006278 AE 5	ADML14-1A		1FE	999,039	1,011,222	07/15/2026
03765P AC 7	APIDOS CLO APID_15-21A		1FE	13,359,757	13,300,000	07/18/2027
04015N AC 8	ARES CLO LTD ARES_15-4A		1FE	9,211,574	9,200,000	10/15/2026
04015N AD 6	ARES CLO LTD ARES_15-4A		1FE	6,313,375	6,300,000	10/15/2026
056162 AC 4	BABSON CLO LTD BABSN_15-IA		1FE	7,000,623	7,000,000	04/20/2027
05617W AA 1	BABSON CLO LTD BABSN_13-IA		1FE	5,257,823	5,202,558	04/21/2025
05874P AA 4	BALLYROCK LTD BALLY_13-1A BALLY 2013-1A A		1FE	3,402,666	3,400,000	05/20/2025
114521 AB 3	BSMC_13-1A		1FE	3,500,004	3,511,724	04/17/2025
12518X AA 5	CENT CLO LP CECLO_13-19A		1FE	5,004,945	5,005,024	10/29/2025
12547U AA 6	CIFC FUNDING 2015-V LTD		1FE	6,041,922	6,000,000	10/25/2027
12547U AC 2	CIFC FUNDING 2015-V LTD		1FE	8,035,144	8,000,000	10/25/2027
12548M BD 6	CIFC FUNDING LTD CIFC_15-1A		1FE	20,016,260	20,000,000	01/22/2027
12550M AC 4	CIFC FUNDING LTD CIFC_15-3A		1FE	14,766,963	14,750,000	10/19/2027
12550M AE 0	CIFC FUNDING LTD CIFC_15-3A		1FE	4,257,935	4,250,000	10/19/2027
12550T AA 3	CIFC FUNDING LTD CIFC_15-4A		1FE	4,016,020	4,000,000	10/20/2027
12550T AC 9	CIFC FUNDING LTD CIFC_15-4A		1FE	7,040,327	7,000,000	10/20/2027
12550T AE 5	CIFC FUNDING LTD CIFC_15-4A		1FE	1,008,924	1,000,000	10/20/2027
13057Y AE 0	CALIFORNIA REPUBLIC AUTO RECEI		1FE	6,465,209	6,499,248	05/16/2022
139738 AG 3	CAPITAL AUTO RECEIVABLES ASSET		1FE	5,033,112	4,999,606	11/01/2020
14310D AC 1	CARLYLE GLOBAL MARKET STRATEGI		1FE	4,002,728	4,014,171	04/18/2025
14310D AE 7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2013-2A B		1FE	3,500,035	3,500,000	04/18/2025
14311F AA 9	CGMS_15-2A		1FE	23,388,018	23,366,182	04/27/2027
14311N AA 2	CARLYLE GLOBAL MARKET STRATEGI		1FE	5,040,590	5,000,000	10/20/2027
14311N AC 8	CARLYLE GLOBAL MARKET STRATEGI		1FE	4,030,760	4,000,000	10/20/2027
14312E AA 1	CARLYLE GLOBAL MARKET STRATEGI		1FE	15,041,805	15,000,000	10/14/2028
150326 AA 4	CEDAR FUNDING LTD CEDF_14-3A		1FE	5,009,730	5,035,495	05/20/2026
15032D AA 9	CEDAR FUNDING LTD CEDF_16-6A		1FE	2,521,828	2,500,000	10/20/2028
15032D AC 5	CEDAR FUNDING LTD CEDF_16-6A		1FE	1,437,016	1,437,000	10/20/2028
15135D AJ 6	CENT CDO LTD CECDO_07-14A CECDO 2007-14A A2A		1FE	678,542	670,636	04/15/2021
15136P AA 7	CENT CLO LP CECLO_13-17A		1FE	18,148,708	17,996,826	01/30/2025
19329L AG 2	COLE PARK CLO LIMITED CLPK_15-		1FE	15,530,349	15,500,000	10/20/2028
20267U AB 5	COMMONBOND STUDENT LOAN TRUST		1FE	4,461,376	4,423,219	10/25/2040
26244G AB 1	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	14,006,286	14,000,000	08/15/2028
26244G AC 9	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	4,002,116	4,000,000	08/15/2028
26244K AE 6	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	3,008,892	3,000,000	10/15/2027
26249M AC 1	DRYDEN SENIOR LOAN FUND DRSLF		1FE	9,007,056	9,089,530	04/15/2027
26249Q AC 2	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	37,280,645	36,995,803	07/15/2027
26249Q AG 3	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	15,115,140	15,000,000	07/15/2027
26249Q AJ 7	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	2,013,210	2,000,000	07/15/2027
313305 AA 2	FEDERAL EXPRESS CORP 2012 PASS		2FE	528,878	528,881	01/15/2018
318030 AQ 6	FINN SQUARE CLO LTD FINNS_12-1		1FE	9,859,486	9,800,000	12/24/2023
34528Q CB 8	FORD CREDIT FLOORPLAN MASTER O		1FE	5,003,309	4,999,956	09/15/2019
34528Q CC 6	FORD CREDIT FLOORPLAN MASTER O		2AM	4,002,654	3,999,933	09/15/2019
36250Q AF 0	GM FINANCIAL AUTOMOBILE LEASIN		1FE	3,003,173	2,999,935	11/20/2019
36250Q AG 8	GM FINANCIAL AUTOMOBILE LEASIN		1FE	4,509,816	4,499,619	11/20/2019
36250Q AH 6	GM FINANCIAL AUTOMOBILE LEASIN		2AM	4,029,030	3,999,735	08/20/2020
36320W AA 4	GALAXY CLO LTD		1FE	6,037,020	6,000,000	01/20/2028
36320W AC 0	GALAXY CLO LTD GALXY_15-21A		1FE	4,009,840	4,000,000	01/20/2028
38013G AF 6	GM FINANCIAL AUTOMOBILE LEASIN		1FE	8,026,798	7,999,506	07/22/2019
380797 AA 8	GOLDEN BEAR GLDN_16-R		2AM	2,791,628	2,762,347	09/20/2047
44986R AB 2	ING INVSTMT MGMT CLO LTD INGIM		1FE	6,999,958	7,000,000	04/15/2024
44986W AA 3	INGIM_13-2A		1FE	7,508,333	7,500,000	04/25/2025
44986W AC 9	INGIM_13-2A		1FE	4,476,726	4,500,000	04/25/2025
47047M AC 1	JAMESTOWN CLO LTD JTWN_13-2A JTWN 2013-2A A2A		1FE	5,234,434	5,250,000	01/22/2025
55953J AA 7	MAGNETITE CLO LTD		1FE	35,714,669	35,500,000	07/18/2028
55953J AC 3	MAGNETITE CLO LTD		1FE	9,173,160	9,000,000	07/18/2028
55953J AE 9	MAGNETITE CLO LTD		1FE	5,092,760	5,000,000	07/18/2028
568416 BB 6	MRNPK_12-1A		1FE	5,001,420	5,000,000	10/12/2023
61744C RD 0	MORGAN STANLEY ABS CAPITAL I M		1FM	515,001	514,117	04/25/2035
64129X AG 4	NEUB_14-16A		1FE	4,000,668	4,027,612	04/15/2026
659298 AA 1	NEND_13-1A		1FE	4,000,700	3,968,480	07/17/2025
67573A AC 7	OCTAGON INVESTMENT PARTNERS XX		1FE	18,003,168	18,000,000	05/21/2027
67575B AE 9	OCTAGON INVESTMENT PARTNERS XX		1FE	6,008,712	6,000,000	10/20/2026
67590B AA 8	OCT16_13-1A		1FE	1,001,024	982,752	07/17/2025
67590E AA 2	OCT15_13-1A		1FE	3,737,934	3,774,691	01/19/2025
67590E AC 8	OCT15_13-1A		1FE	5,000,230	5,000,000	01/19/2025
67590W AA 2	OCTAGON INVESTMENT PARTNERS XX		1FE	5,201,815	5,179,109	07/15/2027
67590W AE 4	OCTAGON INVESTMENT PARTNERS XX		1FE	6,002,490	6,000,000	07/15/2027

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
68268E AA 1	ONE MAIN FINANCIAL ISSUANCE TR		1FE	62,556,574	61,982,074	03/18/2026
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU		1FE	19,650,288	19,996,779	11/20/2028
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON		1FE	327,959	326,198	03/10/2027
687847 AC 7	OSCAR US FUNDING TRUST OSCAR_1		1FE	1,082,073	1,082,580	04/15/2019
687847 AD 5	OSCAR US FUNDING TRUST OSCAR_1		1FE	3,007,500	3,000,000	12/15/2021
68784L AD 4	OSCAR US FUNDING TRUST OSCAR_1		1FE	13,374,983	13,382,851	12/15/2019
74981H AC 4	RACE POINT CLO LTD RACEP_15-9A		1FE	7,001,967	7,000,000	04/15/2027
75620T AA 6	RCTTE 2015-1A		1FE	5,012,920	5,021,373	10/20/2027
75620T AE 8	RCTTE 2015-1A		1FE	4,003,472	4,013,095	10/20/2027
75620T AJ 7	RCTTE 2015-1A		1FE	2,002,368	2,006,673	10/20/2027
78471F AA 0	SOFI CONSUMER LOAN PROGRAM TRU		1FE	4,036,642	4,005,873	12/26/2025
78616# AB 4	SACRAMENTO KINGS		2FE	15,600,000	15,600,000	07/01/2025
80283X AF 4	SANTANDER DRIVE TRUST SDART_14		1FE	2,735,551	2,731,828	08/17/2020
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU		1FE	24,859,291	24,559,724	11/25/2025
83402V AB 7	SOFI CONSUMER LOAN PROGRAM TRU		2AM	1,366,321	1,308,136	11/25/2025
85172L AA 4	SPRINGLEAF FUNDING TRUST SLFT_		1FE	25,221,495	24,999,029	03/01/2023
85172M AA 2	SPRINGLEAF FUNDING TRUST SLFT_		1FE	50,175,025	49,981,615	05/15/2028
860444 AC 2	STEWART PARK CLO LTD STWRT_15-		1FE	22,024,618	22,000,000	04/15/2026
860444 AE 8	STEWART PARK CLO LTD STWRT_15-		1FE	10,012,970	10,000,000	04/15/2026
872267 AE 9	TCF AUTO RECEIVABLES OWNER TRU		1FE	3,451,761	3,459,821	05/15/2020
872267 AF 6	TCF AUTO RECEIVABLES OWNER TRU		2AM	2,219,932	2,209,869	04/15/2021
88432G AA 5	WIND RIVER CLO LTD WINDR_15-2A		1FE	10,077,700	10,043,877	10/15/2027
88432G AC 1	WIND RIVER CLO LTD WINDR_15-2A		1FE	5,006,290	5,000,000	10/15/2027
91830X AC 6	VOYA CLO LTD VOYA_12-3AR		1FE	4,005,048	4,000,000	10/15/2022
92912Q AA 4	VOYA CLO LTD VOYA_14-3A		1FE	4,185,745	4,191,015	07/25/2026
92912Q AB 2	VOYA CLO LTD VOYA_14-3A		1FE	845,036	850,048	07/25/2026
92913U AC 0	VOYA CLO LTD VOYA_15-3A		1FE	10,212,080	10,000,000	10/20/2027
92913U AE 6	VOYA CLO LTD VOYA_15-3A		1FE	3,077,124	3,000,000	10/20/2027
92914N AA 9	VOYA CLO LTD VOYA_15-1A		1FE	21,124,362	21,142,441	04/18/2027
92914N AC 5	VOYA CLO LTD VOYA_15-1A		1FE	3,001,710	3,000,000	04/18/2027
92914X AE 9	VOYA CLO LTD VOYA_15-2A		1FE	16,534,403	16,500,000	07/23/2027
92915C AC 8	VOYA CLO LTD VOYA_16-1A		1FE	1,002,461	995,344	01/20/2027
92916G AC 8	ING INVESTMENT MANAGEMENT CLO		1FE	17,010,625	17,000,000	10/15/2028
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities			913,841,320	910,709,798	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			2,411,064,141	2,398,343,262	XXX
Hybrid Securities - Issuer Obligations						
R49235 CE 3	NORDEA BK NORGE ASA		1	4,750,000	5,439,992	11/29/2049
R57779 BC 4	DNB BANK ASA		2FE	9,484,800	10,956,549	12/31/2049
4299999.	Hybrid Securities - Issuer Obligations			14,234,800	16,396,541	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities						
136069 AN 1	CANADIAN IMPERIAL BANK OF COMM		1AM	741,800	892,745	07/31/2084
857477 AX 1	STATE STREET CAP TR I		2AM	6,496,021	7,000,000	05/15/2028
86788L AA 8	SUNTRUST CAP III		3AM	22,178,203	24,075,000	03/15/2028
4599999.	Hybrid Securities - Other Loan-Backed and Structured Securities			29,416,024	31,967,745	XXX
4899999.	Total - Hybrid Securities			43,650,824	48,364,286	XXX
6199999.	Total - Issuer Obligations			1,308,157,994	1,302,520,997	XXX
6299999.	Total - Residential Mortgage-Backed Securities			2,088,637,661	2,077,740,590	XXX
6399999.	Total - Commercial Mortgage-Backed Securities			150,229,100	149,371,078	XXX
6499999.	Total - Other Loan-Backed and Structured Securities			1,008,571,934	1,008,448,339	XXX
6599999.	Subtotal - Bonds			4,555,596,689	4,538,081,004	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						
26433C 2# 1	DUFF & PHELPS UTILITIES INCOME		RP1UFE	3,000,000	3,000,000	
26433C 3# 0	DUFF & PHELPS UTILITIES INCOME		RP1UFE	6,000,000	6,000,000	
26433C 4# 9	DUFF & PHELPS UTILITIES INCOME		RP1UFE	6,000,000	6,000,000	
6899999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)			15,000,000	15,000,000	XXX
7099999.	Total - Preferred Stocks			15,000,000	15,000,000	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
15850@ 10 7	CHAMPION OPCO LLC			2,642	2,642	
15850@ 11 5	CHAMPION HOLDCO LLC			1	1	
74939# 13 1	TRUSTED MEDIA BRANDS INC			2	2	
BME242 R6 1	EXPRO INTERNATIONAL GROUP HOLD			3,204,986	3,204,986	
7199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)			3,207,631	3,207,631	XXX
7599999.	Total - Common Stock			3,207,631	3,207,631	XXX
7699999.	Total - Preferred and Common Stock			18,207,631	18,207,631	XXX
Other Invested Assets (Schedule BA Type)						
	Other Invested Assets			4	4	
8899999.	Total - Other Invested Assets (Schedule BA Type)			4	4	XXX
Short-Term Invested Assets (Schedule DA Type)						
912796 LP 2	UNITED STATES TREASURY	@		137,574,999	137,607,471	08/10/2017
313385 JK 3	FEDERAL HOME LOAN BANKS	@		99,953,800	99,951,948	07/21/2017
313385 JQ 0	FEDERAL HOME LOAN BANKS	@		99,941,000	99,955,502	07/26/2017
313385 KW 5	FEDERAL HOME LOAN BANKS	@		164,762,235	164,759,517	08/25/2017
313397 LJ 8	FEDERAL HOME LOAN MORTGAGE COR	@		36,234,733	36,256,888	09/06/2017
313397 NH 0	FEDERAL HOME LOAN MORTGAGE COR	@		199,355,800	199,365,080	10/23/2017
313397 PB 1	FEDERAL HOME LOAN MORTGAGE COR	@		64,751,570	64,742,973	11/10/2017
2332K0 X3 1	DNB BANK ASA	@		24,848,771	24,922,476	10/03/2017
478375 AC 2	JOHNSON CONTROLS INTL PLC			3,497,491	3,499,551	11/02/2017
83050T X3 0	SKANDINAVISKA ENSKILDA BANKEN	@		44,736,938	44,865,160	10/03/2017
86960J Y6 6	SVENSKA HANDELSBANKEN AB	@		44,792,955	44,802,101	11/06/2017

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
87019R X4 3	SWEDBANK AB	@		20,927,200	20,935,284	10/04/2017
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			941,377,492	941,663,951	XXX
Cash (Schedule E Part 1 Type)						
	Cash			69,698,280	69,698,280	01/01/1900
9099999.	Total - Cash (Schedule E Part 1 Type)			69,698,280	69,698,280	XXX
Cash Equivalents (Schedle E Part 2 Type)						
912796 KF 5	UNITED STATES TREASURY			89,697,853	89,695,201	08/17/2017
912796 LM 9	UNITED STATES TREASURY			184,663,145	184,655,937	08/03/2017
912796 LP 2	UNITED STATES TREASURY			39,663,961	39,661,761	08/10/2017
912796 LR 8	UNITED STATES TREASURY			39,539,318	39,536,499	08/31/2017
313385 HT 6	FEDERAL HOME LOAN BANKS			49,997,450	49,995,290	07/05/2017
313385 HZ 2	FEDERAL HOME LOAN BANKS			120,575,277	120,571,952	07/11/2017
313385 JA 5	FEDERAL HOME LOAN BANKS FHDN 07/12/13			177,359,021	177,352,206	07/12/2017
313385 JH 0	FEDERAL HOME LOAN BANKS			32,986,470	32,984,478	07/19/2017
313385 JK 3	FEDERAL HOME LOAN BANKS			26,487,757	26,487,233	07/21/2017
313385 JP 2	FEDERAL HOME LOAN BANKS			65,962,776	65,958,807	07/25/2017
313385 JQ 0	FEDERAL HOME LOAN BANKS			130,922,710	130,921,572	07/26/2017
313385 JS 6	FEDERAL HOME LOAN BANKS			49,967,950	49,963,522	07/28/2017
313385 KG 0	FEDERAL HOME LOAN BANKS			99,894,600	99,892,612	08/11/2017
313385 KU 9	FEDERAL HOME LOAN BANKS			19,972,280	19,971,881	08/23/2017
313589 JA 2	FEDERAL NATIONAL MORTGAGE ASSO			49,988,450	49,987,582	07/12/2017
313589 JF 1	FEDERAL NATIONAL MORTGAGE ASSO			49,982,050	49,981,730	07/17/2017
03785D VH 6	APPLE INC			39,941,160	39,942,756	08/17/2017
93114E UH 8	WAL-MART STORES INC			24,988,525	24,987,663	07/17/2017
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			1,292,590,753	1,292,548,682	XXX
Other Assets						
	Derivatives			403,344	112,988	
9299999.	Total - Other Assets			403,344	112,988	XXX
9999999.	Totals			6,877,874,193	6,860,312,540	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....6,752,941,417 Book/Adjusted Carrying Value $.....6,752,941,417
2. Average balance for the year: Fair Value $.....6,973,460,644 Book/Adjusted Carrying Value $.....6,973,460,644

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America, NA	Dallas, TX					6,042,545	6,051,942	6,034,934	XXX
Bank of New York Mellon, NA	Pittsburgh, PA					(2,458,491)	594,952	(2,029,767)	XXX
Citibank, NA	Bahamas, Grand Bahamas					20,758,990	21,313,982	21,595,881	XXX
Citibank, NA	New Castle, DE					(48,281,509)	(32,522,942)	(49,547,845)	XXX
Citibank, NA	New York, NY					2,493,847	(1,885,785)	3,282,778	XXX
Citibank, NA	Delaware					(432,150)	(424,733)	65,682	XXX
Federal Home Loan Bank	Des Moines, IA					3,826,719	3,795,308	(176)	XXX
Federal Home Loan Bank	Pittsburgh, PA					33,036,807	32,167,791	5,038	XXX
Federal Home Loan Bank of Boston	Boston, MA					7,751,612	7,755,720	0	XXX
JPMorgan Chase Bank, NA	London					687,417	(16,302)	(16,067)	XXX
JPMorgan Chase Bank, NA	New York, NY			414,261	393,118	284,178,766	289,598,393	600,657,660	XXX
US Bank	Minneapolis, MN					59,037	627,284	254,538	XXX
Wells Fargo	Charlotte, NC					(310,415)	13,502	7,177	XXX
Wells Fargo	San Francisco, CA					5,803,853	(799,072)	(209,012)	XXX
0199998. Deposits in.....4 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			39,858	141,860	(130,075)	XXX
0199999. Total Open Depositories		XXX	XXX	414,261	393,118	313,196,886	326,411,900	579,970,746	XXX
0399999. Total Cash on Deposit		XXX	XXX	414,261	393,118	313,196,886	326,411,900	579,970,746	XXX
0599999. Total Cash		XXX	XXX	414,261	393,118	313,196,886	326,411,900	579,970,746	XXX

Statement as of June 30, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
U.S. Government Bonds - Issuer Obligations							
UNITED STATES TREASURY		05/22/2017		08/17/2017	89,695,201		91,744
UNITED STATES TREASURY		06/29/2017		07/27/2017	13,691,568		1,611
UNITED STATES TREASURY		05/04/2017		08/03/2017	184,655,937		256,056
UNITED STATES TREASURY		05/11/2017		08/10/2017	39,661,761		48,917
UNITED STATES TREASURY		05/24/2017		08/24/2017	998,682		918
UNITED STATES TREASURY		06/12/2017		08/31/2017	39,536,499		26,285
0199999. U.S. Government Bonds - Issuer Obligations					368,239,648	0	425,531
0599999. Total - U.S. Government Bonds					368,239,648	0	425,531
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
FEDERAL HOME LOAN BANKS		05/16/2017		07/05/2017	49,995,290		52,929
FEDERAL HOME LOAN BANKS		04/26/2017		07/11/2017	120,571,952		181,997
FEDERAL HOME LOAN BANKS FHDN 07/12/13		05/18/2017		07/12/2017	177,352,206		186,585
FEDERAL HOME LOAN BANKS		06/01/2017		07/19/2017	32,984,478		25,838
FEDERAL HOME LOAN BANKS		05/15/2017		07/21/2017	26,487,232		40,699
FEDERAL HOME LOAN BANKS		05/25/2017		07/25/2017	65,958,807		61,693
FEDERAL HOME LOAN BANKS		06/07/2017		07/26/2017	140,115,373		205,546
FEDERAL HOME LOAN BANKS		06/01/2017		07/28/2017	49,963,521		39,121
FEDERAL HOME LOAN BANKS		05/12/2017		08/11/2017	99,892,613		131,235
FEDERAL HOME LOAN BANKS		05/30/2017		08/23/2017	79,886,175		75,788
FEDERAL NATIONAL MORTGAGE ASSO		05/04/2017		07/12/2017	49,987,582		64,249
FEDERAL NATIONAL MORTGAGE ASSO		05/04/2017		07/17/2017	49,981,730		64,980
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					943,176,959	0	1,130,659
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					943,176,959	0	1,130,659
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
APPLE INC		06/21/2017		08/17/2017	39,942,756		12,423
LONE STAR FUNDS		06/16/2017		08/05/2017	1,686,483	1,593	(1,593)
WAL-MART STORES INC		06/21/2017		07/17/2017	24,987,663		7,705
LONE STAR FUNDS		06/16/2017		08/05/2017	2,015,600	1,609	(1,609)
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					68,632,502	3,202	16,925
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					68,632,502	3,202	16,925
Total Bonds							
7799999. Subtotals - Issuer Obligations					1,380,049,109	3,202	1,573,115
8399999. Subtotals - Bonds					1,380,049,109	3,202	1,573,115
8699999. Total - Cash Equivalents					1,380,049,109	3,202	1,573,115