QUARTERLY STATEMENT

OF THE

METLIFE INSURANCE COMPANY USA

OF THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE QUARTER ENDED
SEPTEMBER 30, 2016

LIFE AND ACCIDENT AND HEALTH

2016

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LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2016
OF THE CONDITION AND AFFAIRS OF THE

METLIFE INSURANCE COMPANY USA

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

County 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 18210 Crane Nest Drive, 3rd Floor (Street and Number or P.O. Box) Tampa, FL 33647 (City or Town, State and Zip Code)

Primary Location of Books and Records 18210 Crane Nest Drive, 3rd 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.metlife.com

Statutory Statement Contact Richard Andrew Stevens (Name) 813-983-4100 (Area Code) (Telephone Number)
rstevens@metlife.com (E-mail Address) 813-983-4404 (Fax Number)

OFFICERS

Chairman of the Board, President and Chief Executive Officer	ERIC THOMAS STEIGERWALT	Secretary	JACOB MOISHE JENKELOWITZ
Senior Vice President and Chief Financial Officer	ANANT nmn BHALLA	Executive Vice President and Treasurer	JOHN DENNIS MCCALLION #

OTHER

PETER MARTIN CARLSON Executive Vice President and Chief Accounting Officer	Meredith Alicia Ratajczak # Appointed Actuary	RICHARD ANDREW STEVENS Vice President

DIRECTORS OR TRUSTEES

ANANT nmn BHALLA #	MYLES JOSEPH LAMBERT #	KIERAN ROLAND MULLINS #
JOHN LLOYD ROSENTHAL #		ERIC THOMAS STEIGERWALT

State of New York
County of New York } 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.

PETER MARTIN CARLSON Executive Vice President and Chief Accounting Officer		JOHN DENNIS MCCALLION # Executive Vice President and Treasurer

Subscribed and sworn to before me this
19 day of October, 2016.

Patricia E Donnelly
Notary for Carlson & McCallion

PATRICIA E. DONNELLY
Notary Public, State of New York
No. 01DO6051269
Qualified in New York County
Commission Expires November 20, 2018

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	53,191,980,981		53,191,980,981	46,345,672,832
2. Stocks:				
2.1 Preferred stocks	221,327,699		221,327,699	223,576,093
2.2 Common stocks	164,033,304	3,341,671	160,691,633	182,174,520
3. Mortgage loans on real estate:				
3.1 First liens	7,932,992,908		7,932,992,908	6,918,302,428
3.2 Other than first liens	55,165,379		55,165,379	55,163,844
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	0		0	31,929,952
4.3 Properties held for sale (less $..........0 encumbrances)	0		0	5,293,145
5. Cash ($.....720,763,484), cash equivalents ($.....1,335,239,695) and short-term investments ($.....3,029,686,970)	5,085,690,149		5,085,690,149	2,725,798,878
6. Contract loans (including $..........0 premium notes)	1,096,458,708		1,096,458,708	1,265,549,348
7. Derivatives	5,266,962,473		5,266,962,473	3,610,219,573
8. Other invested assets	2,556,651,698	265,139,524	2,291,512,174	2,728,985,835
9. Receivables for securities	32,063,085		32,063,085	16,052,192
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	6,260,138	0	6,260,138	20,658,431
12. Subtotals, cash and invested assets (Lines 1 to 11)	75,609,586,522	268,481,195	75,341,105,327	64,129,377,071
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	777,592,469	80,086	777,512,383	668,022,111
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	83,931,555	14,133,463	69,798,092	306,322,109
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	71,833,308		71,833,308	62,551,027
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	275,798,024		275,798,024	184,254,796
16.2 Funds held by or deposited with reinsured companies	12,867,339		12,867,339	13,241,037
16.3 Other amounts receivable under reinsurance contracts	267,334,671		267,334,671	537,463,899
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	2,637,273,739	1,675,710,668	961,563,071	770,455,356
19. Guaranty funds receivable or on deposit	20,173,105		20,173,105	22,550,334
20. Electronic data processing equipment and software	108,983,511	108,983,511	0	
21. Furniture and equipment, including health care delivery assets ($..........0)	75,272	75,272	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	63,418,112		63,418,112	1,635,962,836
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	52,015,055	8,680,685	43,334,370	88,239,512
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	79,980,882,682	2,076,144,880	77,904,737,802	68,418,440,088
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	107,205,869,665		107,205,869,665	105,343,073,850
28. Total (Lines 26 and 27)	187,186,752,347	2,076,144,880	185,110,607,467	173,761,513,938

DETAILS OF WRITE-INS

1101. Deposits in connection with investments	6,260,138		6,260,138	12,187,358
1102. Cash collateral on derivatives	0		0	8,471,073
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)	6,260,138	0	6,260,138	20,658,431
2501. Interest in annuity contracts	37,303,790		37,303,790	38,232,674
2502. Miscellaneous	14,711,265	8,680,685	6,030,580	10,862,776
2503. Futures receivable	0		0	39,144,062
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)	52,015,055	8,680,685	43,334,370	88,239,512

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....43,034,849,710 less $..........0 included in Line 6.3 (including $.....383,790,836 Modco Reserve)	43,034,849,710	38,689,748,053
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	94,189,614	108,997,581
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	4,086,499,566	6,185,528,270
4.	Contract claims:		
	4.1 Life	125,467,653	128,257,259
	4.2 Accident and health	295,633	74,589,263
5.	Policyholders' dividends $.....4,542,041 and coupons $..........0 due and unpaid	4,542,041	4,694,039
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	14,358,088	13,942,353
	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 $.....105,485 accident and health premiums	3,027,858	2,331,102
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	16,658,087	19,354,457
	9.3 Other amounts payable on reinsurance, including $.....13,557,389 assumed and $.....582,172,725 ceded	595,730,114	726,279,102
	9.4 Interest Maintenance Reserve	372,957,414	208,019,063
10.	Commissions to agents due or accrued - life and annuity contracts $.....93,850,542, accident and health $..........0 and deposit-type contract funds $..........0	93,850,542	87,998,430
11.	Commissions and expense allowances payable on reinsurance assumed	4,143,216	20,255,895
12.	General expenses due or accrued	22,076,031	15,521,619
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(1,144,492,918) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(989,181,413)	(1,220,040,685)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	12,079,441	41,861,767
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	177,615,878	64,683,282
15.2	Net deferred tax liability		
16.	Unearned investment income	4,134,128	5,663,509
17.	Amounts withheld or retained by company as agent or trustee	23,385,952	24,947,505
18.	Amounts held for agents' account, including $.....295,609 agents' credit balances	295,609	298,514
19.	Remittances and items not allocated	51,038,903	163,890,898
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $.....30,977,813	30,977,813	0
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	684,358,470	545,497,293
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	92,084
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	3,520,112,639	3,374,188,308
	24.04 Payable to parent, subsidiaries and affiliates	29,329,092	46,527,361
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,179,003,422	998,364,209
	24.08 Derivatives	2,124,372,594	1,781,682,828
	24.09 Payable for securities	1,846,481,455	1,270,955
	24.10 Payable for securities lending	10,732,552,487	8,982,929,799
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	3,149,525,269	1,796,642,701
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	71,044,727,306	62,894,016,814
27.	From Separate Accounts statement	106,765,417,923	104,925,483,407
28.	Total liabilities (Lines 26 and 27)	177,810,145,229	167,819,500,221
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	750,000,000	750,000,000
33.	Gross paid in and contributed surplus	3,076,169,638	3,076,169,638
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	3,399,292,600	2,040,844,079
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 $.....440,451,742 in Separate Accounts Statement)	7,225,462,238	5,867,013,717
38.	Totals of Lines 29, 30 and 37	7,300,462,238	5,942,013,717
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	185,110,607,467	173,761,513,938

DETAILS OF WRITE-INS

2501.	Cash collateral on derivatives	2,945,738,276	1,614,217,771
2502.	Derivatives futures payable	75,114,566	253,000
2503.	Miscellaneous	68,269,996	79,320,563
2598.	Summary of remaining write-ins for Line 25 from overflow page	60,402,431	102,851,367
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	3,149,525,269	1,796,642,701
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	8,166,601,783	4,853,500,492	7,567,956,615
2. Considerations for supplementary contracts with life contingencies	95,958,838	45,620,600	69,804,641
3. Net investment income	2,199,022,091	2,107,826,551	2,906,621,563
4. Amortization of Interest Maintenance Reserve (IMR)	25,321,356	17,137,722	21,458,272
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(10,274,592)	98,392,505	61,453,504
6. Commissions and expense allowances on reinsurance ceded	202,785,901	192,788,961	313,934,113
7. Reserve adjustments on reinsurance ceded	(189,502,761)	(293,318,277)	(391,170,946)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,850,735,789	1,935,859,050	2,558,031,508
8.2 Charges and fees for deposit-type contracts	700,155	2,766,320	3,632,011
8.3 Aggregate write-ins for miscellaneous income	742,730,358	489,950,207	662,480,441
9. Totals (Lines 1 to 8.3)	13,084,078,918	9,450,524,131	13,774,201,722
10. Death benefits	360,674,148	358,185,502	444,392,204
11. Matured endowments (excluding guaranteed annual pure endowments)	1,142,794	1,010,607	1,931,553
12. Annuity benefits	1,622,590,979	1,526,625,962	2,013,249,928
13. Disability benefits and benefits under accident and health contracts	(15,847,202)	49,276,081	103,089,831
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	5,957,326,659	6,295,805,446	8,411,756,082
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	99,893,137	113,880,236	146,914,088
18. Payments on supplementary contracts with life contingencies	63,887,742	59,805,610	81,454,552
19. Increase in aggregate reserves for life and accident and health contracts	4,330,603,325	2,162,381,590	3,298,289,729
20. Totals (Lines 10 to 19)	12,420,271,582	10,566,971,034	14,501,077,967
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	575,383,660	618,684,640	829,797,500
22. Commissions and expense allowances on reinsurance assumed	19,615,363	27,609,993	46,038,451
23. General insurance expenses	774,682,381	751,294,826	1,023,852,708
24. Insurance taxes, licenses and fees, excluding federal income taxes	45,365,063	36,128,906	73,255,558
25. Increase in loading on deferred and uncollected premiums	7,487,113	19,342,820	8,067,615
26. Net transfers to or (from) Separate Accounts net of reinsurance	(2,934,028,919)	(2,883,896,351)	(2,514,077,856)
27. Aggregate write-ins for deductions	389,130,026	204,494,241	322,103,721
28. Totals (Lines 20 to 27)	11,297,906,269	9,340,630,109	14,290,115,664
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,786,172,649	109,894,022	(515,913,942)
30. Dividends to policyholders	22,993,331	21,078,682	29,763,372
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,763,179,318	88,815,340	(545,677,314)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	789,040,401	204,547,054	224,111,016
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)	974,138,917	(115,731,714)	(769,788,330)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(501,303,036) (excluding taxes of $.....19,002,300 transferred to the IMR)	(912,628,668)	(9,134,857)	(252,696,034)
35. Net income (Line 33 plus Line 34)	61,510,249	(124,866,571)	(1,022,484,364)

CAPITAL AND SURPLUS ACCOUNT

	1	2	3
36. Capital and surplus, December 31, prior year	5,942,013,717	6,041,527,465	6,041,527,465
37. Net income (Line 35)	61,510,249	(124,866,571)	(1,022,484,364)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....429,584,611	791,672,803	454,398,185	(98,780,809)
39. Change in net unrealized foreign exchange capital gain (loss)	6,129,982	(44,400,065)	(45,137,003)
40. Change in net deferred income tax	172,850,519	159,673,160	497,844,899
41. Change in nonadmitted assets	488,778,780	6,690,415	(581,567,237)
42. Change in liability for reinsurance in unauthorized and certified companies	92,084	(59,562)	(92,084)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(138,861,177)	(15,059,756)	116,582,547
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(21,000,000)	(9,000,000)	(10,000,000)
47. Other changes in surplus in Separate Accounts Statement	33,135,891	13,353,538	38,559,268
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	1,500,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(35,860,610)	(34,447,988)	(47,713,335)
52. Dividends to stockholders	0	(500,000,000)	(500,000,000)
53. Aggregate write-ins for gains and losses in surplus	0	(44,006,059)	53,274,370
54. Net change in capital and surplus (Lines 37 through 53)	1,358,448,521	(137,724,703)	(99,513,748)
55. Capital and surplus as of statement date (Lines 36 + 54)	7,300,462,238	5,903,802,762	5,942,013,717

DETAILS OF WRITE-INS

	1	2	3
08.301. Management and service fee income	365,849,151	406,282,369	539,625,906
08.302. Reinsurance recapture fee income	297,232,123	0	0
08.303. Contract surrender charges	43,664,838	48,174,736	63,089,853
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	35,984,246	35,493,102	59,764,682
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	742,730,358	489,950,207	662,480,441
2701. Interest credited to reinsurers	197,874,069	178,603,792	249,422,614
2702. Reinsurance related IMR adjustment	154,969,722	0	0
2703. Ceded rider benefits	24,419,347	28,253,108	41,973,947
2798. Summary of remaining write-ins for Line 27 from overflow page	11,866,888	(2,362,659)	30,707,160
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	389,130,026	204,494,241	322,103,721
5301. Prior period adjustments	0	55,874,482	153,154,911
5302. Prior period audit adjustments	0	(99,880,541)	(99,880,541)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	(44,006,059)	53,274,370

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	4,418,129,031	4,620,657,628	7,624,978,760
2.	Net investment income	1,982,779,245	1,972,554,211	2,680,020,020
3.	Miscellaneous income	3,121,398,202	3,137,191,159	3,658,176,306
4.	Total (Lines 1 through 3)	9,522,306,478	9,730,402,998	13,963,175,086
5.	Benefit and loss related payments	8,441,803,907	8,925,170,861	11,791,922,089
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,164,888,191)	(3,305,810,667)	(3,055,009,209)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,894,579,683	1,564,845,829	2,222,513,175
8.	Dividends paid to policyholders	22,729,594	20,590,361	28,639,168
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	193,420,806	100,816,374	(266,641,709)
10.	Total (Lines 5 through 9)	7,387,645,799	7,305,612,758	10,721,423,514
11.	Net cash from operations (Line 4 minus Line 10)	2,134,660,679	2,424,790,240	3,241,751,572
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	29,701,594,263	34,627,618,859	45,704,996,697
	12.2 Stocks	43,227,524	70,450,259	106,795,852
	12.3 Mortgage loans	1,196,804,104	585,511,697	884,183,773
	12.4 Real estate	43,662,458	74,186,399	121,583,548
	12.5 Other invested assets	801,928,017	562,883,065	1,041,376,600
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	20,124,586	6,157,333	8,790,135
	12.7 Miscellaneous proceeds	1,988,106,830	3,996,150,883	516,539,239
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	33,795,447,782	39,922,958,495	48,384,265,844
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	32,656,376,133	36,883,812,739	48,599,434,010
	13.2 Stocks	9,039,564	88,190,271	90,752,834
	13.3 Mortgage loans	1,824,609,393	1,654,288,040	2,366,470,716
	13.4 Real estate	183,178	2,942,626	3,144,493
	13.5 Other invested assets	310,823,369	523,666,896	622,142,696
	13.6 Miscellaneous applications	1,672,753,793	2,189,758,405	364,300,927
	13.7 Total investments acquired (Lines 13.1 to 13.6)	36,473,785,430	41,342,658,977	52,046,245,676
14.	Net increase or (decrease) in contract loans and premium notes	(105,090,916)	(19,068,792)	72,030,019
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,573,246,732)	(1,400,631,690)	(3,734,009,851)
	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	1,500,000,000	0	0
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,099,028,704)	(880,493,538)	(879,123,077)
	16.5 Dividends to stockholders		500,000,000	500,000,000
	16.6 Other cash provided (applied)	3,397,506,028	2,737,509,608	2,580,174,339
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	2,798,477,324	1,357,016,070	1,201,051,262
	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)	2,359,891,271	2,381,174,620	708,792,983
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,725,798,878	2,017,005,895	2,017,005,895
	19.2 End of period (Line 18 plus Line 19.1)	5,085,690,149	4,398,180,515	2,725,798,878

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

20.0001	Transfer of premiums to affiliate related to reinsurance agreement	4,069,279,326	0	0
20.0002	Transfer of bonds to affiliates related to reinsurance agreement	3,648,144,839	0	0
20.0003	Transfer of mortgages related to affiliated reinsurance recapture	395,038,277	0	0
20.0004	Security exchanges	372,918,951	297,420,566	457,342,113
20.0005	Transfer of expenses related to affiliated reinsurance recapture	297,232,123	0	0
20.0006	Reinsurance related IMR adjustment	154,969,722	0	0
20.0007	Reinsurance settlement with Bonds	87,162,261	0	0
20.0008	Mortgage loan refinancings	64,850,230	29,200,731	30,733,445
20.0009	Contract loan partial payoff with policy cash value	63,999,724	0	0
20.0010	Transfer of interest due and accrued related to affiliated reinsurance recapture	26,096,210	0	0
20.0011	Capitalized interest on bonds	9,080,093	7,956,994	10,436,661
20.0012	Change in value of obligations under structured settlements	7,335,192	29,201,239	39,278,545
20.0013	Change in value of ownership in annuity contracts on structured settlements	7,335,192	29,201,239	39,278,545
20.0014	Joint venture distribution paid in the form of securities	6,435,997	3,668,304	5,442,995
20.0015	Transfer of mortgage loans to other invested assets	4,615,843	0	0
20.0016	Other invested assets underlying asset sold and reinvested	331,545	2,197,964	35,783,960
20.0017	Transfer of stocks to other invested assets	278,176	0	0
20.0018	Reinsurance novations	257,702	0	0
20.0019	Transfer of mortgage loans to real estate	199,000	0	0
20.0020	Other invested assets adjustment to negative book value	185,970	2,056,874	1,264,030
20.0021	Other invested asset purchases offset to NII	160,371	0	0
20.0022	Bonds sold in exchange for common stock	137,582	0	0
20.0023	Other invested assets sales offset to NII	(78,973)	0	0
20.0024	Capital contribution	0	0	1,500,000,000
20.0025	Prior period adjustment - taxes	0	116,584,226	249,111,000

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
20.0026	Transfer of other invested assets to mortgage loans	0	0	96,250,000
20.0027	Initial reinsurance funds withheld	0	0	92,890,676
20.0028	Transfer from real estate to other invested assets - Equity	0	0	63,062,794
20.0029	Prior period adjustments	0	0	41,831,750
20.0030	Derivative in kind due to reinsurance	0	0	17,040,828
20.0031	Transfer from real estate to other invested assets - Accruals	0	0	749,231

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	1,992,221,191	1,904,810,915	2,576,556,835
3. Ordinary individual annuities	3,367,771,368	4,153,871,963	5,718,775,721
4. Credit life (group and individual)			
5. Group life insurance	74,427,032	(11,678,730)	983,994,484
6. Group annuities	221,864,791	88,717,754	109,784,556
7. A&H - group	3,461,643	496,456	(2,283,416)
8. A&H - credit (group and individual)			
9. A&H - other	169,567,789	167,081,256	233,363,847
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	5,829,313,814	6,303,299,614	9,620,192,027
12. Deposit-type contracts	5,636,441,799	11,720,813,622	17,076,742,414
13. Total	11,465,755,613	18,024,113,236	26,696,934,441

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

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:

	State of Domicile	For the Nine Months Ended September 30, 2016	For the Year Ended December 31, 2015
Net income (loss), DE SAP	DE	$ 61,510,249	$ (1,022,484,364)
State prescribed practices: NONE	DE	—	—
State permitted practices: NONE	DE	—	—
Net income (loss), NAIC SAP	DE	$ 61,510,249	$ (1,022,484,364)
		September 30, 2016	**December 31, 2015**
Statutory capital and surplus, DE SAP	DE	$ 7,300,462,238	$ 5,942,013,717
State prescribed practices: NONE	DE	—	—
State permitted practices: NONE	DE	—	—
Statutory capital and surplus, NAIC SAP	DE	$ 7,300,462,238	$ 5,942,013,717

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.

2. *Accounting Changes and Corrections of Errors*

No significant change.

3. *Business Combinations and Goodwill*

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

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 nine months ended September 30, 2016 were:

	Maximum	**Minimum**
Farm loans	6.61%	2.13%
Residential loans	13.27%	1.38%
Commercial loans	7.50%	2.24%

(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 nine months ended September 30, 2016 was: 76.1%

(3) No significant change.

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. September 30, 2016							
1. Recorded Investment (All)							
(a) Current	$1,573,145,065	$ —	$ 598,213,664	$ —	$ 5,677,952,614	$ 109,401,519	$ 7,958,712,862
(b) 30-59 days past due	$ —	$ —	$ 19,931,130	$ —	$ —	$ —	$ 19,931,130
(c) 60-89 days past due	$ —	$ —	$ 3,736,157	$ —	$ —	$ —	$ 3,736,157
(d) 90-179 days past due	$ —	$ —	$ 4,038,723	$ —	$ —	$ —	$ 4,038,723
(e) 180+ days past due	$ —	$ —	$ 1,739,415	$ —	$ —	$ —	$ 1,739,415
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	$ 16,201,871	$ —	$ 887,512	$ —	$ —	$ —	$ 17,089,383
(b) Number of loans	4	—	5	—	—	—	9
(c) Percent reduced	0.7%	—%	2.3%	—%	—%	—%	0.8%
b. December 31, 2015							
1. Recorded Investment (All)							
(a) Current	$1,427,341,662	$ —	$ 330,708,678	$ —	$ 5,099,487,740	$ 94,861,119	$ 6,952,399,199
(b) 30-59 days past due	$ 16,349,958	$ —	$ 41,112	$ —	$ —	$ —	$ 16,391,070
(c) 60-89 days past due	$ —	$ —	$ 3,013,291	$ —	$ —	$ —	$ 3,013,291
(d) 90-179 days past due	$ —	$ —	$ 1,550,462	$ —	$ —	$ —	$ 1,550,462
(e) 180+ days past due	$ —	$ —	$ 112,252	$ —	$ —	$ —	$ 112,252
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	$ 49,941,859	$ —	$ —	$ —	$ —	$ —	$ 49,941,859
(b) Number of loans	7	—	—	—	—	—	7
(c) Percent reduced	2.6%	—%	—%	—%	—%	—%	2.6%

NOTES TO THE FINANCIAL STATEMENTS

(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. September 30, 2016							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	$ —	$ —	$ 518,503	$ —	$ —	$ —	$ 518,503
b. December 31, 2015							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. September 30, 2016							
1. Average recorded investment	$ —	$ —	$ 129,626	$ —	$ —	$ —	$ 129,626
2. Interest income recognized	$ —	$ —	$ 4,897	$ —	$ —	$ —	$ 4,897
3. Recorded investments on nonaccrual status	$ —	$ —	$ 9,514,295	$ —	$ —	$ —	$ 9,514,295
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ 250	$ —	$ —	$ —	$ 250
b. December 31, 2015							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest income recognized	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Recorded investments on nonaccrual status	$ —	$ —	$ 4,676,004	$ —	$ —	$ —	$ 4,676,004
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(7-8) No significant change.

B. Debt Restructuring

	2016	2015
(1) The total recorded investments in restructured loans	$ 518,503	$ —
(2) The realized capital losses related to these loans	$ 110,869	$ —
(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 nine months ended September 30, 2016.

b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the nine months ended September 30, 2016.

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).

NOTES TO THE FINANCIAL STATEMENTS

(3) The loan-backed securities for which an OTTI has been recognized during the nine months ended September 30, 2016, measured as the difference between amortized cost and estimated present value of projected future cash flows to be collected, were as follows:

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Estimated Fair Value at Time of OTTI	Date of Financial Statement Where Reported
05535DCF9	$ 939,331	$ 818,157	$ 121,174	$ 818,157	$ 753,468	3/31/2016
02151EAC6	$ 20,169,228	$ 19,032,738	1,136,490	$ 19,032,738	$ 12,552,281	6/30/2016
02151EAC6	$ 16,658,831	$ 15,015,000	1,643,833	$ 15,015,000	$ 12,808,821	9/30/2016
12668AL37	$ 19,470,724	$ 19,093,087	377,637	$ 19,093,087	$ 19,093,087	9/30/2016
126694FQ6	$ 4,452,010	$ 4,265,275	186,735	$ 4,265,275	$ 4,265,275	9/30/2016
126694TU2	$ 598,180	$ 568,972	29,208	$ 568,972	$ 568,972	9/30/2016
16165VAF5	$ 8,362,293	$ 8,344,100	18,193	$ 8,344,100	$ 6,865,938	9/30/2016
32051GC94	$ 4,126,091	$ 3,797,848	328,243	$ 3,797,848	$ 3,796,807	9/30/2016
32051GF34	$ 9,117,775	$ 8,705,536	412,239	$ 8,705,536	$ 8,638,467	9/30/2016
Total			$ 4,253,752			

The recognized OTTI shown above is all noninterest related.

(4) At September 30, 2016, 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	$	25,571,350
2. 12 Months or Longer	$	57,507,445

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

1. Less than 12 Months	$	1,079,341,108
2. 12 Months or Longer	$	1,678,682,988

(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) 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.

For short-term reverse repurchase agreements, the Company requires a minimum of 102% of the fair value of securities purchased under short-term reverse repurchase agreements to be maintained as collateral.

Also, the Company participates in short-term repurchase and reverse repurchase agreement transactions whereby bonds are loaned to unaffiliated financial institutions, and contemporaneously bonds are borrowed from the unaffiliated financial institutions. The Company obtains cash collateral in an amount greater than or equal to 95% of the estimated fair value of the securities loaned, and receives securities with fair value equal to 102% of the cash pledged at the inception of the transaction. The Company monitors the estimated fair value of the securities loaned and borrowed on a daily basis with additional collateral obtained as necessary throughout the duration of the transaction. Securities loaned under such transactions may be sold or repledged by the transferee. Securities borrowed under such transactions may be repledged, and are not reflected in the financial statements. These transactions are treated as financing arrangements and the Company has elected to offset amounts recognized as receivables and payables resulting from these transactions.

NOTES TO THE FINANCIAL STATEMENTS

(2) The Company had pledged assets for short-term repurchase agreements with a carrying value in the amount of $315,081,058 as of September 30, 2016. The Company did not have any pledged assets as collateral for securities lending or dollar repurchase agreements as of September 30, 2016.

(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 September 30, 2016, was as follows:

1.

Repurchase Agreements	Fair Value
Open[(1)]	$ —
30 days or less	—
31 to 60 days	—
61 to 90 days	—
Greater than 90 days	300,000,000
Total collateral received	$ 300,000,000
Securities received	—
Total cash and security collateral	$ 300,000,000

2.

Securities Lending	Fair Value
Open[(1)]	$ 2,741,347,433
30 days or less	3,394,383,679
31 to 60 days	2,442,186,725
61 to 90 days	2,019,522,381
Greater than 90 days	132,781,250
Sub Total	$ 10,730,221,468
Securities received	81,050,496
Total collateral received	$ 10,811,271,964

(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 September 30, 2016, the Company had off balance sheet securities collateral that was pledged with an estimated fair value of $113,747,811. As of September 30, 2016, the Company did not have collateral that was sold.

c. As of September 30, 2016, the Company's use of the collateral repledged was for securities lending transactions. The source repledged was from short-term reverse repurchase agreement transactions.

(4) No significant change.

(5) Collateral Reinvestment

a. The aggregate amount of cash collateral reinvested as of September 30, 2016 was as follows:

1.

Repurchase Agreements	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	—	—
31 to 60 days	—	—
61 to 90 days	—	—
91 to 120 days	—	—
121 to 180 days	—	—
181 to 365 days	298,550,000	306,021,391
1 to 2 years	—	—
2 to 3 years	—	—
Greater than 3 years	—	—
Sub-Total	298,550,000	306,021,391
Securities received	—	—
Total reinvestment portfolio and security collateral	$ 298,550,000	$ 306,021,391
Portion of reinvestment portfolio invested in U.S. treasury securities and obligations of U.S. government corporations and agencies	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

2.

Securities Lending	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	132,042,544	132,052,388
31 to 60 days	619,016,765	619,025,249
61 to 90 days	118,942,191	119,006,355
91 to 120 days	40,750,605	40,889,573
121 to 180 days	1,164,838,599	1,165,083,460
181 to 365 days	658,955,445	660,456,220
1 to 2 years	405,571,124	407,377,745
2 to 3 years	1,778,960,008	1,803,286,800
Greater than 3 years	6,144,683,205	6,180,783,029
Sub Total	11,063,760,486	11,127,960,819
Securities received	81,050,496	81,050,496
Total collateral reinvested*	11,144,810,982	11,209,011,315
*Additional collateral reinvested		
Common stocks	595,147	595,147
Preferred stocks	15,000,000	15,000,000
Derivatives	(12,103,253)	(13,893,050)
Other invested assets	4	4
Cash	175,176,361	175,176,361
Payables, receivables and all other, net	(572,126,277)	(572,126,277)
Total other	(393,458,018)	(395,247,815)
Grand total reinvestment portfolio and security collateral	$ 10,751,352,964	$ 10,813,763,500
Portion of reinvestment portfolio invested in U.S. government and agency securities and certain agency RMBS	$ 6,790,506,978	$ 6,890,972,104

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

(6-7) No significant change.

F. Real Estate

(1) For the nine months ended September 30, 2016 and the year ended December 31, 2015, the Company did not recognize any impairment losses.

(2) a) The Company does not have any real estate investments nor real estate held for sale as of September 30, 2016. All real estate properties were sold in the third quarter to Metropolitan Life Insurance Company (“MLIC”).

b) For the nine months ended September 30, 2016 and the year ended December 31, 2015, the gain (loss) on real estate was $6,533,568 and $16,193,320, respectively.

(3) In the third quarter of 2016 management reclassified the 49th Street Industrial Center property from held-for-sale to held for the production of income after some unexpected leasing challenges occurred.

(4) The Company does not engage in retail land sales operations.

(5) The Company does not hold any real estate investments with participating mortgage loans.

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 September 30, was as follows:

	Gross Restricted								Percentage	
	2016									
	(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)	2016 Total (1 plus 3)	2015 Total	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	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	8,674,355,767	—	—	—	8,674,355,767	7,973,536,548	700,819,219	8,674,355,767	4.63	4.69
Subject to repurchase agreements	288,504,367	—	—	—	288,504,367	—	288,504,367	288,504,367	0.15	0.16
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	125,695,600	—	—	—	125,695,600	124,916,700	778,900	125,695,600	0.07	0.07
On deposit with states	14,347,802	—	—	—	14,347,802	14,325,664	22,138	14,347,802	0.01	0.01
On deposit with other regulatory bodies	34,703,761	—	—	—	34,703,761	34,690,613	13,148	34,703,761	0.02	0.02
Pledged collateral to FHLB (including asset backed funding agreements	3,646,184,020	—	—	—	3,646,184,020	1,995,332,107	1,650,851,913	3,646,184,020	1.95	1.97
Pledged as collateral not captured in other categories	1,213,941,936	—	—	—	1,213,941,936	479,839,422	734,102,514	1,213,941,936	0.65	0.65
Other restricted assets	7,775,923,290	—	—	—	7,775,923,290	7,407,633,343	368,289,947	7,775,923,290	4.15	4.20
Total restricted assets	$21,773,656,543	$ —	$ —	$ —	$ 21,773,656,543	$18,030,274,397	$3,743,382,146	$21,773,656,543	11.63%	11.77%

(a) Subset of column 1.

(b) Subset of column 3.

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

	Gross Restricted								Percentage	
	2016									
	(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)	2016 Total (1 plus 3)	2015 Total	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Secured demand notes	$ 22,424,335	$ —	$ —	$ —	$ 22,424,335	$ 21,460,180	$ 964,155	$ 22,424,335	0.01%	0.01%
Derivative OTC Bilateral - Securities Pledged	210,459,555	—	—	—	210,459,555	180,286,706	30,172,849	210,459,555	0.11	0.11
Derivative OTC Centrally Cleared - Securities Pledged	482,778,593	—	—	—	482,778,593	33,156,130	449,622,463	482,778,593	0.26	0.26
Derivatives OTC Centrally Cleared - Cash Pledged	—	—	—	—	—	8,471,073	(8,471,073)	—	—	—
Futures Initial Margin - Securities Pledged	365,040,861	—	—	—	365,040,861	134,967,723	230,073,138	365,040,861	0.20	0.20
Reinsurance Agreement - Securities Pledged	133,238,592	—	—	—	133,238,592	101,497,610	31,740,982	133,238,592	0.07	0.07
Total	$ 1,213,941,936	$ —	$ —	$ —	$ 1,213,941,936	$ 479,839,422	$ 734,102,514	$ 1,213,941,936	0.65%	0.65%

(a) Subset of column 1.

(b) Subset of column 3.

NOTES TO THE FINANCIAL STATEMENTS

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

	Gross Restricted								Percentage	
	2016									
	(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)]	2016 Total (1 plus 3)	2015 Total	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Assets held in trust to support reinsurance agreements	$1,056,483,059	$ —	$ —	$ —	$ 1,056,483,059	$ 928,679,695	$127,803,364	$ 1,056,483,059	0.56%	0.57%
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”	6,719,440,231	—	—	—	6,719,440,231	6,478,953,648	240,486,583	6,719,440,231	3.59	3.63
Total	$7,775,923,290	$ —	$ —	$ —	$ 7,775,923,290	$ 7,407,633,343	$368,289,947	$ 7,775,923,290	4.15%	4.20%

(a) Subset of column 1.

(b) Subset of column 3.

I. Working Capital Finance Investments

(1) Aggregate Working Capital Finance Investments (“WCFI”) book/adjusted carrying value by NAIC designation at September 30, 2016:

	Gross Asset	Nonadmitted Asset	Net Admitted Asset
a. WCFI Designation 1	$ 60,117,261	$ —	$ 60,117,261
b. WCFI Designation 2	—	—	—
c. WCFI Designation 3	—	—	—
d. WCFI Designation 4	—	—	—
e. WCFI Designation 5	—	—	—
f. WCFI Designation 6	—	—	—
g. Total	$ 60,117,261	$ —	$ 60,117,261

(2) Aggregate maturity distribution on the underlying working capital finance programs:

	Book/Adjusted Carrying Value
a. Up to 180 Days	$ 60,117,261
b. 181 to 365 days	—
c. Total	$ 60,117,261

J. Offsetting and Netting of Assets and Liabilities

The Company has elected to offset amounts recognized as receivables and payables resulting from the short-term reverse repurchase and repurchase agreements described in Note 5E. After the effect of offsetting, the net amount presented in aggregate write-ins for liabilities at September 30, 2016 was $0. Amounts owed to and due from counterparties may be settled in cash or offset, in accordance with the agreements. Cash inflows and outflows for cash settlements are reported on the statement of Cash Flow. At September 30, 2016, all $300,000,000 of payables from repurchase agreements, had a remaining tenor of less than six months and were primarily loans of U.S. corporate securities.

	Gross Amount Recognized	Amount Offset	Net Amount Presented in Financial Statements
(1) Assets	$ —	$ —	$ —
(2) Liabilities	$ 300,000,000	$ (300,000,000)	$ —

K. Structured Notes

A structured note is a direct debt issuance by a corporation, municipality, or government entity, ranking pari-passu with the issuer's other debt issuances of equal seniority where either: 1) the coupon and/or principal payments are linked, in whole or in part, to prices or payment streams from an index or indices, or assets deriving their value from other than the issuer's credit quality, or 2) the coupon and/or principal payments are leveraged by a formula that is different from either a fixed coupon, or a non-leveraged floating rate coupon linked to an interest rate index, including but not limited to London Interbank Offered Rate ("LIBOR") or the prime rate. Information regarding structured notes as of September 30, 2016 was as follows:

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
00912XAF1	$ 1,000,000	$ 1,017,500	$ 1,000,000	NO
03938LAQ7	5,913,406	6,178,656	5,830,192	NO
03938LAU8	10,392,406	10,926,731	10,177,857	NO
044209AF1	19,849,435	20,952,250	19,800,582	NO
064058AA8	5,525,432	5,529,385	5,503,713	NO
30711XAF1	6,001,462	6,386,391	6,037,056	YES
30711XAK0	8,054,308	8,507,218	8,099,247	YES
3137G0AD1	5,664,313	5,671,342	5,664,313	YES
3137G0AM1	14,857,709	15,068,758	14,861,072	YES
3137G0AY5	161,487	185,294	163,640	YES
35177PAL1	2,066,472	3,135,870	2,054,783	NO
539830AW9	8,358,093	11,200,886	8,386,595	NO
71713UAW2	5,547,649	7,793,384	5,588,268	NO
74815HCB6	7,234,495	9,457,815	7,120,755	NO
785592AE6	1,036,100	1,102,400	1,037,282	NO
912810RL4	89,315,094	105,264,970	90,454,338	NO
P8055KTM7	5,913,822	5,948,867	5,938,029	NO
Total	$ 196,891,683	$ 224,327,717	$ 197,717,722	

6. *Joint Ventures, Partnerships and Limited Liability Companies*

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling $78,805,413 and $114,463,187 on investments in joint ventures during the nine months ended September 30, 2016 and the year ended December 31, 2015, respectively. Impairments are recognized when an investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

7. *Investment Income*

A. No significant change.

B. The total amount excluded was $80,086 for the nine months ended September 30, 2016 and $92,394 for the year ended December 31, 2015.

8. *Derivative Instruments*

As of September 30, 2016, there were no significant changes in the Company's derivative policy or investments other than those described below.

At September 30, 2016 and December 31, 2015, the Company had future premium commitments related to its option products of $1,885,303,715 and $1,725,883,850, 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.

NOTES TO THE FINANCIAL STATEMENTS

The table below summarizes the collateral pledged in connection with its over-the-counter ("OTC") and exchanged-traded derivatives at:

	Cash [1]		Securities [2]		Total	
	September 30, 2016	December 31, 2015	September 30, 2016	December 31, 2015	September 30, 2016	December 31, 2015
Initial Margin:						
OTC-cleared	$ —	$ —	$ 482,778,593	$ 33,156,130	$ 482,778,593	$ 33,156,130
Variation Margin:						
OTC-bilateral	—	—	210,459,555	180,286,706	210,459,555	180,286,706
OTC-cleared	—	8,471,073	—	—	—	8,471,073
Total OTC	$ —	$ 8,471,073	$ 693,238,148	$ 213,442,836	$ 693,238,148	$ 221,913,909
Initial Margin						
Futures [3]	$ —	$ 62,285,351	$ 365,040,861	$ 134,967,723	$ 365,040,861	$ 197,253,074

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

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

	Cash [1]		Securities [2]		Total	
	September 30, 2016	December 31, 2015	September 30, 2016	December 31, 2015	September 30, 2016	December 31, 2015
Variation Margin:						
OTC-bilateral	$ 2,326,394,775	$ 1,605,357,482	$ 944,690,785	$ 551,957,771	$ 3,271,085,560	$ 2,157,315,253
OTC-cleared	619,343,501	8,860,289	—	—	619,343,501	8,860,289
Total OTC	$ 2,945,738,276	$ 1,614,217,771	$ 944,690,785	$ 551,957,771	$ 3,890,429,061	$ 2,166,175,542

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

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

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

09. Income Taxes

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

	September 30, 2016		
	Ordinary	Capital	Total
Gross DTA	$ 4,417,104,147	$ 268,249,208	$ 4,685,353,355
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	4,417,104,147	268,249,208	4,685,353,355
DTA nonadmitted	(1,407,461,460)	(268,249,208)	(1,675,710,668)
Subtotal net admitted DTA	3,009,642,687	—	3,009,642,687
DTL	(2,048,079,616)	—	(2,048,079,616)
Net admitted DTA/(Net DTL)	$ 961,563,071	$ —	$ 961,563,071

	December 31, 2015		
	Ordinary	Capital	Total
Gross DTA	$ 4,300,007,448	$ 309,089,813	$ 4,609,097,261
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	4,300,007,448	309,089,813	4,609,097,261
DTA nonadmitted	(1,814,462,662)	(309,089,813)	(2,123,552,475)
Subtotal net admitted DTA	2,485,544,786	—	2,485,544,786
DTL	(1,715,089,430)	—	(1,715,089,430)
Net admitted DTA/(Net DTL)	$ 770,455,356	$ —	$ 770,455,356

	Change		
	Ordinary	Capital	Total
Gross DTA	$ 117,096,699	$ (40,840,605)	$ 76,256,094
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	117,096,699	(40,840,605)	76,256,094
DTA nonadmitted	407,001,202	40,840,605	447,841,807
Subtotal net admitted DTA	524,097,901	—	524,097,901
DTL	(332,990,186)	—	(332,990,186)
Net admitted DTA/(Net DTL)	$ 191,107,715	$ —	$ 191,107,715

NOTES TO THE FINANCIAL STATEMENTS

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

	September 30, 2016		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ 10,430,994	$ —	$ 10,430,994
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)	951,132,077	—	951,132,077
1. Adjusted gross DTA expected to be realized following the balance sheet date	1,583,652,434	—	1,583,652,434
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	951,132,077
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	2,048,079,616	—	2,048,079,616
DTA admitted as the result of application of SSAP 101 total	$ 3,009,642,687	$ —	$ 3,009,642,687

	December 31, 2015		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ 10,430,994	$ —	$ 10,430,994
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)	760,024,362	—	760,024,362
1. Adjusted gross DTA expected to be realized following the balance sheet date	760,024,362	—	760,024,362
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	780,765,922
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	1,715,089,430	—	1,715,089,430
DTA admitted as the result of application of SSAP 101 total	$ 2,485,544,786	$ —	$ 2,485,544,786

	Change		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —
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)	191,107,715	—	191,107,715
1. Adjusted gross DTA expected to be realized following the balance sheet date	823,628,072	—	823,628,072
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	170,366,155
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	332,990,186	—	332,990,186
DTA admitted as the result of application of SSAP 101 total	$ 524,097,901	$ —	$ 524,097,901

	September 30, 2016	December 31, 2015
RBC percentage used to determine recovery period and threshold limitation amount	1388%	1130%
Amount of total adjusted capital used to determine recovery period and threshold limitation	$ 7,030,436,681	$ 5,723,970,713

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:

	September 30, 2016	December 31, 2015
Federal	$ 784,437,721	$ 223,896,687
Foreign	4,602,680	214,329
Subtotal	789,040,401	224,111,016
Federal income tax on net capital gains/(losses)	(482,300,736)	(163,882,601)
Federal and foreign income taxes incurred	$ 306,739,665	$ 60,228,415

NOTES TO THE FINANCIAL STATEMENTS

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

	September 30, 2016	December 31, 2015	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	$ —	$ —	$ —
Unearned premium reserve	—	—	—
Policyholder reserves	1,900,028,163	1,827,523,433	72,504,730
Investments	914,559,693	837,397,045	77,162,648
Deferred acquisition costs	355,641,860	297,686,696	57,955,164
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	8,974,942	8,681,884	293,058
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	—	—	—
Tax credit carryforwards	166,299,225	177,494,395	(11,195,170)
Other (including items <5% of total ordinary tax assets)	37,260,660	37,787,363	(526,703)
Ceding commissions	192,414,310	204,801,966	(12,387,656)
Intangibles	215,216,514	254,883,230	(39,666,716)
Nonadmitted assets	67,242,518	94,258,337	(27,015,819)
Unrealized capital gains (losses)	559,466,262	559,493,099	(26,837)
Subtotal	4,417,104,147	4,300,007,448	117,096,699
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(1,407,461,460)	(1,814,462,662)	407,001,202
Admitted ordinary DTA	3,009,642,687	2,485,544,786	524,097,901
Capital:			
Investments	268,249,208	309,089,813	(40,840,605)
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Subtotal	268,249,208	309,089,813	(40,840,605)
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(268,249,208)	(309,089,813)	40,840,605
Admitted capital DTA	—	—	—
Admitted DTA	$ 3,009,642,687	$ 2,485,544,786	$ 524,097,901
DTL:			
Ordinary			
Investments	$ (970,067,037)	$ (996,849,531)	$ 26,782,494
Fixed assets	—	—	—
Deferred and uncollected premiums	(514,793)	(60,967,495)	60,452,702
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Other liabilities	(4,824,679)	(5,529,534)	704,855
Separate Account adjustments	(19,379,450)	(28,006,987)	8,627,537
Unrealized capital gains (losses)	(1,053,293,657)	(623,735,883)	(429,557,774)
Subtotal	(2,048,079,616)	(1,715,089,430)	(332,990,186)
Capital:			
Investments	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
Subtotal	—	—	—
DTL	$ (2,048,079,616)	$ (1,715,089,430)	$ (332,990,186)
Net DTA/ (DTL)	$ 961,563,071	$ 770,455,356	$ 191,107,715
		Change in nonadmitted DTA	(447,841,807)
		Tax effect of unrealized gains (losses)	429,584,611
		Change in net DTA	$ 172,850,519

NOTES TO THE FINANCIAL STATEMENTS

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

	September 30, 2016
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 35%	$ 617,112,761
Net realized capital gains (losses) @ 35%	(475,873,797)
Tax effect of:	
Interest maintenance reserve	45,376,928
Change in nonadmitted assets	27,015,819
Prior years adjustments and accruals	14,451,906
Other	13,567,664
Penalties	38,928
Meals and entertainment	1,030
Dividend received deduction	(190,466)
Tax exempt income	(317,981)
Financing fees	(1,180,362)
Uncertain tax positions	(4,052,708)
Tax credits	(23,319,459)
Separate Account dividend received deduction	(78,741,117)
Total statutory income taxes (benefit)	$ 133,889,146
Federal and foreign income taxes incurred including tax on realized capital gains	306,739,665
Change in net DTA	(172,850,519)
Total statutory income taxes (benefit)	$ 133,889,146

E-G. No significant change.

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

A-C. On September 13, 2016, the Company reported $36,784,182 of dividends from Sino-US United MetLife Insurance Co. Ltd, an affiliate.

D. The Company had $63,418,112 receivable and $29,329,092 payable with affiliates as of September 30, 2016. The Company had $1,635,962,836 receivable and $46,527,361 payable with affiliates as of December 31, 2015. Amounts receivable and payable are expected to be settled within 90 days.

E. The Company has entered into collateral agreements with an affiliate in connection with secured demand notes. At September 30, 2016, the Company had agreed to fund up to $20,000,000 of cash upon request by this affiliate and had transferred collateral consisting of various U.S. Treasury/U.S. Government Agency securities with a fair value of $28,392,275 into custody accounts to secure the notes. The affiliate is permitted by contract to sell or repledge this collateral to satisfy funding obligations. To date, the Company has received no such funding requests.

F-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 September 30, 2016, 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 $18,511,060,747. The Company calculated this amount in accordance with FHLB of Pittsburgh regulatory and or FHLB specific borrowing limits.

NOTES TO THE FINANCIAL STATEMENTS

(2) FHLB Capital Stock

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

	September 30, 2016		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	40,845,600	40,845,600	—
Activity stock	84,850,000	84,850,000	—
Excess stock	—	—	—
Aggregate total	$ 125,695,600	$ 125,695,600	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 18,511,060,747	$ 18,511,060,747	$ —

	December 31, 2015		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	47,066,700	47,066,700	—
Activity stock	77,850,000	77,850,000	—
Excess stock	—	—	—
Aggregate total	$ 124,916,700	$ 124,916,700	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 17,386,025,260	$ 17,386,025,260	$ —

b. The Company's membership stock (Class A and B) eligible for redemption at September 30, 2016 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	$ 40,845,600	$ 40,845,600	$ —	$ —	$ —	$ —

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

a. Amount pledged as of:

	September 30, 2016		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	$ 4,084,115,118	$ 3,646,184,020	$ 1,915,000,000
Total collateral pledged - General Account	$ 4,084,115,118	$ 3,646,184,020	$ 1,915,000,000
Total collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2015		
Total collateral pledged - General and Separate Accounts	$ 2,247,314,447	$ 1,995,332,107	$ 1,915,000,000

b. Maximum amount pledged during the reporting period ended:

	September 30, 2016		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	$ 4,603,916,617	$ 4,013,371,391	$ 1,915,000,000
2. Maximum collateral pledged - General Account	$ 4,603,916,617	$ 4,013,371,391	$ 1,915,000,000
3. Maximum collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2015		
4. Maximum collateral pledged - total General and Separate Accounts	$ 3,274,118,298	$ 2,976,675,965	$ 1,915,000,000

NOTES TO THE FINANCIAL STATEMENTS

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

a. Amount borrowed as of:

	September 30, 2016			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	1,915,000,000	1,915,000,000	—	20,000,000
Other	—	—	—	—
Aggregate total	$ 1,915,000,000	$ 1,915,000,000	$ —	$ 20,000,000

	December 31, 2015			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	1,915,000,000	1,915,000,000	—	20,000,000
Other	—	—	—	—
Aggregate total	$ 1,915,000,000	$ 1,915,000,000	$ —	$ 20,000,000

b. Maximum amount borrowed during the reporting period ended:

	September 30, 2016		
	Total	General Account	Separate Account
Debt	$ —	$ —	$ —
Funding agreements	1,915,000,000	1,915,000,000	—
Other	—	—	—
Aggregate total	$ 1,915,000,000	$ 1,915,000,000	$ —

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 September 30, 2016, 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) The Company's capital is comprised of 4,000 shares of common stock authorized, of which 3,000 shares are issued and outstanding, at $25,000 per share par value.

(2-9) No significant change.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was $(526,285,992) at September 30, 2016.

(11-13) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No significant change.

B. Assessments

As of September 30, 2016, the Company had a $17,000,000 liability for retrospective premium-based guaranty fund assessments and a $20,173,105 asset for the related premium tax offset. As of December 31, 2015, the Company had a $17,100,000 liability for retrospective premium-based guaranty fund assessments and an $22,550,334 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 2016 premium tax offsets used and revised estimated premium tax offsets for accrued liabilities.

	Assets Recognized from Paid and Accrued Premium Tax Offsets		
a.	Balance as of December 31, 2015	$	22,550,334
b.	Decreases current year:		
	Premium tax offset applied		2,532,972
c.	Increases current year:		
	Est. Premium Tax Offset		155,743
d.	Balance as of September 30, 2016	$	20,173,105

C-E. No significant change.

F. All Other Contingencies

Uncollectible Premium Receivables

The Company had admitted assets of $69,798,092 and $306,322,109 at September 30, 2016 and December 31, 2015, 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 $737,593,066 as of September 30, 2016. 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 the Company 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. The Company intends to defend this action vigorously.

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 August 17, 2016, MetLife Insurance Company USA, successor by merger to these defendants and the West Virginia Treasurer reached an agreement in principle to resolve 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

No significant change.

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

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

	Assets		Liabilities	
	September 30, 2016	December 31, 2015	September 30, 2016	December 31, 2015
Swaps [(1)]	$ 1,970,332,563	$ 1,563,604,088	$ 178,051,200	$ 332,249,202
Futures	—	—	—	—
Options	—	—	—	—
Total	$ 1,970,332,563	$ 1,563,604,088	$ 178,051,200	$ 332,249,202

(1) Included within Swaps assets in the table above are forwards of $35,000,000 at both September 30, 2016 and December 31, 2015.

(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 $126,636,490 and $109,965,623 at September 30, 2016 and December 31, 2015, respectively. The off-balance sheet credit exposure of the Company's forwards was $16,500,843 and $7,938,391 at September 30, 2016 and December 31, 2015, respectively.

(4) At September 30, 2016 and December 31, 2015, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives was $944,690,785 and $551,957,771, respectively, which 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 $8,674,355,767 and an estimated fair value of $10,482,625,763 were on loan under the securities lending program at September 30, 2016. The Company was liable for cash collateral under its control of $10,730,221,468 at September 30, 2016.

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 $81,050,496 at September 30, 2016, which may not be sold or repledged unless the counterparty is in default, is not reflected in the accompanying financial statements.

For short-term reverse repurchase agreements, the Company requires a minimum of 102% of the fair value of securities purchased under short-term reverse repurchase agreements to be maintained as collateral.

Also, the Company participates in short-term repurchase and reverse repurchase agreement transactions whereby bonds are loaned to unaffiliated financial institutions, and contemporaneously bonds are borrowed from the unaffiliated financial institutions. The Company obtains cash collateral in an amount greater than or equal to 95% of the estimated fair value of the securities loaned, and receives securities with fair value equal to 102% of the cash pledged at the inception of the transaction. The Company monitors the estimated fair value of the securities loaned and borrowed on a daily basis with additional collateral obtained as necessary throughout the duration of the transaction. Securities loaned under such transactions may be sold or repledged by the transferee. Securities borrowed under such transactions may be repledged, and are not reflected in the financial statements. These transactions are treated as financing arrangements and the Company has elected to offset amounts recognized as receivables and payables resulting from these transactions.

Securities with a book value of $288,504,367 and an estimated fair value of $315,793,575 were on loan under the short-term repurchase agreement transaction at September 30, 2016. The Company was liable for cash collateral under its control of $300,000,000 at September 30, 2016.

Additionally, the Company holds security collateral over which it does not have exclusive control with a book value and estimated fair value of $113,747,811 at September 30, 2016, which is not reflected in the accompanying financial statements.

The Company does not have collateral that extends beyond one year from September 30, 2016.

The Company has securities underlying short-term reverse repurchase agreements with a fair value of $100,000,000 which mature in less than one year under the securities lending program. Additionally, the Company has short-term reverse repurchase agreements with a fair value of $306,021,391 which mature in less than one year under the reverse repurchase agreement transactions.

The Company does not have securities underlying dollar repurchase and dollar reverse repurchase agreements as of September 30, 2016.

C. Wash Sales

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

(2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the quarter ended September 30, 2016.

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

Direct premiums written/produced by third party administration for the nine months ended September 30, 2016 were as follows:

Name and Address of Managing General Agent or Third Party Administrator	FEIN Number	Exclusive Contract	Type of Business Written	Type of Authority Granted	Total Direct Premiums Written/Produced
Fidelity Investment Life Insurance Company 82 Devonshire Street, V5A Boston, MA 02109	23-2164784	Yes	Deferred Variable Annuity	Claims Payment Claims Adjustment Binding Authority Premium Collections Underwriting	$ 176,102,982

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:

	September 30, 2016			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
U.S. Special Revenue and Agencies	$ —	$ 4,684,275	$ —	$ 4,684,275
Industrial & Miscellaneous	—	—	3,140,826	3,140,826
Total bonds	—	4,684,275	3,140,826	7,825,101
Perpetual preferred stocks				
Industrial & Miscellaneous	—	—	—	—
Common stocks				
Industrial & Miscellaneous [(1)]	17,101,534	125,695,598	17,894,501	160,691,633
Derivative assets [(2)]				
Interest rate	—	3,813,672,998	30,591,137	3,844,264,135
Foreign currency exchange rate	—	108,979,954	—	108,979,954
Equity market	—	949,848,999	198,084,498	1,147,933,497
Total derivative assets	—	4,872,501,951	228,675,635	5,101,177,586
Separate Account assets [(3)]	644,679,172	102,852,425,904	71,211,013	103,568,316,089
Total assets	$ 661,780,706	$ 107,855,307,728	$ 320,921,975	$ 108,838,010,409
Liabilities				
Derivative liabilities [(2)]				
Interest rate	$ —	$ 627,852,710	$ 36,835,702	$ 664,688,412
Foreign currency exchange rate	—	9,264,601	—	9,264,601
Credit	—	803,091	—	803,091
Equity market	—	921,502,821	520,483,008	1,441,985,829
Total liabilities	$ —	$ 1,559,423,223	$ 557,318,710	$ 2,116,741,933

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

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

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

Transfers between Levels 1 and 2 - During the quarter ended September 30, 2016, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the period.

NOTES TO THE FINANCIAL STATEMENTS

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

Rollforward Table – Level 3 Assets and Liabilities

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

	Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy									
	Balance, June 30, 2016	Transfer into Level 3 [1]	Transfer out of Level 3 [1]	Total Gains and Losses included in Net Income [2]	Total Gains and Losses included in Capital and Surplus	Purchases [3]	Sales [3]	Issuances [3]	Settlements [3]	Balance, September 30, 2016
Assets										
Bonds - Industrial & miscellaneous	$ 17,403,746	$ —	$(14,200,878)	$ 2,084	$ 30,482	$ —	$ (94,608)	$ —	$ —	$ 3,140,826
Perpetual preferred stocks - Industrial & miscellaneous	60,648	—	(60,648)	—	—	—	—	—	—	—
Common stocks - Industrial & miscellaneous	16,012,026	388,559	—	—	1,416,268	77,648	—	—	—	17,894,501
Derivatives - Interest rate [4]	65,579,961	—	—	20,757,920	(71,824,526)	—	—	—	(20,757,920)	(6,244,565)
Derivatives - Equity market [4]	(268,657,990)	—	—	(13,819,901)	(39,920,619)	—	—	—	—	(322,398,510)
Separate Account assets	196,801,211	4,451,279	(2,937,972)	534,408	1,231,706	2,168,478	(129,188,845)	—	(1,849,252)	71,211,013
Total	$ 27,199,602	$4,839,838	$(17,199,498)	$ 7,474,511	$(109,066,689)	$ 2,246,126	$(129,283,453)	$ —	$(22,607,172)	$ (236,396,735)

(1) 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 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 September 30, 2016, transfers out of Level 3, $2,937,972 for Separate Accounts, 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.

During the quarter ended September 30, 2016, transfers into Level 3, for common stocks of $388,559 and $4,451,279 for Separate Accounts, 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.

(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

NOTES TO THE FINANCIAL STATEMENTS

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.

<table>
<tr><th>Instrument</th><th>Level 2 Observable Inputs</th><th>Level 3 Unobservable Inputs</th></tr>
<tr><td colspan="3">Bonds</td></tr>
<tr><td colspan="3">U.S. corporate and Foreign corporate securities - included within Industrial & Miscellaneous</td></tr>
<tr><td></td><td>• not applicable</td><td>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</td></tr>
<tr><td colspan="3">Loan-backed securities comprised of RMBS and ABS - included within Industrial & Miscellaneous</td></tr>
<tr><td></td><td>• not applicable</td><td>Valuation Techniques: Principally the market and income approaches.
Key Inputs:
• 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</td></tr>
<tr><td colspan="3">State and political subdivision securities - included within U.S. Special Revenue and Agencies</td></tr>
<tr><td></td><td>Valuation Techniques: Principally the market approach
Key Inputs:
• quoted prices in markets that are not active
• benchmark U.S. Treasury yield or other yields
• the spread off the U.S. Treasury yield curve for the identical security
• issuer ratings and issuer spreads; broker-dealer quotes
• comparable securities that are actively traded</td><td>• not applicable</td></tr>
<tr><td colspan="3">Common and preferred stock</td></tr>
<tr><td></td><td>Valuation Techniques: Principally the market approach
Key Inputs:
• quoted prices in markets that are not active</td><td>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</td></tr>
</table>

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 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, 10, 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:

	September 30, 2016					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 59,125,778,351	$ 53,191,980,981	$ 11,554,808,489	$ 43,688,424,627	$ 3,882,545,235	$ —
Preferred stocks	375,712,913	221,327,699	—	215,466,819	160,246,094	—
Common stock - unaffiliated	160,691,633	160,691,633	17,101,534	125,695,598	17,894,501	—
Mortgage loans	8,428,253,984	7,988,158,287	—	52,133,115	8,376,120,869	—
Cash, cash equivalents and short-term investments	5,085,690,149	5,085,690,149	2,556,713,756	2,002,741,500	526,234,893	—
Contract loans	1,201,073,162	1,096,458,708	—	751,502,818	449,570,344	—
Derivative assets [1]	5,322,815,129	5,266,962,473	(75,114,566)	5,147,252,423	250,677,272	—
Other invested assets	256,177,283	249,541,342	—	91,512,713	164,664,570	—
Investment income due and accrued	777,512,383	777,512,383	—	777,512,383	—	—
Receivables for cash collateral on derivatives	—	—	—	—	—	—
Separate Account assets	106,931,395,506	106,791,570,173	1,113,421,422	105,409,242,363	408,731,721	—
Total assets	$187,665,100,493	$180,829,893,828	$ 15,166,930,635	$158,261,484,359	$ 14,236,685,499	$ —
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	$ 18,113,135,864	$ 16,217,516,115	$ —	$ —	$ 18,113,135,864	$ —
Liability for deposit-type contracts	2,518,148,747	2,452,403,996	—	—	2,518,148,747	—
Derivative liabilities [1]	2,128,090,076	2,124,372,594	—	1,570,533,599	557,556,477	—
Borrowed money (including interest thereon)	30,977,813	30,977,813	—	30,977,813	—	—
Payable for collateral under securities loaned and other transactions	13,678,290,763	13,678,290,763	—	13,678,290,763	—	—
Secured borrowings of mortgage loans	—	—	—	—	—	—
Investment contracts included in Separate Account liabilities	1,114,268,084	1,114,268,084	—	1,114,268,084	—	—
Separate Account liabilities	642,030	642,030	—	642,030	—	—
Total liabilities	$ 37,583,553,377	$ 35,618,471,395	$ —	$ 16,394,712,289	$ 21,188,841,088	$ —

	December 31, 2015					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 48,923,768,977	$ 46,345,672,832	$ 7,494,524,833	$ 37,670,020,221	$ 3,759,223,923	$ —
Preferred stocks	355,070,159	223,576,093	—	164,644,343	190,425,816	—
Common stock - unaffiliated	182,174,520	182,174,520	40,899,563	124,730,864	16,544,093	—
Mortgage loans	7,238,908,642	6,973,466,272	—	48,201,674	7,190,706,968	—
Cash, cash equivalents and short-term investments	2,725,798,878	2,725,798,878	592,694,262	2,076,196,071	56,908,545	—
Contract loans	1,347,419,763	1,265,549,348	—	917,634,886	429,784,877	—
Derivative assets [1]	3,686,601,439	3,610,219,573	38,891,063	3,424,467,594	223,242,782	—
Other invested assets	186,436,529	179,468,935	—	86,321,148	100,115,381	—
Investment income due and accrued	668,022,111	668,022,111	—	668,022,111	—	—
Receivables for cash collateral on derivatives	8,471,073	8,471,073	—	8,471,073	—	—
Separate Account assets	105,056,327,042	104,993,156,816	1,260,476,956	103,364,233,494	431,616,592	—
Total assets	$170,378,999,133	$167,175,576,451	$ 9,427,486,677	$148,552,943,479	$ 12,398,568,977	$ —
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	$ 13,612,510,812	$ 12,511,034,352	$ —	$ —	$ 13,612,510,812	$ —
Liability for deposit-type contracts	4,399,651,798	4,501,865,660	—	—	4,399,651,798	—
Derivative liabilities [1]	1,776,747,443	1,781,682,828	—	1,320,302,744	456,444,699	—
Borrowed money (including interest thereon)	—	—	—	—	—	—
Payable for collateral under securities loaned and other transactions	10,597,147,570	10,597,147,570	—	10,597,147,570	—	—
Secured borrowings of mortgage loans	24,058,575	23,873,007	—	—	24,058,575	—
Investment contracts included in Separate Account liabilities	1,274,632,602	1,274,632,602	—	1,274,632,602	—	—
Separate Account liabilities	57,886	57,886	—	—	57,886	—
Total liabilities	$ 31,684,806,686	$ 30,690,293,905	$ —	$ 13,192,082,916	$ 18,492,723,770	$ —

(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 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.

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

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

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

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 carring 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.

Borrowed Money (Including Interest Thereon)

The estimated fair value for borrowed money (including interest thereon) approximates carrying value due to the short-term maturities of these instruments. These amounts are generally classified in Level 2.

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.

Secured Borrowings of Mortgage Loans

For secured borrowings of mortgage loans, the estimated fair value is determined by estimating future cash flows and discounting them using current interest rates for similar borrowings with similar credit risk using unobservable inputs and is generally classified in Level 3.

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 techniques 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 September 30, 2016, 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

In July 2016, MetLife, Inc. ("MetLife") completed the sale to Massachusetts Mutual Life Insurance Company of MetLife's U.S. Retail advisor force and certain assets and liabilities associated with the MetLife Premier Client Group, including MetLife's affiliated broker-dealer, MetLife Securities, Inc., a wholly-owned subsidiary of MetLife. The Company recorded a $11,200,000 impairment of fixed assets related to the transaction.

On January 12, 2016, MetLife announced its plan to pursue the separation of a substantial portion of its U.S. Retail Business (the "Separation"). Additionally, on July 21, 2016, MetLife announced that following the Separation, the separated business will be rebranded as "Brighthouse Financial". On October 5, 2016, Brighthouse Financial, Inc., a subsidiary of MetLife ("Brighthouse"), filed a registration statement on Form 10 (the "Form 10") with the SEC. The information statement filed as an exhibit to the Form 10 disclosed that MetLife intends to include the Company, New England Life Insurance Company, a wholly-owned subsidiary of MLIC, First MetLife Investors Insurance Company, MetLife Advisers, LLC and certain captive reinsurance companies in the proposed separated business and distribute at least 80.1% of the shares of Brighthouse's common stock on a pro rata basis to the holders of MetLife common stock. The ultimate form and timing of the Separation is subject to the satisfaction of various conditions and approvals, including, among other things, satisfaction of any applicable requirements of the SEC, and receipt of insurance and other regulatory approvals and economic conditions. MetLife continues to evaluate and pursue structural alternatives for the planned Separation.

NOTES TO THE FINANCIAL STATEMENTS

Previously, the Company had ceded, via reinsurance, certain single premium deferred annuity contracts to MLIC, an affiliate. Effective April 1, 2016, the Company recaptured certain single premium deferred annuity contracts previously reinsured to MLIC. This recapture resulted in an increase in invested assets and cash and cash equivalents of $4,295,796,687 offset by an increase in reserve liabilities of $3,998,565,518. The Company recognized net income of $34,113,541 including interest maintenance reserve transferred net of taxes as a result of this recapture.

D-E. No significant change.

F. Subprime Mortgage Related Risk Exposure

(1) While there is no market standard definition, the Company defines subprime mortgage lending as the origination of residential mortgage loans to borrowers with weak credit profiles. The Company's exposure to subprime mortgage loans exists through investments in subprime RMBS and residential mortgage loans. The Company has exposure to unrealized losses due to a reduction in fair value. The majority of the Company's subprime mortgage loan exposure is the result of purchases over the past several years at prices well below the par value or the outstanding unpaid principal balance of the securities and loans, respectively. The subprime RMBS and residential mortgage loan portfolios are performing within our expectations and are in a net unrealized loss position. The Company continues to closely monitor the performance of the subprime RMBS and mortgage portfolios and the credit quality of the underlying assets.

(2) Direct exposure through investments in subprime mortgage loans at September 30, 2016:

	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Buildings	OTTI Losses Recognized	Default Rate
Mortgages in the process of foreclosure	$ 555,325	$ 517,876	$ 852,191	$ —	—%
Mortgages in good standing [1]	300,915,157	308,135,783	513,792,351	—	—
Mortgages with restructured terms	85,459	124,914	85,324	—	—
Total	$ 301,555,941	$ 308,778,573	$ 514,729,866	$ —	—%

[1] As of September 30, 2016, 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 $5,595,626, $4,987,619 and $9,128,711, respectively.

(3) At September 30, 2016, 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	$ 1,186,495,027	$ 1,210,581,616	$ 1,202,392,835	$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	$ 1,186,495,027	$ 1,210,581,616	$ 1,202,392,835	$ —

(4) No significant change.

G-H. No significant change.

22. *Events Subsequent*

The Company has evaluated events subsequent to September 30, 2016 through November 8, 2016, which is the date these financial statements were available to be issued, and other than the above item, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

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.

NOTES TO THE FINANCIAL STATEMENTS

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2015 were $159,365,926. As of September 30, 2016, $10,358,234 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years and two reinsurance agreements with American Life Insurance Company and additional reinsurance agreements with Middle East affiliates were terminated as of January 1, 2016, releasing $72,929,299 of reserves. Reserves remaining for prior years are now $75,517,629 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $560,764 favorable prior-year development from December 31, 2015 to September 30, 2016. 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.

29. Participating Policies

Direct premiums on participating policies in the amount of $378,693,917 and $468,439,784 represented approximately 6.5% and 4.9% of the Company's direct premiums at September 30, 2016 and December 31, 2015, respectively.

The amount of incurred policyholder dividends for the nine months ended September 30, 2016 and for the year ended December 31, 2015, as reported in dividends to policyholders, was $22,993,331 and $29,763,372, 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)	$	2,755,750,532
	b. Transfers from Separate Accounts (Page 4, Line 10)		5,689,779,451
	c. Net transfers to or (from) Separate Accounts (a) - (b)		(2,934,028,919)
(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)	$	(2,934,028,919)

35. Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [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 - information concerning activities of insurer members of a holding company group part 1 - Organizational Chart

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
MetLife Advisers, LLC	Boston, MA				YES
MetLife Investment Advisors, LLC	Wilmington, DE				YES
MetLife Investors Distribution Company	New York, NY				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: $ 3,809,166

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 $64,821,439; Citigroup Global Markets Inc. $78,507,206; CME Group Inc. $154,174,764; Credit Suisse Securities (USA) LLC $104,668,948; Goldman Sachs & Co $70,486,830; JP Morgan Securities LLC $44,617,585; Morgan Stanley & Co International plc $71,182,375; NATIXIS SA $1,173,227; Societe Genrale SA $135,776,908; UBS AG $2,327,046; Wells Fargo Bank NA $330,542,682; BNP Paribas $133,238,592; FHLB $3,646,184,020; Secured Demand Notes $22,424,335

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 375,361,184

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	3,338,876	3,324,678
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	745,849,736	408,619,571
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 749,188,612	$ 411,944,249
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: $ 11,304,839,282

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 11,242,428,746

16.3 Total payable for securities lending reported on the liability page: $ 10,732,552,487

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase & Co.	4 New York Plaza - 12th Floor, New York, NY, 10004
US Bank and Trust	800 Nicollet Mall, Minneapolis, MN 55402
State Street Bank and Trust Company	2 Avenue De Lafayette, 5th Floor North, Boston, MA 02111

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 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
4095	Metropolitan Life Insurance Company	200 Park Avenue, New York, NY 10166
106793	Oaktree Capital Management, L.P.	333 South Grand Ave, 28th Floor, Los Angeles, CA 90071

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

18.2 If no, list exceptions:
As of September 30,2016, fourteen issues did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. One issue does not have a valid CUSIP to file. Thirteen 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	$1,573,145,065
1.12	Residential mortgages	$617,626,291
1.13	Commercial mortgages	$5,787,354,133
1.14	Total mortgages in good standing	$7,978,125,489
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$518,503
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$8,958,970
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$8,958,970
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$555,325
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$555,325
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$7,988,158,287
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	63.3
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	5.3

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	

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 Non-Affiliates								
97071......	13-3126819.........	02/01/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY..........	DE............	CO/I............	AUTHORIZED.	....	....

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	26,180,687	32,974,724	434,430	112,542	59,702,383	
2. Alaska AK	L	3,741,553	2,966,576	35,603		6,743,732	
3. Arizona AZ	L	29,340,398	86,081,450	1,777,824		117,199,672	251,637
4. Arkansas AR	L	8,102,496	15,975,612	196,458		24,274,566	147,487
5. California CA	L	212,522,498	321,163,039	10,393,734	31,242	544,110,513	358,417
6. Colorado CO	L	22,950,401	38,828,442	1,377,574	16,422,098	79,578,515	173,196
7. Connecticut CT	L	61,235,920	51,738,454	12,259,426		125,233,800	
8. Delaware DE	L	21,457,902	14,561,636	415,630	17,950	36,453,118	1,406,617,047
9. District of Columbia DC	L	6,871,347	4,988,189	389,509		12,249,045	
10. Florida FL	L	162,435,602	316,885,068	14,915,282	17,704,055	511,940,007	2,843,996
11. Georgia GA	L	51,570,954	82,492,716	1,224,508		135,288,178	211,615
12. Hawaii HI	L	5,802,903	10,540,070	908,603		17,251,576	
13. Idaho ID	L	3,175,462	10,081,730	146,581		13,403,773	330,135
14. Illinois IL	L	98,825,213	110,172,774	3,291,198	168,144	212,457,329	338,979
15. Indiana IN	L	22,635,447	71,162,175	1,477,435		95,275,057	506,251
16. Iowa IA	L	15,259,517	40,406,836	742,768		56,409,121	
17. Kansas KS	L	12,177,959	26,371,480	691,581		39,241,020	88,622
18. Kentucky KY	L	11,084,458	49,191,020	438,292		60,713,770	31,863
19. Louisiana LA	L	24,996,028	64,444,785	331,625	86,958	89,859,396	515,202
20. Maine ME	L	7,009,535	16,536,747	1,091,905		24,638,187	41,579
21. Maryland MD	L	54,002,611	101,425,403	5,192,387		160,620,401	
22. Massachusetts MA	L	80,702,052	94,516,209	6,734,994	79	181,953,334	67,699
23. Michigan MI	L	48,595,579	146,038,019	1,162,428	1,197,627	196,993,653	329,404
24. Minnesota MN	L	84,233,786	59,879,175	2,594,699		146,707,660	
25. Mississippi MS	L	12,298,686	10,738,002	157,822		23,194,510	
26. Missouri MO	L	28,450,826	76,391,567	1,194,925	456,778	106,494,096	508,243
27. Montana MT	L	2,144,610	2,493,487	155,288		4,793,385	
28. Nebraska NE	L	13,091,880	8,425,042	431,718		21,948,640	
29. Nevada NV	L	9,015,558	19,770,743	379,327		29,165,628	97,318
30. New Hampshire NH	L	10,960,763	20,613,622	868,403		32,442,788	
31. New Jersey NJ	L	159,075,291	268,091,136	12,446,182	57,006	439,669,615	
32. New Mexico NM	L	6,406,086	13,835,027	257,252		20,498,365	
33. New York NY	N	68,294,274	55,914,290	29,326,370	3,719,020	157,253,954	(31,593)
34. North Carolina NC	L	55,702,211	97,747,568	5,365,279		158,815,058	23,942
35. North Dakota ND	L	2,586,696	22,097,338	47,975		24,732,009	67,265
36. Ohio OH	L	48,903,415	134,799,873	2,796,813		186,500,101	167,690
37. Oklahoma OK	L	11,734,736	31,260,123	204,882	1,508,236	44,707,977	56,416
38. Oregon OR	L	13,343,506	23,692,825	721,869		37,758,200	
39. Pennsylvania PA	L	134,736,606	232,164,312	4,644,482	108,404	371,653,804	4,220,377,953
40. Rhode Island RI	L	12,722,872	15,681,228	769,275		29,173,375	
41. South Carolina SC	L	32,374,497	50,100,383	2,251,288		84,726,168	271,788
42. South Dakota SD	L	9,961,106	10,080,050	189,293		20,230,449	
43. Tennessee TN	L	33,796,982	56,538,579	794,490		91,130,051	
44. Texas TX	L	120,282,164	199,262,244	2,295,789	32,763	321,872,960	537,017
45. Utah UT	L	13,042,826	17,805,604	194,691	1,731,824	32,774,945	
46. Vermont VT	L	4,664,381	18,430,100	657,394		23,751,875	
47. Virginia VA	L	94,520,319	65,912,324	2,817,883		163,250,526	1,378,908
48. Washington WA	L	26,257,873	50,795,879	1,044,992		78,098,744	127,743
49. West Virginia WV	L	5,180,766	17,810,850	127,897		23,119,513	5,980
50. Wisconsin WI	L	27,731,315	88,049,598	680,556	331,941	116,793,410	
51. Wyoming WY	L	2,073,130	1,873,043	69,840		4,016,013	
52. American Samoa AS	N	2,471				2,471	
53. Guam GU	L	34,604	(9,011)	2,467		28,060	
54. Puerto Rico PR	L	10,843,829	2,055,822	165,288		13,064,939	
55. US Virgin Islands VI	L	358,475		9,501		367,976	
56. Northern Mariana Islands MP	N	53				53	
57. Canada CAN	N	240,747	86,151			326,898	
58. Aggregate Other Alien OT	XXX	3,487,669	11,123	(1,362)	0	3,497,430	0
59. Subtotal	(a) 53	2,049,231,531	3,381,941,251	139,292,343	43,686,667	5,614,151,792	5,636,441,799
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	9,813,041				9,813,041	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	2,773,200		30,041,076		32,814,276	
94. Aggregate other amounts not allocable by State	XXX	0	164,008,241	0	0	164,008,241	0
95. Totals (Direct Business)	XXX	2,061,817,772	3,545,949,492	169,333,419	43,686,667	5,820,787,350	5,636,441,799
96. Plus reinsurance assumed	XXX	131,419,343	28,369,238	23,187,302		182,975,883	
97. Totals (All Business)	XXX	2,193,237,115	3,574,318,730	192,520,721	43,686,667	6,003,763,233	5,636,441,799
98. Less reinsurance ceded	XXX	1,675,401,222	(3,917,102,776)	177,926,260		(2,063,775,294)	
99. Totals (All Business) less reinsurance ceded	XXX	517,835,893	7,491,421,506	(b) 14,594,461	43,686,667	8,067,538,527	5,636,441,799
DETAILS OF WRITE-INS							
58001. Bahamas	XXX	3,394,499		(2,102)		3,392,397	
58002. Other	XXX	62,260	11,123	740		74,123	
58003. Mexico	XXX	30,910				30,910	
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	3,487,669	11,123	(1,362)	0	3,497,430	0
9401. Internal Exchange	XXX		164,008,241			164,008,241	
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	164,008,241	0	0	164,008,241	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 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).

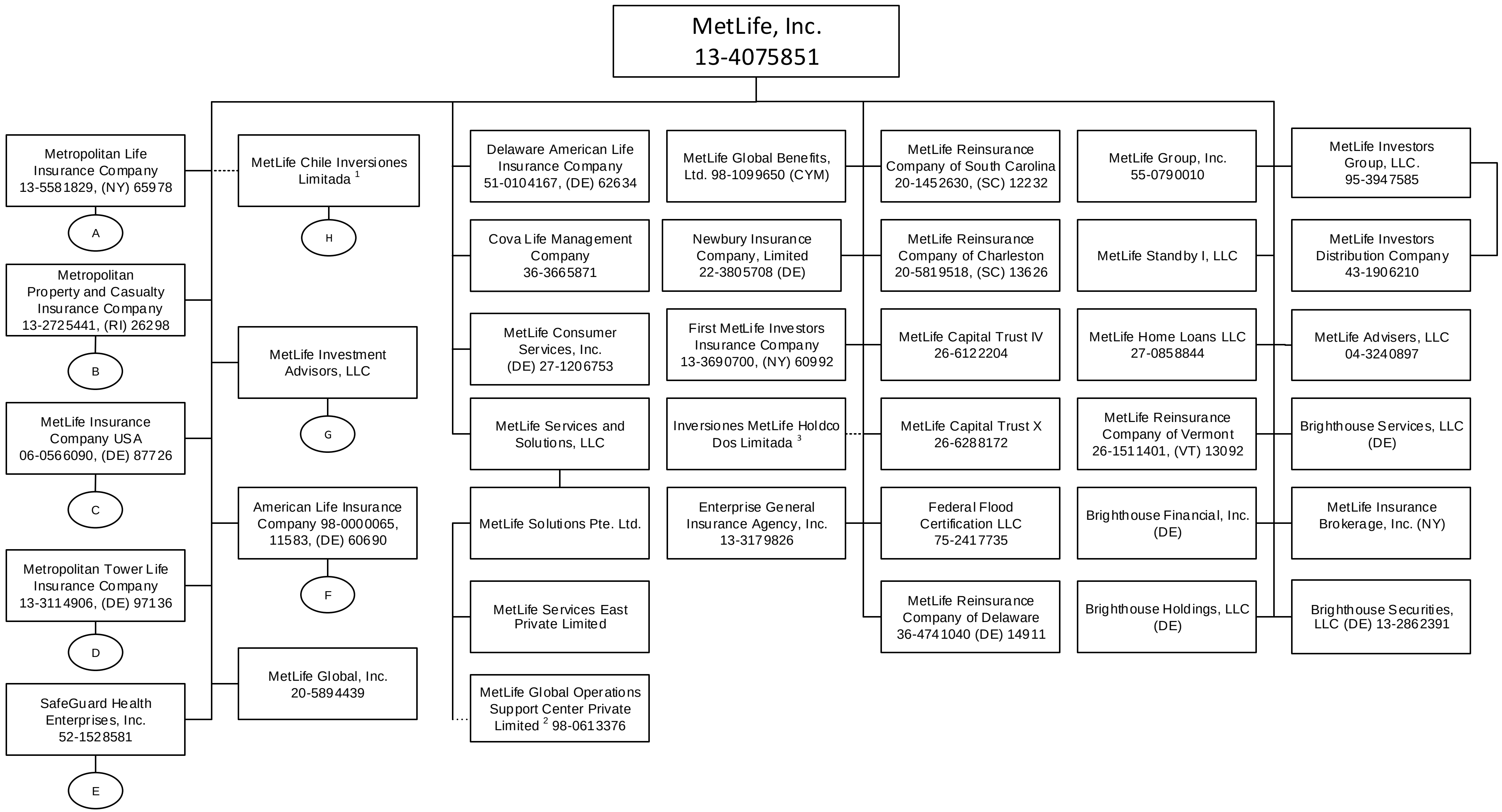
For Group Annuity contracts that are allocable, considerations are generally assigned to the state where the person making the contribution resides (if applicable). For Group Annuity contracts that are not allocable, considerations are assigned to the principal place of business of the contract sponsor (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

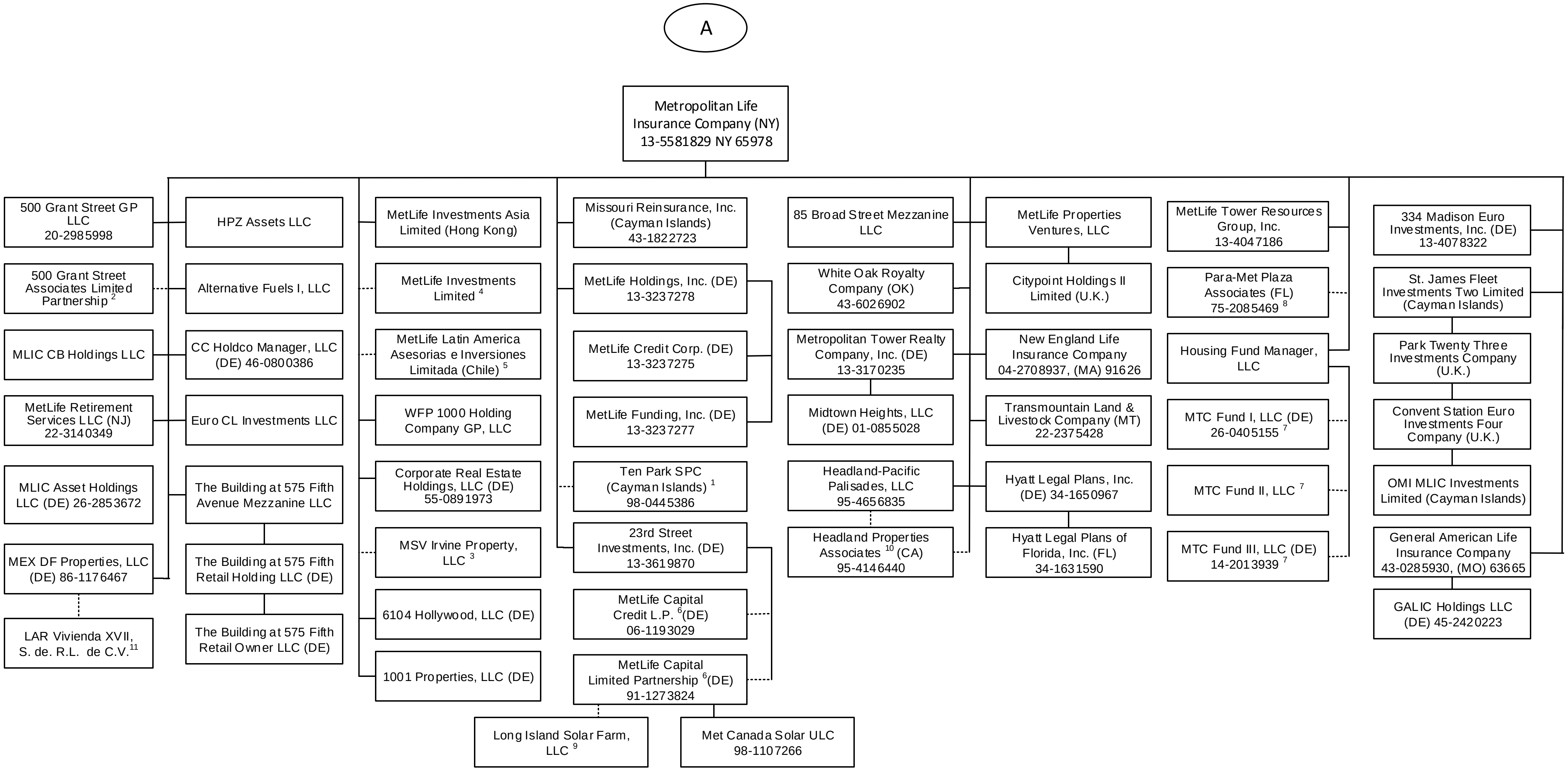
PART 1 - ORGANIZATIONAL CHART



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.

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

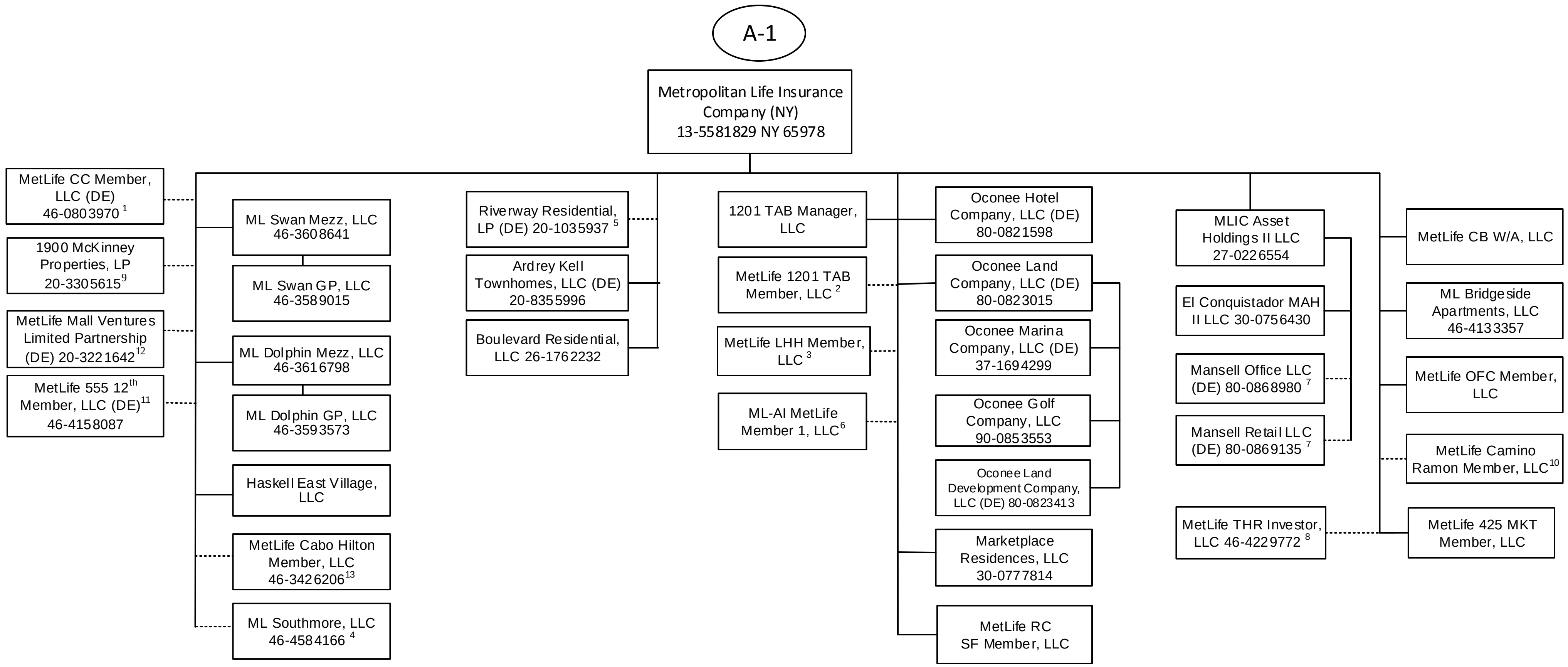
PART 1 - ORGANIZATIONAL CHART



1 1% voting control of Ten Park SPC is held by 23rd Street Investments, Inc.
2 99% of 500 Grant Street Associates Limited Partnership is held by Metropolitan Life Insurance Company and 1% by 500 Grant Street GP LLC.
3 4% of MSV Irvine Property, LLC is owned by Metropolitan Tower Realty Company, Inc. and 96% is owned by Metropolitan Life Insurance Company.
4 23rd Street Investments, Inc. holds one share of MetLife Investments Limited.
5 23rd Street Investments, Inc. holds .01% of MetLife Latin American Asesorias e Inversiones Limitada.
6 1% general partnership interest is held by 23rd Street Investment, Inc. and 99% limited partnership interest is held by Metropolitan Life Insurance Company.
7 Housing Fund Manager, LLC is the managing member and the remaining interests are held by a third party member.
8 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.
9 9.61% membership interest is held by MetLife 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.
10 Metropolitan Life Insurance Company owns 99% of Headland Properties Associates and Headland-Pacific Palisades, LLC owns the other 1%.
11 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

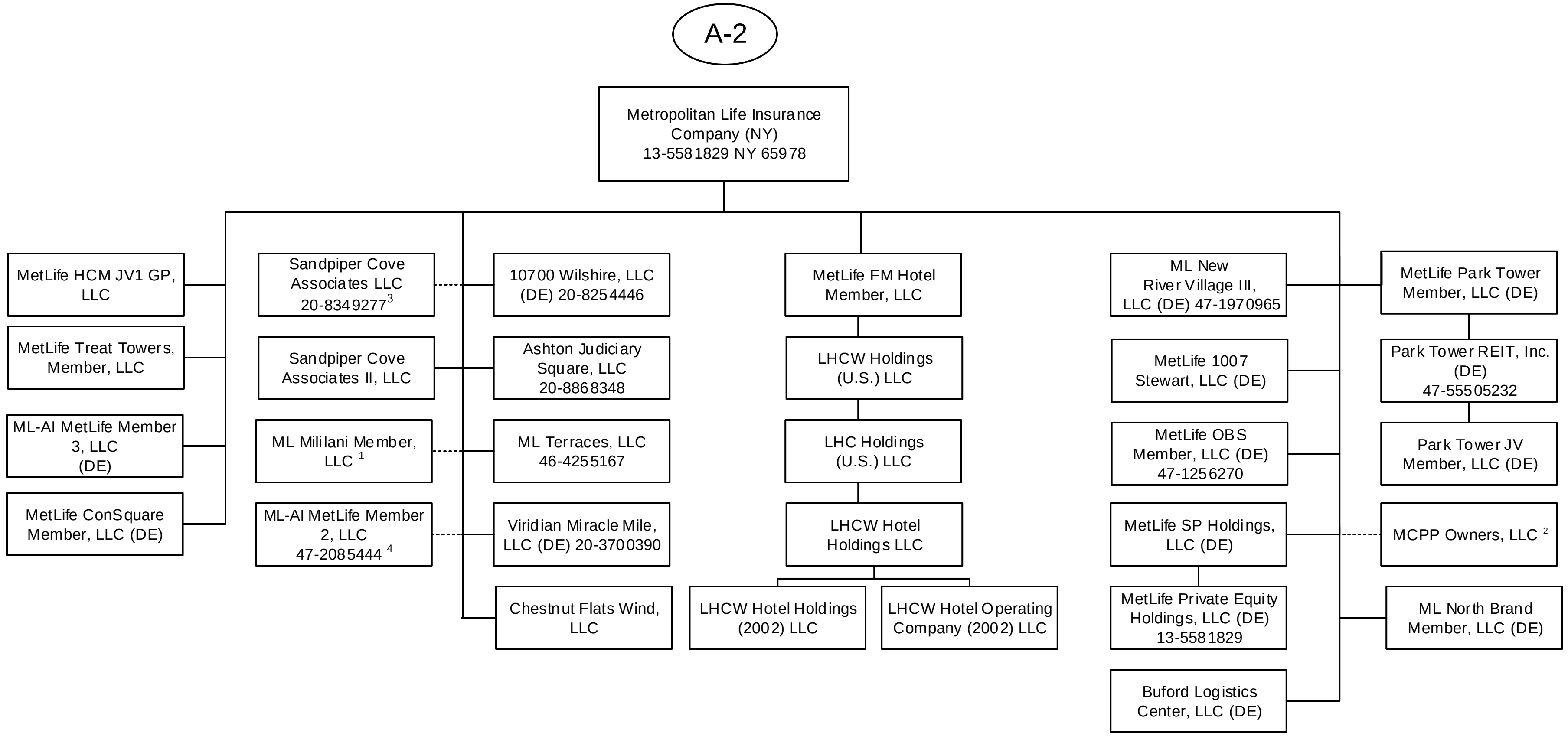
PART 1 - ORGANIZATIONAL CHART



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% 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% of MetLife THR Investor, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company.
9 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.
10 99% of MetLife Camino Ramon Member, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company USA.
11 MetLife 555 12th Member, LLC is owned at 94.6% by Metropolitan Life Insurance Company and 5.4% by General American Life Insurance Company.
12 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.
13 54.129% of MetLife Cabo Hilton Member, LLC is owned by Metropolitan Life Insurance Company, 28.971% by MetLife Insurance Company USA 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.

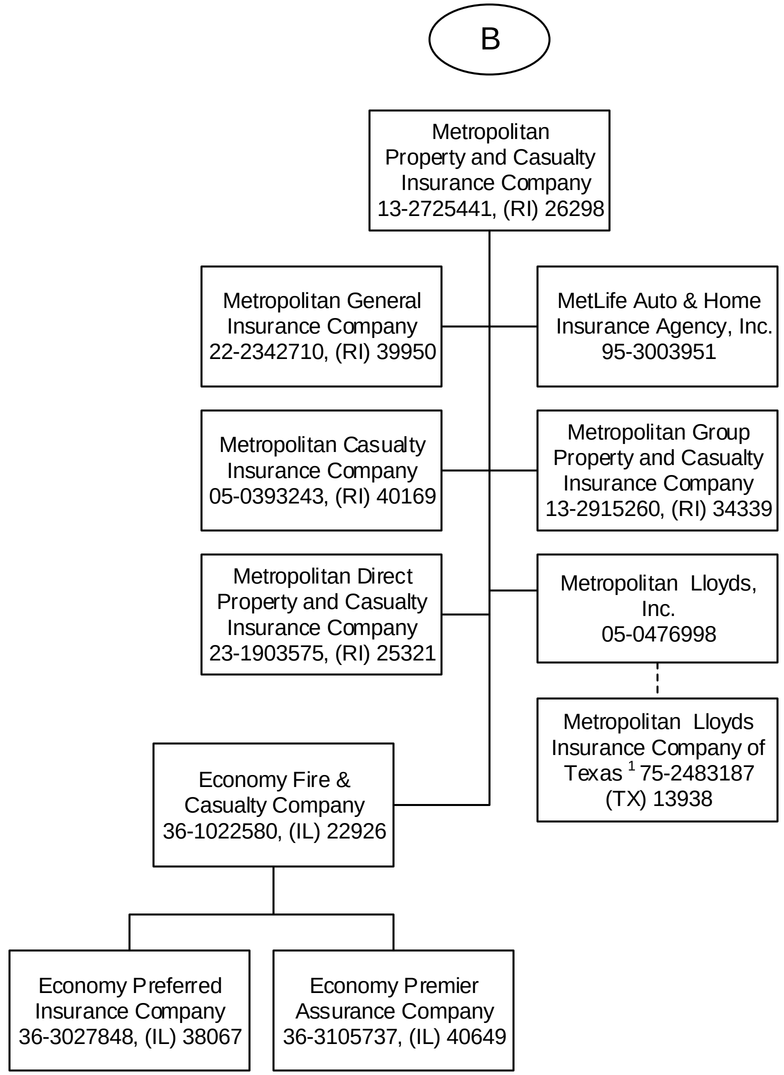
2 MCPP Owners, LLC is owned at 84.503% by Metropolitan Life Insurance Company, 0.603% by General American Life Insurance Company, 1.616% by Metropolitan Tower Life Insurance Company, 13.278% by MTL Leasing, LLC.

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.

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

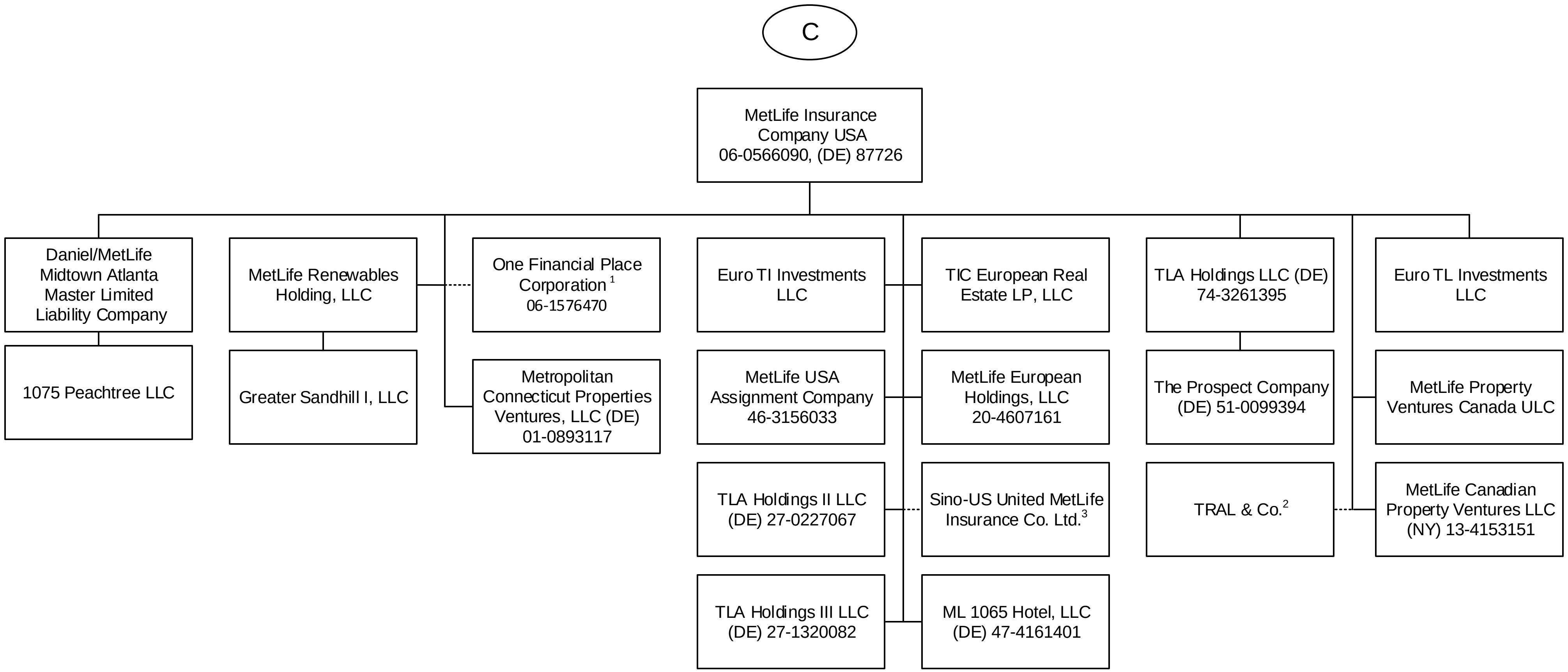
PART 1 - ORGANIZATIONAL CHART



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

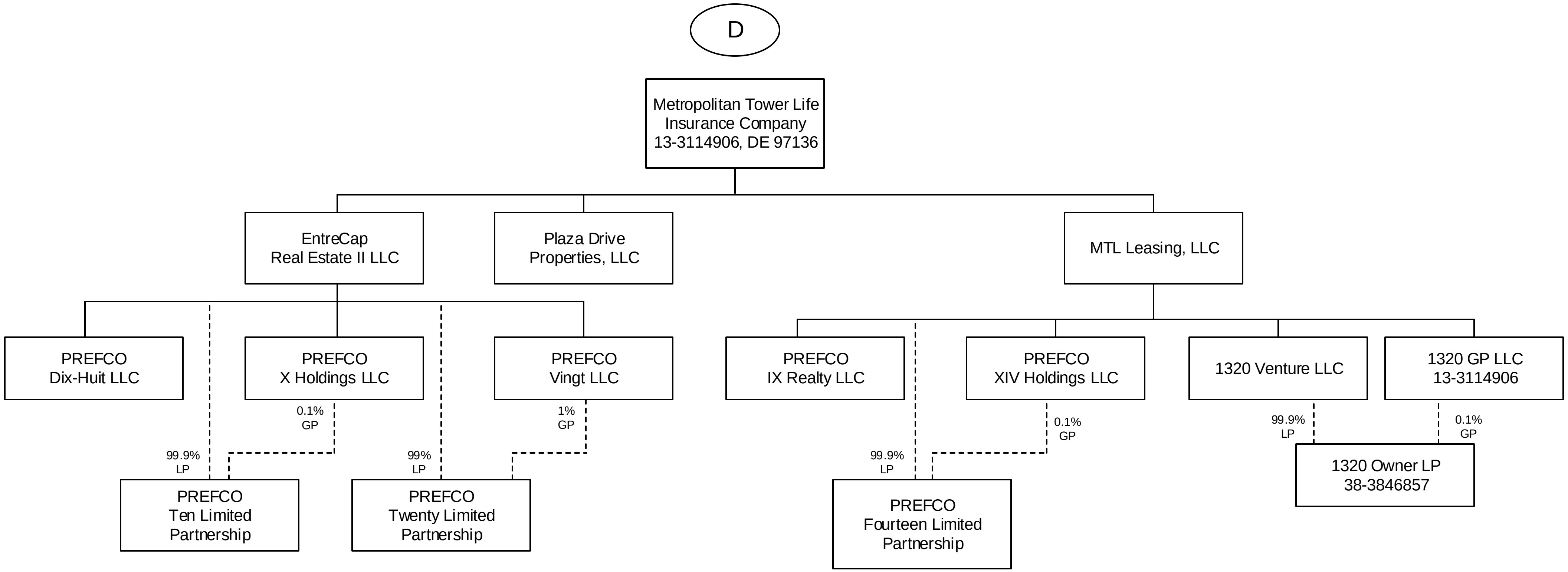
PART 1 - ORGANIZATIONAL CHART



1 100% is owned, in the aggregate, by MetLife Insurance Company USA.
2 TRAL & Co. is a general partnership. Its partners are MetLife Insurance Company USA and Metropolitan Life Insurance Company.
3 Sino-US United MetLife Insurance Co. Ltd. is owned at 27.8% by MetLife Insurance Company USA, 22.2% 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



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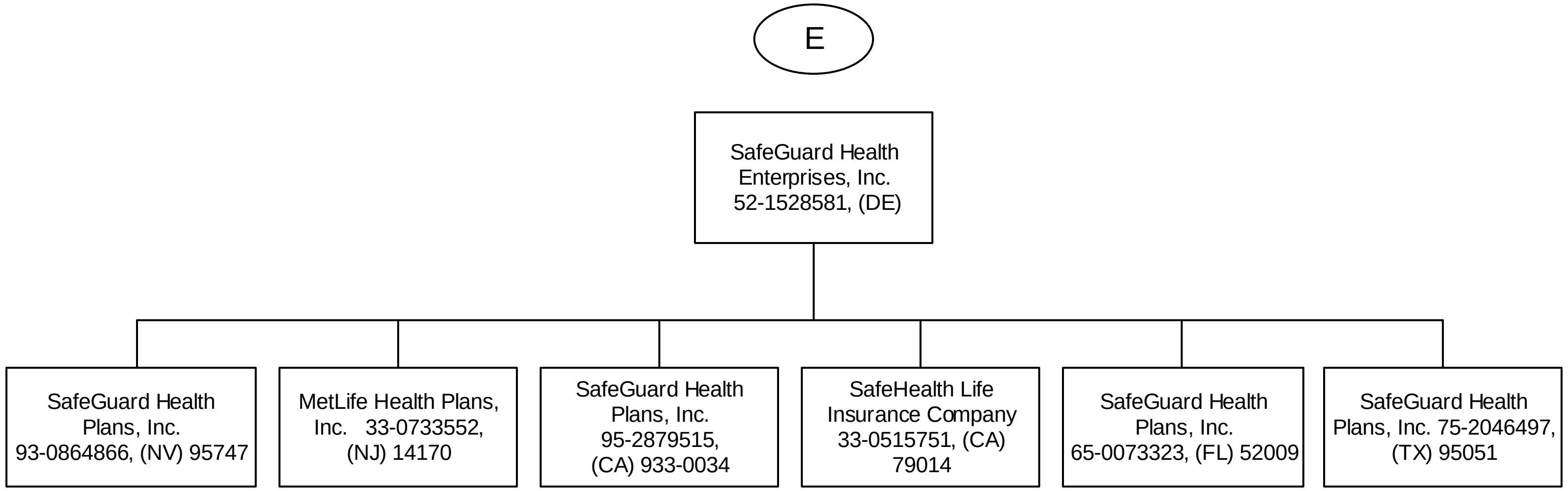

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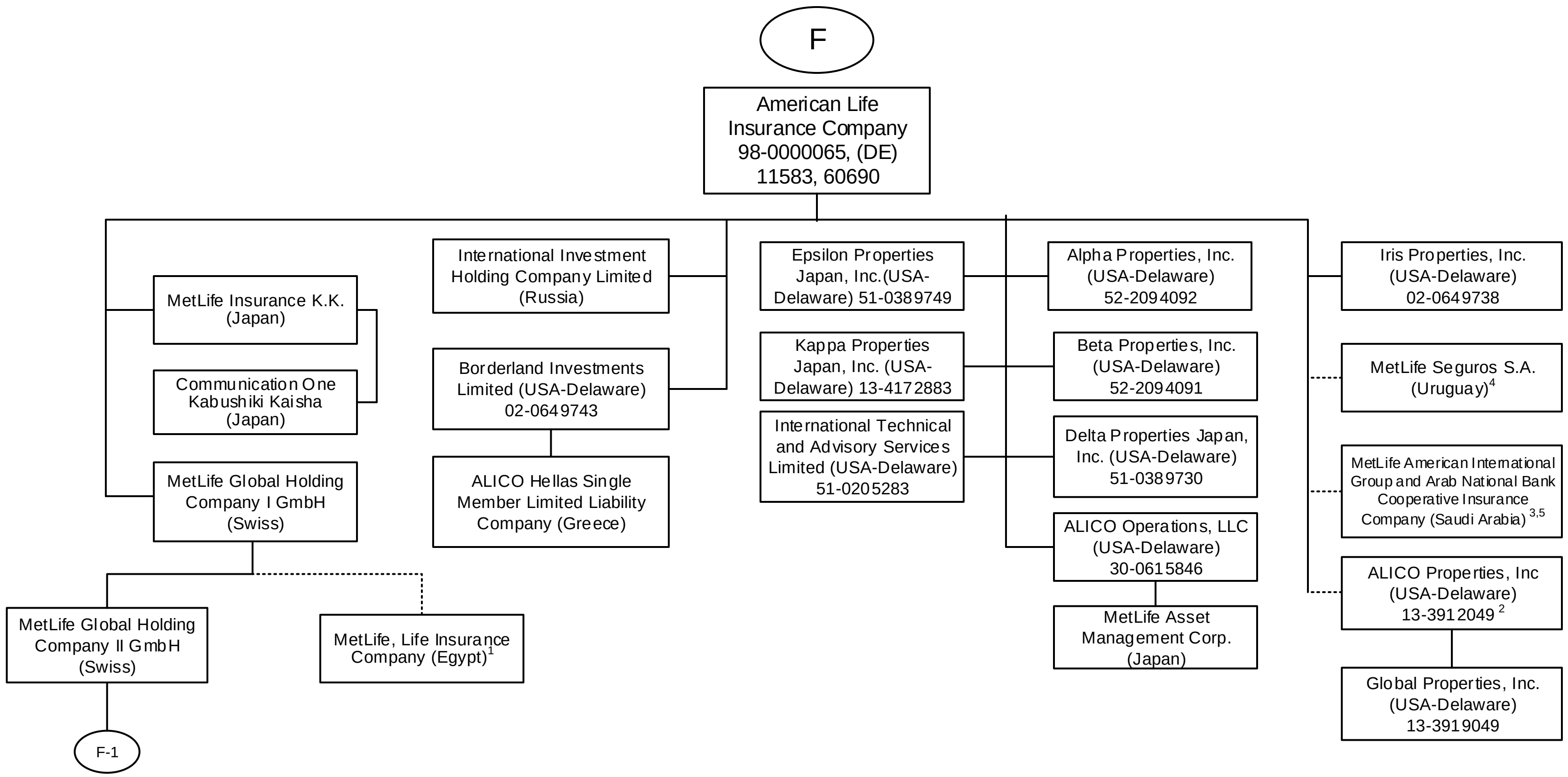
PART 1 - ORGANIZATIONAL CHART



1 84.125% of MetLife, Life Insurance Company 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 74.9187% MetLife Seguros S.A. (Uruguay) is owned by American Life Insurance Company, 25.0798% is owned by MetLife, Inc. and 0.0015% by third party (Oscar Schmidt).
5 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.

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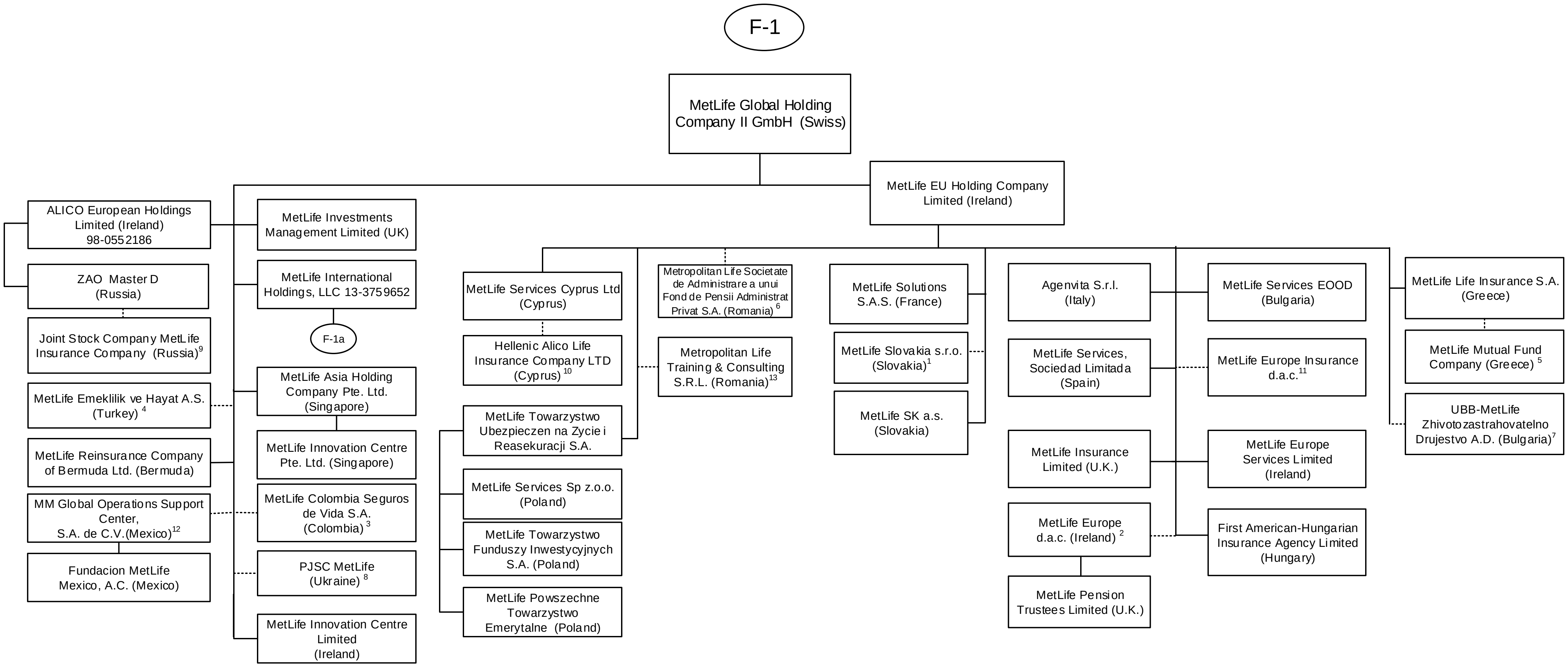
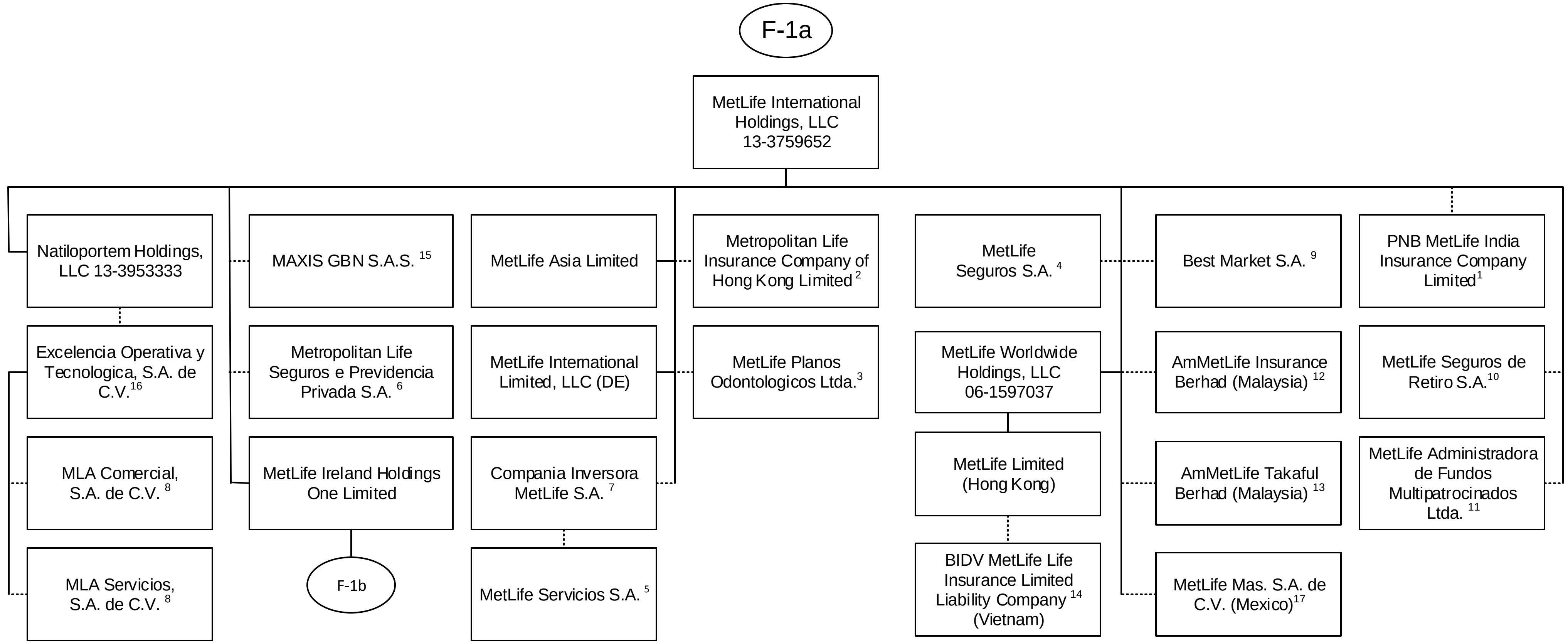
PART 1 - ORGANIZATIONAL CHART



1 99.956% of MetLife Slovakia s.r.o. is owned by MetLife EU Holding Company Limited and 0.044% is owned by International Technical and Advisory Services Limited.
2 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.
3 89.9999663% of MetLife Colombia Seguros de Vida S.A. is owned by MetLife Global Holding Company II GmbH, 10.0000295% is owned by MetLife Global Holding Company I GmbH, International Technical and Advisory Services Limited, Borderland Investments Limited, MetLife International Holdings, LLC and Natiloportem Holdings, LLC each owns 0.0000014%.
4 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.
5 90% of MetLife Mutual Fund Company is owned by MetLife Life Insurance S.A. and the remaining interest by a third party.
6 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.
7 40% of UBB-MetLife Zhivotozastrahovatelno Drujestvo AD is owned by MetLife EU Holding Company Limited and the remaining by third parties
8 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.
9 ZAO Master D owns 51% of Joint Stock Company MetLife Insurance Company and MetLife Global Holding Company II GmbH owns the other 49%.
10 27.5% of Hellenic Alico Life Insurance Company Ltd. is owned by MetLife Services Cyprus Ltd (Cyprus) and the remaining by a third party.
11 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.
12 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).
13 99.99% of Metropolitan Life Training & Consulting S.R.L. is owned by MetLife EU Holding Company limited and the remaining 0.01% is owned by MetLife Global Holding Company II GmbH.

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

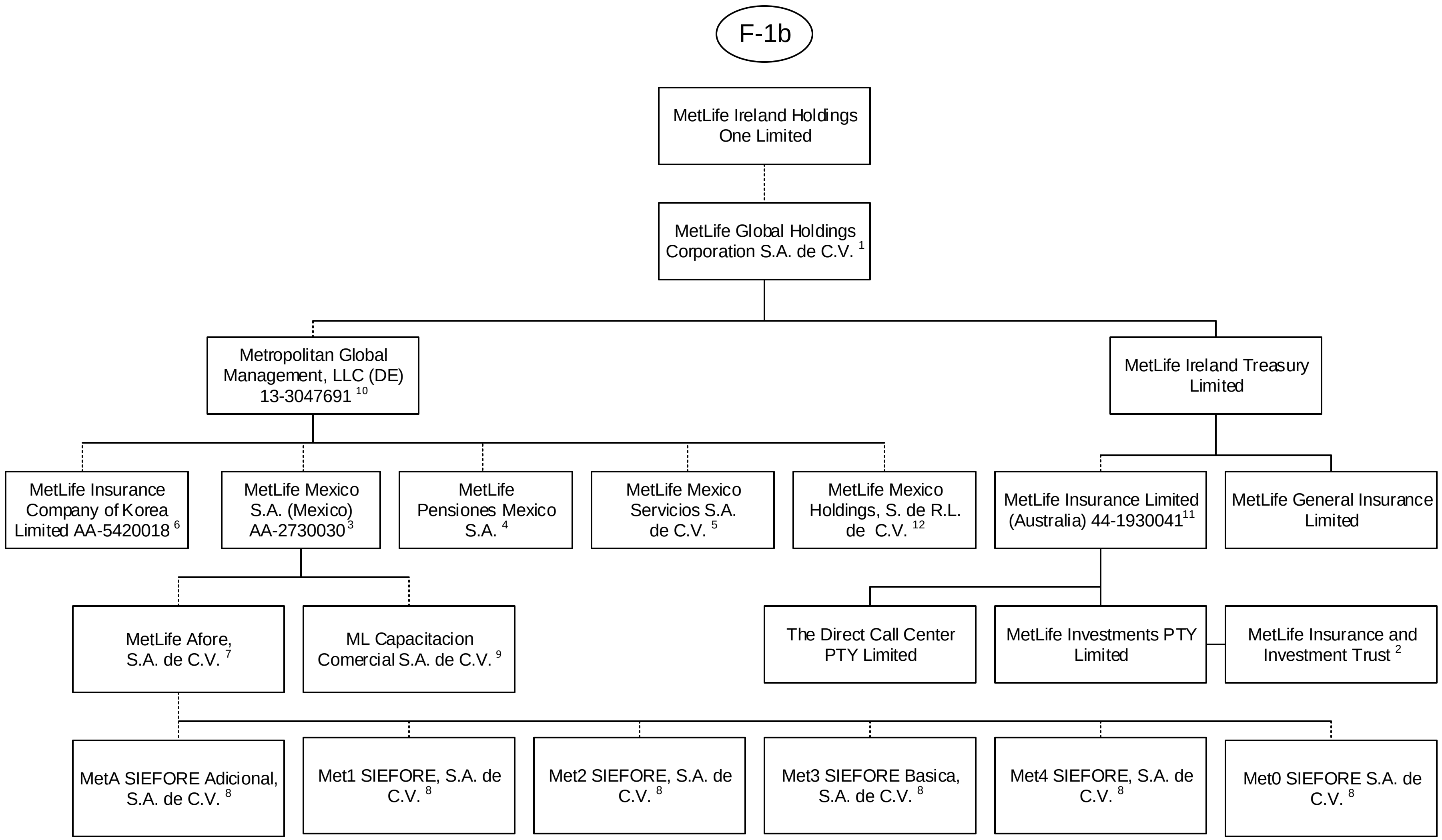
PART 1 - ORGANIZATIONAL CHART



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 CV 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

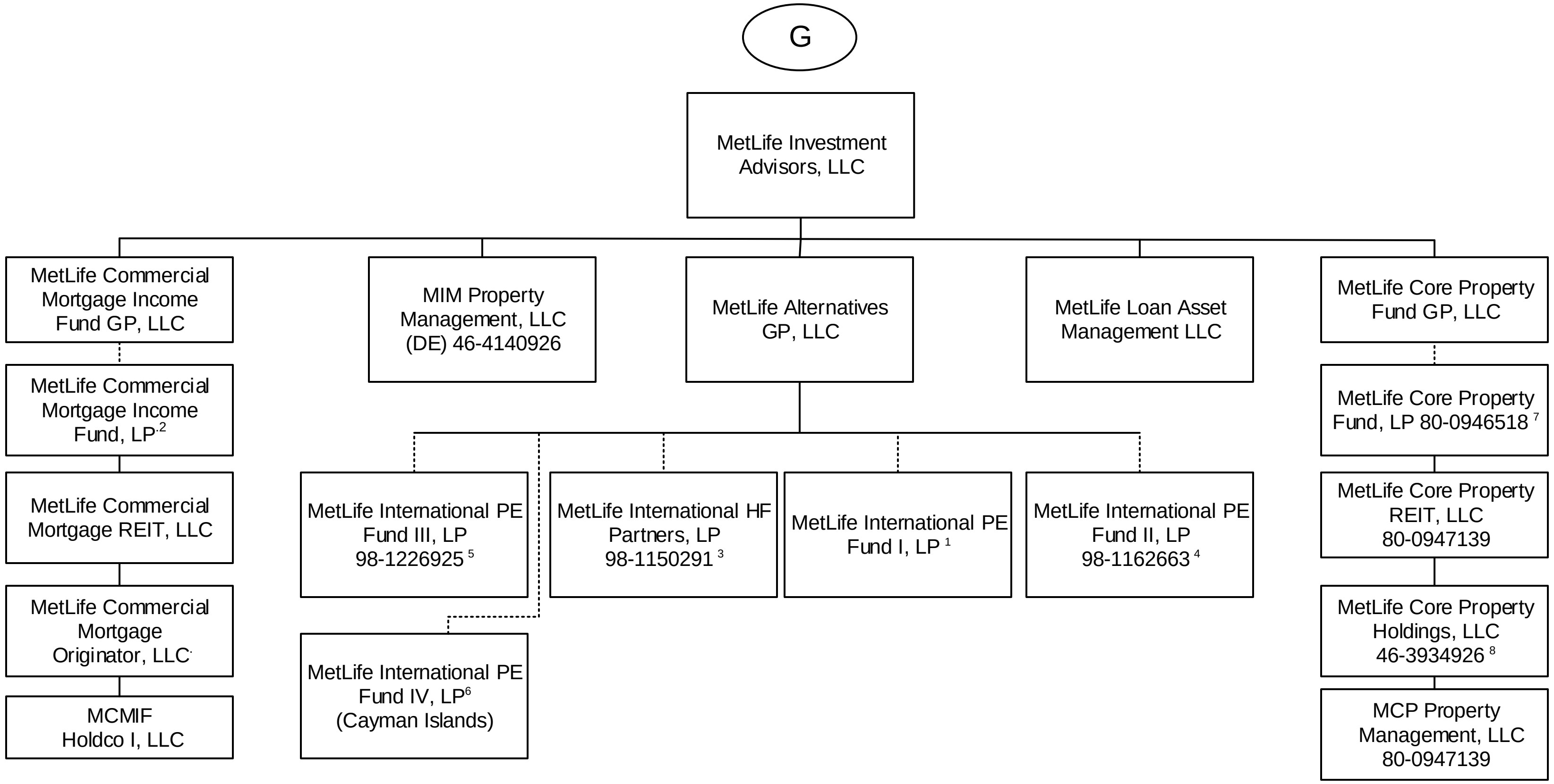
PART 1 - ORGANIZATIONAL CHART



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 Limited and 8.83532% by MetLife Global Holdings Corp. S.A. de C.V.
12. 99.99995% is owned by Metropolitan Global Managemet, 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 28.87%, MetLife Insurance Company USA owns 9.62%, MetLife Insurance Co. of Korea, Limited owns 5.71%, MetLife Limited owns 3.64%, and Metropolitan Life Insurance Company of Hong Kong Limited owns .77%.

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 MetLife Insurance Company USA owns 0.14%.

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

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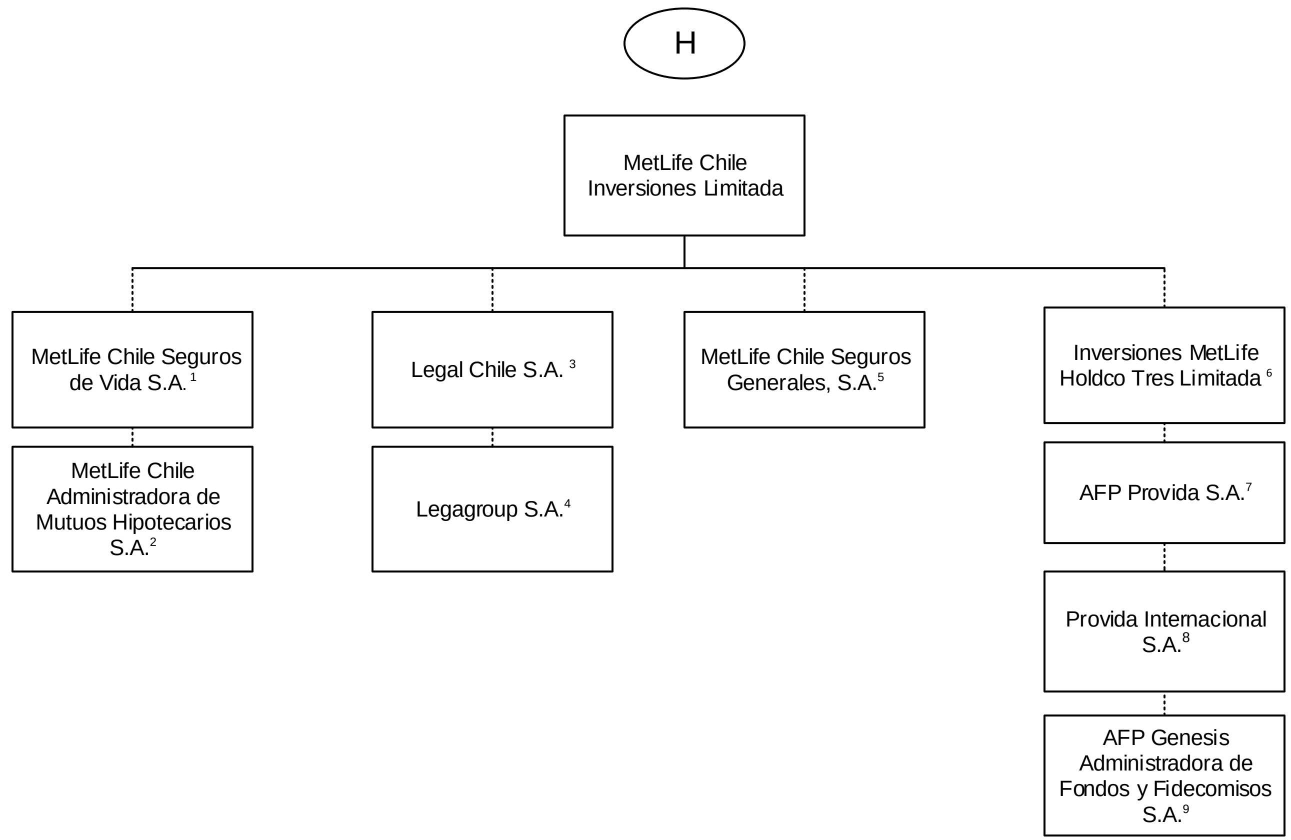

1 99.997% is held by MetLife Chile Inversiones Limitada and .003% by International Technical and Advisory Services Limited.
2 99.9% is held by MetLife Chile Seguros de Vida S.A. and 0.1% by MetLife Chile Inversiones Limitada.
3 51% of Legal Chile S.A. is owned by MetLife Chile Inversiones Limitada and 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 Inversiones Previsionales 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 *
Members														
0241	MetLife	00000	13-4075851	2945824	1099219	NYSE, ISE	MetLife, Inc.	DE	UDP	Board of Directors	Board of Directors		Board of Directors	
0241	MetLife	65978	13-5581829	1583845	937834	ISE	Metropolitan Life Insurance Company	NY	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	20-2985998				500 Grant Street GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					500 Grant Street Associates Limited Partnership	CT	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000					500 Grant Street Associates Limited Partnership	CT	NIA	500 Grant Street GP LLC	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000	22-3140349				MetLife Retirement Services LLC	NJ	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-2862391				Brighthouse Securities, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MLIC CB Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					HPZ Assets LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Alternative Fuels I, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-0800386				CC Holdco Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-5581829				MetLife Private Equity Holdings, LLC	DE	NIA	MetLife SP Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Euro CL Investments LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					1001 Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					6104 Hollywood, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					The Building at 575 Fifth Avenue Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
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.	
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.	
0241	MetLife	00000	20-8254446				10700 Wilshire, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Sandpiper Cove Associates II, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					ML Mililani Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.000	MetLife, Inc.	
0241	MetLife	00000					ML Mililani Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	5.000	MetLife, Inc.	
0241	MetLife	00000					ML North Brand Member	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	84.503	MetLife, Inc.	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	General American Life Insurance Company	Ownership	0.603	MetLife, Inc.	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	1.616	MetLife, Inc.	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	MTL Leasing, LLC	Ownership	13.278	MetLife, Inc.	
0241	MetLife	00000	20-3700390				Viridian Miracle Mile, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	98-1107266				MetLife Canada Solar ULC	CAN	NIA	MetLife Capital, Limited Partnership	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4275534			MetLife Investments Asia Limited (Hong Kong)	HKG	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4254427			MetLife Investments Limited (UK)	GBR	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000		4254427			MetLife Investments Limited (UK)	GBR	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	

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 *
0241	MetLife	00000		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	Metropolitan Life Insurance Company	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	23rd Street Investments, Inc.	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000	86-1176467				MEX DF Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LAR Vivienda XVII, S. de. R. L. de C.V.	MEX	NIA	MEX DF Properties, LLC	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000					LAR Vivienda XVII, S. de. R. L. de C.V.	MEX	NIA	Euro CL Investments LLC	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000	55-0891973				Corporate Real Estate Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					WFP 1000 Holding Company GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MSV Irvine Property, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.000	MetLife, Inc.	
0241	MetLife	00000					MSV Irvine Property, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	4.000	MetLife, Inc.	
0241	MetLife	00000	98-0445386	4254696			Ten Park SPC	CYM	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	98-0445386	4254696			Ten Park SPC	CYM	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000	13-3619870				23rd Street Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000					Long Island Solar Farm, LLC	DE	DS	MetLife Renewables Holding, LLC	Ownership	9.610	MetLife, Inc.	
0241	MetLife	00000					Long Island Solar Farm, LLC	DE	NIA	MetLife Capital, Limited Partnership	Ownership	90.390	MetLife, Inc.	
0241	MetLife	00000	43-1822723	4275507			Missouri Reinsurance, Inc.	CYM	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3237278				MetLife Holdings, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3237275				MetLife Credit Corp.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3237277				MetLife Funding, Inc.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					85 Broad Street Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-5563450				Buford Logistics Center, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Park Tower Member , LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-5505232				Park Tower REIT, Inc.	DE	NIA	MetLife Park Tower Member, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Park Tower JV Member, LLC	DE	NIA	Park Tower REIT, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3170235				Metropolitan Tower Realty Company, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	01-0855028				Midtown Heights, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	95-4656835				Headland-Pacific Palisades, LLC	CA	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	95-4146440				Headland Properties Associates	CA	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	95-4146440				Headland Properties Associates	CA	NIA	Headland-Pacific Palisades, LLC	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000	43-6026902				White Oak Royalty Company	OK	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	30-0777814				Marketplace Residences, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000	26-2853672				MLIC Asset Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Properties Ventures, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Citypoint Holdings II Limited (UK)	GBR	NIA	MetLife Properties Ventures, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	91626	04-2708937		1030011		New England Life Insurance Company	MA	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	22-2375428				Transmountain Land & Livestock Company	MT	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	34-1650967				Hyatt Legal Plans, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	34-1631590				Hyatt Legal Plans of Florida, Inc.	FL	NIA	Hyatt Legal Plans, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	27-0226554				MLIC Asset Holdings II LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	30-0756430				El Conquistador MAH II LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	80-0868980				Mansell Office LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	73.028	MetLife, Inc.	
0241	MetLife	00000	80-0868980				Mansell Office LLC	DE	NIA	MLIC CB Holdings LLC	Ownership	26.972	MetLife, Inc.	
0241	MetLife	00000	80-0869135				Mansell Retail LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	73.028	MetLife, Inc.	
0241	MetLife	00000	80-0869135				Mansell Retail LLC	DE	NIA	MLIC CB Holdings LLC	Ownership	26.972	MetLife, Inc.	
0241	MetLife	00000					MetLife RC SF Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	20-3221642				MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	20-3221642				MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000	20-8868348				Ashton Judiciary Square, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	90.590	MetLife, Inc.	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	9.410	MetLife, Inc.	
0241	MetLife	00000	20-3305615				1900 McKinney Properties, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000	20-3305615				1900 McKinney Properties, LP	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000	13-4047186				MetLife Tower Resources Group, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	75-2085469				Para-Met Plaza Associates	FL	NIA	Metropolitan Life Insurance Company	Ownership	75.000	MetLife, Inc.	
0241	MetLife	00000	75-2085469				Para-Met Plaza Associates	FL	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	25.000	MetLife, Inc.	
0241	MetLife	00000					Housing Fund Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-0405155				MTC Fund I, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	
0241	MetLife	00000					MTC Fund II, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	
0241	MetLife	00000	14-2013939				MTC Fund III, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	
0241	MetLife	00000	13-4078322				334 Madison Euro Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4254454			St. James Fleet Investments Two Limited	CYM	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4254472			Park Twenty Three Investments Company (UK)	GBR	NIA	St. James Fleet Investments Two Limited	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4254481			Convent Station Euro Investments Four Company (UK)	GBR	NIA	Park Twenty Three Investments Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4254520			OMI MLIC Investments Limited	CYM	NIA	Convent Station Euro Investments Four Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	63665	43-0285930		728240		General American Life Insurance Company	MO	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000	45-2420223				GALIC Holdings LLC	DE	NIA	General American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3608641				ML Swan Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3589015				ML Swan GP, LLC	DE	NIA	ML Swan Mezz, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3616798				ML Dolphin Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3593573				ML Dolphin GP, LLC	DE	NIA	ML Dolphin Mezz, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Haskell East Village, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	54.129	MetLife, Inc.	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	16.900	MetLife, Inc.	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	DS	MetLife Insurance Company USA	Ownership	28.971	MetLife, Inc.	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.122	MetLife, Inc.	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	4.878	MetLife, Inc.	
0241	MetLife	00000	13-5581829				MetLife SP Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	80-0821598				Oconee Hotel Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	80-0823015				Oconee Land Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	80-0823413				Oconee Land Development Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	90-0853553				Oconee Golf Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	37-1694299				Oconee Marina Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					1201 TAB Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.900	MetLife, Inc.	
0241	MetLife	00000					MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	3.100	MetLife, Inc.	
0241	MetLife	00000					MetLife LHH Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000					MetLife LHH Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000	20-1035937				Riverway Residential, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000	20-1035937				Riverway Residential, LP	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000	20-8355996				Ardrey Kell Townhomes, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-1762232				Boulevard Residential, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	94.600	MetLife, Inc.	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	5.400	MetLife, Inc.	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	98.970	MetLife, Inc.	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.030	MetLife, Inc.	
0241	MetLife	00000					ML-AI MetLife Member 3, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife ConSquare Member, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	81-0770888				MetLife Treat Towers Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-4133357				ML Bridgeside Apartments, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Camino Ramon Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Camino Ramon Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000	46-4255167				ML Terraces, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife CB W/A, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-1970965				ML New River Village III, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife 1007 Stewart, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Chestnut Flats Wind, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife 425 MKT Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-4229772				MetLife THR Investor, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	46-4229772				MetLife THR Investor, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000					MetLife OFC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-1256270				MetLife OBS Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife FM Hotel Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LHCW Holdings (U.S.) LLC	DE	NIA	MetLife FM Hotel Member, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LHC Holdings (U.S.) LLC	DE	NIA	LHCW Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LHCW Hotel Holding (U.S.) LLC	DE	NIA	LHC Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LHCW Hotel Holding (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LHCW Hotel Operating Company (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000					MetLife HCMJV 1 GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.199	MetLife, Inc.	
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	4.801	MetLife, Inc.	
0241	MetLife	00000	13-3759652	3166279			MetLife International Holdings, LLC	DE	NIA	MetLife Global Holding Company II GmbH (Swiss II)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3953333	3166372			Natiloportem Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX	NIA	Natiloportem Holdings, LLC	Ownership	99.000	MetLife, Inc.	
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.	
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.	
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.	
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.	
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.	
0241	MetLife	00000		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company II GmbH (Swiss II)	Ownership	100.000	MetLife, Inc.	

SCHEDULE Y

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0241	MetLife	00000		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company I GmbH (Swiss II)	Ownership		MetLife, Inc.	
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.	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	66.662	MetLife, Inc.	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife Worldwide Holdings, LLC	Ownership	33.337	MetLife, Inc.	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	
0241	MetLife	00000		4191616			MetLife Ireland Holdings One Limited	IRL	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	
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.	
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.	
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.	
0241	MetLife	00000	13-3047691				Metropolitan Global Management, LLC	IRL	NIA	MetLife International Holdings, LLC	Ownership	0.300	MetLife, Inc.	
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.	
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.	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico S.A.	MEX	IA	Metropolitan Global Management , LLC	Ownership	99.050	MetLife, Inc.	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	0.950	MetLife, Inc.	
0241	MetLife	00000		4255291			MetLife Afore, S.A. de C.V. (Mexico)	MEX	IA	MetLife Mexico S.A.	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000		4255291			MetLife Afore, S.A. de C.V. (Mexico)	MEX	IA	MetLife Pensiones S.A.	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000		4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	99.000	MetLife, Inc.	
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.	
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.	
0241	MetLife	00000		4255303			MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
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.	
0241	MetLife	00000		4255415			Met1 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
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.	
0241	MetLife	00000		4255844			Met2 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	

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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.	
0241	MetLife	00000		4255394			Met3 SIEFORE Basica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
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.	
0241	MetLife	00000		4255385			Met4 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
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.	
0241	MetLife	00000		4255376			Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	IA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000		3165795			MetLife Pensiones Mexico S.A.	MEX	IA	MetLife Global Management, LLC	Ownership	97.513	MetLife, Inc.	
0241	MetLife	00000		3165795			MetLife Pensiones Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	2.488	MetLife, Inc.	
0241	MetLife	00000		3267390			MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife Global Management, LLC	Ownership	98.000	MetLife, Inc.	
0241	MetLife	00000		3267390			MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife International Holdings, LLC	Ownership	2.000	MetLife, Inc.	
0241	MetLife	00000	AA-5420018	3166288			MetLife Insurance Company of Korea Limited	KOR	IA	MetLife Mexico S.A.	Ownership	14.640	MetLife, Inc.	
0241	MetLife	00000	AA-5420018	3166288			MetLife Insurance Company of Korea Limited	KOR	IA	Metropolitan Global Management , LLC	Ownership	85.360	MetLife, Inc.	
0241	MetLife	00000		4200880			MetLife Ireland Treasury Limited	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	AA-1930041	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury Limited	Ownership	91.165	MetLife, Inc.	
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.	
0241	MetLife	00000					The Direct Call Center PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4239358			MetLife Investments PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4239367			MetLife Insurance and Investment Trust (Australia)	AUS	NIA	MetLife Investments PTY Limited	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		1173732			MetLife General Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury Limited	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife International Limited, LLC (DE)	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					AmMetLife Insurance Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	
0241	MetLife	00000					MAXIS GBN S.A.S.	FRA	NIA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	
0241	MetLife	00000	AA-5480033				AmMetLife Takaful Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Asia Limited (Hong Kong)	HKG	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	
0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	
0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	
0241	MetLife	00000	20-5894439	3373639			MetLife Global, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife International Holdings, LLC	Ownership	0.001	MetLife, Inc.	

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

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0241	MetLife	22926	36-1022580				Economy Fire & Casualty Company	IL	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	38067	36-3027848				Economy Preferred Insurance Company	IL	IA	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	40649	36-3105737				Economy Premier Assurance Company	IL	IA	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	95-3003951				MetLife Auto & Home Insurance Agency, Inc.	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
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.	
0241	MetLife	00000	05-0476998				Metropolitan Lloyds, Inc.	TX	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	13938	75-2483187				Metropolitan Lloyds Insurance Company of Texas	TX	IA	Metropolitan Lloyds, Inc.	Attorney-in-fact.		MetLife, Inc.	
0241	MetLife	87726	06-0566090	1546103	733076		MetLife Insurance Company USA	DE	RE	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-4161401				ML 1065 Hotel, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Renewables Holding, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Greater Sandhill I, LLC	DE	DS	MetLife Renewables Holding, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	01-0893117				Metropolitan Connecticut Properties Ventures, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	06-1576470				One Financial Place Corporation	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Sino-US United MetLife Insurance Co. Ltd.	CHN	DS	MetLife Insurance Company USA	Ownership	27.800	MetLife, Inc.	
0241	MetLife	00000					Sino-US United MetLife Insurance Co. Ltd.	CHN	IA	Metropolitan Life Insurance Company	Ownership	22.200	MetLife, Inc.	
0241	MetLife	00000					Euro TI Investments LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3156033		0000937869		MetLife USA Assignment Company	CT	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-0224429				Daniel/MetLife Midtown Limited Liability Company	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-0301826				1075 Peachtree, LLC	DE	DS	Daniel/MetLife Midtown Limited Liability Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	27-0227067				TLA Holdings II LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	27-1320082				TLA Holdings III LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					TIC European Real Estate LP, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	20-4607161				MetLife European Holdings, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	74-3261395				TLA Holdings LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	51-0099394				The Prospect Company	DE	DS	TLA Holdings LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					TRAL & Co.	CT	DS	MetLife Insurance Company USA	Partnership		MetLife, Inc.	
0241	MetLife	00000					Euro TL Investments LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-4153151				MetLife Canadian Property Ventures LLC	NY	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Property Ventures Canada ULC	CAN	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	

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0241	MetLife	97136	13-3114906	3219773			Metropolitan Tower Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					EntreCap Real Estate II, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO Dix-Huit LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO X Holdings LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO Ten Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000					PREFCO Ten Limited Partnership	CT	NIA	PREFCO X Holdings LLC	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000					PREFCO Vingt LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	PREFCO Vingt LLC	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000					Plaza Drive Properties, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MTL Leasing, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO IX Realty LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO XIV Holdings LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	MTL Leasing, LLC	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	PREFCO XIV Holdings LLC	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000					1320 Venture LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3114906				1320 GP LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 Venture LLC	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 GP LLC	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	MetLife, Inc.	Ownership	72.351	MetLife, Inc.	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.767	MetLife, Inc.	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	American Life Insurance Company	Ownership	24.882	MetLife, Inc.	
0241	MetLife	00000	AA-2280000	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.997	MetLife, Inc.	
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.	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	97.130	MetLife, Inc.	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.870	MetLife, Inc.	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	10.922	MetLife, Inc.	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Tres Limitada	Ownership	42.382	MetLife, Inc.	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	42.382	MetLife, Inc.	
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.	
0241	MetLife	00000		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.100	MetLife, Inc.	

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0241	MetLife	00000		4255086			Legal Chile S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	51.000	MetLife, Inc.	
0241	MetLife	00000		4255095			Legagroup S.A. (Chile)	CHL	NIA	Legal Chile S.A. (Chile)	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	AFP Provida S.A.	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	Provida Internacional S.A.	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	AFP Provida S.A.	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.980	MetLife, Inc.	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	Inversiones MetLife Holdco Dos Limitada	Ownership	0.020	MetLife, Inc.	
0241	MetLife	00000	52-1528581	3921834	0000727303		SafeGuard Health Enterprises, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	95747	93-0864866		6324		SafeGuard Health Plans, Inc. (NV)	NV	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	14170	33-0733552		6324		MetLife Health Plans, Inc.	NJ	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	95-2879515		6324		SafeGuard Health Plans, Inc. (CA)	CA	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	79014	33-0515751		6324		SafeHealth Life Insurance Company	CA	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	52009	65-0073323		6324		SafeGuard Health Plans, Inc. (FL)	FL	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	95051	75-2046497		6324		SafeGuard Health Plans, Inc. (TX)	TX	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	98-1099650				MetLife Global Benefits, Ltd.	CYM	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	36-3665871	3165900			Cova Life Management Company	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3817825			MetLife Services and Solutions, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3818523			MetLife Solutions Pte. Ltd.	SGP	NIA	MetLife Services and Solutions, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	
0241	MetLife	00000		3818541			MetLife Services East Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	22-3805708	3302488			Newbury Insurance Company, Limited	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	60992	13-3690700	3302479	1167609		First MetLife Investors Insurance Company	NY	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3179826	3219782			Enterprise General Insurance Agency, Inc.	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	12232	20-1452630	3320080			MetLife Reinsurance Company of South Carolina	SC	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	13626	20-5819518	3921870			MetLife Reinsurance Company of Charleston	SC	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	14911	36-4741040				MetLife Reinsurance Company of Delaware	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-6122204	4254959			MetLife Capital Trust IV	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-6288172	3921843			MetLife Capital Trust X	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	27-0858844	4278786			MetLife Home Loans LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	

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0241	MetLife	00000	75-2417735	2602211			Federal Flood Certification LLC	TX	NIA	MetLife, Inc	Ownership	100.000	MetLife, Inc	
0241	MetLife	00000	55-0790010	3165807			MetLife Group, Inc	NY	NIA	MetLife, Inc	Ownership	100.000	MetLife, Inc	
0241	MetLife	00000		4242086			MetLife Standby I, LLC	DE	NIA	MetLife, Inc	Ownership	100.000	MetLife, Inc	
0241	MetLife	00000		3576355			MetLife Investment Advisors, LLC	DE	NIA	MetLife, Inc	Ownership	100.000	MetLife, Inc	
0241	MetLife	00000					MetLife Core Property Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	20.060	MetLife, Inc	
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	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	2.910	MetLife, Inc	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	General American Life Insurance Company	Ownership	0.070	MetLife, Inc	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	DS	MetLife Insurance Company USA	Ownership	0.140	MetLife, Inc	
0241	MetLife	00000	80-0947139				MetLife Core Property REIT, LLC	DE	NIA	MetLife Core Property Fund, LP	Ownership	100.000	MetLife, Inc	
0241	MetLife	00000	46-3934926				MetLife Core Property Holdings, LLC	DE	NIA	MetLife Core Property REIT, LLC	Ownership	100.000	MetLife, Inc	
0241	MetLife	00000					MCP Property Management LLC (DE)	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	
0241	MetLife	00000	13-4075851				MetLife Commercial Mortgage Income Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	28.870	MetLife, Inc	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	DS	MetLife Insurance Company USA	Ownership	9.620	MetLife, Inc	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	5.710	MetLife, Inc	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Limited	Ownership	3.640	MetLife, Inc	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.770	MetLife, Inc	
0241	MetLife	00000	47-2688528				MetLife Commercial Mortgage REIT, LLC	DE	NIA	MetLife Commercial Mortgage Income Fund, LP	Ownership	100.000	MetLife, Inc	
0241	MetLife	00000	47-2703778				MetLife Commercial MortgageOriginator, LLC	DE	NIA	MetLife Commercial Mortgage REIT, LLC	Ownership	100.000	MetLife, Inc	
0241	MetLife	00000	47-5495603				MCMIF Holdco I, LLC	DE	NIA	MetLife Commercial MortgageOriginator, LLC	Ownership	100.000	MetLife, Inc	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	92.593	MetLife, Inc	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.576	MetLife, Inc	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.716	MetLife, Inc	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	4.115	MetLife, Inc	
0241	MetLife	00000					MetLife Alternatives GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.220	MetLife, Inc	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	9.470	MetLife, Inc	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.290	MetLife, Inc.	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Alternatives GP, LLC	Ownership	0.020	MetLife, Inc.	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.540	MetLife, Inc.	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.770	MetLife, Inc.	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	2.100	MetLife, Inc.	
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.	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.930	MetLife, Inc.	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	7.910	MetLife, Inc.	
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.	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.610	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.700	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	3.790	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund IV, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	1.510	MetLife, Inc.	
0241	MetLife	00000					MetLife Loan Asset Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-4140926				MIM Property Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	13092	26-1511401	4300892			MetLife Reinsurance Company of Vermont	VT	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	62634	51-0104167	4255107			Delaware American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	27-1206753				MetLife Consumer Services, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	81-3094008				Brighthouse Services, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Brighthouse Financial, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Brighthouse Holdings, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Insurance Brokerage, Inc.	NY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	60690	98-0000065	4247326			American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	AA-1580066				MetLife Insurance K.K. (Japan)	JPN	IA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4255330			Communication One Kabushiki Kaisha (Japan)	JPN	NIA	MetLife Insurance K.K. (Japan)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4250018			MetLife Life Insurance Company (Egypt)	EGY	IA	MetLife Global Holding Company I GmbH (Swiss I)	Ownership	84.125	MetLife, Inc.	
0241	MetLife	00000	AA-1860015				MetLife Emeklilik ve Hayat A.S. (Turkey)	TUR	IA	MetLife Global Holding Company II GmbH (Swiss II)	Ownership	99.980	MetLife, Inc.	
0241	MetLife	00000					MetLife Life Insurance S.A. (Greece)	GRC	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4255349			MetLife Mutual Fund Company (Greece)	GRC	NIA	MetLife Life Insurance Company S.A.	Ownership	90.000	MetLife, Inc.	
0241	MetLife	00000		4304032			International Investment Holding Company Limited (Russia)	RUS	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000					UBB-MetLife Zhivotozastrahovatelno Drujestvo AD (Bulgaria)	BGR	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	40.000	MetLife, Inc.	
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.	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	MetLife Global Holding Company II GmbH (Swiss II)	Ownership	99.999	MetLife, Inc.	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.001	MetLife, Inc.	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	Borderland Investments Limited (USA-Delaware)	Ownership	0.001	MetLife, Inc.	
0241	MetLife	00000					MetLife Innovation Centre Limited	IRL	IA	MetLife Global Holding Company II GmbH (Swiss II)	Ownership	99.999	MetLife, Inc.	
0241	MetLife	00000	51-0205283				International Technical and Advisory Services Limited (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	02-0649743				Borderland Investments Limited (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					ALICO Hellas Single Member Limited Liability Company (Greece)	GRC	NIA	Borderland Investments Limited (USA-Delaware)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	30-0615846				ALICO Operations, LLC. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Asset Management Corp. (Japan)	JPN	NIA	ALICO Operations, LLC. (Usa-Delaware)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4249311			MetLife Mas, S.A. de C.V (Mexico)	MEX	IA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	
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.	
0241	MetLife	00000		4251293			MetLife Seguros S.A. (Uruguay)	URY	IA	American Life Insurance Company	Ownership	74.919	MetLife, Inc.	
0241	MetLife	00000		4251293			MetLife Seguros S.A. (Uruguay)	URY	IA	Oscar Schmidt	Ownership	0.002	MetLife, Inc.	
0241	MetLife	00000		4251293			MetLife Seguros S.A. (Uruguay)	URY	IA	MetLife, Inc.	Ownership	25.080	MetLife, Inc.	
0241	MetLife	00000	52-2094092				Alpha Properties, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	52-2094091				Beta Properties, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	51-0389730				Delta Properties Japan, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	51-0389749				Epsilon Properties Japan, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-4172883				Kappa Properties Japan, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	02-0649738				Iris Properties, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding II GmbH (Swiss)	Ownership	90.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding I GmbH (Swiss)	Ownership	10.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership		MetLife, Inc.	

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

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0241	MetLife	00000					Metropolitan Life Training & Consulting S.R.L. (Romania)	ROU	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000					Metropolitan Life Training & Consulting S.R.L. (Romania)	ROU	NIA	MetLife Global Holding II GmbH (Swiss)	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000		4249469			ZAO Master D (Russia)	RUS	NIA	ALICO European Holding Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4249991			Joint Stock Company MetLife Insurance Company (Russia)	RUS	IA	MetLife Global Holding II GmbH (Swiss)	Ownership	49.000	MetLife, Inc.	
0241	MetLife	00000		4249991			Joint Stock Company MetLife Insurance Company (Russia)	RUS	IA	ZAO Master D (Russia)	Ownership	51.000	MetLife, Inc.	
0241	MetLife	00000		4255198			MetLife Slovakia s.r.o.	SVK	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.956	MetLife, Inc.	
0241	MetLife	00000		4255198			MetLife Slovakia s.r.o.	SVK	NIA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.044	MetLife, Inc.	
0241	MetLife	00000		4255189			MetLife SK, a.s.	SVK	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Services Cyprus Ltd.	CYP	IA	MetLife EU Holding Company Limited	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Hellenic Alico Life Insurance Company Ltd. (Cyprus	CYP	IA	American Life Insurance Company (Cyprus) Limited	Ownership	27.500	MetLife, Inc.	
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.	
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.	
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.	
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.	
0241	MetLife	00000		4258331			Agenvita S.r.l. (Italy)	ITA	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Services, Sociedad Limitada (Spain)	ESP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		2981224			MetLife Insurance Limited (U.K.)	GBR	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.999	MetLife, Inc.	
0241	MetLife	00000					MetLife Europe Insurance d.a.c	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	93.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Europe Insurance d.a.c	IRL	IA	American Life Insurance Company	Ownership	7.000	MetLife, Inc.	
0241	MetLife	00000		4189864			MetLife Europe Services Limited (Ireland)	IRL	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	95-3947585	3166064			MetLife Investors Group, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	

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0241......	MetLife..	00000...	43-1906210..	3373563.....	1130412.....	....	MetLife Investors Distribution Company............	MO...........	NIA..............	MetLife Investors Group, LLC.........................	Ownership.........	....100.000	MetLife, Inc..	....
0241......	MetLife..	00000...	04-3240897..	4288440.....	1071039.....	....	MetLife Advisers, LLC.......................................	MA...........	NIA..............	MetLife, Inc...	Ownership.........	....100.000	MetLife, Inc..	....

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

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.
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Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Obligations under structured settlement agreements	37,303,790	38,232,674
2505. Derivative instruments expense payable	18,750,959	23,696,340
2506. Deferred gain on assumption reinsurance	4,347,682	17,049,346
2507. Secured borrowings of mortgage loans	0	23,873,007
2597. Summary of remaining write-ins for Line 25	60,402,431	102,851,367

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. Rider benefits	21,310,763	23,406,227	31,176,211
08.305. Amortization of deferred gains	12,701,664	12,044,059	16,166,647
08.306. Miscellaneous	1,971,819	42,816	12,421,824
08.397. Summary of remaining write-ins for Line 8.3	35,984,246	35,493,102	59,764,682

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Transfer of reinsurance reserves upon novation	13,198,662	0	0
2705. Reserves transferred under reinsurance agreement	(13,112,843)	(14,863,174)	(10,572,425)
2706. VODA amortization expense	12,500,515	12,500,515	16,667,353
2707. Other deductions	(719,446)	0	24,612,232
2797. Summary of remaining write-ins for Line 27	11,866,888	(2,362,659)	30,707,160

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	37,223,097	204,868,121
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	199,000	
2.2 Additional investment made after acquisition	183,178	3,144,493
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	6,533,570	16,193,320
5. Deduct amounts received on disposals	43,662,458	184,646,342
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	2,336,495
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	37,223,097
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	0	37,223,097

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	6,973,466,274	5,405,095,419
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	2,274,165,477	2,371,544,734
2.2 Additional investment made after acquisition	10,332,423	121,909,427
3. Capitalized deferred interest and other		
4. Accrual of discount	4,904,171	2,464,189
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	8,749,110	(3,319,656)
7. Deduct amounts received on disposals	1,266,469,177	914,917,218
8. Deduct amortization of premium and mortgage interest points and commitment fees	4,732,823	260,488
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(12,145,604)	(9,050,133)
10. Deduct current year's other-than-temporary impairment recognized	111,561	
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,988,158,290	6,973,466,274
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	7,988,158,290	6,973,466,274
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	7,988,158,290	6,973,466,274

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	2,988,249,603	3,520,108,899
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	105,163,805	104,381,746
2.2 Additional investment made after acquisition	211,045,499	617,435,666
3. Capitalized deferred interest and other		
4. Accrual of discount	23,079	629,207
5. Unrealized valuation increase (decrease)	60,537,745	81,829,679
6. Total gain (loss) on disposals	79,920,977	2,200,991
7. Deduct amounts received on disposals	808,430,616	1,177,589,525
8. Deduct amortization of premium and depreciation	2,764,861	4,043,272
9. Total foreign exchange change in book/adjusted carrying value	1,712,309	(42,240,601)
10. Deduct current year's other-than-temporary impairment recognized	78,805,841	114,463,187
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,556,651,699	2,988,249,603
12. Deduct total nonadmitted amounts	265,139,524	259,263,773
13. Statement value at end of current period (Line 11 minus Line 12)	2,291,512,175	2,728,985,830

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	46,754,762,327	43,808,864,125
2. Cost of bonds and stocks acquired	36,789,295,420	49,163,408,613
3. Accrual of discount	223,008,985	284,161,506
4. Unrealized valuation increase (decrease)	4,571,180	(39,342,697)
5. Total gain (loss) on disposals	56,993,101	(22,434,286)
6. Deduct consideration for bonds and stocks disposed of	30,118,156,496	46,269,134,662
7. Deduct amortization of premium	73,374,651	82,015,103
8. Total foreign exchange change in book/adjusted carrying value	(40,955,934)	(69,459,001)
9. Deduct current year's other-than-temporary impairment recognized	18,801,947	19,286,167
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	53,577,341,985	46,754,762,327
11. Deduct total nonadmitted amounts	3,341,671	3,338,879
12. Statement value at end of current period (Line 10 minus Line 11)	53,574,000,314	46,751,423,448

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)	45,176,681,204	19,055,130,513	19,713,550,141	(11,941,813)	40,056,526,305	45,176,681,204	44,506,319,763	36,955,846,229
2. NAIC 2 (a)	10,073,057,680	679,099,775	598,953,198	83,922,867	9,071,580,843	10,073,057,680	10,237,127,124	9,301,951,792
3. NAIC 3 (a)	1,977,140,667	250,007,175	255,200,209	(13,380,227)	2,011,288,285	1,977,140,667	1,958,567,406	1,967,361,321
4. NAIC 4 (a)	759,293,145	98,850,428	102,881,164	(24,354,294)	556,651,918	759,293,145	730,908,115	607,455,770
5. NAIC 5 (a)	107,099,685	2,463	2,849,058	7,228,798	94,154,933	107,099,685	111,481,888	77,258,206
6. NAIC 6 (a)	46,633,672		25,660,938	(8,469,381)	29,639,983	46,633,672	12,503,353	10,149,213
7. Total Bonds	58,139,906,053	20,083,090,354	20,699,094,708	33,005,950	51,819,842,267	58,139,906,053	57,556,907,649	48,920,022,531
PREFERRED STOCK								
8. NAIC 1	50,688,013		2,222,225		50,688,013	50,688,013	48,465,788	48,465,788
9. NAIC 2	159,316,032				159,316,032	159,316,032	159,316,032	159,294,725
10. NAIC 3	3,098,880				3,098,880	3,098,880	3,098,880	3,098,880
11. NAIC 4	60,647				39,994	60,647	60,647	119,459
12. NAIC 5	1				147,803	1	1	147,803
13. NAIC 6	10,688,588			(302,236)	12,127,871	10,688,588	10,386,352	12,449,439
14. Total Preferred Stock	223,852,161	0	2,222,225	(302,236)	225,418,593	223,852,161	221,327,700	223,576,094
15. Total Bonds and Preferred Stock	58,363,758,214	20,083,090,354	20,701,316,933	32,703,714	52,045,260,860	58,363,758,214	57,778,235,349	49,143,598,625

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....2,672,389,636; NAIC 2 $.....110,474,246; NAIC 3 $.....2,000,000; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $.....5,315.

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	3,029,686,970	XXX	3,027,344,293	3,385,038	1,148,839

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,622,008,798	1,010,122,255
2. Cost of short-term investments acquired	7,900,860,567	20,416,728,582
3. Accrual of discount	8,898,463	3,685,781
4. Unrealized valuation increase (decrease)	-	
5. Total gain (loss) on disposals	223,011	569,233
6. Deduct consideration received on disposals	6,502,728,123	19,809,060,359
7. Deduct amortization of premium	1,422,799	36,694
8. Total foreign exchange change in book/adjusted carrying value	1,847,053	
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)	3,029,686,970	1,622,008,798
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,029,686,970	1,622,008,798

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)	1,766,251,392
2.	Cost paid/(consideration received) on additions	557,547,587
3.	Unrealized valuation increase/(decrease)	1,214,508,039
4.	Total gain (loss) on termination recognized	(895,230,475)
5.	Considerations received/(paid) on terminations	(390,822,286)
6.	Amortization	(2,252,213)
7.	Adjustment to the book/adjusted carrying value of hedge item	56,223,595
8.	Total foreign exchange change in book/adjusted carrying value	54,719,665
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	3,142,589,876
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	3,142,589,876

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				62,285,351
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(62,285,351)
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	(92,003,175)			
3.14	Section 1, Column 18, prior year	(33,643,624)	(58,359,551)	(58,359,551)	
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	(92,003,175)			
3.24	Section 1, Column 19, prior year	(33,643,624)	(58,359,551)	(58,359,551)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(524,532,944)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(524,532,944)	(524,532,944)		
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 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 Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
990334903	CDX.NA.IG.27	2Z	356,000,000	7,924,109	8,673,895	09/26/2016	12/20/2021	CDX.NA.IG.27 Credit Default Swap	3,858,552	4,067,453	31397J GG 3	FHLMC_33-30-PD	1	4,065,557	4,606,442
990334903	CDX.NA.IG.27	2Z		10,453,354	16,606,994			CDX.NA.IG.27 Credit Default Swap			912803 DG 5	TREASURY STRIP (PRIN)	1	10,453,354	16,606,994
990334903	CDX.NA.IG.27	2Z		4,304,443	5,460,688			CDX.NA.IG.27 Credit Default Swap			912803 DP 5	TREASURY STRIP (PRIN)	1	4,304,443	5,460,688
990334903	CDX.NA.IG.27	2Z		128,482,890	163,005,364			CDX.NA.IG.27 Credit Default Swap			912803 EA 7	TREASURY STRIP (PRIN)	1	128,482,890	163,005,364
990334903	CDX.NA.IG.27	2Z		131,316,094	193,350,233			CDX.NA.IG.27 Credit Default Swap			912803 EC 3	TREASURY STRIP (PRIN)	1	131,316,094	193,350,233
990334903	CDX.NA.IG.27	2Z		78,349,226	102,218,750			CDX.NA.IG.27 Credit Default Swap			912803 EH 2	TREASURY STRIP (PRIN)	1	78,349,226	102,218,750
990334903	CDX.NA.IG.27	2Z		15,394,332	19,580,859			CDX.NA.IG.27 Credit Default Swap			912834 JB 5	TREASURY STRIP (INT)	1	15,394,332	19,580,859
990334774	CDX.NA.IG.27	2Z	300,000,000	12,742,297	12,810,281	09/23/2016	12/20/2021	CDX.NA.IG.27 Credit Default Swap	3,640,256	3,427,630	3132QS B6 4	FHLMC GOLD 30YR	1	9,102,041	9,382,651
990334774	CDX.NA.IG.27	2Z		24,739,333	44,872,345			CDX.NA.IG.27 Credit Default Swap			500769 CH 5	KFW BANKENGRUPPE	1FE	24,739,333	44,872,345
990334774	CDX.NA.IG.27	2Z		54,500,800	66,666,979			CDX.NA.IG.27 Credit Default Swap			912803 EA 7	TREASURY STRIP (PRIN)	1	54,500,800	66,666,979
990334774	CDX.NA.IG.27	2Z		25,705,586	33,033,203			CDX.NA.IG.27 Credit Default Swap			912803 EJ 8	TREASURY STRIP (PRIN)	1	25,705,586	33,033,203
990334774	CDX.NA.IG.27	2Z		29,595,458	45,643,750			CDX.NA.IG.27 Credit Default Swap			912810 RP 5	TREASURY BOND	1	29,595,458	45,643,750
990334774	CDX.NA.IG.27	2Z		119,849,704	117,862,500			CDX.NA.IG.27 Credit Default Swap			912810 RT 7	WI TREASURY BOND	1	119,849,704	117,862,500
990334774	CDX.NA.IG.27	2Z		49,244,026	49,515,625			CDX.NA.IG.27 Credit Default Swap			912828 2A 7	TREASURY NOTE	1	49,244,026	49,515,625
990334668	CDX.NA.IG.27	2Z	310,000,000	7,538,986	8,789,229	09/22/2016	12/20/2021	CDX.NA.IG.27 Credit Default Swap	3,539,659	3,541,883	880591 EH 1	TENNESSEE VALLEY AUTHORITY.	1	3,999,327	5,247,346
990334668	CDX.NA.IG.27	2Z		57,654,536	93,829,378			CDX.NA.IG.27 Credit Default Swap			912803 CX 9	TREASURY STRIP (PRIN)	1	57,654,536	93,829,378
990334668	CDX.NA.IG.27	2Z		8,589,775	14,789,063			CDX.NA.IG.27 Credit Default Swap			912803 DH 3	TREASURY STRIP (PRIN)	1	8,589,775	14,789,063
990334668	CDX.NA.IG.27	2Z		10,661,366	16,915,156			CDX.NA.IG.27 Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	10,661,366	16,915,156
990334668	CDX.NA.IG.27	2Z		110,566,584	175,116,053			CDX.NA.IG.27 Credit Default Swap			912803 DK 6	TREASURY STRIP (PRIN)	1	110,566,584	175,116,053
990334668	CDX.NA.IG.27	2Z		67,945,944	113,941,692			CDX.NA.IG.27 Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	67,945,944	113,941,692
990334668	CDX.NA.IG.27	2Z		3,708,838	4,705,093			CDX.NA.IG.27 Credit Default Swap			912803 DP 5	TREASURY STRIP (PRIN)	1	3,708,838	4,705,093
990334668	CDX.NA.IG.27	2Z		56,964,221	74,331,250			CDX.NA.IG.27 Credit Default Swap			912803 EA 7	TREASURY STRIP (PRIN)	1	56,964,221	74,331,250
990334668	CDX.NA.IG.27	2Z		8,418,794	14,792,812			CDX.NA.IG.27 Credit Default Swap			912834 AT 5	TREASURY STRIP (INT)	1	8,418,794	14,792,812
990334668	CDX.NA.IG.27	2Z		8,564,115	14,327,773			CDX.NA.IG.27 Credit Default Swap			912834 AU 2	TREASURY STRIP (INT)	1	8,564,115	14,327,773
990334668	CDX.NA.IG.27	2Z		4,847,042	7,853,327			CDX.NA.IG.27 Credit Default Swap			912834 DU 9	TREASURY STRIP (INT)	1	4,847,042	7,853,327
990334668	CDX.NA.IG.27	2Z		5,196,929	8,667,498			CDX.NA.IG.27 Credit Default Swap			912834 EP 9	TREASURY STRIP (INT)	1	5,196,929	8,667,498
990334668	CDX.NA.IG.27	2Z		9,673,106	16,842,984			CDX.NA.IG.27 Credit Default Swap			912834 EV 6	TREASURY STRIP (INT)	1	9,673,106	16,842,984
46573*CC2	ITRAXX.EUROPE.25	2	90,500,000	1,306,796	1,609,431	03/30/2016	06/20/2021	ITRAXX.EUROPE.25 Credit Default Swap	1,306,796	1,609,431	912803 CX 9	TREASURY STRIP (PRIN)	1		
46573*CC2	ITRAXX.EUROPE.25	2		45,702,480	58,095,893			ITRAXX.EUROPE.25 Credit Default Swap			912803 EA 7	TREASURY STRIP (PRIN)	1	45,702,480	58,095,893
46573*CC2	ITRAXX.EUROPE.25	2		10,101,155	14,106,565			ITRAXX.EUROPE.25 Credit Default Swap			912810 RG 5	TREASURY BOND	1	10,101,155	14,106,565
46573*CC2	ITRAXX.EUROPE.25	2		18,943,192	27,192,350			ITRAXX.EUROPE.25 Credit Default Swap			912810 RK 6	TREASURY BOND	1	18,943,192	27,192,350
46573*CC2	ITRAXX.EUROPE.25	2		26,720,576	45,046,875			ITRAXX.EUROPE.25 Credit Default Swap			912834 AE 8	TREASURY STRIP (INT)	1	26,720,576	45,046,875
12518*FV7	CDX.NA.IG.26	2	60,000,000	2,476,741	3,427,511	03/23/2016	06/20/2021	CDX.NA.IG.26 Credit Default Swap	523,730	858,893	002819 AC 4	ABBOTT LABORATORIES	1FE	1,953,011	2,568,618
12518*FV7	CDX.NA.IG.26	2		4,792	5,521			CDX.NA.IG.26 Credit Default Swap			31283H 2Q 7	FGOLD 30YR GIANT	1	4,792	5,521

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*FV7	CDX.NA.IG.26	2		35,556	41,291			CDX.NA.IG.26 Credit Default Swap			31283H 2S 3	FGOLD 30YR GIANT	1	35,556	41,291
12518*FV7	CDX.NA.IG.26	2		68,016	78,160			CDX.NA.IG.26 Credit Default Swap			31283H VE 2	FGOLD 30YR GIANT	1	68,016	78,160
12518*FV7	CDX.NA.IG.26	2		2,107,855	2,366,724			CDX.NA.IG.26 Credit Default Swap			3128MJ CS 7	FGOLD 30YR GIANT	1	2,107,855	2,366,724
12518*FV7	CDX.NA.IG.26	2		2,110,083	2,428,031			CDX.NA.IG.26 Credit Default Swap			31402C PL 0	FNMA 30YR	1	2,110,083	2,428,031
12518*FV7	CDX.NA.IG.26	2		1,206,718	1,349,995			CDX.NA.IG.26 Credit Default Swap			31416B YG 7	FNMA 30YR	1	1,206,718	1,349,995
12518*FV7	CDX.NA.IG.26	2		4,652,357	7,225,396			CDX.NA.IG.26 Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	4,652,357	7,225,396
12518*FV7	CDX.NA.IG.26	2		5,459,375	8,481,315			CDX.NA.IG.26 Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	5,459,375	8,481,315
12518*FV7	CDX.NA.IG.26	2		22,417,890	27,639,060			CDX.NA.IG.26 Credit Default Swap			912803 DP 5	TREASURY STRIP (PRIN)	1	22,417,890	27,639,060
12518*FV7	CDX.NA.IG.26	2		22,022,479	29,058,642			CDX.NA.IG.26 Credit Default Swap			912803 EA 7	TREASURY STRIP (PRIN)	1	22,022,479	29,058,642
12518*FV7	CDX.NA.IG.26	2		197,890	250,630			CDX.NA.IG.26 Credit Default Swap			912810 EW 4	TREASURY BOND	1	197,890	250,630
12518*FV7	CDX.NA.IG.26	2		199,568	268,706			CDX.NA.IG.26 Credit Default Swap			912810 PX 0	TREASURY BOND	1	199,568	268,706
12518*FV7	CDX.NA.IG.26	2		4,823,880	6,616,281			CDX.NA.IG.26 Credit Default Swap			912810 QB 7	TREASURY BOND	1	4,823,880	6,616,281
12518*FV7	CDX.NA.IG.26	2		1,600,106	2,286,131			CDX.NA.IG.26 Credit Default Swap			912810 QL 5	TREASURY BOND	1	1,600,106	2,286,131
12518*FV7	CDX.NA.IG.26	2		499,395	563,544			CDX.NA.IG.26 Credit Default Swap			912810 QT 8	TREASURY BOND	1	499,395	563,544
12518*FV7	CDX.NA.IG.26	2		5,839,770	8,155,413			CDX.NA.IG.26 Credit Default Swap			912810 RG 5	TREASURY BOND	1	5,839,770	8,155,413
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2	56,500,000	2,036,686	2,959,091	01/25/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap	1,405,012	1,978,063	912803 DJ 9	TREASURY STRIP (PRIN)	1	631,674	981,028
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		3,745,147	5,828,851			CDT12-100_ITRAXX_S24_5Y Credit Default Swap			912803 EA 7	TREASURY STRIP (PRIN)	1	3,745,147	5,828,851
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		16,707,221	16,716,242			CDT12-100_ITRAXX_S24_5Y Credit Default Swap			912803 EC 3	TREASURY STRIP (PRIN)	1	16,707,221	16,716,242
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		100,461	147,788			CDT12-100_ITRAXX_S24_5Y Credit Default Swap			912810 FT 0	TREASURY BOND	1	100,461	147,788
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		10,001,543	13,298,372			CDT12-100_ITRAXX_S24_5Y Credit Default Swap			912810 RD 2	TREASURY BOND	1	10,001,543	13,298,372
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		21,979,063	27,972,656			CDT12-100_ITRAXX_S24_5Y Credit Default Swap			912834 JB 5	TREASURY STRIP (INT)	1	21,979,063	27,972,656
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		21,791,581	27,781,250			CDT12-100_ITRAXX_S24_5Y Credit Default Swap			912834 JH 2	TREASURY STRIP (INT)	1	21,791,581	27,781,250
46573*BW9	CDT12-100_ITRAXX_S24_5Y	2	35,000,000	10,372,997	10,779,648	01/22/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap	882,409	1,225,349	912803 EA 7	TREASURY STRIP (PRIN)	1	9,490,588	9,554,299
46573*BW9	CDT12-100_ITRAXX_S24_5Y	2		26,757,966	35,402,780			CDT12-100_ITRAXX_S24_5Y Credit Default Swap			912810 RJ 9	TREASURY BOND	1	26,757,966	35,402,780
12518*FD7	CDX.NA.IG.25	2	40,000,000	10,794,628	15,339,592	01/19/2016	12/20/2020	CDX.NA.IG.25 Credit Default Swap	(163,872)	517,873	912803 EH 2	TREASURY STRIP (PRIN)	1	10,958,500	14,821,719
12518*FD7	CDX.NA.IG.25	2		4,747,448	5,835,156			CDX.NA.IG.25 Credit Default Swap			912810 RH 3	TREASURY BOND	1	4,747,448	5,835,156
12518*FD7	CDX.NA.IG.25	2		32,337,704	39,910,938			CDX.NA.IG.25 Credit Default Swap			912810 RJ 9	TREASURY BOND	1	32,337,704	39,910,938
12521@AA1	CDT30-100_MET_2015_B	1	90,000,000	38,100,398	51,236,061	11/16/2015	09/20/2019	CDT30-100_MET_2015_B Credit Default Swap	-	796,998	912803 EA 7	TREASURY STRIP (PRIN)	1	38,100,398	50,439,063
12521@AA1	CDT30-100_MET_2015_B	1		58,598,168	82,102,500			CDT30-100_MET_2015_B Credit Default Swap			912810 RJ 9	TREASURY BOND	1	58,598,168	82,102,500

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*BS8...	ITRAXX.EUROPE.24	2	84,500,000	22,500,651	31,595,563	09/23/2015	12/20/2020	ITRAXX.EUROPE.24 Credit Default Swap	836,335	1,484,586	912810 RG 5	TREASURY BOND	1	21,664,316	30,110,977
46573*BS8...	ITRAXX.EUROPE.24	2		69,589,022	86,429,018			ITRAXX.EUROPE.24 Credit Default Swap			912810 RH 3	TREASURY BOND	1	69,589,022	86,429,018
46573*BS8...	ITRAXX.EUROPE.24	2		13,871,465	21,736,361			ITRAXX.EUROPE.24 Credit Default Swap			912833 Y4 6	TREASURY STRIP (INT)	1	13,871,465	21,736,361
T3627#AA0..	ENEL S P A	2	2,500,000	3,140,444	4,123,683	08/19/2015	09/20/2020	ENEL S P A Credit Default Swap	11,794	41,853	912803 EF 6	TREASURY STRIP (PRIN)	1	3,128,650	4,081,830
83084VA*7...	SKY PLC	2	5,000,000	7,232,539	7,309,500	08/18/2015	09/20/2020	SKY PLC Credit Default Swap	48,375	64,306	912803 EF 6	TREASURY STRIP (PRIN)	1	7,184,164	7,245,194
87938WB#9.	TELEFONICA, S.A.	2	5,000,000	7,355,046	9,583,846	07/30/2015	09/20/2020	TELEFONICA, S.A. Credit Default Swap	40,253	40,518	912803 EF 6	TREASURY STRIP (PRIN)	1	7,314,793	9,543,328
12518*DQ0..	CDX.NA.IG.21	2	70,000,000	37,851,749	48,554,364	07/28/2015	09/20/2019	CDX.NA.IG.21 Credit Default Swap	-	636,396	912803 DZ 3	TREASURY STRIP (PRIN)	1	37,851,749	47,917,968
12518*DQ0..	CDX.NA.IG.21	2		38,948,796	51,787,566			CDX.NA.IG.21 Credit Default Swap			912810 RD 2	TREASURY BOND	1	38,948,796	51,787,566
904587A*3...	UNIBAIL-RODAMCO	2	5,000,000	6,961,150	9,110,061	07/17/2015	09/20/2020	UNIBAIL-RODAMCO Credit Default Swap	74,022	124,689	912803 EF 6	TREASURY STRIP (PRIN)	1	6,887,128	8,985,372
05946KA*2...	BANCO BILBAO VIZCAYA ARGENTINARIA	1	5,000,000	6,875,420	9,651,713	07/14/2015	09/20/2020	BANCO BILBAO VIZCAYA ARGENTINARIA Credit Default Swap	(2,072)	(20,101)	912803 EF 6	TREASURY STRIP (PRIN)	1	6,877,492	9,671,814
111021B@9.	BRITISH TELECOM PLC	2	5,000,000	7,398,204	10,629,843	07/14/2015	09/20/2020	BRITISH TELECOM PLC Credit Default Swap	73,680	95,197	912803 EF 6	TREASURY STRIP (PRIN)	1	7,324,524	10,534,646
225313A@4.	CREDIT AGRICOLE SA	1	5,000,000	6,697,615	9,651,144	07/14/2015	09/20/2020	CREDIT AGRICOLE SA Credit Default Swap	48,169	87,443	912803 EF 6	TREASURY STRIP (PRIN)	1	6,649,446	9,563,701
236363B@5.	DANSKE BANK A/S	2	5,000,000	6,991,019	10,109,579	07/13/2015	09/20/2020	DANSKE BANK A/S Credit Default Swap	37,777	108,938	912803 EF 6	TREASURY STRIP (PRIN)	1	6,953,242	10,000,641
12518*DP2...	CDX.NA.IG.23	2	50,000,000	15,589,967	21,039,613	06/02/2015	12/20/2019	CDX.NA.IG.23 Credit Default Swap	212,402	863,988	912803 EA 7	TREASURY STRIP (PRIN)	1	15,377,565	20,175,625
12518*DP2...	CDX.NA.IG.23	2		39,621,524	56,839,063			CDX.NA.IG.23 Credit Default Swap			912810 RK 6	TREASURY BOND	1	39,621,524	56,839,063
143658A@1.	CARNIVAL CORPORATION	2	3,000,000	3,116,315	4,156,946	08/04/2014	09/20/2019	CARNIVAL CORPORATION Credit Default Swap	24,575	60,766	912810 RE 0	TREASURY BOND	1	3,091,740	4,096,180
455780E*3...	REPUBLIC OF INDONESIA	2	5,000,000	5,014,248	6,837,658	07/30/2014	09/20/2019	REPUBLIC OF INDONESIA Credit Default Swap	(57,573)	21,685	912810 RG 5	TREASURY BOND	1	5,071,821	6,815,973
20772@AB8.	The State of Connecticut	1	14,000,000	1,524,694	1,976,751	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap	75,185	20,892	912803 CH 4	TREASURY STRIP (PRIN)	1	1,449,509	1,955,859
20772@AB8.	The State of Connecticut	1		1,202,089	1,592,622			The State of Connecticut Credit Default Swap			912810 RE 0	TREASURY BOND	1	1,202,089	1,592,622
20772@AB8.	The State of Connecticut	1		11,782,482	17,116,406			The State of Connecticut Credit Default Swap			912810 RP 5	TREASURY BOND	1	11,782,482	17,116,406
20772@AC6	The State of Connecticut	1	6,000,000	6,106,959	8,172,735	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap	32,222	8,954	912810 RG 5	TREASURY BOND	1	6,074,737	8,163,781
455780E@1.	REPUBLIC OF INDONESIA	2	20,000,000	21,357,224	29,105,526	07/25/2014	09/20/2019	REPUBLIC OF INDONESIA Credit Default Swap	(235,893)	86,741	912810 RG 5	TREASURY BOND	1	21,593,117	29,018,785

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
723787A@6	PIONEER NATURAL RESOURCES COMPANY	2	10,000,000	11,319,663	15,739,140	07/07/2014	09/20/2019	PIONEER NATURAL RESOURCES COMPANY Credit Default Swap	122,095	101,401	912810 RG 5	TREASURY BOND	1	11,197,568	15,637,739
775109B#7	Rogers Communication Inc.	2	5,000,000	5,568,462	7,393,850	06/27/2014	09/20/2019	Rogers Communication Inc. Credit Default Swap	58,327	93,590	912810 RE 0	TREASURY BOND	1	5,510,135	7,300,260
58039#AG4	MCDX.NA.22.10Y	1	6,000,000	6,654,174	9,278,927	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap	(57,926)	(50,142)	912810 RG 5	TREASURY BOND	1	6,712,100	9,329,069
58039#AD1	MCDX.NA.22.10Y	1	3,000,000	3,029,015	4,245,476	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap	(28,955)	(25,071)	912810 RG 5	TREASURY BOND	1	3,057,970	4,270,547
608190C#9	Mohawk Industries, Inc.	2	10,000,000	1,502,610	1,643,394	05/28/2013	06/20/2018	Mohawk Industries, Inc. Credit Default Swap	3,284	109,158	31335A HP 6	FHLMC GOLD 30YR GIANT	1	1,499,326	1,534,236
608190C#9	Mohawk Industries, Inc.	2		3,153,001	4,415,691			Mohawk Industries, Inc. Credit Default Swap			912803 BM 4	TREASURY STRIP (PRIN)	1	3,153,001	4,415,691
608190C#9	Mohawk Industries, Inc.	2		3,966,546	6,768,750			Mohawk Industries, Inc. Credit Default Swap			912803 CX 9	TREASURY STRIP (PRIN)	1	3,966,546	6,768,750
608190C#9	Mohawk Industries, Inc.	2		68,533	125,393			Mohawk Industries, Inc. Credit Default Swap			912803 DG 5	TREASURY STRIP (PRIN)	1	68,533	125,393
608190C#9	Mohawk Industries, Inc.	2		1,871,230	2,988,137			Mohawk Industries, Inc. Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	1,871,230	2,988,137
608190C#9	Mohawk Industries, Inc.	2		402,186	616,840			Mohawk Industries, Inc. Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	402,186	616,840
608190C#9	Mohawk Industries, Inc.	2		111,988	143,980			Mohawk Industries, Inc. Credit Default Swap			912803 DU 4	TREASURY STRIP (PRIN)	1	111,988	143,980
608190C#9	Mohawk Industries, Inc.	2		222,890	262,291			Mohawk Industries, Inc. Credit Default Swap			912810 QZ 4	TREASURY BOND	1	222,890	262,291
460146M#7	INTERNATIONAL PAPER COMPANY	2	10,000,000	2,223,779	2,393,428	05/28/2013	06/20/2018	INTERNATIONAL PAPER COMPANY Credit Default Swap	24,767	143,216	31335A HP 6	FHLMC GOLD 30YR GIANT	1	2,199,012	2,250,212
460146M#7	INTERNATIONAL PAPER COMPANY	2		4,338,982	6,051,320			INTERNATIONAL PAPER COMPANY Credit Default Swap			880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	4,338,982	6,051,320
460146M#7	INTERNATIONAL PAPER COMPANY	2		3,122,479	4,224,609			INTERNATIONAL PAPER COMPANY Credit Default Swap			912803 BJ 1	TREASURY STRIP (PRIN)	1	3,122,479	4,224,609
460146M#7	INTERNATIONAL PAPER COMPANY	2		462,127	734,170			INTERNATIONAL PAPER COMPANY Credit Default Swap			912803 DG 5	TREASURY STRIP (PRIN)	1	462,127	734,170
460146M#7	INTERNATIONAL PAPER COMPANY	2		1,041,303	1,678,046			INTERNATIONAL PAPER COMPANY Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	1,041,303	1,678,046
460146M#7	INTERNATIONAL PAPER COMPANY	2		111,988	143,980			INTERNATIONAL PAPER COMPANY Credit Default Swap			912803 DU 4	TREASURY STRIP (PRIN)	1	111,988	143,980
416515D#8	Hartford	2	4,000,000	2,726,613	3,880,848	04/25/2013	06/20/2018	Hartford Credit Default Swap	(5,897)	54,043	912803 BM 4	TREASURY STRIP (PRIN)	1	2,732,510	3,826,805
416515D#8	Hartford	2		160,172	253,985			Hartford Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	160,172	253,985
416515D#8	Hartford	2		360,880	581,544			Hartford Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	360,880	581,544

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
416515D#8...	Hartford	2		2,056,000	2,643,339			Hartford Credit Default Swap			912803 DU 4	TREASURY STRIP (PRIN)	1	2,056,000	2,643,339
416515D@0.	Hartford	2	25,000,000	17,318,756	22,292,016	04/15/2013	06/20/2018	Hartford Credit Default Swap	(49,064)	337,767	912803 EA 7	TREASURY STRIP (PRIN)	1	17,367,820	21,954,249
416515D@0.	Hartford	2		10,525,530	14,556,653			Hartford Credit Default Swap			912810 QQ 4	TREASURY BOND	1	10,525,530	14,556,653
98372PB#4...	XLIT LTD	2	27,000,000	10,182,032	14,875,685	03/12/2013	03/20/2018	XLIT LTD Credit Default Swap	107,221	302,106	31358D DS 0	FNMA	1	10,074,811	14,573,579
98372PB#4...	XLIT LTD	2		936,744	1,267,383			XLIT LTD Credit Default Swap			912803 BJ 1	TREASURY STRIP (PRIN)	1	936,744	1,267,383
98372PB#4...	XLIT LTD	2		8,721,980	11,712,139			XLIT LTD Credit Default Swap			912803 BM 4	TREASURY STRIP (PRIN)	1	8,721,980	11,712,139
98372PB#4...	XLIT LTD	2		473,757	776,242			XLIT LTD Credit Default Swap			912803 DG 5	TREASURY STRIP (PRIN)	1	473,757	776,242
98372PB#4...	XLIT LTD	2		2,246,746	3,593,012			XLIT LTD Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	2,246,746	3,593,012
98372PB#4...	XLIT LTD	2		1,837,820	2,866,406			XLIT LTD Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	1,837,820	2,866,406
98372PB#4...	XLIT LTD	2		2,133,492	2,742,969			XLIT LTD Credit Default Swap			912803 DU 4	TREASURY STRIP (PRIN)	1	2,133,492	2,742,969
98372PB#4...	XLIT LTD	2		3,003,900	3,195,938			XLIT LTD Credit Default Swap			912828 D5 6	TREASURY NOTE	1	3,003,900	3,195,938
373298D*6...	GEORGIA-PACIFIC CORPORATION	2	10,000,000	1,952,356	3,202,417	03/28/2012	06/20/2017	GEORGIA-PACIFIC CORPORATION Credit Default Swap	(20,875)	67,593	912803 DG 5	TREASURY STRIP (PRIN)	1	1,973,231	3,134,824
373298D*6...	GEORGIA-PACIFIC CORPORATION	2		2,209,556	3,651,047			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912803 DK 6	TREASURY STRIP (PRIN)	1	2,209,556	3,651,047
373298D*6...	GEORGIA-PACIFIC CORPORATION	2		3,498,075	4,681,969			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912833 LV 0	TREASURY STRIP (INT)	1	3,498,075	4,681,969
373298D*6...	GEORGIA-PACIFIC CORPORATION	2		1,946,806	3,384,975			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912833 Z6 0	TREASURY STRIP (INT)	1	1,946,806	3,384,975
373298D*6...	GEORGIA-PACIFIC CORPORATION	2		2,876,001	4,659,785			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912834 DU 9	TREASURY STRIP (INT)	1	2,876,001	4,659,785
373298C#3...	GEORGIA-PACIFIC CORPORATION	2	10,000,000	1,532,909	2,298,674	03/15/2012	03/20/2017	GEORGIA-PACIFIC CORPORATION Credit Default Swap	(10,118)	44,105	31358D DS 0	FNMA	1	1,543,027	2,254,569
373298C#3...	GEORGIA-PACIFIC CORPORATION	2		1,169,878	1,672,424			GEORGIA-PACIFIC CORPORATION Credit Default Swap			76116E HN 3	RESOLUTION FUNDING CORP	1	1,169,878	1,672,424
373298C#3...	GEORGIA-PACIFIC CORPORATION	2		7,538,254	12,915,668			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912803 CX 9	TREASURY STRIP (PRIN)	1	7,538,254	12,915,668
373298C#3...	GEORGIA-PACIFIC CORPORATION	2		875,967	1,407,458			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	875,967	1,407,458
373298C#3...	GEORGIA-PACIFIC CORPORATION	2		764,408	903,465			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912810 QS 0	TREASURY BOND	1	764,408	903,465

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
373298C#3	GEORGIA-PACIFIC CORPORATION	2		773,512	884,688			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912810 QT 8	TREASURY BOND	1	773,512	884,688
72650RA@1	Plains All American Pipeline, L.P.	2	15,000,000	3,071,026	3,207,503	03/13/2012	03/20/2017	Plains All American Pipeline, L.P. Credit Default Swap	(27,581)	36,749	31335A HP 6	FHLMC GOLD 30YR GIANT	1	3,098,607	3,170,754
72650RA@1	Plains All American Pipeline, L.P.	2		522,821	569,052			Plains All American Pipeline, L.P. Credit Default Swap			880591 ER 9	TVA 2.875% 15-SEP-2024	1	522,821	569,052
72650RA@1	Plains All American Pipeline, L.P.	2		1,612,171	2,842,875			Plains All American Pipeline, L.P. Credit Default Swap			912803 CX 9	TREASURY STRIP (PRIN)	1	1,612,171	2,842,875
72650RA@1	Plains All American Pipeline, L.P.	2		2,783,672	4,366,030			Plains All American Pipeline, L.P. Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	2,783,672	4,366,030
72650RA@1	Plains All American Pipeline, L.P.	2		206,375	352,414			Plains All American Pipeline, L.P. Credit Default Swap			912803 DP 5	TREASURY STRIP (PRIN)	1	206,375	352,414
72650RA@1	Plains All American Pipeline, L.P.	2		6,428,155	8,228,906			Plains All American Pipeline, L.P. Credit Default Swap			912803 DU 4	TREASURY STRIP (PRIN)	1	6,428,155	8,228,906
72650RA@1	Plains All American Pipeline, L.P.	2		1,046,975	1,470,838			Plains All American Pipeline, L.P. Credit Default Swap			912810 FT 0	TREASURY BOND	1	1,046,975	1,470,838
72650RA@1	Plains All American Pipeline, L.P.	2		134,686	184,275			Plains All American Pipeline, L.P. Credit Default Swap			912810 QC 5	TREASURY BOND	1	134,686	184,275
72650RA@1	Plains All American Pipeline, L.P.	2		1,209,111	1,396,875			Plains All American Pipeline, L.P. Credit Default Swap			912810 QT 8	TREASURY BOND	1	1,209,111	1,396,875
72650RA@1	Plains All American Pipeline, L.P.	2		1,721,107	3,002,464			Plains All American Pipeline, L.P. Credit Default Swap			912833 Z5 2	TREASURY STRIP (INT)	1	1,721,107	3,002,464
760759B#6	Republic Services, Inc.	2	10,000,000	2,930,447	5,141,152	03/07/2012	03/20/2017	Republic Services, Inc. Credit Default Swap	(3,112)	44,490	912803 CX 9	TREASURY STRIP (PRIN)	1	2,933,559	5,096,662
760759B#6	Republic Services, Inc.	2		1,767,138	2,839,085			Republic Services, Inc. Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	1,767,138	2,839,085
760759B#6	Republic Services, Inc.	2		2,046,400	3,245,375			Republic Services, Inc. Credit Default Swap			912803 DK 6	TREASURY STRIP (PRIN)	1	2,046,400	3,245,375
760759B#6	Republic Services, Inc.	2		5,597,422	9,186,992			Republic Services, Inc. Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	5,597,422	9,186,992
760759B#6	Republic Services, Inc.	2		125,054	126,914			Republic Services, Inc. Credit Default Swap			912828 B3 3	TREASURY NOTE	1	125,054	126,914
760759B#6	Republic Services, Inc.	2		197,881	211,750			Republic Services, Inc. Credit Default Swap			912828 KQ 2	TREASURY NOTE	1	197,881	211,750
760759B#6	Republic Services, Inc.	2		99,880	101,125			Republic Services, Inc. Credit Default Swap			912828 RH 5	TREASURY NOTE	1	99,880	101,125
760759B#6	Republic Services, Inc.	2		885,902	1,359,239			Republic Services, Inc. Credit Default Swap			912833 4Y 3	TREASURY STRIP (INT)	1	885,902	1,359,239

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
760759B#6...	Republic Services, Inc.	2		3,348,480	4,627,411			Republic Services, Inc. Credit Default Swap			912833 RY 8	TREASURY STRIP (INT)	1	3,348,480	4,627,411
760759B#6...	Republic Services, Inc.	2		378,900	595,806			Republic Services, Inc. Credit Default Swap			912834 EV 6	TREASURY STRIP (INT)	1	378,900	595,806
760759B@8.	Republic Services, Inc.	2	10,000,000	368,144	599,954	02/28/2012	03/20/2017	Republic Services, Inc. Credit Default Swap	(3,993)	44,490	912803 CH 4	TREASURY STRIP (PRIN)	1	372,137	555,464
760759B@8.	Republic Services, Inc.	2		592,046	927,094			Republic Services, Inc. Credit Default Swap			912803 CK 7	TREASURY STRIP (PRIN)	1	592,046	927,094
760759B@8.	Republic Services, Inc.	2		1,247,513	2,199,844			Republic Services, Inc. Credit Default Swap			912803 CX 9	TREASURY STRIP (PRIN)	1	1,247,513	2,199,844
760759B@8.	Republic Services, Inc.	2		1,542,927	2,478,945			Republic Services, Inc. Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	1,542,927	2,478,945
760759B@8.	Republic Services, Inc.	2		2,417,067	3,754,992			Republic Services, Inc. Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	2,417,067	3,754,992
760759B@8.	Republic Services, Inc.	2		4,497,311	5,315,066			Republic Services, Inc. Credit Default Swap			912810 QZ 4	TREASURY BOND	1	4,497,311	5,315,066
760759B@8.	Republic Services, Inc.	2		2,420,618	3,294,375			Republic Services, Inc. Credit Default Swap			912833 PD 6	TREASURY STRIP (INT)	1	2,420,618	3,294,375
68268NC*2..	Oneok Partners, L.P.	2	10,000,000	2,099,604	2,349,357	02/21/2012	03/20/2017	Oneok Partners, L.P. Credit Default Swap	(19,662)	28,705	64908Q AA 9	NEW VALLEY GENERATION V	1	2,119,266	2,320,652
68268NC*2..	Oneok Partners, L.P.	2		1,221,900	1,941,203			Oneok Partners, L.P. Credit Default Swap			912803 DG 5	TREASURY STRIP (PRIN)	1	1,221,900	1,941,203
68268NC*2..	Oneok Partners, L.P.	2		2,560,116	3,924,110			Oneok Partners, L.P. Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	2,560,116	3,924,110
68268NC*2..	Oneok Partners, L.P.	2		532,839	755,828			Oneok Partners, L.P. Credit Default Swap			912810 FT 0	TREASURY BOND	1	532,839	755,828
68268NC*2..	Oneok Partners, L.P.	2		752,323	1,161,121			Oneok Partners, L.P. Credit Default Swap			912810 PT 9	TREASURY BOND	1	752,323	1,161,121
68268NC*2..	Oneok Partners, L.P.	2		3,819,370	3,929,975			Oneok Partners, L.P. Credit Default Swap			912828 TY 6	TREASURY NOTE	1	3,819,370	3,929,975
9999999.	Total			2,027,406,672	2,762,352,821	XXX	XXX	XXX	16,300,304	23,082,624	XXX	XXX	XXX	2,011,106,368	2,739,270,197

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	72	2,459,038,692	63	2,416,014,464	53	2,269,334,120	0	0	72	2,459,038,692
2. Add: Opened or acquired transactions	7	1,458,960,196			3	1,052,931,888			10	2,511,892,084
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	5,371,519	XXX	23,280,761	XXX	4,717,391	XXX		XXX	33,369,671
4. Less: Closed or disposed of transactions	16	1,503,176,411	10	160,263,629	16	1,299,568,985			42	2,963,009,025
5. Less: Positions disposed of for failing effectiveness criteria						7,742			0	7,742
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	4,179,532	XXX	9,697,476	XXX		XXX		XXX	13,877,008
7. Ending Inventory	63	2,416,014,464	53	2,269,334,120	40	2,027,406,672	0	0	40	2,027,406,672

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	3,142,589,876	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		3,142,589,876
4.	Part D, Section 1, Column 5	5,266,962,467	
5.	Part D, Section 1, Column 6	(2,124,372,591)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	3,269,839,618	
8.	Part B, Section 1, Column 13	(75,114,566)	
9.	Total (Line 7 plus Line 8)		3,194,725,052
10.	Part D, Section 1, Column 8	5,399,856,045	
11.	Part D, Section 1, Column 9	(2,205,130,993)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	2,506,471,371	
14.	Part B, Section 1, Column 20	423,857,434	
15.	Part D, Section 1, Column 11	2,930,328,805	
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	952,340,901	593,746,168
2. Cost of cash equivalents acquired	38,706,293,811	31,305,222,036
3. Accrual of discount	1,158,530	632,212
4. Unrealized valuation increase (decrease)	-	5,315
5. Total gain (loss) on disposals	9,980,823	(1,749,283)
6. Deduct consideration received on disposals	38,334,534,370	30,945,515,548
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)	1,335,239,695	952,340,901
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,335,239,695	952,340,901

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								
p000933 Apartment	Chicago	IL	09/01/2016	Permanent Improvement				2,545
p000948 Industrial	Vernon	CA	09/01/2016	Permanent Improvement				(19,703)
p001017 Apartment	Atlanta	GA	09/01/2016	Permanent Improvement				4,333
0199999. Totals					0	0	0	(12,825)
0399999. Totals					0	0	0	(12,825)

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
Property Disposed																			
p000196 Other	None	AK	09/30/2016	Various							0						0	593	
p000927 Office	Hartford	CT	06/19/2015	BHN Capital LLC							0			(6,840)		(6,840)	(6,840)		
p000945 Industrial	Ontario	CA	10/15/2014	LBA RV Company I LLC							0						0	535	
p000946 Industrial	Buena Park	CA	09/21/2015	Westcore Properties AC, LLC							0						0		1,659
p000949 Industrial	San Dimas	CA	09/21/2015	Westcore Properties AC, LLC							0						0		170
p001266 Single Family Residential	Palmdale	CA	08/12/2016	Bayview Loan Servicing, LLC	199,000						0		199,000	115,896		(83,104)	(83,104)		
p001017 Apartment	Atlanta	GA	09/01/2016	Metropolitan Life Insurance Company	9,648,566	15,325	9,259,766	133,381			(133,381)		9,141,709	9,360,003		218,291	218,291	478,812	170,439
p000948 Industrial	Vernon	CA	09/01/2016	Metropolitan Life Insurance Company	5,625,946	147,598	5,293,145	105,063			(105,063)		5,335,679	6,037,046		701,367	701,367	189,775	172,516
p000933 Apartment	Chicago	IL	09/01/2016	Metropolitan Life Insurance Company	15,071,542	20,255	14,137,283	203,469			(203,469)		13,954,069	19,250,000		5,295,931	5,295,931	907,271	321,657
p001002 Other	Various	Various	12/31/2015	Various							0						0		7,383
0199999. Totals					30,545,054	183,178	28,690,194	441,913	0	0	(441,913)	0	28,630,457	34,756,105	0	6,125,645	6,125,645	1,576,986	673,824
0399999. Totals					30,545,054	183,178	28,690,194	441,913	0	0	(441,913)	0	28,630,457	34,756,105	0	6,125,645	6,125,645	1,576,986	673,824

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
Mortgages in Good Standing - Farm Mortgages								
0000196995	Dallas	AR		09/01/2016	5.000	39,450,894	-	149,416,413
0000197147	Polk	TX		09/01/2016	5.000	38,582,040	-	146,237,340
0000197148	Butler	AL		09/01/2016	5.000	36,904,560	-	139,879,196
0000197149	Baldwin	AL		09/01/2016	5.000	15,097,320	-	57,223,307
0000197150	Georgetown	SC		09/01/2016	5.000	37,743,300	-	143,058,268
0000198017	Yakima	WA		09/26/2016	3.600	(14,600)	-	16,559,033
0000198110	Yuma	AZ		04/11/2016	2.950	-	354,739	3,962,500
0000198217	Yolo	CA		05/13/2016	4.350	-	218,000	7,477,630
0000198358	Fresno	CA		09/02/2016	5.400	2,493,750	-	9,069,110
0000198359	Fresno	CA		09/09/2016	5.250	2,493,750	-	13,295,610
0000198362	Fresno	CA		06/24/2016	2.880	-	2,600,000	6,013,990
0000198419	Tulare	CA		07/20/2016	3.670	5,752,750	-	10,880,000
0000198420	Kern	CA		09/23/2016	3.940	2,489,000	-	7,699,990
0000198460	Hendry	FL		09/09/2016	3.500	7,469,317	-	22,577,985
0000198474	Plymouth	IA		08/10/2016	3.610	7,791,000	-	19,589,226
0000198476	Stanislaus	CA		09/15/2016	4.750	2,591,750		6,322,730
0000198478	Plymouth	IA		08/10/2016	3.680	901,345	-	2,310,762
0000198494	Kern	CA		09/14/2016	2.580	10,706,754	-	23,802,296
0000198521	Siskiyou	CA		08/18/2016	3.130	12,500,000	-	243,731,235
0000198522	Siskiyou	CA		08/18/2016	3.300	25,000,000	-	487,462,465
0000198527	Shelby	IL		09/15/2016	3.300	1,028,775	-	2,362,000
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	248,981,705	3,172,739	1,518,931,086
Mortgages in Good Standing - Residential Mortgages - All Other								
0000017106	PATERSON	NJ		08/04/2016	4.625	286,320		199,538
0000017751	PALM COAST	FL		08/04/2016	3.375	84,793		133,149
0000017872	RED HOOK	NY		08/04/2016	4.000	353,234		199,203
0000017946	BRIDGEWATER	NJ		08/04/2016	3.625	889,252		654,942
0000018079	HOLIDAY	FL		08/04/2016	2.000	31,613		61,373
0000018111	NEW PORT RICHEY	FL		08/04/2016	4.000	62,775		89,690
0000018302	MEMPHIS	TN		08/04/2016	4.150	848,604		522,235
0000018820	DENVER	CO		08/04/2016	3.000	119,448		208,557
0000019799	ALBUQUERQUE	NM		08/04/2016	3.500	1,024,741		875,000
0000033753	CHICAGO	IL		08/04/2016	6.000	232,484		214,642
0000034142	MANAHAWKIN	NJ		08/04/2016	3.625	404,788		250,000
0000037633	NIWOT	CO		08/04/2016	5.375	848,294		1,081,337
0000040007	LA MIRADA	CA		08/04/2016	3.250	343,129		450,000
0000040530	YUBA CITY	CA		08/04/2016	4.000	107,716		171,839
0000041038	IONE	CA		08/04/2016	5.000	104,101		94,831
0000053948	LABELLE	FL		08/04/2016	5.000	110,135		118,589
0000054257	SOUTHFIELD	MI		08/04/2016	3.500	66,824		94,048
0000054857	CHARLOTTE	NC		08/04/2016	3.500	122,899		163,571
0000056226	GRIFFITH	IN		08/04/2016	2.000	107,541		157,234
0000121743	BELLFLOWER	CA		08/04/2016	3.625	205,953		289,340
0000122057	PACOIMA	CA		08/04/2016	3.500	257,463		432,835
0000122224	WAXHAW	NC		08/04/2016	3.500	370,134		776,118

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
0000122256	RYE	NY		08/04/2016	4.125	479,960		892,091
0000122435	SUFFOLK	VA		08/04/2016	3.125	52,772		49,582
0000124332	GAINESVILLE	VA		08/04/2016	3.375	204,458		217,888
0000129073	ANN ARBOR	MI		08/04/2016	3.500	435,833		697,670
0000129088	COMPTON	CA		08/04/2016	3.500	267,265		328,992
0000129170	TUCSON	AZ		08/04/2016	4.375	96,854		73,457
0000129187	WELLINGTON	FL		08/04/2016	4.250	195,062		257,005
0000129199	WEST PALM BEACH	FL		08/04/2016	5.000	119,398		209,403
0000129265	SALT LAKE CITY	UT		08/04/2016	2.000	128,460		227,917
0000129282	MIAMI BEACH	FL		08/04/2016	2.000	83,861		231,999
0000130163	NEWPORT BEACH	CA		08/04/2016	3.250	2,638,993		4,025,000
0000361760	HUNTINGTON	WV		07/29/2016	4.310	10,008		218,992
0000361996	BOYNTON BEACH	FL		09/22/2016	5.000	136,862		213,070
0000362024	LAWRENCE	MA		09/22/2016	2.000	191,517		307,304
0000362481	EL PASO	TX		09/22/2016	6.750	151,890		168,297
0000363323	PERU	IN		09/22/2016	9.400	60,125		56,834
0000401025	FULLERTON	CA		09/22/2016	3.000	463,468		473,129
0000401622	MISSION VIEJO	CA		09/22/2016	4.000	495,645		694,181
0000407281	CHATSWORTH	CA		09/22/2016	4.000	482,097		748,205
0000409773	SPRINGFIELD	VA		09/22/2016	2.875	365,681		436,406
0000410111	POWELLSVILLE	NC		07/29/2016	3.000	34,121		88,076
0000411912	LOS ANGELES	CA		09/22/2016	3.250	236,947		352,030
0000486520	DANBURY	CT		09/22/2016	4.250	74,494		150,859
0000488738	WALLED LAKE	MI		07/29/2016	3.500	80,338		128,842
0000489633	HALTOM CITY	TX		07/29/2016	5.625	8,692		166,591
0000489694	PORT SAINT LUCIE	FL		07/29/2016	4.000	155		112,493
0000490166	ANTIOCH	TN		09/22/2016	8.250	147,190		164,131
0000490242	WEST ORANGE	NJ		09/22/2016	3.500	193,923		332,339
0000490400	ANTIOCH	TN		09/22/2016	3.375	62,082		125,518
0000491591	QUEEN CREEK	AZ		07/29/2016	4.000	126,779		111,129
0000492297	WELLSBORO	PA		09/22/2016	3.475	114,096		135,590
0000492318	CHANNAHON	IL		07/29/2016	9.175	12,688		234,788
0000493889	WAYZATA	MN		09/22/2016	4.000	999,134		1,002,815
0000496550	ORLANDO	FL		09/22/2016	3.400	130,752		139,642
0000496777	ALSIP	IL		09/22/2016	2.000	127,970		171,039
0000497747	RUTHER GLEN	VA		09/22/2016	3.500	131,836		208,367
0000497823	SAN JOSE	CA		09/22/2016	4.000	455,319		548,587
0000497882	PEORIA	AZ		09/22/2016	3.125	212,447		302,638
0000587008	DAVIS	OK		09/22/2016	4.000	108,382		129,519
0000588644	FT MYERS	FL		07/29/2016	4.125	79,566		109,560
0000589080	MIDDLEBURG	FL		09/22/2016	4.250	112,998		134,748
0000590384	BELLINGHAM	WA		09/22/2016	3.138	184,446		189,519
0000592963	TURLOCK	CA		09/22/2016	4.750	208,134		222,759
0000637892	LANHAM	MD		09/22/2016	4.500	224,514		248,658
0000637964	WEST COLUMBIA	SC		09/22/2016	5.000	132,718		155,305

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
0000638100	ROXBORO	NC		09/22/2016	3.780	58,323		71,597
0000638745	MEMPHIS	TN		09/22/2016	4.850	57,567		63,070
0000639020	PLYMOUTH	MA		09/22/2016	3.625	284,439		317,813
0000639218	BATTLE CREEK	MI		09/22/2016	3.929	64,361		82,327
0000639271	JOHNSTON	RI		09/22/2016	4.625	122,815		134,018
0000639810	MERRILLVILLE	IN		09/22/2016	4.728	78,291		108,199
0000640555	ERIE	PA		09/22/2016	5.000	150,975		176,216
0000641321	DESERT HOT SPRINGS	CA		09/22/2016	3.140	163,073		168,179
0000642441	ELK RIVER	MN		09/22/2016	5.000	201,022		219,069
0000643284	COLO SPGS	CO		07/29/2016	2.000	94,790		97,614
0000643994	SAN DIEGO	CA		09/22/2016	2.750	411,474		580,000
0000644127	SHAFER	MN		09/22/2016	4.591	119,811		128,077
0000645985	LAKEVIEW	NC		07/29/2016	5.040	82,744		76,825
0000654985	BAKERSFIELD	CA		09/22/2016	6.875	191,017		203,212
0000656272	LOMA LINDA	CA		09/22/2016	3.000	447,003		477,488
0000923763	HOLLYWOOD	FL		09/22/2016	4.000	262,303		345,175
0000923793	ANTIOCH	CA		09/22/2016	4.000	264,426		378,356
0000924245	KELSO	WA		09/22/2016	4.000	289,806		299,100
0000924292	BURBANK	IL		09/22/2016	3.625	221,361		231,445
0000924299	SADDLE BROOK	NJ		09/22/2016	4.000	324,776		399,177
0000924333	LOS LUNAS	NM		09/22/2016	4.000	180,324		326,185
0000924372	SANTA ANA	CA		09/22/2016	4.000	321,527		616,908
0000924433	JENNINGS	LA		07/29/2016	2.875	68,360		74,648
0000924589	MINNEAPOLIS	MN		09/22/2016	3.000	138,949		148,543
0000924592	FRAZIER PARK	CA		09/22/2016	3.000	256,059		278,659
0000925035	MIAMI	FL		09/22/2016	3.000	309,980		383,745
0000925143	LIVERMORE	CA		09/22/2016	4.000	394,738		492,100
0000925491	POMONA	CA		09/22/2016	4.000	315,949		319,429
0000925724	NORWALK	CA		09/22/2016	4.000	319,272		323,939
0000925897	WINTER HAVEN	FL		09/22/2016	6.500	381,970		1,223,476
0000926091	TOMS RIVER	NJ		09/22/2016	3.000	178,486		278,020
0000926151	JACKSONVILLE	FL		09/22/2016	4.125	58,005		69,514
0000928058	LONG LAKE	MN		09/22/2016	3.950	137,897		179,619
0000931610	HYATTSVILLE	MD		07/29/2016	6.940	3,507		131,191
0000931994	NORTON	OH		09/22/2016	3.875	73,413		86,726
0000932520	CLARKSBURG	WV		07/29/2016	4.325	19,415		164,810
0000932525	LEESBURG	FL		09/22/2016	4.000	45,941		54,764
0000932714	SAINT PAUL	MN		09/22/2016	4.000	78,252		184,786
0000933419	GRANDVIEW	WA		07/29/2016	6.500	6		109,438
0000933986	BLUFFTON	SC		09/22/2016	3.000	278,838		403,502
0000934262	FRANKLIN	VA		09/22/2016	4.000	61,151		81,863
0000934679	SPRINGFIELD	OH		09/22/2016	7.050	58,700		57,808
0000935780	GASTONIA	NC		07/29/2016	2.000	35,763		37,885
0000935864	BARTLETT	TN		07/29/2016	5.165	5,359		150,663
0000935876	MOUNT PROSPECT	IL		07/29/2016	2.830	18,724		143,458

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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
0000935974	LEAF RIVER	IL		07/29/2016	2.000	132,249		124,726
0000937026	DENVER	NC		07/29/2016	5.350	2,206		59,902
0000938307	JACKSONVILLE	FL		09/22/2016	3.846	71,572		82,747
0000938605	PORT CRANE	NY		07/29/2016	2.000	70,761		177,800
0000942846	SAN LEON	TX		09/22/2016	4.000	72,263		95,366
0000957971	MELROSE PARK	IL		07/29/2016	6.875	15		109,373
0000980210	WINNSBORO	SC		07/29/2016	3.600	63,236		89,254
0000980705	POINT PLEASANT BORO	NJ		07/29/2016	6.875	4,929		99,475
0000980860	ALAMGOORDO	NM		07/29/2016	8.370	12,194		142,000
0000981038	DENMARK	SC		07/29/2016	7.000	15,783		586,668
0000981120	PARIS	IL		07/29/2016	7.730	7,458		94,748
0000981267	STERLING HEIGHTS	MI		07/29/2016	6.875	9,829		144,093
0000981715	KATY	TX		07/29/2016	10.000	3,689		71,938
0000983106	WEST PALM BEACH	FL		09/22/2016	5.000	155,886		416,442
0000989327	SUFFOLK	VA		09/22/2016	5.000	144,043		183,168
0000994272	DAVENPORT	FL		09/22/2016	4.750	197,131		211,207
0001041917	FRANKLIN	TN		09/22/2016	3.364	190,261		210,000
0001042005	LOS ANGELES	CA		09/22/2016	4.000	241,658		244,605
0001052466	FT MYERS	FL		07/29/2016	4.000	13,075		124,312
0001052543	WAUKEGAN	IL		07/29/2016	6.000	5,080		104,764
0001052794	MESQUITE	TX		09/22/2016	4.000	95,371		102,778
0001053493	ORLANDO	FL		09/22/2016	6.125	128,865		189,223
0001056331	TAMPA	FL		09/22/2016	6.000	98,647		112,320
0001056464	SAN JOSE	CA		09/22/2016	4.500	582,355		698,559
0001057752	GREENSBORO	NC		07/29/2016	4.875	4,372		114,021
0001057963	FALLSBURG	NY		09/22/2016	4.000	193,367		362,053
0001060545	BERRYVILLE	VA		07/29/2016	3.090	-		134,538
0001060728	NORTH TONAWANDA	NY		07/29/2016	3.435	-		237,155
0001064350	CLAYTON	CA		09/22/2016	4.000	573,934		847,606
0001064478	HARRISBURG	AR		07/29/2016	5.000	16,153		218,472
0001064738	CHICAGO	IL		07/29/2016	3.125	24,680		194,269
0001065487	GALAX	VA		07/29/2016	5.990	3,633		141,151
0001066178	CHICAGO	IL		09/22/2016	6.500	226,147		297,624
0001066252	GREENSBORO	NC		09/22/2016	3.125	76,655		102,843
0001066571	ELIZABETHTON	TN		07/29/2016	5.550	63,632		53,316
0001066774	STREET	MD		07/29/2016	8.100	11,080		118,344
0001078871	ROCKFORD	IL		07/29/2016	6.000	8,877		146,464
0001078954	CROFTON	MD		07/29/2016	9.990	5,827		82,597
0001079186	CHICAGO	IL		07/29/2016	10.500	6,241		93,931
0001079380	NEW LENOX	IL		07/29/2016	8.250	11,268		201,347
0001079402	WEST PATERSON	NJ		07/29/2016	9.990	3,282		162,277
0001079501	WASHINGTON	DC		07/29/2016	9.500	3,062		87,525
0001079543	PASSAIC	NJ		07/29/2016	1.400	28,279		115,622
0001079609	PLAINVIEW	NY		07/29/2016	6.840	12,186		271,934
0001079768	SPRINGDALE	AR		07/29/2016	12.440	3,338		60,696
0001079808	NEW BERN	NC		07/29/2016	9.800	1,747		71,659

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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
0001079943	GERMANTOWN	MD		07/29/2016	7.000	7,231		235,528
0001080113	ANTIOCH	CA		07/29/2016	9.000	11,530		171,302
0001080523	BERWYN	IL		07/29/2016	8.250	5,768		112,183
0001081050	BAYFIELD	CO		07/29/2016	9.910	3,666		136,220
0001081192	BERKELEY	IL		07/29/2016	8.000	4,710		64,944
0001081230	FOREST HILL	WV		07/29/2016	5.580	1,070		183,172
0001081250	LITTLETON	CO		07/29/2016	7.060	4,451		107,573
0001081475	OCOEE	FL		07/29/2016	7.990	2,991		118,873
0001081865	CHICAGO	IL		07/29/2016	6.600	14,956		233,930
0001081993	RUSTON	LA		07/29/2016	9.910	3,552		103,320
0001082027	GRANBY	CO		07/29/2016	10.250	4,839		57,616
0001082040	WEST CONCORD	MN		07/29/2016	7.000	2,310		79,485
0001082132	SHELBY TOWNSHIP	MI		07/29/2016	6.250	10,664		248,671
0001082329	FREDERICKSBURG	VA		07/29/2016	5.810	2,031		77,865
0001082532	EDMOND	OK		07/29/2016	10.860	4,657		70,078
0001082537	ST AUGUSTINE	FL		07/29/2016	8.180	9,642		120,179
0001082821	HAZEL CREST	IL		07/29/2016	9.810	3,140		40,536
0001082883	WASHINGTON	DC		07/29/2016	6.890	14,228		155,046
0001083038	PITTSBURG	CA		07/29/2016	8.990	5,426		63,709
0001083136	HARPURSVILLE	NY		07/29/2016	3.000	23,840		49,001
0001083272	CHICAGO	IL		07/29/2016	10.530	2,932		72,389
0001083525	MUNCIE	IN		07/29/2016	11.040	6,556		224,378
0001083905	MOSCOW	TN		07/29/2016	9.380	9,517		176,960
0001083945	BAKERSFIELD	CA		07/29/2016	5.000	1,132		190,413
0001084214	ZANESVILLE	OH		07/29/2016	9.750	2,136		74,226
0001084253	WINTER HAVEN	FL		07/29/2016	12.340	5,463		65,829
0001084859	MOORESTOWN	NJ		07/29/2016	9.000	2,356		74,606
0001085147	FRANKFORT	KY		07/29/2016	7.750	7,359		163,090
0001085251	HIGHLAND PARK	IL		07/29/2016	7.980	6,812		146,718
0001085363	ROSEMOUNT	MN		07/29/2016	8.600	11,473		179,711
0001085414	JOLIET	IL		07/29/2016	10.250	4,686		79,957
0001085427	CAPITOL HEIGHTS	MD		07/29/2016	11.300	3,435		89,031
0001085861	LOGANSPORT	IN		07/29/2016	7.000	6,031		159,969
0001085951	DEARBORN HTS	MI		07/29/2016	8.120	3,228		86,776
0001086133	FORT WASHINGTON	MD		07/29/2016	6.760	7,677		328,401
0001087814	THOROFARE	NJ		07/29/2016	2.000	-		134,224
0001089289	PASSAIC	NJ		09/22/2016	3.000	214,468		349,376
0001089335	ORLANDO	FL		09/22/2016	4.000	113,167		124,373
0001090082	UPPER MARLBORO	MD		09/22/2016	4.375	262,250		259,280
0001090966	SACRAMENTO	CA		09/22/2016	4.000	151,809		249,250
0001095200	AUSTIN	TX		07/29/2016	2.000	76,763		90,096
0001096459	RANDOLPH	MA		07/29/2016	5.125	35,518		426,683
0001098846	WALNUT BOTTOM	PA		07/29/2016	3.000	147,253		109,003
0001098895	DOROTHY	NJ		07/29/2016	6.500	14,991		136,658
0001099158	CHICAGO	IL		09/22/2016	4.310	140,582		149,695

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	2	3						
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0001099236	CHICAGO	IL		09/22/2016	3.250	152,734		184,330
0001099999	CHICAGO	IL		09/22/2016	4.000	253,050		280,318
0001101551	ST AUGUSTINE	FL		07/29/2016	6.390	-		198,257
0001101560	SALISBURY	MD		07/29/2016	2.000	90,605		98,488
0001101678	TIJERAS	NM		07/29/2016	2.000	120,410		146,216
0001108816	POMPANO BEACH	FL		09/22/2016	3.000	121,387		161,446
0001111755	PORTLAND	OR		09/22/2016	3.250	157,146		173,629
0001114750	WINDERMERE	FL		07/29/2016	6.000	15,059		299,224
0001114918	HUNTINGTON	IN		07/29/2016	4.980	78,954		51,524
0001115375	JAMAICA PLAIN	MA		07/29/2016	8.900	12,476		148,385
0001116555	OPA LOCKA	FL		07/29/2016	2.000	116,868		307,688
0001118144	LAKELAND	FL		07/29/2016	4.000	86,661		96,129
0001118699	ORANGE	MA		07/29/2016	2.375	92,629		89,518
0001173799	SAINT CLAIR SHORES	MI		07/29/2016	2.088	57,309		54,044
0001174494	FARMINGTON	NH		09/22/2016	6.000	131,680		134,764
0001174943	VANCOUVER	WA		09/22/2016	6.756	168,086		182,240
0001183879	LAS VEGAS	NV		07/29/2016	6.625	840		69,341
0001183882	STRONGSVILLE	OH		07/29/2016	6.625	15,063		198,826
0001183896	LAKE STATION	IN		07/29/2016	6.000	1,417		104,357
0001183899	SKOKIE	IL		07/29/2016	5.875	5,089		119,259
0001183901	TROY	MI		07/29/2016	4.500	110,329		129,277
0001183903	OTSEGO	MN		07/29/2016	5.875	4,006		124,239
0001183910	FALL RIVER	MA		07/29/2016	4.875	3,360		116,817
0001183922	BRIDGEPORT	WV		07/29/2016	6.375	3,786		79,538
0001183931	BOULEVARD	CA		07/29/2016	6.750	4,335		38,953
0001183955	BELL	CA		07/29/2016	6.500	7,604		173,610
0001200997	VERGENNES	VT		09/22/2016	4.920	186,596		189,478
0001201805	REYNOLDSBURG	OH		09/22/2016	4.356	116,789		130,706
0001202753	OCALA	FL		07/29/2016	7.000	6,472		75,722
0001203528	GRANDVILLE	MI		07/29/2016	6.500	7,656		125,622
0001207561	VERO BEACH	FL		09/22/2016	7.375	515,852		672,533
0001218141	LOS ANGELES	CA		09/22/2016	3.000	872,122		971,635
0001219617	HOUSTON	TX		07/29/2016	5.125	112,552		127,115
0001223072	FORT LAUDERDALE	FL		09/22/2016	4.704	110,118		144,609
0001223959	HARDWICK	VT		09/22/2016	5.004	88,272		104,657
0001224024	HANOVER PARK	IL		07/29/2016	3.528	76,014		132,870
0001224408	GLASGOW	VA		07/29/2016	5.004	63,605		79,139
0001224701	CHICAGO	IL		07/29/2016	5.004	25,838		54,582
0001225001	POMPANO BEACH	FL		07/29/2016	5.004	94,147		110,935
0001225492	CARROLLTON	OH		07/29/2016	3.684	73,627		124,281
0001234807	GLENDALE	AZ		07/29/2016	3.500	111,464		37,764
0001236967	MIAMI	FL		07/29/2016	6.000	127,952		134,270
0001236981	BISMARCK	ND		07/29/2016	6.125	94,696		69,459
0001237001	ELK GROVE	CA		07/29/2016	4.875	2,290		40,437
0001237075	BOWIE	MD		07/29/2016	4.250	48,264		541,816

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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
0001256284	SARASOTA	FL		07/29/2016	6.375	16,122		133,275
0001328243	PHOENIX	AZ		09/22/2016	4.000	122,945		137,208
0001328266	MIAMI	FL		09/22/2016	4.625	114,177		144,558
0001328305	MIRAMAR	FL		09/22/2016	4.000	318,611		408,076
0001328308	MIAMI	FL		09/22/2016	3.000	210,624		268,257
0001328359	DAVIE	FL		09/22/2016	4.750	112,192		195,752
0001328369	ROSEDALE	NY		09/22/2016	4.000	477,146		626,885
0001368649	NEWFANE	NY		07/19/2016	5.375	109,987		172,493
0001368654	CLARKSTON	MI		07/19/2016	3.980	229,577		441,817
0001368658	ALLEN PARK	MI		07/19/2016	5.040	40,814		104,607
0001368667	ROCHESTER HILLS	MI		07/19/2016	4.000	217,743		407,345
0001368671	WYOMING	PA		07/19/2016	4.500	94,621		334,452
0001368677	DEARBORN	MI		07/19/2016	2.000	70,195		131,235
0001368679	BROOKLINE	MA		07/19/2016	4.250	148,564		1,494,176
0001368680	POESTENKILL	NY		07/19/2016	2.000	57,123		144,742
0001368681	ATHENS	NY		07/19/2016	5.625	72,344		200,545
0001368683	ASHLAND	MA		07/19/2016	5.950	197,263		348,814
0001368685	TONAWANDA	NY		07/19/2016	7.500	41,503		127,391
0001368688	GRAND ISLAND	NY		07/19/2016	4.500	142,922		239,218
0001368690	GLOVERSVILLE	NY		07/19/2016	5.375	40,665		68,372
0001368708	WEST WARWICK	RI		07/19/2016	5.740	60,620		173,997
0001368710	HOPE	RI		07/19/2016	5.375	179,691		369,671
0001368722	MICHIGAN CENTER	MI		07/19/2016	2.000	61,025		109,037
0001368724	MALDEN	MA		07/19/2016	2.000	137,917		443,307
0001368730	PROVIDENCE	RI		07/19/2016	5.250	77,113		137,513
0001368735	GOFFSTOWN	NH		07/19/2016	2.000	100,576		282,654
0001368762	STERLING HEIGHTS	MI		07/19/2016	4.000	101,276		262,509
0001368764	CARVER	MA		07/19/2016	5.875	28,235		155,643
0001368771	EAST STROUDSBURG	PA		07/19/2016	6.000	87,197		163,168
0001368780	LAKE CITY	PA		07/19/2016	3.750	71,600		149,711
0001368794	SPRINGFIELD	MA		07/19/2016	2.000	45,595		78,283
0001368803	HARRISON TOWNSHIP	MI		07/19/2016	5.500	99,521		288,128
0001368804	HOFFMAN ESTATES	IL		07/19/2016	3.350	65,693		208,471
0001368808	MEDFORD	MA		07/19/2016	4.625	210,690		424,325
0001368815	SPRINGFIELD	MA		07/19/2016	4.375	67,810		125,303
0001368819	OAK LAWN	IL		07/19/2016	4.000	148,691		270,247
0001368825	SHELBY TOWNSHIP	MI		07/19/2016	3.250	202,085		364,991
0001368826	SOUTH LYON	MI		07/19/2016	3.750	493,277		747,761
0001368852	WEST WAREHAM	MA		07/19/2016	3.625	54,118		314,436
0001368853	MANASSAS	VA		07/19/2016	3.125	81,559		137,079
0001368856	MILLERSPORT	OH		07/19/2016	3.250	67,854		319,513
0001368871	HOLLAND	PA		07/19/2016	3.490	100,175		307,809
0001368894	WEST NEWBURY	MA		07/19/2016	2.125	508,717		833,365
0001368899	MADBURY	NH		07/19/2016	5.125	141,063		223,741
0001368903	SUGAR GROVE	IL		07/19/2016	2.000	88,734		312,995
0001368936	AKRON	OH		07/19/2016	6.375	30,713		72,464

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

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
0001368942	MILLBURY	OH		07/19/2016	5.625	86,098		157,609
0001368944	BROCKTON	MA		07/19/2016	3.125	162,786		308,421
0001368952	STERLING	OH		07/19/2016	8.500	46,868		88,953
0001368969	GROSSE POINTE	MI		07/19/2016	3.750	62,117		284,048
0001368978	GENEVA	OH		07/19/2016	3.625	46,699		115,823
0001368985	ROCHESTER	NY		07/19/2016	3.980	69,390		145,959
0001368991	WALTHAM	MA		07/19/2016	5.500	106,620		184,357
0001368996	WESTERLY	RI		07/19/2016	4.500	126,545		341,923
0001369029	LINCOLN	RI		07/19/2016	4.000	120,430		269,469
0001369036	STERLING HEIGHTS	MI		07/19/2016	6.625	39,072		493,847
0001369037	STERLING HEIGHTS	MI		07/19/2016	6.750	35,825		54,339
0001369039	HOOKSETT	NH		07/19/2016	3.880	143,644		288,914
0001369058	SHAKER HEIGHTS	OH		07/19/2016	3.125	113,313		217,941
0001369067	MIDDLEBORO	MA		07/19/2016	4.375	174,284		308,076
0001369076	ERIE	PA		07/19/2016	4.740	28,244		173,397
0001369081	LAKEWOOD	OH		07/19/2016	5.125	46,404		74,573
0001369084	KINGSTON	MA		07/19/2016	2.000	207,805		330,000
0001369100	HILLSBOROUGH	NJ		07/19/2016	4.000	148,934		338,823
0001369102	ROSLINDALE	MA		07/19/2016	2.000	215,199		440,326
0001369104	HAMBURG	NY		07/19/2016	5.000	50,847		134,845
0001369109	CONCORD	NH		07/19/2016	2.000	78,409		157,023
0001369110	AVOCA	NY		07/19/2016	6.400	38,120		69,469
0001369114	LAGRANGE	IL		07/19/2016	6.125	162,169		363,142
0001369124	BRECKSVILLE	OH		07/19/2016	6.625	78,628		139,235
0001369127	KIRTLAND	OH		07/19/2016	5.375	137,340		238,584
0001369128	AUDUBON	PA		07/19/2016	3.000	42,392		357,707
0001369136	NEWPORT NEWS	VA		07/19/2016	6.300	53,812		117,701
0001369145	SOUTH LYON	MI		07/19/2016	3.000	73,773		173,760
0001369147	FERNDALE	MI		07/19/2016	4.625	110,090		197,901
0001369151	WOOD DALE	IL		07/19/2016	3.000	207,443		400,790
0001369158	CHICAGO	IL		07/19/2016	5.490	24,818		115,157
0001369159	MOUNT VERNON	OH		07/19/2016	5.900	31,941		63,379
0001369176	METHUEN	MA		07/19/2016	4.000	244,933		418,944
0001369178	PLYMOUTH	MA		07/19/2016	2.000	145,294		305,457
0001369191	PHILADELPHIA	PA		07/19/2016	2.000	84,296		152,646
0001369195	HARRINGTON	DE		07/19/2016	4.875	90,263		179,715
0001369211	CHARLEMONT	MA		07/19/2016	4.625	52,324		99,841
0001369218	CHADWICKS	NY		07/19/2016	4.830	35,802		85,000
0001369225	READING	PA		07/19/2016	2.000	58,369		112,929
0001369230	LOCKPORT	NY		07/19/2016	5.450	25,313		124,244
0001369238	GRAYSVILLE	PA		07/19/2016	5.000	48,007		97,153
0001369251	BERLIN CTR	OH		07/19/2016	5.250	93,016		138,842
0001369256	CHAGRIN FALLS	OH		07/19/2016	2.786	154,953		258,247
0001369257	HAVERTOWN	PA		07/19/2016	4.750	100,394		214,648
0001369267	CHARLOTTE	NC		07/19/2016	5.750	122,626		212,038

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
0001369283	STREAMWOOD	IL		07/19/2016	5.125	74,555		149,502
0001369286	TONAWANDA	NY		07/19/2016	6.000	73,964		102,419
0001369287	MANCHESTER	NH		07/19/2016	5.375	118,347		183,464
0001369301	ELMHURST	IL		07/19/2016	2.000	155,141		304,748
0001369316	CHICAGO	IL		07/19/2016	5.375	105,757		174,030
0001369342	MUNDY TOWNSHIP	MI		07/19/2016	3.625	90,746		153,932
0001369364	CHICAGO	IL		07/19/2016	2.000	41,513		120,906
0001369375	EAST PROVIDENCE	RI		07/19/2016	4.625	122,137		204,007
0001369386	FREDERICA	DE		07/19/2016	5.500	145,516		213,947
0001369390	WALLED LAKE	MI		07/19/2016	4.000	57,674		139,140
0001369398	CLIFTON PARK	NY		07/19/2016	5.750	30,331		394,511
0001369405	OAK BLUFFS	MA		07/19/2016	4.875	158,748		516,121
0001369408	MARLTON	NJ		07/19/2016	2.875	70,941		280,609
0001369417	NORTH PROVIDENCE	RI		07/19/2016	4.625	92,411		224,638
0001369420	PORT ST LUCIE	FL		07/19/2016	2.000	203,705		337,716
0001369429	LEESBURG	OH		07/19/2016	4.875	82,367		164,096
0001369432	WAYNE	PA		07/19/2016	4.000	103,891		177,390
0001369438	TROY	NY		07/19/2016	5.000	41,901		63,902
0001369458	ROSLINDALE	MA		07/19/2016	5.990	71,382		435,846
0001369471	MOODUS(EAST HADDAM)	CT		07/19/2016	5.125	57,783		178,356
0001369487	FOXBOROUGH	MA		07/19/2016	4.000	105,652		737,104
0001369499	NORTH KINGSTOWN	RI		07/19/2016	4.125	102,451		249,426
0001369506	BROWNSTOWN TWP	MI		07/19/2016	2.000	54,682		173,981
0001369508	EAST FISHKILL	NY		07/19/2016	2.000	50,299		263,779
0001369510	HOPKINS	SC		07/19/2016	5.375	49,538		79,260
0001369532	SIDNEY	NY		07/19/2016	5.750	44,666		79,565
0001369546	DEARBORN HEIGHTS	MI		07/19/2016	5.125	83,354		134,409
0001369558	OAK FOREST	IL		07/19/2016	3.000	97,452		234,473
0001369560	PHILADELPHIA	PA		07/19/2016	4.000	78,121		205,926
0001369564	AURORA	NY		07/19/2016	6.000	96,147		167,542
0001369567	EAST PROVIDENCE	RI		07/19/2016	6.740	57,993		214,645
0001369568	LAWRENCE	MA		07/19/2016	4.625	56,072		288,797
0001369582	ROCHESTER	NY		07/19/2016	5.750	39,053		94,485
0001369596	LEWES	DE		07/19/2016	2.000	129,937		267,823
0001369613	BOLTON LANDING	NY		07/19/2016	7.000	37,806		571,617
0001369616	PINE BUSH	NY		07/19/2016	4.500	152,794		286,157
0001369620	LOCKPORT	NY		07/19/2016	6.500	25,903		64,529
0001369623	PEPPER PIKE	OH		07/19/2016	4.750	73,324		271,282
0001369641	CENTREVILLE	VA		07/19/2016	3.375	412,717		635,884
0001369653	DEERFIELD BEACH	FL		07/19/2016	3.625	224,229		523,757
0001369659	SOUTHFIELD	MI		07/19/2016	4.940	24,780		88,155
0001369672	HILLSIDE	IL		07/19/2016	3.000	115,151		242,263
0001369676	BROWNSBURG	IN		07/19/2016	4.250	88,761		139,005
0001369684	CHARLOTTE	NC		07/19/2016	4.250	73,479		124,507
0001369685	ROCHESTER	NY		07/19/2016	6.000	34,389		54,582

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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
0001369694	PITTSBURGH	PA		07/19/2016	5.740	61,000		139,387
0001369699	TURTLE CREEK	PA		07/19/2016	6.500	34,290		59,770
0001369700	GRAND JUNCTION	MI		07/19/2016	5.550	31,035		83,816
0001369710	ROCHESTER	NH		07/19/2016	2.000	66,348		130,530
0001369715	NEW HAVEN	CT		07/19/2016	5.900	75,032		118,314
0001369738	MILFORD	MA		07/19/2016	2.000	172,144		367,843
0001369742	ACTON	MA		07/19/2016	4.000	242,736		368,761
0001369743	HOLLAND	NY		07/19/2016	3.500	31,221		153,501
0001369749	CHELSEA	MA		07/19/2016	5.250	260,721		497,406
0001369754	BLOOMFIELD TOWNSHIP	MI		07/19/2016	3.000	311,910		518,179
0001369781	GROTON	NY		07/19/2016	4.875	48,318		99,844
0001369795	COPLEY	OH		07/19/2016	2.000	111,680		228,361
0001369803	CANONSBURG	PA		07/19/2016	2.000	85,289		137,322
0001369828	SEAFORD	DE		07/19/2016	3.750	48,004		215,000
0001369843	IRWIN	PA		07/19/2016	4.250	89,944		148,040
0001369867	HILLIARD	OH		07/19/2016	3.125	84,763		139,483
0001369887	RIVERSIDE	RI		07/19/2016	3.000	33,856		129,320
0001369888	LYONS	IL		07/19/2016	6.750	48,728		142,676
0001369895	RIDGEFIELD	CT		07/19/2016	4.125	690,606		1,195,612
0001369897	ALEXANDRIA	VA		07/19/2016	5.000	446,485		898,252
0001369903	THOMASVILLE	NC		07/19/2016	4.000	32,780		91,656
0001369911	HARTLY	DE		07/19/2016	2.000	52,169		127,413
0001369916	MEDINA	OH		07/19/2016	1.750	75,281		162,496
0001369920	CHEEKTOWAGA	NY		07/19/2016	5.875	50,482		82,525
0001369929	PHILADELPHIA	PA		07/19/2016	5.250	45,550		114,851
0001369940	QUINCY	MA		07/19/2016	5.000	123,916		330,397
0001369941	OKEMOS	MI		07/19/2016	6.125	228,319		385,686
0001369947	CHESHIRE	CT		07/19/2016	3.500	125,629		229,304
0001369975	PHILADELPHIA	PA		07/19/2016	4.875	58,215		109,745
0001369979	MIDLOTHIAN	IL		07/19/2016	2.000	46,068		196,047
0001369985	LIVERPOOL	NY		07/19/2016	5.250	48,446		98,177
0001369986	LACKAWANNA	NY		07/19/2016	8.750	41,318		90,240
0001369994	NILES	MI		07/19/2016	6.465	59,920		112,233
0001369996	LAKEWOOD	CO		07/19/2016	2.000	146,091		303,092
0001370009	MEDINA TWP	OH		07/19/2016	2.000	63,956		184,720
0001370032	DORCHESTER	MA		07/19/2016	4.000	366,653		627,667
0001370043	BOSTON	MA		07/19/2016	2.000	261,031		569,337
0001370049	WARREN	MI		07/19/2016	2.000	54,359		110,155
0001370089	CHESTERFIELD TWP.	MI		07/19/2016	5.375	70,180		342,979
0001370101	HAMPTON	VA		07/19/2016	6.850	102,889		150,000
0001370102	CHICAGO	IL		07/19/2016	6.125	67,887		125,644
0001370126	YORK	SC		07/19/2016	2.875	105,712		282,334
0001370141	GREENFIELD PARK	NY		07/19/2016	4.750	200,997		319,499
0001370151	MANCHESTER	NH		07/19/2016	4.625	37,226		183,926
0001370154	UTICA	MI		07/19/2016	4.250	94,670		176,000
0001370159	CRANSTON	RI		07/19/2016	3.125	174,112		516,194

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	2	3						
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0001370171	DORCHESTER	MA		07/19/2016	4.990	127,560		225,000
0001370172	PLYMOUTH	MA		07/19/2016	2.000	242,316		405,403
0001370174	NEW KENSINGTON	PA		07/19/2016	6.300	52,831		89,513
0001370175	ELYRIA	OH		07/19/2016	2.000	25,048		169,688
0001370187	WEST HARRISON	NY		07/19/2016	2.000	284,821		551,531
0001370217	GRANITE FALLS	WA		07/19/2016	4.750	249,839		479,028
0001370228	ELLWOOD CITY	PA		07/19/2016	8.090	31,355		59,475
0001370234	ROCHESTER	NY		07/19/2016	5.000	31,964		61,815
0001370239	WYANDOTTE	MI		07/19/2016	5.250	44,740		98,451
0001370241	SALEM	OH		07/19/2016	5.490	24,057		104,247
0001370245	MOSCOW	PA		07/19/2016	4.625	95,115		219,778
0001370265	REVERE	MA		07/19/2016	4.375	161,571		316,310
0001370269	SAINT CLAIR SHORES	MI		07/19/2016	4.750	41,127		85,155
0001370271	HAMMOND	IN		07/19/2016	2.000	42,099		72,109
0001370277	NEWTON	MA		07/19/2016	3.000	203,339		460,310
0001370282	CLEMMONS	NC		07/19/2016	2.452	153,556		252,692
0001370297	LAKE ORION	MI		07/19/2016	4.250	48,565		124,509
0001370316	WATERFORD	MI		07/19/2016	4.625	77,011		139,777
0001370320	CHICAGO	IL		07/19/2016	4.800	86,624		148,036
0001370342	GAITHERSBURG	MD		07/19/2016	2.636	248,296		431,919
0001370363	VENETIA	PA		07/19/2016	5.790	102,348		168,086
0001370376	HAVERTOWN	PA		07/19/2016	2.000	53,650		263,572
0001370398	MALDEN	MA		07/19/2016	3.000	321,585		625,965
0001370400	LIVONIA	MI		07/19/2016	2.000	36,123		125,336
0001370401	STRONGSVILLE	OH		07/19/2016	4.375	67,213		163,950
0001370415	BRIGHTON TWP	MI		07/19/2016	3.250	203,190		460,378
0001370420	QUINCY	MA		07/19/2016	3.480	186,108		352,543
0001370427	BELLE VERNON	PA		07/19/2016	2.000	115,437		221,745
0001370429	AMESBURY	MA		07/19/2016	3.000	154,140		284,987
0001370434	FAIRLAWN	OH		07/19/2016	5.500	39,486		151,464
0001370441	STERLING HTS	MI		07/19/2016	2.000	142,743		308,186
0001370465	EVERETT	MA		07/19/2016	2.000	171,568		381,091
0001370468	SWANTON	OH		07/19/2016	5.740	85,725		168,509
0001370488	MASSILLON	OH		07/19/2016	5.125	24,403		48,994
0001370489	CHEEKTOWAGA	NY		07/19/2016	6.000	82,717		115,659
0001370496	BRENTWOOD	NH		07/19/2016	4.500	105,597		244,216
0001370514	BERKELEY	IL		07/19/2016	5.000	80,208		151,704
0001370523	STERLING HGTS	MI		07/19/2016	3.000	86,688		159,554
0001370528	MASON	OH		07/19/2016	3.375	145,862		226,434
0001370529	BROOKLYN	NY		07/19/2016	4.250	473,103		1,492,595
0001370534	WILMINGTON	DE		07/19/2016	4.750	118,321		289,532
0001370537	HOLLAND	OH		07/19/2016	5.625	157,905		254,108
0001370538	STOUGHTON	MA		07/19/2016	5.740	150,327		258,543
0001370546	WARWICK	RI		07/19/2016	3.000	120,232		188,693
0001370550	GALLITZIN	PA		07/19/2016	4.625	30,499		78,634

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	2	3						
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0001370554	ENCINITAS	CA		07/19/2016	5.000	267,194		821,930
0001370559	CRANSTON	RI		07/19/2016	2.000	107,799		239,533
0001370571	SMITHFIELD	RI		07/19/2016	5.490	89,967		245,131
0001370579	WEST CHESTER	PA		07/19/2016	4.375	91,377		448,293
0001370585	STERLING HEIGHTS	MI		07/19/2016	4.990	29,239		177,228
0001370593	SANDWICH	IL		07/19/2016	5.875	83,871		177,607
0001370595	BANGOR	PA		07/19/2016	5.000	96,712		157,760
0001370600	IRMO	SC		07/19/2016	8.420	30,347		96,948
0001370602	HUBBARD	OH		07/19/2016	6.350	36,249		67,233
0001370607	MACOMB TOWNSHIP	MI		07/19/2016	5.000	97,789		267,027
0001370610	NIAGARA FALLS	NY		07/19/2016	5.875	30,237		57,669
0001370613	EVERGREEN PARK	IL		07/19/2016	5.490	27,710		67,040
0001370614	GENEVA	OH		07/19/2016	7.630	29,187		111,106
0001370615	PAWTUCKET	RI		07/19/2016	2.000	66,544		238,954
0001370616	PROVIDENCE	RI		07/19/2016	3.750	120,024		254,513
0001370628	NEWARK	DE		07/19/2016	3.000	119,419		226,735
0001370632	COLLEGEVILLE	PA		07/19/2016	2.000	75,224		244,403
0001370637	WESTLAKE	OH		07/19/2016	5.500	24,393		74,134
0001370642	OAKLAND TOWNSHIP	MI		07/19/2016	4.250	144,027		268,187
0001370647	CHICAGO	IL		07/19/2016	3.000	131,329		235,894
0001370655	MILTON	DE		07/19/2016	2.000	99,153		228,658
0001370661	MORRISONVILLE	NY		07/19/2016	4.875	88,982		135,016
0001370669	HORSHAM	PA		07/19/2016	3.625	174,708		327,605
0001370691	JOHNSTON	RI		07/19/2016	5.750	38,037		167,433
0001370694	DELMAR	NY		07/19/2016	2.000	138,016		272,700
0001370695	NASHUA	NH		07/19/2016	7.250	131,985		264,000
0001370729	GLENSIDE	PA		07/19/2016	5.950	86,231		327,513
0001370732	WARRINGTON	PA		07/19/2016	4.125	195,025		446,629
0001370735	BELCHERTOWN	MA		07/19/2016	5.625	74,464		144,000
0001370745	WYNDMOOR	PA		07/19/2016	4.625	198,918		354,434
0001370756	PELHAM	NH		07/19/2016	4.625	150,382		248,802
0001370780	WEST WARWICK	RI		07/19/2016	2.000	80,335		149,578
0001370789	HENDERSONVILLE	NC		07/19/2016	6.875	87,904		151,662
0001370800	HATBORO	PA		07/19/2016	3.875	177,283		364,301
0001370816	ANN ARBOR	MI		07/19/2016	3.000	365,575		598,103
0001370826	QUAKERTOWN	PA		07/19/2016	7.500	48,025		125,803
0001370829	BIRMINGHAM	MI		07/19/2016	2.000	520,846		873,291
0001370831	PRESTON HOLLOW	NY		07/19/2016	5.000	70,146		114,907
0001370844	BUFFALO	NY		07/19/2016	5.625	49,480		72,000
0001370848	WEST BLOOMFIELD TOWN	MI		07/19/2016	4.000	299,163		895,084
0001370850	BRIGHTON	NY		07/19/2016	5.500	56,312		128,781
0001370863	MALDEN	MA		07/19/2016	5.990	252,053		453,446
0001370878	CENTER OSSIPEE	NH		07/19/2016	4.850	36,182		137,839
0001370879	CRANSTON	RI		07/19/2016	4.375	74,540		159,347
0001370883	PARMA	OH		07/19/2016	2.000	40,120		97,588

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
0001370885	BERWYN	PA		07/19/2016	4.750	456,139		867,388
0001370886	WINCHESTER	MA		07/19/2016	4.000	632,942		1,295,273
0001370890	MARSHFIELD	MA		07/19/2016	5.000	74,420		124,306
0001370896	AKRON	OH		07/19/2016	5.500	53,103		98,672
0001370921	SPRINGFIELD	PA		07/19/2016	5.000	129,763		268,666
0001370933	THORNVILLE	OH		07/19/2016	3.000	87,321		173,582
0001370937	PHILADELPHIA	PA		07/19/2016	5.000	74,343		159,702
0001370940	JOHNSTON	RI		07/19/2016	4.665	87,385		228,937
0001370944	PHOENIXVILLE	PA		07/19/2016	4.875	277,194		528,183
0001370949	WOLCOTT	CT		07/19/2016	5.740	75,822		134,645
0001370959	CONCORD	OH		07/19/2016	3.875	215,344		393,765
0001370964	IRWIN	PA		07/19/2016	2.000	109,077		208,249
0001370966	PITTSBURGH	PA		07/19/2016	2.000	97,060		147,775
0001370979	HARRISVILLE	PA		07/19/2016	3.000	63,392		98,429
0001370990	INDIAN TRAIL	NC		07/19/2016	4.750	98,467		178,879
0001370991	COLMAR	PA		07/19/2016	4.000	100,051		217,735
0001370995	GAINES TOWNSHIP	MI		07/19/2016	3.125	95,724		205,618
0001371012	PITTSFIELD TOWNSHIP	MI		07/19/2016	4.625	71,818		159,137
0001371019	EATON	MI		07/19/2016	5.875	124,048		194,983
0001371026	IRVINE	CA		07/19/2016	6.375	427,121		765,764
0001371032	SIMPSONVILLE	SC		07/19/2016	7.100	83,893		160,749
0001371036	WEARE	NH		07/19/2016	4.000	121,398		187,603
0001371038	FARMINGTON HILLS	MI		07/19/2016	5.250	32,185		129,732
0001371051	EAST FALMOUTH	MA		07/19/2016	2.000	97,489		235,000
0001371068	GROSSE POINTE WOODS	MI		07/19/2016	3.375	144,709		231,292
0001371071	WARWICK	RI		07/19/2016	2.000	82,436		207,713
0001371076	WESTERLY	RI		07/19/2016	2.000	130,902		366,817
0001371108	PROVIDENCE	RI		07/19/2016	2.000	131,468		213,442
0001371118	ADDISON	IL		07/19/2016	5.125	159,113		255,508
0001371150	NIAGARA FALLS	NY		07/19/2016	6.375	27,644		49,812
0001371159	LIVONIA	MI		07/19/2016	3.500	131,842		395,060
0001371169	BARRINGTON	RI		07/19/2016	3.125	141,153		243,817
0001371174	BILLERICA	MA		07/19/2016	2.000	52,378		443,302
0001371189	MOORESVILLE	NC		07/19/2016	4.570	579,566		1,397,138
0001371192	LEVITTOWN	PA		07/19/2016	2.000	59,745		232,500
0001371195	CHARLESTOWN	RI		07/19/2016	3.000	54,314		196,103
0001371206	GLEN ELLYN	IL		07/19/2016	3.000	245,778		631,638
0001371211	UNION CITY	PA		07/19/2016	8.550	27,370		73,929
0001371232	HANOVER	PA		07/19/2016	3.000	55,393		244,515
0001371250	SMITHFIELD	RI		07/19/2016	4.750	73,183		214,664
0001371253	CRANSTON	RI		07/19/2016	5.250	87,224		130,538
0001371255	BELLINGHAM	MA		07/19/2016	3.375	147,813		277,227
0001371257	BOARDMAN	OH		07/19/2016	3.000	76,563		168,702
0001371263	GLOUCESTER	MA		07/19/2016	3.875	69,205		144,485
0001371266	PLYMOUTH	MA		07/19/2016	5.250	145,498		233,049

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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
0001371272	WAREHAM	MA		07/19/2016	2.000	135,988		314,527
0001371278	MOULTONBORO	NH		07/19/2016	3.740	145,033		222,305
0001371290	GLENDALE HEIGHT	IL		07/19/2016	2.000	33,111		73,555
0001371307	PERRYSBURG	OH		07/19/2016	5.000	208,191		323,667
0001371309	GRAFTON	OH		07/19/2016	3.000	93,261		257,946
0001371312	AVONDALE	PA		07/19/2016	2.000	98,949		447,577
0001371314	LAFAYETTE TW	OH		07/19/2016	4.375	88,497		149,056
0060017386	ACTON	CA		09/21/2016	3.000	447,025		536,301
0060061320	TOLLESON	AZ		09/21/2016	6.000	93,078		139,414
0060081473	BURLINGTON	KY		09/21/2016	6.500	111,373		170,970
0060182084	RALEIGH	NC		09/21/2016	5.250	178,545		189,563
0060283120	AUDUBON	MN		09/21/2016	2.000	231,766		284,142
0060515657	LAYTON	UT		09/21/2016	5.500	134,698		159,696
0060571259	ANACORTES	WA		09/21/2016	2.000	148,318		282,328
0060718705	SACRAMENTO	CA		09/21/2016	2.625	201,704		207,892
0060732897	JACKSONVILLE	VT		09/21/2016	7.460	59,209		128,881
0060874306	OREGON	IL		09/21/2016	2.000	71,511		115,104
0060894269	SAN JOSE	CA		09/21/2016	4.000	399,137		540,460
0061008924	PEEKSKILL	NY		09/21/2016	5.500	274,385		218,592
0061018672	WILMINGTON	DE		09/21/2016	6.625	72,088		79,541
0061158827	CULLEOKA	TN		09/21/2016	6.625	172,884		176,839
0061193376	VAN NUYS	CA		09/21/2016	4.000	450,524		722,847
0061283480	PROVIDENCE	RI		09/21/2016	2.000	184,985		214,053
0061331004	HOUSTON	TX		09/21/2016	7.500	76,155		130,177
0061406046	PLANTATION	FL		09/21/2016	4.638	336,300		359,094
0061509752	WHITTIER	CA		09/21/2016	2.000	231,680		489,269
0061538963	REDWOOD CITY	CA		09/21/2016	2.000	276,673		637,031
0061591648	WESTHAMPTON BEACH	NY		09/21/2016	2.000	360,286		645,927
0061612275	WINSTON SALEM	NC		09/21/2016	8.201	91,971		105,775
0061676603	SALINAS	CA		09/21/2016	6.000	171,759		306,553
0061732345	TEMECULA	CA		09/21/2016	3.000	309,581		420,017
0061740803	NEW BRUNSWICK	NJ		09/21/2016	5.875	169,578		248,584
0061744807	MEDFORD	NJ		09/21/2016	5.500	281,747		303,629
0061849818	BOLINGBROOK	IL		09/21/2016	2.000	87,769		109,517
0061938564	PALM BAY	FL		09/21/2016	3.000	142,674		149,269
0061942751	BELLEVILLE	NJ		09/21/2016	2.000	204,033		326,477
0061972080	RUTHER GLEN	VA		09/21/2016	11.308	93,400		144,531
0062120273	LONG BEACH	CA		09/21/2016	5.500	260,262		350,059
0062139821	AUBURN	WA		09/21/2016	2.000	178,387		385,086
0062488934	TRENTON	FL		09/21/2016	2.000	239,768		312,705
0062617085	HOCKESSIN	DE		09/21/2016	3.375	466,953		558,232
0062651914	CORONA	CA		09/21/2016	2.000	504,271		621,487
0062727567	TOLLAND	CT		09/21/2016	7.030	283,546		308,343
0062928901	VALRICO	FL		09/21/2016	2.000	126,487		110,650
0062953310	YPSILANTI	MI		09/21/2016	2.000	114,407		166,766
0062980677	ROSELLE	IL		09/21/2016	4.000	137,482		194,039

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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
0063153096	SHELBYVILLE	MI		09/21/2016	7.672	135,271		144,036
0063362967	SOMERVILLE	NJ		09/21/2016	2.000	120,954		120,805
0063473520	MIAMI	FL		09/21/2016	2.000	137,817		213,896
0063577585	OAKLEY	CA		09/21/2016	3.125	254,811		203,994
0063583601	CRANSTON	RI		09/21/2016	4.750	158,514		174,633
0063591532	MASON	OH		09/21/2016	8.750	145,365		165,132
0063609338	RIVERSIDE	CA		09/21/2016	6.000	196,792		228,536
0063619657	MESA	AZ		09/21/2016	4.750	237,702		252,958
0063663353	CARLSBAD	CA		09/21/2016	3.500	485,228		630,000
0063805751	RIVERSIDE	CA		09/21/2016	2.000	525,836		548,258
0064904663	MILLSBORO	DE		09/21/2016	4.125	156,525		194,474
0065008516	SANDY	UT		09/21/2016	8.790	198,228		218,355
0066230474	KENT	WA		09/21/2016	2.000	291,405		317,821
0068271899	HALIFAX	PA		09/21/2016	4.125	146,749		169,704
0068507010	RIVERSIDE	CA		09/21/2016	4.160	219,273		239,217
0068700611	AVONDALE	AZ		09/21/2016	4.250	192,859		204,113
0068767120	SANTA ROSA	CA		09/21/2016	4.000	348,519		439,238
0069273182	NORTHBROOK	IL		09/21/2016	5.500	248,771		292,888
0069457510	PITTSBURGH	PA		09/21/2016	8.800	89,894		123,436
0069599664	SAN DIEGO	CA		09/21/2016	3.500	299,399		349,553
0070240763	NEW BRUNSWICK	NJ		09/21/2016	3.789	300,342		229,041
0071131187	SEQUIM	WA		09/21/2016	3.750	159,845		149,503
0072388611	WINDSOR	CA		09/21/2016	4.000	332,208		470,660
0072507513	DALY CITY	CA		09/21/2016	4.000	387,359		627,755
0073092251	RICHMOND	VA		09/21/2016	4.000	168,644		193,739
0073378369	BELLEVILLE	IL		09/21/2016	4.000	136,530		138,898
0073672597	MOUNTAIN VIEW	CA		09/21/2016	3.500	759,749		1,625,947
0074369896	PORTER	TX		09/21/2016	8.990	127,150		148,186
0074787298	PITTSBURGH	PA		09/21/2016	8.770	37,876		268,799
0074789837	RENTON	WA		09/21/2016	4.000	162,199		178,930
0075233323	SPARROWS POINT	MD		09/21/2016	4.000	199,595		185,435
0075274551	JOPPA	MD		09/21/2016	3.750	192,140		248,058
0075721359	BEAR	DE		09/21/2016	3.630	463,867		493,279
0076064315	HACIENDA HEIGHTS	CA		09/21/2016	3.500	533,854		592,618
0076982931	LOS ANGELES	CA		09/21/2016	4.000	866,181		1,346,047
0077006185	SEATTLE	WA		09/21/2016	4.125	248,572		386,278
0077240034	BREA	CA		09/21/2016	3.500	432,894		638,497
0077552583	FONTANA	CA		09/21/2016	4.000	203,554		283,905
0078868967	JAMAICA	NY		09/21/2016	4.209	377,646		408,708
0080408197	WEST PALM BEACH	FL		09/21/2016	4.000	69,113		114,419
0080423517	N LAS VEGAS	NV		09/21/2016	4.000	204,304		228,246
0080703191	BRONX	NY		09/21/2016	4.000	433,377		453,718
0080848122	HYDE PARK	VT		09/21/2016	4.250	156,005		219,685
0081839480	THOUSAND OAKS	CA		09/21/2016	2.000	312,254		522,246
0082126691	STATEN ISLAND	NY		09/21/2016	4.000	31,132		304,320

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	2	3						
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0082895340	BEND	OR		09/21/2016	3.500	325,869		487,679
0082987589	EDMONDS	WA		09/21/2016	3.625	243,824		345,000
0083063746	CICERO	IL		09/21/2016	3.875	155,860		108,929
0083606822	SOLEDAD	CA		09/21/2016	4.000	298,063		279,088
0083878304	MINOOKA	IL		09/21/2016	4.248	153,037		137,636
0084726634	UPPER MARLBORO	MD		09/21/2016	4.000	345,547		257,403
0085313636	MORTON GROVE	IL		09/21/2016	4.125	227,018		257,290
0085474728	LONG BEACH	CA		09/21/2016	2.000	397,679		467,901
0085785783	WINCHESTER	KY		09/21/2016	8.250	100,511		104,495
0086468450	RIO RANCHO	NM		09/21/2016	8.750	132,471		122,766
0087367921	OCEANSIDE	CA		09/21/2016	3.500	505,183		580,000
0980849862	ANGWIN	CA		08/02/2016	4.000	343,573		593,774
0982996745	MODESTO	CA		08/02/2016	5.500	174,540		193,998
0983446070	LINDEN	NJ		08/02/2016	4.125	49,825		109,902
0983497180	MIAMI	FL		08/02/2016	4.000	187,461		209,222
0983547760	PITTSBURGH	PA		08/02/2016	6.330	27,125		74,093
0983759613	VERONA	NJ		08/02/2016	6.625	203,546		364,780
0983760025	FREMONT	CA		08/02/2016	4.000	340,986		769,085
0983761155	SAUGUS	MA		08/02/2016	4.000	227,226		360,286
0983762799	CARROLLTON	TX		08/02/2016	4.500	118,073		348,028
0983763763	MODESTO	CA		08/02/2016	3.125	254,436		398,566
0983765180	RANCHO SANTA FE	CA		08/02/2016	3.375	1,571,943		2,750,074
0983768226	BELLEVUE	WA		08/02/2016	3.375	496,736		1,025,000
0983770354	LOS ANGELES	CA		08/02/2016	2.200	260,366		383,889
0983773630	CROFTON	MD		08/02/2016	5.250	392,734		599,439
0983806356	SAN DIEGO	CA		08/02/2016	3.375	370,850		925,000
0983807677	OXNARD	CA		08/02/2016	3.500	243,256		409,900
0983808683	MESQUITE	TX		08/02/2016	4.750	52,004		90,000
0983818617	SEAL BEACH	CA		08/02/2016	5.750	387,341		907,850
0983821447	NOVATO	CA		08/02/2016	4.000	178,958		378,587
0983822726	CHICAGO RIDGE	IL		08/02/2016	4.375	37,979		72,453
0983826289	LIVERMORE	CA		08/02/2016	5.875	148,169		566,767
0983902478	BAYSHORE	NY		08/02/2016	7.240	146,590		294,302
0983918466	BOWIE	MD		08/02/2016	5.250	231,390		462,935
0983945154	LOS BANOS	CA		08/02/2016	4.840	197,130		228,051
0983946863	HIALEAH	FL		08/02/2016	6.985	96,776		164,988
0983947382	KISSIMMEE	FL		08/02/2016	5.480	53,550		155,952
0983952416	DOYLINE	LA		08/02/2016	6.480	45,010		81,715
0983953604	MOUNT MORRIS	MI		08/02/2016	5.240	35,255		155,113
0983956318	DALLAS	NC		08/02/2016	5.730	69,963		134,683
0983959643	CICERO	NY		08/02/2016	6.990	56,559		172,810
0983960229	HOPEWELL JUNCTION	NY		08/02/2016	3.000	126,195		255,000
0983960252	WESTMORELAND	NY		08/02/2016	5.280	36,844		127,706
0983960336	NEW YORK MILL	NY		08/02/2016	4.990	64,189		124,690
0983970038	ARLINGTON	VA		08/02/2016	4.980	207,175		640,842

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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
0984085646	SAN JOSE	CA		08/02/2016	3.000	382,839		687,966
0984086198	PARAMOUNT	CA		08/02/2016	3.500	229,707		349,096
0984100247	WINTERS	CA		08/02/2016	2.498	198,108		403,704
0984103332	TAMPA	FL		08/02/2016	3.750	94,175		144,621
0984106947	HALIFAX	VA		08/02/2016	3.875	29,132		94,133
0984120328	FORT WAYNE	IN		08/02/2016	3.000	124,341		245,000
0984129972	WESTFORD	MA		08/02/2016	6.500	220,927		548,626
0984145143	DAVIE	FL		08/02/2016	5.250	79,354		152,125
0984153378	LAURELTON	NY		08/02/2016	5.250	88,781		343,024
0984163005	LOWER LAKE	CA		08/02/2016	5.990	157,438		325,000
0984164771	LOS ANGELES	CA		08/02/2016	6.140	164,228		320,000
0984330182	WEBSTER	NY		08/02/2016	7.440	76,119		173,000
0984333020	ALBERTON	MT		08/02/2016	2.000	59,483		162,490
0984333285	MOORESTOWN	NJ		08/02/2016	5.600	136,761		277,224
0984334952	CLAYTON	NC		08/02/2016	5.172	47,492		126,466
0984344795	YUCAIPA	CA		08/02/2016	4.950	241,893		442,727
0984361427	SUN VALLEY	NV		08/02/2016	6.990	124,675		205,000
0984379270	BEDFORD HILLS	NY		08/02/2016	5.250	133,881		349,134
0984400050	SAN DIEGO	CA		08/02/2016	2.000	182,784		476,383
0984403682	TRENTON	FL		08/02/2016	6.990	73,326		159,915
0984404409	MIAMI	FL		08/02/2016	2.000	52,145		79,652
Summary Line Adjustment - Residential						(13,237)		
Summary Line Adjustment - Residential						1,332,892		
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other				XXX	XXX	108,450,913	0	192,233,936
Mortgages in Good Standing - Commercial Mortgages - All Other								
0000520099	MEXICO CITY	MEX		08/30/2016	4.480	1,415,786	-	3,362,649
0000520100	MEXICO CITY	MEX		08/30/2016	4.650	8,218,008	-	19,270,564
0000520101	QUERETARO	MEX		08/30/2016	4.350	1,546,236	-	2,341,824
0000520107	MONTERREY	MEX		08/30/2016	4.670	19,045,268	-	35,348,253
0000520115	TOLUCA	MEX		07/29/2016	4.550	58,300,001		140,923,376
0000702279	BETHESDA	MD		08/30/2016	4.750	5,434,685	-	78,086,872
0000702295	SAN FRANCISCO	CA		08/30/2016	4.270	4,842,053	-	75,953,384
0000702367	FT. WORTH	TX		08/30/2016	4.770	8,144,476	-	11,953,941
0000702368	ANNAPOLIS	MD		08/30/2016	4.770	10,967,777	-	58,365,759
0000702402	TAMPA	FL		08/24/2016	4.850	70,399,890	-	326,822,369
0000702472	WALTHAM	MA		08/30/2016	3.750	5,176,027	-	9,500,285
0000702476	NEW YORK (MANHATTAN)	NY		08/25/2016	4.450	5,442,231	-	101,342,793
0000702510	WASHINGTON	DC		08/25/2016	3.330	25,447,661	-	79,928,952
0000702596	LOS ANGELES	CA		08/24/2016	4.410	8,201,545	-	38,118,260
0000702611	HUNTERSVILLE	NC		08/30/2016	4.300	6,769,036	-	26,083,112
0000702670	FORT WORTH	TX		08/30/2016	3.730	4,717,687	-	33,759,610
0000702734	OVERLAND PARK	KS		08/24/2016	3.970	49,139,180	-	151,482,057
0000702739	NEW YORK	NY		08/25/2016	3.640	10,917,715	-	87,591,241
0000702740	NEW YORK	NY		08/25/2016	3.770	30,683,996	-	98,717,779
0000702762	MOUNT LAUREL	NJ		08/30/2016	3.810	3,793,330	-	31,082,599
0000702810	NEW YORK	NY		08/24/2016	3.800	17,903,269	-	163,863,512

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
0000702819	FORT LEE	NJ		08/01/2016	3.700	63,500,001	-	127,050,822
0000702825	EL SEGUNDO	CA		07/27/2016	3.800	12,000,000	-	18,495,718
0000702826	SAN DIEGO	CA		07/27/2016	3.990	3,000,000	-	5,640,501
0000702832	NEW YORK	NY		07/06/2016	3.450	16,199,999	-	28,061,665
0000702833	CONCORD	NC		07/07/2016	3.950	8,000,000	-	12,997,563
0000702834	KEY BISCAYNE	FL		07/07/2016	4.000	40,000,001	-	65,030,078
0000702842	DAVIE	FL		08/05/2016	3.650	13,500,000	-	20,778,820
0000702846	NEW YORK	NY		09/29/2016	3.700	3,000,000	-	5,211,048
0000702848	VARIOUS	ZZ		09/01/2016	3.100	53,672,859	-	99,433,570
0000702850	MIRA LOMA	CA		09/01/2016	3.100	4,583,112	-	8,490,607
0000702851	MORENO VALLEY	CA		09/01/2016	3.100	3,516,172	-	6,514,010
0000702853	MIRA LOMA	CA		09/01/2016	3.100	1,156,288	-	2,142,123
0000702859	DALLAS	TX		09/28/2016	3.600	26,500,000	-	53,000,001
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	605,134,289	0	2,026,745,717
Mortgages in Good Standing - Mezzanine Loans								
0000702837	CHICAGO	IL		07/15/2016	3.750	14,600,000		22,461,538
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	14,600,000	0	22,461,538
0899999. Total - Mortgages in Good Standing				XXX	XXX	977,166,906	3,172,739	3,760,372,277
3399999. Total Mortgages				XXX	XXX	977,166,906	3,172,739	3,760,372,277

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																	
0000172800	Hill	MT		11/16/1998	07/01/2016	40,000	-	-	-	-	0	-	40,000	40,000	-	-	0
0000174547	Charles	MD		09/27/2001	09/01/2016	234,000	-	-	-	-	0	-	220,000	220,000	-	-	0
0000174778	Butler	KS		02/15/2002	07/01/2016	1,189,701	-	(133)	-	-	(133)	-	1,189,568	1,189,568	-	-	0
0000185490	Lee	AR		07/23/2001	09/14/2016	45,283	-	-	-	-	0	-	20,055	20,055	-	-	0
0000185512	Kern	CA		12/11/2001	08/02/2016	63,049	-	-	-	-	0	-	31,773	31,773	-	-	0
0000185538	DeSoto	FL		09/24/2002	09/26/2016	382,649	-	-	-	-	0	-	322,621	322,621	-	-	0
0000190524	Dallas	AR		11/03/2006	09/01/2016	35,064,440	-	6,232	-	-	6,232	-	34,583,054	34,583,054	-	-	0
0000190584	Polk	TX		11/03/2006	09/01/2016	34,346,301	-	(422,949)	-	-	(422,949)	-	50,051,847	50,051,847	-	-	0
0000190585	Butler	AL		11/03/2006	09/01/2016	33,410,934	-	5,944	-	-	5,944	-	32,952,255	32,952,255	-	-	0
0000190586	Baldwin	AL		11/03/2006	09/01/2016	13,732,969	-	(169,112)	-	-	(169,112)	-	20,012,648	20,012,648	-	-	0
0000190587	Georgetown	SC		11/03/2006	09/01/2016	34,024,362	-	6,053	-	-	6,053	-	33,557,261	33,557,261	-	-	0
0000193511	Tulare	CA		10/05/2009	09/14/2016	11,388,255	-	15,080	-	-	15,080	-	10,907,538	10,907,538	-	-	0
0000194119	Fresno	CA		07/29/2010	09/02/2016	2,253,186	-	6,843	-	-	6,843	-	2,182,779	2,182,779	-	-	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
0000194179	McKean	PA		09/02/2010	08/02/2016	4,953,951	-	6,049	-	-	6,049	-	4,960,000	4,960,000	-	-	0
0000194710	Fresno	CA		05/11/2011	09/09/2016	2,191,815	-	8,185	-	-	8,185	-	2,125,000	2,125,000	-	-	0
0000195123	Stanislaus	CA		02/09/2012	09/15/2016	1,696,435	-	3,565	-	-	3,565	-	1,615,000	1,615,000	-	-	0
0000195834	Shelby	IL		08/03/2012	09/15/2016	795,000	-	-	-	-	0	-	770,000	770,000	-	-	0
0000195949	Lee	GA		12/20/2012	08/11/2016	1,630,962	-	506	-	-	506	-	1,529,164	1,529,164	-	-	0
0000701948	KNOXVILLE	TN		09/11/2006	07/01/2016	9,759,307	-	-	-	-	0	-	9,759,307	9,759,307	-	-	0
0000702147	SAN FRANCISCO	CA		11/13/2008	09/01/2016	27,910,869	-	-	-	-	0	-	27,668,295	27,668,295	-	-	0
0000702191	ANN ARBOR	MI		10/29/2009	08/15/2016	23,000,547	-	(347,154)	-	-	(347,154)	-	30,940,518	30,940,518	-	-	0
0000702192	MIAMI	FL		10/29/2009	08/15/2016	22,463,570	-	(223,970)	-	-	(223,970)	-	27,492,859	27,492,859	-	-	0
0000702193	PLEASANTON	CA		10/29/2009	08/15/2016	38,613,491	-	(575,257)	-	-	(575,257)	-	52,233,529	52,233,529	-	-	0
0000702194	CORTE MADERA	CA		10/29/2009	08/05/2016	21,810,244	-	(537,567)	-	-	(537,567)	-	37,287,095	37,287,095	-	-	0
0000702242	DEERFIELD	IL		05/27/2010	08/15/2016	5,635,945	-	-	-	-	0	-	4,673,043	4,673,043	-	-	0
0000702243	DOWNER'S GROVE	IL		05/27/2010	08/15/2016	13,059,846	-	-	-	-	0	-	10,828,568	10,828,568	-	-	0
0000702244	WARRENVILLE	IL		05/27/2010	08/15/2016	11,310,759	-	-	-	-	0	-	9,378,313	9,378,313	-	-	0
0000702245	ROSEMONT	IL		05/27/2010	08/15/2016	14,303,641	-	-	-	-	0	-	11,859,860	11,859,860	-	-	0
0000702375	AUSTIN	TX		08/16/2011	08/23/2016	12,746,241	-	-	-	-	0	-	12,598,002	12,598,002	-	-	0
0000702376	NEW YORK	NY		09/28/2011	07/07/2016	120,000,003	-	-	-	-	0	-	120,000,020	120,000,020	-	-	0
0000702429	DALLAS	TX		05/14/2012	08/09/2016	17,539,919	-	-	-	-	0	-	17,379,937	17,379,937	-	-	0
0000702512	DALLAS	TX		01/30/2013	08/01/2016	13,083,010	-	1,897	-	-	1,897	-	4,273,184	4,273,184	-	-	0
0000702554	HONOLULU	HI		07/26/2013	09/13/2016	7,958,943	-	41,057	-	-	41,057	-	8,000,000	8,000,000	-	-	0
0000017674	MIAMI	FL		04/22/2016	08/26/2016	-	-	2,491	-	-	2,491	-	182,643	182,643	-	-	0
0000017727	SUFFOLK	VA		06/24/2016	08/22/2016	-	-	(4,764)	-	-	(4,764)	-	190,023	190,023	-	-	0
0000019451	CHANDLER	AZ		04/22/2016	07/21/2016	-	-	5,468	-	-	5,468	-	169,296	169,296	-	-	0
0000034524	SANTA CLARA	CA		06/24/2016	08/31/2016	-	-	3,945	-	-	3,945	-	394,305	394,305	-	-	0
0000048064	COVINA	CA		06/19/2015	06/24/2016	293,858	-	23,877	-	-	23,877	-	311,841	311,841	-	-	0
0000054208	ANTIOCH	CA		04/22/2016	08/16/2016	-	-	(16,066)	-	-	(16,066)	-	254,505	254,505	-	-	0
0000054893	SAN BERNARDINO	CA		04/22/2016	08/13/2016	-	-	10,626	-	-	10,626	-	132,143	132,143	-	-	0
0000055705	ICKESBURG	PA		04/22/2016	08/08/2016	-	-	(3,404)	-	-	(3,404)	-	84,795	84,795	-	-	0
0000111795	NEW YORK	NY		12/11/2015	07/19/2016	578,559	-	(20,837)	-	-	(20,837)	-	557,721	557,721	-	-	0
0000111898	UPPER SADDLE RVR	NJ		06/24/2016	07/01/2016	-	-	(57,449)	-	-	(57,449)	-	685,617	685,617	-	-	0
0000128881	EXETER	CA		06/24/2016	08/03/2016	-	-	(535)	-	-	(535)	-	29,874	29,874	-	-	0
0000491728	MORENO VALLEY	CA		05/29/2015	06/30/2016	133,615	-	(17,758)	-	-	(17,758)	-	114,008	114,008	-	-	0
0000655091	TRACY	CA		11/18/2015	08/03/2016	343,847	-	52,135	-	-	52,135	-	388,199	388,199	-	-	0
0000661428	SARASOTA	FL		04/22/2016	08/02/2016	-	-	6,085	-	-	6,085	-	102,594	102,594	-	-	0
0000933633	NORTH TONAWANDA	NY		07/15/2015	07/14/2016	58,014	-	(4,237)	-	-	(4,237)	-	52,947	52,947	-	-	0
0000981335	EL RENO	OK		05/29/2015	08/29/2016	57,245	-	(2,156)	-	-	(2,156)	-	54,701	54,701	-	-	0
0001053730	EL MONTE	CA		05/29/2015	06/30/2016	15,332	-	82	-	-	82	-	2,433	2,433	-	-	0
0001054450	STOCKTON	CA		05/29/2015	06/30/2016	60,307	-	(2,246)	-	-	(2,246)	-	56,888	56,888	-	-	0
0001055874	SNOHOMISH	WA		04/22/2016	07/12/2016	-	-	139,684	-	-	139,684	-	609,375	609,375	-	-	0
0001056387	SAN JOSE	CA		10/30/2015	07/18/2016	162,771	-	6,298	-	-	6,298	-	166,952	166,952	-	-	0
0001058052	HOUSTON	TX		05/29/2015	08/31/2016	19,789	-	125	-	-	125	-	15,962	15,962	-	-	0
0001067812	CORAL GABLES	FL		10/30/2015	08/30/2016	44,506	-	(1,991)	-	-	(1,991)	-	41,991	41,991	-	-	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
0001080282	DANVILLE	OH		04/22/2016	08/01/2016	-	-	-	-	-	0	-	67,934	67,934	-	-	0
0001092417	TEWKSBURY	MA		06/24/2016	07/21/2016	-	-	(5,733)	-	-	(5,733)	-	286,708	286,708	-	-	0
0001096831	WALNUT CREEK	CA		06/24/2016	07/22/2016	-	-	(32,654)	-	-	(32,654)	-	481,624	481,624	-	-	0
0001101183	BLOOMINGTON	MN		08/31/2015	07/20/2016	122,525	-	1,090	-	-	1,090	-	120,291	120,291	-	-	0
0001113450	DEL RIO	TX		06/24/2016	06/30/2016	-	-	(8,189)	-	-	(8,189)	-	81,889	81,889	-	-	0
0001116624	TORRANCE	CA		08/31/2015	08/19/2016	266,880	-	38,968	-	-	38,968	-	300,205	300,205	-	-	0
0001118056	EDMONDS	WA		04/22/2016	08/22/2016	-	-	14,591	-	-	14,591	-	181,048	181,048	-	-	0
0001183931	BOULEVARD	CA		07/29/2016	08/22/2016	-	-	(4,335)	-	-	(4,335)	-	-	-	-	-	0
0001207719	LAKE WORTH	FL		06/24/2016	08/09/2016	-	-	(47,299)	-	-	(47,299)	-	472,994	472,994	-	-	0
0001218318	BRENTWOOD	CA		10/01/2015	08/23/2016	217,045	-	29,561	-	-	29,561	-	241,719	241,719	-	-	0
0001218471	ORANGE	NJ		10/01/2015	08/05/2016	72,433	-	10,303	-	-	10,303	-	81,955	81,955	-	-	0
0001218505	VANCOUVER	WA		10/01/2015	07/22/2016	90,086	-	11,956	-	-	11,956	-	101,438	101,438	-	-	0
0001219440	MIAMI	FL		10/01/2015	08/31/2016	111,490	-	(5,767)	-	-	(5,767)	-	104,414	104,414	-	-	0
0001234807	GLENDALE	AZ		07/29/2016	08/19/2016	-	-	4,950	-	-	4,950	-	-	-	-	-	0
0001237001	ELK GROVE	CA		07/29/2016	08/26/2016	-	-	(2,290)	-	-	(2,290)	-	-	-	-	-	0
0001369218	CHADWICKS	NY		07/19/2016	07/19/2016	-	-	(196)	-	-	(196)	-	35,606	35,606	-	-	0
0001369828	SEAFORD	DE		07/19/2016	07/28/2016	-	-	(493)	-	-	(493)	-	47,512	47,512	-	-	0
0001370101	HAMPTON	VA		07/19/2016	08/30/2016	-	-	6,786	-	-	6,786	-	109,675	109,675	-	-	0
0001370154	UTICA	MI		07/19/2016	07/19/2016	-	-	410	-	-	410	-	95,080	95,080	-	-	0
0001370171	DORCHESTER	MA		07/19/2016	08/29/2016	-	-	2,603	-	-	2,603	-	130,164	130,164	-	-	0
0001370695	NASHUA	NH		07/19/2016	08/17/2016	-	-	20,914	-	-	20,914	-	152,899	152,899	-	-	0
0001370735	BELCHERTOWN	MA		07/19/2016	07/28/2016	-	-	2,411	-	-	2,411	-	76,875	76,875	-	-	0
0001370844	BUFFALO	NY		07/19/2016	07/26/2016	-	-	2,491	-	-	2,491	-	51,971	51,971	-	-	0
0001371051	EAST FALMOUTH	MA		07/19/2016	07/31/2016	-	-	3,859	-	-	3,859	-	101,348	101,348	-	-	0
0001371192	LEVITTOWN	PA		07/19/2016	07/31/2016	-	-	1,352	-	-	1,352	-	61,097	61,097	-	-	0
0004001647	PORT SAINT JOE	FL		10/16/2015	06/18/2016	146,186	-	1,875	-	-	1,875	-	145,431	145,431	-	-	0
0004002057	STOCKTON	CA		10/16/2015	08/17/2016	298,918	-	3,900	-	-	3,900	-	297,807	297,807	-	-	0
0004002065	BUCKEYE	AZ		10/16/2015	07/21/2016	145,906	-	1,630	-	-	1,630	-	143,886	143,886	-	-	0
0004002071	TUCSON	AZ		10/16/2015	07/01/2016	76,012	-	2,545	-	-	2,545	-	77,415	77,415	-	-	0
0100014601	BRENTWOOD	CA		04/22/2016	08/01/2016	-	-	24,263	-	-	24,263	-	419,830	419,830	-	-	0
0100050505	SAN MATEO	CA		04/22/2016	08/26/2016	-	-	14,838	-	-	14,838	-	255,347	255,347	-	-	0
0100062613	NORTH LAS VEGAS	NV		04/22/2016	07/19/2016	-	-	2,912	-	-	2,912	-	111,060	111,060	-	-	0
0223507766	MONTAUK	NY		02/24/2016	06/09/2016	-	-	(77)	-	-	(77)	-	7,745	7,745	-	-	0
0223509017	PALOS VERDES ESTATES	CA		02/24/2016	08/08/2016	-	-	(6,256)	-	-	(6,256)	-	152,338	152,338	-	-	0
0223510527	MIAMI	FL		02/24/2016	08/31/2016	-	-	(202)	-	-	(202)	-	63,027	63,027	-	-	0
0223513640	SUGARLOAF KEY	FL		02/24/2016	08/08/2016	-	-	(64)	-	-	(64)	-	113,121	113,121	-	-	0
0225065626	PHILADELPHIA	PA		02/24/2016	07/29/2016	-	-	2,136	-	-	2,136	-	102,044	102,044	-	-	0
0225076435	LYNN	MA		09/16/2015	08/11/2016	100,460	-	(2,772)	-	-	(2,772)	-	90,096	90,096	-	-	0
0225538120	WEST PALM BEACH	FL		02/24/2016	08/29/2016	-	-	2,377	-	-	2,377	-	62,114	62,114	-	-	0
0225590848	SEDONA	AZ		02/24/2016	07/26/2016	-	-	(6,927)	-	-	(6,927)	-	68,463	68,463	-	-	0
0225732264	OCALA	FL		09/16/2015	08/23/2016	6,624	-	17	-	-	17	-	4,890	4,890	-	-	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
0226613376	STATEN ISLAND	NY		02/24/2016	08/31/2016	-	-	40,091	-	-	40,091	-	379,710	379,710	-	-	0
0226629313	HYDE PARK	MA		09/16/2015	07/05/2016	141,951	-	(12,856)	-	-	(12,856)	-	127,510	127,510	-	-	0
0227234935	NAPERVILLE	IL		09/16/2015	06/27/2016	178,326	-	(2,105)	-	-	(2,105)	-	174,403	174,403	-	-	0
0227234965	AMARILLO	TX		09/16/2015	06/24/2016	104,636	-	(2,228)	-	-	(2,228)	-	101,401	101,401	-	-	0
0227315440	MANHASSET	NY		07/30/2015	07/19/2016	206,447	-	5,555	-	-	5,555	-	192,969	192,969	-	-	0
0227315663	ARLINGTON	VA		07/30/2015	06/13/2016	122,193	-	(1,402)	-	-	(1,402)	-	118,966	118,966	-	-	0
0227315688	MYRTLE BEACH	SC		07/30/2015	07/06/2016	84,415	-	1,201	-	-	1,201	-	8,855	8,855	-	-	0
0227316020	MIAMI BEACH	FL		07/30/2015	06/06/2016	153,460	-	(3,426)	-	-	(3,426)	-	148,315	148,315	-	-	0
0227316035	MAMMOTH LAKES	CA		07/30/2015	07/07/2016	156,173	-	(3,370)	-	-	(3,370)	-	150,985	150,985	-	-	0
0227316246	SAN MARCOS	CA		07/30/2015	08/18/2016	192,534	-	(5,310)	-	-	(5,310)	-	184,963	184,963	-	-	0
0227316257	SAN JACINTO	CA		07/30/2015	08/03/2016	83,646	-	(2,306)	-	-	(2,306)	-	80,265	80,265	-	-	0
0227316687	HAWLEY	PA		07/30/2015	06/27/2016	44,015	-	(579)	-	-	(579)	-	41,729	41,729	-	-	0
0227316729	ROCHESTER	NY		07/30/2015	08/03/2016	158,797	-	2,785	-	-	2,785	-	155,041	155,041	-	-	0
0227316730	KETCHUM	ID		07/30/2015	07/22/2016	188,316	-	(1,281)	-	-	(1,281)	-	185,137	185,137	-	-	0
0227316759	CROYDON	PA		07/30/2015	06/10/2016	128,794	-	(162)	-	-	(162)	-	127,503	127,503	-	-	0
0227316772	AZTEC	NM		07/30/2015	08/16/2016	90,491	-	1,221	-	-	1,221	-	88,902	88,902	-	-	0
0227316774	MOREHEAD CITY	NC		07/30/2015	06/08/2016	79,631	-	3,433	-	-	3,433	-	79,403	79,403	-	-	0
0227316870	HOUSTON	TX		07/30/2015	08/29/2016	58,761	-	(1,058)	-	-	(1,058)	-	57,103	57,103	-	-	0
0227316914	CHANTILLY	VA		07/30/2015	07/12/2016	157,741	-	158	-	-	158	-	156,405	156,405	-	-	0
0415941460	CHESAPEAKE	VA		06/23/2015	06/29/2016	106,283	-	6,671	-	-	6,671	-	111,766	111,766	-	-	0
0417312988	MISSION VIEJO	CA		07/31/2015	07/08/2016	622,565	-	9,544	-	-	9,544	-	619,011	619,011	-	-	0
0417313006	SAN JOSE	CA		07/31/2015	06/27/2016	418,693	-	25,897	-	-	25,897	-	435,006	435,006	-	-	0
0417330755	SACRAMENTO	CA		07/31/2015	08/24/2016	201,413	-	20,017	-	-	20,017	-	219,019	219,019	-	-	0
0417335226	FOLSOM	CA		08/19/2015	08/23/2016	550,663	-	4,020	-	-	4,020	-	551,689	551,689	-	-	0
0417336622	LONG BEACH	CA		08/19/2015	06/14/2016	618,000	-	(29,021)	-	-	(29,021)	-	585,876	585,876	-	-	0
0417336695	SAN RAFAEL	CA		08/19/2015	08/10/2016	389,148	-	31,574	-	-	31,574	-	412,152	412,152	-	-	0
0417412855	NAPERVILLE	IL		10/26/2015	08/15/2016	40,985	-	2,428	-	-	2,428	-	40,704	40,704	-	-	0
0417412952	JOLIET	IL		10/26/2015	07/20/2016	73,501	-	(74)	-	-	(74)	-	70,150	70,150	-	-	0
0417600068	WOODBRIDGE	VA		02/22/2016	06/17/2016	-	-	12,332	-	-	12,332	-	358,301	358,301	-	-	0
0500910522	TROY	MI		10/16/2015	08/25/2016	132,152	-	501	-	-	501	-	99,341	99,341	-	-	0
0568482273	WINTER GARDEN	FL		12/11/2015	06/23/2016	148,197	-	1,803	-	-	1,803	-	150,000	150,000	-	-	0
0568482435	SEATTLE	WA		12/11/2015	07/11/2016	292,026	-	2,474	-	-	2,474	-	241,375	241,375	-	-	0
0568484622	CLERMONT	FL		04/22/2016	06/20/2016	-	-	3,645	-	-	3,645	-	116,627	116,627	-	-	0
0568484788	TULARE	CA		04/22/2016	06/30/2016	-	-	(6,251)	-	-	(6,251)	-	120,763	120,763	-	-	0
0568485203	ALACHUA	FL		04/22/2016	08/09/2016	-	-	(5,514)	-	-	(5,514)	-	115,053	115,053	-	-	0
0706221876	SPRINGTOWN	TX		06/10/2016	08/01/2016	-	-	(9,100)	-	-	(9,100)	-	106,521	106,521	-	-	0
0706253945	HOUSTON	TX		06/10/2016	08/31/2016	-	-	(8,710)	-	-	(8,710)	-	87,099	87,099	-	-	0
0802032490	MODESTO	CA		04/28/2016	08/16/2016	-	-	(3,891)	-	-	(3,891)	-	464,793	464,793	-	-	0
223507748	NAPA	CA		02/24/2016	07/31/2016			(13)			(13)		9,496	9,496			0
0227315679	HENSLEY	AR		07/30/2015	06/30/2016	14,294		(367)			(367)		247	247			0
0227317036	STONY BROOK	NY		07/30/2015	06/30/2016	69,363		38			38		95	95			0
0227317060	STANFORDVILLE	NY		07/30/2015	07/31/2016	41,482		859			859		11,637	11,637			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
Summary Line Adjustment - R								216			216						0
Summary Line Adjustment - R											0		3,088,819	3,088,819			0
Summary Line Adjustment - A								(6,741)			(6,741)						0
0199999. Total - Mortgages Closed by Repayment						546,111,127	0	(1,899,176)	0	0	(1,899,176)	0	602,116,071	602,116,071	0	0	0
Mortgages With Partial Repayments																	
Summary Line Adjustment - A								841,352			841,352		(45,172)	(438,631)	(393,459)		(393,459)
Scheduled Repayments - AG											0		36,864,867	36,864,867			0
Scheduled Repayments - Res											0		(6,251,224)	(6,251,224)			0
0299999. Total - Mortgages With Partial Repayments						0	0	841,352	0	0	841,352	0	30,568,471	30,175,012	(393,459)	0	(393,459)
Mortgages Disposed																	
0000702550	TAMPA	FL		08/01/2013	09/19/2016	3,998,064	-	1,935	-	-	1,935	-	4,000,000	3,999,996	-	(4)	(4)
0000702688	SAN JOSE	CA		04/16/2015	08/01/2016	8,565,015	-	-	-	-	0	-	8,476,915	8,858,068	-	381,154	381,154
0000702699	HUNTINGTON BEACH	CA		04/01/2015	08/01/2016	32,000,000	-	-	-	-	0	-	32,000,000	32,956,350	-	956,350	956,350
0000702708	FRESH MEADOWS	NY		05/01/2015	08/01/2016	14,500,000	-	-	-	-	0	-	14,500,000	15,084,722	-	584,722	584,722
0000702711	NEW YORK	NY		05/11/2015	08/01/2016	31,200,000	-	-	-	-	0	-	31,200,000	33,328,199	-	2,128,199	2,128,199
0000702718	BELLEVUE	WA		06/18/2015	08/01/2016	45,200,000	-	-	-	-	0	-	45,200,000	48,076,810	-	2,876,810	2,876,810
0000702729	MIAMI	FL		07/22/2015	08/01/2016	11,769,560	-	30,440	-	-	30,440	-	11,800,000	12,693,681	-	893,681	893,681
0000702750	HOLLYWOOD	CA		09/30/2015	09/19/2016	5,957,249	-	42,750	-	-	42,750	-	5,999,999	5,999,999	-	-	0
0000702755	PORTLAND	OR		10/29/2015	08/01/2016	25,400,001	-	-	-	-	0	-	25,400,001	26,498,926	-	1,098,925	1,098,925
0000702782	BOSTON	MA		02/04/2016	08/01/2016	-	-	-	-	-	0	-	13,000,000	13,720,001	-	720,001	720,001
0000702786	ORLANDO	FL		02/26/2016	08/01/2016	-	-	-	-	-	0	-	6,000,000	6,588,443	-	588,443	588,443
0000702787	PHOENIX	AZ		02/05/2016	09/19/2016	-	-	32,499	-	-	32,499	-	5,000,000	5,000,002	-	2	2
0000702805	DALLAS	TX		04/05/2016	08/01/2016	-	-	-	-	-	0	-	14,000,000	14,586,714	-	586,714	586,714
0004000991	CORAL SPRINGS	FL		10/16/2015	07/31/2016	286,793					0		292,158	269,969		(22,189)	(22,189)
0225535874	VAN NUYS	CA		09/16/2015	07/31/2016	250,354					0		259,776	196,139		(63,637)	(63,637)
0227235080	PEARLAND	TX		09/16/2015	07/31/2016	142,307					0		139,104	139,878		774	774
0399999. Total - Mortgages Disposed						179,269,343	0	107,624	0	0	107,624	0	217,267,953	227,997,897	0	10,729,945	10,729,945
0599999. Total Mortgages						725,380,470	0	(950,200)	0	0	(950,200)	0	849,952,495	860,288,980	(393,459)	10,729,945	10,336,486

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												
	0000702860 Colonial Estates	TAUNTON	MA	Colonial Estates Homeowners Association		09/27/2016			4,000,000			
0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	4,000,000	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	ABRY Partners IV, L.P.	Boston	MA	Abry		08/17/2000	3	-	1,504	-	51,377	0.100
	Accomplice Fund I, L.P.	Cambridge	MA	Atlas Ventures		03/10/2015	1	-	375,115	-	2,871,170	2.300
	Advent International GPE VI-A Limited Partnership	London	GBR	Advent		06/13/2008	3	-	199,125	-	663,742	1.100
	Advent Latin American Private Equity Fund V-D Limited Partnership	Mexico City	MEX	Advent		07/23/2009	3	-	112,500	-	994,510	3.300
	AEA Mezzanine Fund II LP	New York	NY	AEA		08/28/2008	2	-	12,602	-	449,474	2.400
	AEA Mezzanine Fund III LP	New York	NY	AEA		03/15/2013	2	-	326,454	-	3,485,831	1.300
	Affinity Asia Pacific Fund III (No.2) L.P.	George Town, Grand Cayman	CYM	Affinity Asia Pacific		01/02/2007	3	-	170,771	-	3,215,151	13.700
	Affinity Asia Pacific Fund IV (NO.2) L.P.	Singapore	SGP	Affinity Asia Pacific		03/20/2013	3	-	1,070,883	-	10,189,592	1.000
	AH Parallel Fund IV, L.P.	Menlo Park	CA	Andreessen Horowitz		05/08/2014	1	-	256,667	-	953,333	0.700
	American Industrial Partners Capital Fund V, L.P.	New York	NY	AIP		12/19/2011	3	-	76,463	-	1,098,991	2.000
	American Securities Partners III, L.P.	New York	NY	American Securities		03/12/2001	3	-	548	-	407,700	0.400
	American Securities Partners VII, L.P.	New York	NY	American Securities		12/10/2014	3	-	2,038,152	-	22,961,848	0.500
	Arlington Capital Partners III, L.P.	Chevy Chase	MD	Arlington		02/02/2010	3	-	60,113	-	1,604,727	4.300
	ASTORG VI, SLP	Paris	FRA	ASTORG		07/18/2016	3	221,199	-	-	4,270,440	0.300
	Audax Mezzanine Fund III, L.P.	New York	NY	Audax		12/10/2009	2	-	105,403	-	3,901,674	2.200
	Battery Ventures X, L.P.	Waltham	MA	Battery		02/07/2013	1	-	99,000	-	1,370,540	0.900
	Bayview MSR Opportunity Domestic, L.P.	Coral Gables	FL	Bayview Asset Management		05/05/2014	7	-	1,999,746	-	8,000,254	0.900
	BC European Capital IX-1 LP	St. Peter Port, Guernsey	GBR	BC European		11/23/2010	3	-	666,211	-	2,487,469	0.200
	BDCM Opportunity Fund IV, L.P.	Greenwich	CT	Black Diamond Capital Management		02/04/2015		-	238,661	-	3,423,051	0.300
	Blackstone Capital Partners IV L.P.	New York	NY	Blackstone		12/21/2001	3	-	1,465	-	217,202	0.100
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone		07/29/2008	3	-	1,628,987	-	8,894,807	0.300
	Blue Sea Capital Fund I LP	Palm Beach	FL	Blue Sea Capital		10/18/2013	3	-	37,468	-	8,812,590	4.700
	Brentwood Associates Private Equity IV, L.P.	Los Angeles	CA	Brentwood		08/17/2006	3	-	127,644	-	171,940	1.600
	Brentwood Associates Private Equity V, L.P.	Los Angeles	CA	Brentwood		06/12/2013	3	-	139,535	-	6,646,887	0.600
	Bridgepoint Europe V 'B1' LP	London	GBR	Bridgepoint		09/03/2014	3	-	412,140	-	4,038,318	0.100
	Capital International Private Equity Fund V, L.P.	Los Angeles	CA	Capital International		06/19/2007	3	-	50,749	-	6,671,828	1.900
	Capital International Private Equity Fund VI, L.P.	Los Angeles	CA	Capital International		03/24/2011	3	-	2,184,658	-	5,378,011	0.600
	Carlyle Partners V, L.P.	Washington	DC	Carlyle		05/30/2007	3	-	39,903	-	9,511,677	0.300
	Carlyle Partners VI, L.P.	Washington	DC	Carlyle		02/19/2013	3	-	12,447	-	385,532	0.100
	CCMP Capital Investors III, L.P.	New York	NY	CCMP Capital Investors		07/02/2014	3	-	581,588	-	4,477,476	0.300
	Charles River Partnership XIV, LP	Menlo Park	CA	Charles River		02/20/2009	1	-	70,000	-	190,000	1.000
	ChrysCapital VII, LLC	Mumbai	IND	ChrysCapital		06/10/2016	3	1,350,000	1,350,000	-	12,300,000	2.000
	CIP Capital Fund II, L.P.	New York	NY	CIP		02/04/2016	3	1,305,498	-	-	8,694,502	2.500
	Clearlake Capital Partners III	Wilmington	DE	Clearlake Capital		11/08/2012		-	37,449	-	354,929	0.500
	Cortec Group Fund V, L.P.	New York	NY	Cortec		12/15/2010	3	-	34,551	-	1,311,681	2.000
	Court Square Capital Partners III, L.P.	New York	NY	Court Square		12/27/2011	3	-	36,186	-	9,126,417	0.900
	Crescent Mezzanine Partners VI, L.P.	Los Angeles	CA	Crescent Capital Group		12/27/2011	2	-	97,263	-	4,223,839	1.600
	Crescent Mezzanine Partners VII, L.P.	Los Angeles	CA	Crescent Capital Group		06/28/2016	2	2,121,858	112,103	-	18,478,518	0.200
	CVC Capital Partners Asia Pacific III L.P.	George Town, Grand Cayman	CYM	CVC		01/17/2008	3	-	28,688	-	4,734,869	0.700
	CVC Capital Partners Asia Pacific IV L.P.	George Town, Grand Cayman	CYM	CVC		05/13/2014	3	-	713,652	-	10,776,430	0.400

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
	CVC European Equity Partners V (C) L.P.	Channel Islands	GBR.	CVC		04/18/2008	3	-	(44,816)	-	2,889,537	0.600
	EIG Energy Fund XIV, L.P.	Los Angeles	CA	EIG		10/05/2007		-	38,438	-	97,834	0.300
	EnCap Energy Capital Fund VIII, L.P.	Houston	TX	EnCap		12/15/2010		-	296,576	-	1,701,558	0.300
	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap		02/05/2015		-	1,021,119	-	14,324,198	0.300
	EnCap Energy Capital IX	Houston	TX	EnCap		01/04/2013		-	1,107,983	-	2,394,518	0.200
	Equistone Partners Europe Fund IV L.P.	London	GBR.	Equistone		11/14/2011	3	-	400,200	-	764,861	0.800
	Equistone Partners Europe Fund V L.P.	London	GBR.	Equistone		01/22/2015	3	-	1,901,451	-	3,825,937	0.400
	Falcon Mezzanine Partners II, LP	Needham	MA	Falcon		04/12/2005	2	-	4,103	-	276,630	7.100
	Falcon Strategic Partners III, LP	Boston	MA	Falcon		10/20/2008	2	-	6,585	-	113,932	1.100
	Fifth Cinven Fund (No. 1) Limited Partnership	London	GBR.	Cinven		11/15/2011	3	-	968,855	-	730,920	0.100
	FountainVest China Growth Capital Fund II, L.P.	Shanghai	CHN.	FountainVest		12/27/2012	3	-	62,174	-	3,935,736	1.100
	Global Infrastructure Partners II-A, LP	New York	NY	Global Infrastructure		09/15/2011		-	1,468,509	-	4,131,928	0.800
	Global Infrastructure Partners, L.P.	New York	NY	Global Infrastructure		10/10/2007		-	20,028	-	1,478,159	0.400
	Great Hill Equity Partners V, L.P.	Boston	MA	Great Hill Partners		06/18/2014	1	-	260,000	-	5,024,500	1.100
	Green Equity Investors VI, L.P.	Los Angeles	CA	Leonard Green		10/18/2011	3	-	3,339,166	-	134,405	0.500
	Gryphon Partners 3.5, L.P.	San Francisco	CA	Gryphon		09/27/2013	3	-	644,489	-	2,367,949	2.900
	GSO Capital Opportunities Fund II L.P.	New York	NY	Blackstone		05/09/2011	2	-	250,578	-	13,080,187	0.800
	GSO Capital Opportunities Fund III LP	New York	NY	Blackstone		04/26/2016		328,569	-	-	19,671,431	0.300
	Hony Capital Fund V, L.P.	Beijing	CHN.	Hony Capital		10/19/2011	3	-	194,390	-	1,253,918	0.600
	Hony Capital Fund VIII (Cayman), L.P.	Beijing	CHN.	Hony Capital		09/24/2015	3	-	188,958	-	3,031,923	0.200
	ICG North American Private Debt Fund LP	New York	NY	Intermediate Capital Group plc		08/22/2014	2	-	820,722	-	10,577,372	2.600
	Industrial Growth Partners IV, L.P.	San Francisco	CA	Industrial Growth		05/17/2011	3	-	850,757	-	2,521,586	2.000
	Industrial Growth Partners V, L.P.	San Francisco	CA	Industrial Growth		04/08/2016	3	660,000	983,809	-	12,707,006	1.700
	Landmark Equity Partners XIV, L.P.	Simsbury	CT	Landmark		12/19/2008	3	-	34,176	-	653,007	0.500
	Linzor Capital Partners III, L.P.	Santiago	CHL.	Linzor		02/26/2015	3	-	108,558	-	4,089,620	0.100
	Linzor Capital Partners, L.P.	Santiago	CHL.	Linzor		11/21/2006	3	-	25,184	-	6,615,178	29.800
	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Maranon		04/30/2013	2	-	699,696	-	1,207,997	3.800
	Meritech Capital Partners IV, L.P.	Palo Alto	CA	Meritech		09/29/2010	1	-	122,000	-	39,500	1.300
	Mid Europa Fund III, LP	London	GBR.	Mid Europa Partners LLP		08/17/2007	3	-	37,795	-	-	0.900
	Nautic Partners VII, L.P.	Providence	RI	Nautic		10/15/2014	3	-	282,195	-	1,048,717	0.800
	Navis Asia Fund VII, L.P.	Kuala Lumpur	MYS.	Navis Capital Partners		09/17/2014	3	-	(173,576)	-	7,360,000	1.400
	New Enterprise Associates 10, Limited Partnership	Baltimore	MD	New Enterprise Associates		10/17/2000	1	-	25,001	-	-	0.100
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Oak Hill		11/02/2007	3	-	107,119	-	638,657	0.300
	Odyssey Investment Partners Fund IV, LP	New York	NY	Odyssey Investment Partners		12/23/2008	3	-	7,333	-	1,565,063	0.300
	Odyssey Investment Partners Fund V, LP	New York	NY	Odyssey Investment Partners		06/24/2014	3	-	809,213	-	7,385,747	0.500
	Patria-Brazilian Private Equity Fund IV, L.P.	Sao Paulo	BRA.	Patria		07/26/2011	3	-	202,552	-	4,005,336	0.800
	Patria-Brazilian Private Equity Fund V, L.P.	Sao Paulo	BRA.	Patria		05/19/2014	3	-	946,879	-	23,328,618	1.400
	Permira V, L.P.	London	GBR.	Permira		04/24/2013	3	-	327,349	-	797,898	0.100
	Polish Enterprise Fund VII L.P.	Warsaw	POL.	Polish Enterprise		05/17/2012	3	-	15,426	-	412,469	0.300
	Primavera Capital Fund II L.P.	Hong Kong	CHN.	Primavera Capital Group		10/14/2014	3	-	207,648	-	19,256,786	1.400
	Prudential Capital Partners II, L.P.	Chicago	IL	Prudential		12/09/2004	2	-	(3,966)	-	1,291,275	2.800
	Public Pension Capital, LLC	New York	NY	Public Pension Capital Management		07/10/2014	3	-	123,495	-	5,845,391	1.400
	Quantum Energy Partners V, LP	Houston	TX	Quantum		09/30/2008		-	209,618	-	439,530	0.200

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
	Quantum Energy Partners VI, L.P.	Houston	TX	Quantum		08/07/2014		-	221,532	-	11,285,432	0.700
	Redpoint Omega II, L.P.	Menlo Park	CA	Redpoint		10/18/2011	1	-	123,673	-	2,038,914	1.100
	Sequoia Capital China Venture Fund V, L.P.	Menlo Park	CA	Sequoia Capital		09/16/2014	1	-	183,333	-	2,979,998	1.200
	Sequoia Capital U.S. Growth Fund VI, L.P.	Palo Alto	CA	Sequoia Capital		04/03/2014	1	-	25,000	-	775,000	0.500
	Sequoia Capital US Venture 2010 Fund, LP	Menlo Park	CA	Sequoia Capital		03/25/2010	1	-	22,188	-	3,905,124	0.800
	Sigma Prime Partners IX, L.P.	Boston	MA	Sigma Prime		05/30/2011	1	-	551,361	-	2,645,467	7.100
	Silver Lake Partners III, L.P.	Menlo Park	CA	Silver Lake		02/28/2007	3	-	1,170,209	-	2,417,463	0.200
	Silver Lake Partners IV, L.P.	Menlo Park	CA	Silver Lake		09/07/2012	3	-	757,225	-	2,874,620	0.100
	SJF Ventures III, L.P.	Durham	NC	Sustainable Jobs Fund		04/25/2013		-	500,000	-	1,175,000	5.500
	Southern Cross Latin America Private Equity Fund IV, L.P.	Toronto	CAN	Southern Cross		05/14/2010	3	-	190,451	-	4,275,027	1.200
	The Baring Asia Private Equity Fund VI, L.P.1	Hong Kong	CHN	Baring		07/25/2014	3	-	250,752	-	2,538,421	0.300
	The Resolute Fund II, L.P.	New York	NY	The Jordan Company		05/31/2007	3	-	44,483	-	1,627,498	0.400
	The Resolute Fund III, L.P.	New York	NY	The Jordan Company		01/17/2014	3	-	175,476	-	7,985,011	0.400
	Tower Square Capital Partners III, L.P.	Springfield	MA	Babson Capital Management		09/29/2008	2	-	14,115	-	464,214	1.300
	Tower Three Partners Fund II LP	Greenwich	CT	Tower Three Partners LLC		05/27/2014		-	20,571	-	3,394,216	3.000
	TowerBrook Investors IV (Onshore), L.P.	George Town, Grand Cayman	CYM	Towerbrook		02/05/2013	3	-	229,063	-	9,611,743	0.600
	Trident V, L.P.	Greenwich	CT	Stone Point Capital		02/26/2010	3	-	281,894	-	1,458,290	0.800
	Trivest Fund V, L.P.	Coral Gables	FL	Trivest		09/17/2012	3	-	49,578	-	1,925,612	0.500
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Wayzata		09/11/2012		-	10,010	-	1,914,770	0.100
	Welsh, Carson, Anderson & Stowe XI, L.P.	New York	NY	Welsh Carson		05/29/2008	3	-	52,839	-	340,921	0.300
	WIN 7, L.P.	New York	NY	Blackstone		03/30/2007	3	-	(22,545)	-	1,360,622	21.600
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								5,987,124	39,255,371	0	457,808,504	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Euro TI Investments LLC	Hartford	CT	Citicorp Life Investments LLC		12/01/2004		-	26,422	-	642,857	100.000
	MetLife Renewables Holding, LLC	New York	NY	MLI USA		02/05/2010		-	2,032,868	-	4	100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	2,059,290	0	642,861	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	p000860 - Entity 94329 MetLife Property Ventures Canada ULC	Calgary	CAN	MetLife Insurance Company U.S.A.		07/24/2007			653			100.000
	p000861 - Entity 94330 Met Conn Prop Ventures	Wilmington	DE	MetLife Insurance Company U.S.A.		04/16/2007			24,014			100.000
	p000911 - MetLife LHH Member, LLC	Los Angeles	CA	METLIFE		11/08/2012			6,204			19.780
	p000978 - MetLife 555 12th Member LLC	Washington	DC	METLIFE		01/07/2014			1,942,900			25.190
	p000983 - METLIFE CAMINO RAMON MEMBER, LLC	San Francisco	CA	METLIFE		12/20/2013			205,225			21.420
	p001128 - ML 1065 Hotel, LLC (De)	Atlanta	GA	MET LIFE		06/22/2015			165,700			100.000
	p001149 - MetLife Core Property Fund, LP - MLUS	Morristown	NJ	MetLife Core Property Fund GP LLC		11/01/2013			73,900			0.140
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	2,418,596	0	0	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			8,000,000		34,400,000	16.000
	p001156 - MetLife Commercial Mortgage Income Fund, LP	Morristown	NJ	MetLife Investment Advisors, LLC		10/02/2015			5,250,963		16,923,526	9.620
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	13,250,963	0	51,323,526	XXX
Working Capital Finance Investment - Unaffiliated												
BME1US AK 4	WAL-MART STORES INC 0.000% 10/24/16	Bentonville	AR	CITIGROUP GLOBAL MARKETS INC/		09/12/2016		20,064,900				
BME1UY C7 8	WAL-MART STORES INC 0.000% 11/08/16	Bentonville	AR	CITIGROUP GLOBAL MARKETS INC/		09/19/2016		20,030,137				
BME1UG 2E 3	WAL-MART STORES INC 0.000% 11/21/16	Bentonville	AR	CITIGROUP GLOBAL MARKETS INC/		08/30/2016		19,996,735				

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 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
4199999. Total - Working Capital Finance Investment - Unaffiliated								60,091,772	0	0	0	XXX
4499999. Subtotal - Unaffiliated								66,078,896	56,506,334	0	509,132,030	XXX
4599999. Subtotal - Affiliated								0	4,477,886	0	642,861	XXX
4699999. Totals								66,078,896	60,984,220	0	509,774,891	XXX

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
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 LOC	01/27/2016	09/30/2016	1,441,747					0		1,441,747	1,323,689	(118,059)		(118,059)	
	0000702783 Hillcrest Community	CLARKS GROVE	MN	Revolving LOC	01/29/2016	09/30/2016	2,232					0		2,232	2,232			0	
	0000702808 Oak Hill	TAUNTON	MA	Revolving LOC	04/13/2016	09/30/2016	14,387					0		14,387	14,387			0	
0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated							1,458,366	0	0	0	0	0	0	1,458,366	1,340,308	(118,059)	0	(118,059)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	ABRY Partners IV, L.P.	Boston	MA.	Normal Distributions and/or adjustments	08/17/2000	09/30/2016	77,513					0		77,513	77,513			0	
	Advent International GPE VI-A Limited Partnership	London	GBR	Normal Distributions and/or adjustments	06/13/2008	09/30/2016	3,809,849					0		3,809,849	3,809,849			0	
	AEA Mezzanine Fund II LP	New York	NY	Normal Distributions and/or adjustments	08/28/2008	09/30/2016	142,136					0		142,136	142,136			0	
	AEA Mezzanine Fund III LP	New York	NY	Normal Distributions and/or adjustments	03/15/2013	09/30/2016	200,616					0		200,616	200,616			0	
	Affinity Asia Pacific Fund III (No.2) L.P.	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	01/02/2007	09/30/2016	171,273					0		171,273	171,273			0	
	Affinity Asia Pacific Fund IV (NO.2) L.P.	Singapore	SGP	Normal Distributions and/or adjustments	03/20/2013	09/30/2016	144,340					0		144,340	144,340			0	
	Arsenal Capital Partners Fund IV LP	New York	NY	Normal Distributions and/or adjustments	09/03/2015	09/30/2016	317,546					0		317,546	317,546			0	
	ASGI Private Equity Partners QP 1999, L.P.	St. Louis	MO.	Liquidated	08/01/1999	07/27/2016	88,088	228,805				228,805		316,893	316,893			0	(234,919)
	Audax Mezzanine Fund III, L.P.	New York	NY	Normal Distributions and/or adjustments	12/10/2009	09/30/2016	75,192					0		75,192	75,192			0	
	BDCM Opportunity Fund IV, L.P.	Greenwich	CT	Normal Distributions and/or adjustments	02/04/2015	09/30/2016	6,258					0		6,258	6,258			0	
	Blackstone Capital Partners IV L.P.	New York	NY	Normal Distributions and/or adjustments	12/21/2001	09/30/2016	19,195					0		19,195	19,195			0	
	Blackstone Strategic Alliance Fund II L.P.	New York	NY	Normal Distributions and/or adjustments	11/23/2010	09/30/2016	148,595					0		148,595	148,595			0	
	Brentwood Associates Private Equity IV, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	08/17/2006	09/30/2016	82,067					0		82,067	82,067			0	
	Brevan Howard, L.P.	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	07/01/2008	09/30/2016	541,683					0		541,683	541,683			0	
	Capital International Private Equity Fund V, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	06/19/2007	09/30/2016	250,084					0		250,084	250,084			0	
	Capital International Private Equity Fund VI, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	03/24/2011	09/30/2016	535,002					0		535,002	535,002			0	
	Carlyle Partners V, L.P.	Washington	DC	Normal Distributions and/or adjustments	05/30/2007	09/30/2016	4,703,517					0		4,703,517	4,703,517			0	
	Carlyle Partners VI, L.P.	Washington	DC	Normal Distributions and/or adjustments	02/19/2013	09/30/2016	74,084					0		74,084	74,084			0	
	Clearlake Capital Partners III	Wilmington	DE	Normal Distributions and/or adjustments	11/08/2012	09/30/2016	985,887					0		985,887	985,887			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Court Square Capital Partners III, L.P.	New York	NY	Normal Distributions and/or adjustments	12/27/2011	09/30/2016	16,253					0		16,253	16,253			0	
	Credit Suisse Securitized Products Fund L.P.	New York	NY	Normal Distributions and/or adjustments	03/01/2013	09/30/2016	14,533,862					0		14,533,862	14,533,862			0	
	Crescent Mezzanine Partners VI, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/27/2011	09/30/2016	1,660,138					0		1,660,138	1,660,138			0	
	Crescent Mezzanine Partners VII, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	06/28/2016	09/30/2016	703,838					0		703,838	703,838			0	
	CVC European Equity Partners V (C) L.P.	Channel Islands	GBR	Normal Distributions and/or adjustments	04/18/2008	09/30/2016	(44,816)					0		(44,816)	(44,816)			0	
	Dymon Asia Macro (US) Fund	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	10/01/2012	09/30/2016	9,499,962					0		9,499,962	9,499,962			0	
	Egerton Capital Partners, L.P.	Wilmington	DE	Normal Distributions and/or adjustments	05/17/2012	09/30/2016	7,495,987					0		7,495,987	7,495,987			0	
	EIG Energy Fund XIV, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	10/05/2007	09/30/2016	4,170					0		4,170	4,170			0	
	EIG Energy Fund XV, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	11/30/2010	09/30/2016	308,789					0		308,789	308,789			0	
	EMSO Saguaro	George Town, Grand Cayman	CYM	Liquidated	07/25/2013	08/30/2016	43,644,991	(3,554,756)				(3,554,756)		40,090,235	40,090,235			0	4,545,956
	EnCap Energy Capital Fund VIII, L.P.	Houston	TX	Normal Distributions and/or adjustments	12/15/2010	09/30/2016	1,036,676					0		1,036,676	1,036,676			0	
	Falcon Mezzanine Partners II, LP	Needham	MA	Normal Distributions and/or adjustments	04/12/2005	09/30/2016	356,195					0		356,195	356,195			0	
	Fifth Cinven Fund (No. 1) Limited Partnership	London	GBR	Normal Distributions and/or adjustments	11/15/2011	09/30/2016	21,902					0		21,902	21,902			0	
	GarMark Partners II, L.P.	Stamford	CT	Normal Distributions and/or adjustments	06/22/2005	09/30/2016	528,585					0		528,585	528,585			0	
	Green Equity Investors V, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	01/30/2007	09/30/2016	56,875					0		56,875	56,875			0	
	Green Equity Investors VI, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	10/18/2011	09/30/2016	(203,291)					0		(203,291)	(203,291)			0	
	GSO Capital Opportunities Fund II L.P.	New York	NY	Normal Distributions and/or adjustments	05/09/2011	09/30/2016	560,651					0		560,651	560,651			0	
	ICG North American Private Debt Fund LP	New York	NY	Normal Distributions and/or adjustments	08/22/2014	09/30/2016	14,578					0		14,578	14,578			0	
	Industri Kapital 2007 Limited Partnership II	London	GBR	Normal Distributions and/or adjustments	05/03/2007	09/30/2016	1,646,798					0		1,646,798	1,646,798			0	
	Industrial Growth Partners IV, L.P.	San Francisco	CA	Normal Distributions and/or adjustments	05/17/2011	09/30/2016	330,329					0		330,329	330,329			0	
	Industrial Growth Partners V, L.P.	San Francisco	CA	Normal Distributions and/or adjustments	04/08/2016	09/30/2016	272,522					0		272,522	272,522			0	
	King Street Capital, L.P.	New York	NY	Normal Distributions and/or adjustments	06/01/2008	09/30/2016	4,502,610					0		4,502,610	4,502,610			0	
	Landmark Equity Partners XIV, L.P.	Simsbury	CT	Normal Distributions and/or adjustments	12/19/2008	09/30/2016	180,005					0		180,005	180,005			0	
	Lansdowne Developed Markets Fund LP	London	GBR	Normal Distributions and/or adjustments	06/01/2008	09/30/2016	25,546,989					0		25,546,989	25,546,989			0	
	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Normal Distributions and/or adjustments	04/30/2013	09/30/2016	6,994					0		6,994	6,994			0	
	Menlo Ventures IX, L.P.	Menlo Park	CA	Normal Distributions and/or adjustments	07/10/2000	09/30/2016	20,415					0		20,415	20,415			0	
	Navis Asia Fund VII, L.P.	Kuala Lumpur	MYS	Normal Distributions and/or adjustments	09/17/2014	09/30/2016	(173,576)					0		(173,576)	(173,576)			0	
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Normal Distributions and/or adjustments	11/02/2007	09/30/2016	46,089					0		46,089	46,089			0	
	OZ Domestic Partners II, LP	New York	NY	Normal Distributions and/or adjustments	07/31/2006	09/30/2016	2,258,145					0		2,258,145	2,258,145			0	
	Partners Group Asia-Pacific 2007, L.P.	Channel Islands	GBR	Normal Distributions and/or adjustments	05/31/2007	09/30/2016	505,073					0		505,073	505,073			0	
	Partners Group Secondary 2006, L.P.	Guernsey	GBR	Normal Distributions and/or adjustments	03/10/2006	09/30/2016	1,392,969					0		1,392,969	1,392,969			0	
	Partners Group Secondary 2008, L.P.	St. Peter Port, Guernsey	GBR	Normal Distributions and/or adjustments	05/09/2008	09/30/2016	1,010,244					0		1,010,244	1,010,244			0	
	PIMCO BRAVO Fund, L.P.	Newport Beach	CA	Normal Distributions and/or adjustments	05/24/2011	09/30/2016	1,182,635					0		1,182,635	1,182,635			0	
	Platinum Equity Capital Partners II, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	08/15/2007	09/30/2016	1,250,571					0		1,250,571	1,250,571			0	
	Polish Enterprise Fund VII L.P.	Warsaw	POL	Normal Distributions and/or adjustments	05/17/2012	09/30/2016	27,557					0		27,557	27,557			0	
	Primavera Capital Fund II L.P.	Hong Kong	CHN	Normal Distributions and/or adjustments	10/14/2014	09/30/2016	195,651					0		195,651	195,651			0	
	Prospect Venture Partners II, L.P.	Palo Alto	CA	Normal Distributions and/or adjustments	07/03/2001	09/30/2016	16,652					0		16,652	16,652			0	
	Prudential Capital Partners II, L.P.	Chicago	IL	Normal Distributions and/or adjustments	12/09/2004	09/30/2016	117,070					0		117,070	117,070			0	
	Taconic Opportunity Fund L.P.	New York	NY	Normal Distributions and/or adjustments	05/26/2010	09/30/2016	3,721,039					0		3,721,039	3,721,039			0	
	TCW/Crescent Mezzanine Partners V, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/14/2007	09/30/2016	1,275,500					0		1,275,500	1,275,500			0	
	The Resolute Fund II, L.P.	New York	NY	Normal Distributions and/or adjustments	05/31/2007	09/30/2016	11,394					0		11,394	11,394			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	The Resolute Fund III, L.P.	New York	NY	Normal Distributions and/or adjustments	01/17/2014	09/30/2016	312,669					0		312,669	312,669			0	
	Tower Square Capital Partners III, L.P.	Springfield	MA	Normal Distributions and/or adjustments	09/29/2008	09/30/2016	135,649					0		135,649	135,649			0	
	Tower Three Partners Fund II LP	Greenwich	CT	Normal Distributions and/or adjustments	05/27/2014	09/30/2016	71,192					0		71,192	71,192			0	
	TowerBrook Investors III, L.P.	London	GBR	Normal Distributions and/or adjustments	03/27/2008	09/30/2016	1,607,016					0		1,607,016	1,607,016			0	
	TowerBrook Investors IV (Onshore), L.P.	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	02/05/2013	09/30/2016	47,802					0		47,802	47,802			0	
	Trivest Fund V, L.P.	Coral Gables	FL	Normal Distributions and/or adjustments	09/17/2012	09/30/2016	264,796					0		264,796	264,796			0	
	Wayzata Opportunities Fund II, L.P.	Wayzata	MN	Normal Distributions and/or adjustments	10/31/2007	09/30/2016	27,401					0		27,401	27,401			0	
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Normal Distributions and/or adjustments	09/11/2012	09/30/2016	232,514					0		232,514	232,514			0	
	Yorktown Energy Partners V, L.P.	New York	NY	Normal Distributions and/or adjustments	12/18/2001	09/30/2016	28,313					0		28,313	28,313			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							140,639,297	(3,325,951)	0	0	0	(3,325,951)	0	137,313,346	137,313,346	0	0	0	4,311,037
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Euro TI Investments LLC	Hartford	CT	Normal Distributions and/or adjustments	12/01/2004	09/30/2016	28,833					0		28,833	28,833			0	
	Euro TL Investments LLC	Hartford	CT	Normal Distributions and/or adjustments	12/01/2004	09/30/2016	4,119					0		4,119	4,119			0	
	MetLife Renewables Holding, LLC	New York	NY	Normal Distributions and/or adjustments	02/05/2010	09/30/2016	2,032,868					0		2,032,868	2,032,868			0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							2,065,820	0	0	0	0	0	0	2,065,820	2,065,820	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	Normal distributions and/or adjustments	02/27/1998	06/28/2016	-	-	-	-	-	0	-	-	-	-	-	0	3,970
	p000472 - Westminster Fund III L.P.	Lake Forest	IL	Residual Activity	08/01/1999	03/31/2013	-	-	-	-	-	0	-	-	-	-	-	0	2,041,177
	p000479 - Blackstone Real Estate Partners III L.P.	New York	NY	Residual Activity	09/30/1999	06/30/2016	-	-	-	-	-	0	-	-	-	-	-	0	2,038,931
	p000490 - Tishman Speyer/CAI Associates IV, LLC	New York	NY	Residual Activity	05/03/2000	06/30/2016	-	-	-	-	-	0	-	-	-	-	-	0	1,744,433
	p000558 - Tishman Speyer Euro Strategic Office Fund LP	New York	NY	Normal distributions and/or adjustments	08/01/2003	09/30/2016	3,205,686	-	-	-	-	0	-	3,205,686	3,205,686	-	-	0	-
	p000617 - 1211 Avenue of the Americas	New York	NY	Residual Activity	08/24/2006	06/16/2016	-	-	-	-	-	0	-	-	6,034	-	6,034	6,034	19,238
	p000633 - TC-Metlife Retail LLC	Dallas	TX	MetLife	01/10/2007	09/30/2016	11,790,427	140,777	-	-	-	140,777	-	11,931,204	11,814,280	-	(116,924)	(116,924)	-
	p000652 - Blackstone Real Esate Partners, VI L.P.	New York	NY	Normal distributions and/or adjustments	06/27/2007	09/30/2016	2,026,504	-	-	-	-	0	-	2,026,504	2,026,504	-	-	0	-
	p000667 - James Cooper Mansion	Toronto	CAN	Residual Activity	10/01/2007	01/01/2014	-	-	-	-	-	0	-	-	-	-	-	0	(30)
	p000790 - Blackstone Real Estate Partners VI LP (GLIC ROFR)	New York	NY	Normal distributions and/or adjustments	06/30/2010	09/30/2016	2,405,697	-	-	-	-	0	-	2,405,697	2,405,697	-	-	0	-
	p000904 - Carlyle Europe RE Prtnrs III - 14000	Washington	DC	Normal distributions and/or adjustments	10/09/2007	09/30/2016	12,834	-	-	-	-	0	-	12,834	35,688	-	22,854	22,854	-
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							19,441,148	140,777	0	0	0	140,777	0	19,581,925	19,493,889	0	(88,036)	(88,036)	5,847,719
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	p000653 - Daniel/Metlife Midtown Atlanta Master LLC	Atlanta	GA	MetLife	06/28/2007	09/01/2016	11,955,307	-	-	-	-	0	-	11,955,307	50,671,634	-	38,716,327	38,716,327	3,772
	p000911 - MetLife LHH Member, LLC	Los Angeles	CA	MetLife	11/08/2012	09/01/2016	6,512,222	858,045	-	-	-	858,045	-	7,370,267	12,273,627	-	4,903,360	4,903,360	-
	p000977 - MetLife THR Investor, LLC	New York	NY	MetLife	12/16/2013	09/01/2016	27,986,554	1,310,878	-	-	-	1,310,878	-	29,297,432	36,050,235	-	6,752,803	6,752,803	42,013
	p000978 - MetLife 555 12th Member LLC	Washington	DC	MetLife	01/07/2014	09/01/2016	61,409,987	2,634,437	-	-	-	2,634,437	-	64,044,424	65,470,309	-	1,425,885	1,425,885	(18,956)
	p000981 - ML SOUTHMORE, LLC	Houston	TX	MetLife	10/08/2013	09/01/2016	10,401,599	10,681	-	-	-	10,681	-	10,412,280	11,711,016	-	1,298,736	1,298,736	(2,986)
	p000983 - METLIFE CAMINO RAMON MEMBER, LLC	San Francisco	CA	MetLife	12/20/2013	09/01/2016	16,338,686	(490,370)				(490,370)		15,848,316	15,148,007		(700,309)	(700,309)	
	p001022 - ML-AI METLIFE MEMBER 1, LLC	Chicago	IL	MetLife	12/20/2013	09/01/2016	2,338,227	721,980				721,980		3,060,207	4,190,472		1,130,265	1,130,265	(5,780)
	p001073 - ML Mililani Member, LLC	Mililani	HI	MetLife	12/18/2014	09/01/2016	25,089,277	(528,527)				(528,527)		24,560,750	25,158,545		597,795	597,795	
	p001149 - MetLife Core Property Fund, LP - MLUS	Morristown	NJ	Normal distributions and/or adjustments	11/01/2013	09/30/2016	74,472	-	-	-	-	0	-	74,472	74,472	-	-	0	-
	p001179 - MCPP Owners, LLC	Morristown	NJ	MetLife	10/22/2015	09/01/2016	25,325,749	(185,608)	-	-	-	(185,608)	-	25,140,141	20,373,700	-	(4,766,441)	(4,766,441)	(9,328)

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
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							187,432,080	4,331,516	0	0	0	4,331,516	0	191,763,596	241,122,017	0	49,358,421	49,358,421	8,735
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	09/30/2016	355,821	-	-	-	-	0	-	355,821	355,821	-	-	0	-
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							355,821	0	0	0	0	0	0	355,821	355,821	0	0	0	0
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Life Tax Credit Partners 2002-A, LLC-TNE	Columbus	OH.	Transfer to Metropolitan Life Insurance Company	12/26/2002	09/16/2016	160,371					0		160,371			(160,371)	(160,371)	
3199999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							160,371	0	0	0	0	0	0	160,371	0	0	(160,371)	(160,371)	0
Working Capital Finance Investment - Unaffiliated																			
BME1PW GE 9	KIMBERLY-CLARK CORPORATION 0.000% 07....	Irving	TX..	Redemption 100.0000	03/15/2016	07/05/2016	514,214		69			69		514,283	514,283			0	
BME1RB CJ 6	KIMBERLY-CLARK CORPORATION 0.000% 09....	Irving	TX..	Redemption 100.0000	05/16/2016	08/16/2016	4,762,171		8,733			8,733		4,770,904	4,770,904			0	
BME1RB CJ 6	KIMBERLY-CLARK CORPORATION 0.000% 09....	Irving	TX..	Redemption 100.0000	05/16/2016	08/23/2016	4,965,398		9,106			9,106		4,974,504	4,974,504			0	
BME1RB CJ 6	KIMBERLY-CLARK CORPORATION 0.000% 09....	Irving	TX..	Redemption 100.0000	05/16/2016	09/06/2016	4,787,937		8,780			8,780		4,796,717	4,796,717			0	
4199999. Total - Working Capital Finance Investment - Unaffiliated							15,029,720	0	26,688	0	0	26,688	0	15,056,408	15,056,408	0	0	0	0
Any Other Class of Asset - Unaffiliated																			
	General Deal	New York	NY	Current period adustment	01/01/2001	09/30/2016	49	(141,379)	(52,235)			(193,614)		(193,565)	(193,565)			0	
4299999. Total - Any Other Class of Asset - Unaffiliated							49	(141,379)	(52,235)	0	0	(193,614)	0	(193,565)	(193,565)	0	0	0	0
4499999. Subtotal - Unaffiliated							177,084,772	(3,326,553)	(25,547)	0	0	(3,352,100)	0	173,732,672	173,366,207	(118,059)	(248,407)	(366,466)	10,158,756
4599999. Subtotal - Affiliated							189,497,900	4,331,516	0	0	0	4,331,516	0	193,829,416	243,187,837	0	49,358,421	49,358,421	8,735
4699999. Totals							366,582,672	1,004,963	(25,547)	0	0	979,416	0	367,562,088	416,554,044	(118,059)	49,110,014	48,991,955	10,167,491

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38378P E7 9	GOVERNMENT NATIONAL MORTGAGE A 3.000%		09/01/2016	Interest Capitalization		89,362	89,362		1
38379E 2J 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%		09/01/2016	Interest Capitalization		38,825	38,825		1
38379J NL 1	GOVERNMENT NATIONAL MORTGAGE A 2.500%		09/01/2016	Interest Capitalization		28,181	28,181		1
38379M AB 0	GOVERNMENT NATIONAL MORTGAGE A 3.500%		07/01/2016	Interest Capitalization		30,743	30,743		1
38379W D9 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%		09/01/2016	Various		3,816	3,816		1
38379W D9 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%		08/02/2016	Various		1,528,300	1,526,392	509	1
38379W HL 9	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2016	Interest Capitalization		25,131	25,131		1
38379W ZU 9	GOVERNMENT NATIONAL MORTGAGE A 3.000%		08/03/2016	WELLS FARGO & CO.		2,371,977	2,276,984	1,328	1
38379X YJ 3	GOVERNMENT NATIONAL MORTGAGE A 3.000%		08/02/2016	CITIGROUP GLOBAL MARKETS INC/		4,269,848	4,141,714	1,381	1
38379Y AX 6	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2016	Interest Capitalization		89,203	89,203		1
38379Y XQ 6	GOVERNMENT NATIONAL MORTGAGE A 3.000%		08/23/2016	CITIGROUP GLOBAL MARKETS INC/		4,724,978	4,476,000	10,817	1
912810 RS 9	UNITED STATES TREASURY 2.500% 05/15/46		07/21/2016	BANK OF AMERICA N.A.		31,064,135	30,000,000	138,587	1
912810 RT 7	UNITED STATES TREASURY 2.250% 08/15/46		09/28/2016	Various		318,942,085	320,000,000	730,639	1
912828 2A 7	UNITED STATES TREASURY 1.500% 08/15/26		09/30/2016	Various		765,778,882	771,000,000	609,986	1
912828 2C 3	UNITED STATES TREASURY 0.750% 08/31/18		09/23/2016	Various		355,780,712	356,000,000	53,909	1
912828 2D 1	UNITED STATES TREASURY 1.375% 08/31/23		09/09/2016	WELLS FARGO & CO.		99,140,865	100,000,000	45,580	1
912828 R3 6	UNITED STATES TREASURY 1.625% 05/15/26		08/03/2016	Various		685,828,083	680,000,000	2,068,784	1
912828 R9 3	UNITED STATES TREASURY 0.625% 06/30/18		07/19/2016	BANK OF MONTREAL		14,979,522	15,000,000	5,095	1
912828 S2 7	UNITED STATES TREASURY 1.125% 06/30/21		07/15/2016	Various		401,574,919	400,000,000	162,024	1
912828 T4 2	UNITED STATES TREASURY 0.750% 09/30/18		09/30/2016	Various		20,000,020	20,000,000	618	1
912828 TM 2	UNITED STATES TREASURY 0.625% 08/31/17		07/22/2016	BANK OF AMERICA N.A.		149,982,722	150,000,000	374,490	1
912828 TS 9	UNITED STATES TREASURY 0.625% 09/30/17		08/26/2016	Various		549,905,923	550,000,000	1,325,990	1
912828 UA 6	UNITED STATES TREASURY 0.625% 11/30/17		09/28/2016	BANK OF AMERICA N.A.		10,993,147	11,000,000	22,729	1
912828 XP 0	UNITED STATES TREASURY 0.625% 07/31/17		07/11/2016	WELLS FARGO & CO.		200,125,200	200,000,000	559,753	1
0599999. Total Bonds - U.S Government						3,617,296,579	3,615,726,351	6,112,219	XXX
Bonds - All Other Government									
29245J AJ 1	EMPRESA NACIONAL DEL PETROLEO 3.750% 0	R	08/02/2016	CITIGROUP GLOBAL MARKETS INC/		491,765	500,000		2FE
56108L AB 2	MALAYSIA SOVEREIGN SUKUK BERHA 4.236%	F	08/12/2016	HSBC SECURITIES		5,687,100	5,000,000	67,658	1FE
56109A AB 5	MALAYSIA FEDERATION OF 4.080% 04/27/46	F	08/12/2016	HSBC SECURITIES		5,557,350	5,000,000	62,333	1FE
P8055K TM 7	ARGENTINA REPUBLIC OF GOVT 7.820% 12/3	D	09/28/2016	DEUTSCHE BANK AG LONDON		5,913,822	5,312,992	103,869	4FE
1099999. Total Bonds - All Other Government						17,650,037	15,812,992	233,860	XXX
Bonds - U.S. Special Revenue and Special Assessment									
01F030 67 8	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		07/06/2016	Various		(521,025,391)	(500,000,000)	(541,667)	1
01F030 68 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		08/08/2016	Various		(257,226,563)	(250,000,000)	(208,333)	1
01F030 69 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/07/2016	Various		(2,119,141)			1
01F030 6A 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/07/2016	Various		777,099,609	750,000,000	750,000	1
01F032 67 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		07/08/2016	Various		(264,179,688)	(250,000,000)	(315,972)	1
01F032 68 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/04/2016	Various		(262,983,398)	(250,000,000)	(243,055)	1
01F032 69 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/31/2016	Various		(390,625)			1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
01F032 6A 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/31/2016	Various		525,986,328	500,000,000	583,333	1
01F040 67 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		07/06/2016	BARCLAYS CAPITAL INC.		(268,369,141)	(250,000,000)	(361,111)	1
01F040 68 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/02/2016	BARCLAYS CAPITAL INC.		463,867			1
01F040 69 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/31/2016	BARCLAYS CAPITAL INC.		(312,500)			1
01F040 6A 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/31/2016	BARCLAYS CAPITAL INC.		267,617,188	250,000,000	333,333	1
3132L7 X9 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		07/21/2016	JP MORGAN SECURITIES LTD LDN		61,281,406	58,920,003	49,100	1
3132WD EA 8	FEDERAL HOME LOAN MORTGAGE COR 3.000%		07/01/2016	BNP PARIBAS		(10,266)	(9,961)	(11)	1
3132WF VK 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		08/31/2016	AMHERST PIERPONT SECURITIES LL		20,823,714	19,965,808	21,630	1
31347A MD 3	FEDERAL HOME LOAN MORTGAGE COR 2.388%		07/26/2016	BNP PARIBAS		3,044,557	2,958,574	4,319	1
3136A4 LJ 6	FANNIE MAE FNMA_12-19 3.500% 01/01/42		09/01/2016	Interest Capitalization		20,421	20,421		1
3136A7 CL 4	FANNIE MAE FNMA_12-68 3.500% 07/01/42		09/01/2016	Interest Capitalization		66,319	66,319		1
3136AB YU 1	FANNIE MAE FNMA_13-1 3.000% 02/01/43		08/01/2016	Interest Capitalization		50,561	50,561		1
3136AC QW 4	FANNIE MAE FNMA_13-21 3.000% 03/01/43		09/01/2016	Interest Capitalization		58,159	58,159		1
3136AD S3 4	FANNIE MAE FNMA_13-41 3.500% 05/01/43		09/01/2016	Interest Capitalization		194,654	194,654		1
3136AL D6 5	FANNIE MAE FNMA_14 3.000% 12/01/44		09/01/2016	Interest Capitalization		23,148	23,148		1
3136AM 3R 8	STRU_BA-6701 3.000% 08/08/37		09/01/2016	Interest Capitalization		62,836	62,836		1
3136AM TK 5	FANNIE MAE FNR_15-7 3.000% 03/01/45		09/01/2016	Interest Capitalization		98,081	98,081		1
3136AQ KE 9	FANNIE MAE FNMA_15-83 3.500% 11/01/45		09/01/2016	Interest Capitalization		168,932	168,932		1
3136AR E2 0	FANNIE MAE FNMA_16-18 3.000% 04/01/46		09/01/2016	Interest Capitalization		38,031	38,031		1
3136AS JZ 0	FANNIE MAE FNMA_16-31 2.500% 06/01/45		06/02/2016	JP MORGAN SECURITIES LTD LDN		(36,828)	(37,271)	(16)	1
3136AS XB 7	RAIFFEISENBANK TAEGERIG-NIEDER 3.000%	R	09/01/2016	Interest Capitalization		36,195	36,195		1
3136AT PS 7	FANNIE MAE FNMA_16-59 3.250% 09/01/46		07/26/2016	GOLDMAN SACHS & COMPANY		11,680,625	11,000,000	29,792	1
3137A3 4X 4	FREDDIE MAC FHLMC_3763 4.000% 11/01/40		09/01/2016	Interest Capitalization		131,739	131,739		1
3137AJ PJ 7	FREDDIE MAC FHLMC_3972 4.000% 12/01/41		09/01/2016	Interest Capitalization		68,271	68,271		1
3137AL XC 8	FREDDIE MAC FHLMC_3996 3.500% 02/01/42		09/01/2016	Interest Capitalization		111,384	111,384		1
3137AR M2 9	FREDDIE MAC FHLMC_4057 3.500% 06/01/42		09/01/2016	Interest Capitalization		176,310	176,310		1
3137B9 FW 0	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2016	Interest Capitalization		102,602	102,602		1
3137BF BH 3	FREDDIE MAC FHLMC_4413G 3.000% 11/01/4		09/01/2016	Interest Capitalization		42,180	42,180		1
3137BF XR 7	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2016	Interest Capitalization		54,914	54,914		1
3137BF YN 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2016	Interest Capitalization		39,224	39,224		1
3137BG GR 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016	Interest Capitalization		96,631	96,631		1
3137BG LE 7	FREDDIE MAC FHLMC_4435 3.500% 02/01/45		07/01/2016	Various		5,840	5,738	2	1
3137BG LE 7	FREDDIE MAC FHLMC_4435 3.500% 02/01/45		09/01/2016	Various		11,678	11,678		1
3137BG LJ 6	FREDDIE MAC FHR_4438 3.000% 02/01/45		09/01/2016	Interest Capitalization		62,602	62,602		1
3137BH C4 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016	Interest Capitalization		51,139	51,139		1
3137BJ GX 5	FREDDIE MAC FHLMC_4471 3.000% 05/01/45		09/01/2016	Interest Capitalization		91,695	91,695		1
3137BM 2Z 8	FREDDIE MAC FHLMC_4526 3.500% 11/01/45		09/01/2016	Interest Capitalization		81,370	81,370		1
3137BM CT 1	FREDDIE MAC FHLMC_4541 3.500% 12/01/45		09/01/2016	Interest Capitalization		28,952	28,952		1
3137BM T7 1	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		09/01/2016	Interest Capitalization		157,642	157,642		1
3137BM TN 6	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		09/01/2016	Interest Capitalization		46,311	46,311		1

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
3137BN SJ 4	FEDERAL HOME LOAN MORTGAGE COR 3.000%		07/26/2016	MORGAN STANLEY & CO		3,098,337	2,976,264	6,945	1
3137BP 6P 9	FREDDIE MAC FHLMC_4573 3.000% 04/01/46		09/01/2016	Interest Capitalization		83,707	83,707		1
3137BQ 6W 2	FREDDIE MAC FHLMC_4590 3.500% 06/01/46		09/01/2016	Interest Capitalization		93,269	93,269		1
3137BQ MG 9	FREDDIE MAC FHLMC_4594 3.000% 06/01/46		08/01/2016	Interest Capitalization		16,880	16,880		1
3137BQ PF 8	STRU VS-1796 3.000% 03/18/45		09/01/2016	Interest Capitalization		23,900	23,900		1
3137BR WC 5	FREDDIE MAC FHLMC_16-4614 3.000% 09/01		08/23/2016	MORGAN STANLEY & CO		12,902,500	13,000,000	31,417	1
3137GA MD 6	FREDDIE MAC FHLMC3736 4.000% 10/01/40		09/01/2016	Interest Capitalization		482,591	482,591		1
3138WD 2N 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		60,099,365	56,999,991	72,042	1
3138WD 3X 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		5,271,875	5,000,000	6,319	1
3138WD 3Y 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		88,175	83,628	106	1
3138WE T2 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		4,592,509	4,355,670	5,505	1
3138WE XH 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		1,054,375	1,000,000	1,264	1
3138WF 3N 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		1,054,371	999,996	1,264	1
3138WF 3P 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		177,739	168,573	213	1
3138WF LC 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		56,936,249	53,999,999	68,250	1
3138WF MU 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		1,221,103	1,158,130	1,464	1
3138WF RF 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		5,904,388	5,599,894	7,078	1
3138WF RN 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		12,283,472	11,650,003	14,724	1
3138WF S4 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		790,782	750,001	948	1
3138WF W3 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		12,900,557	12,235,265	15,464	1
3138WF X8 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		3,135,206	2,973,521	3,758	1
3138WF XF 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		4,867,588	4,616,563	5,835	1
3138WG AC 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		110,562	104,861	133	1
3138WG AM 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		203,498	193,003	244	1
3138WG C8 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		87,513	83,000	105	1
3138WG HB 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	AUSTRALIA AND NEW ZEALAND BANK		178,922	169,695	214	1
3138WG L5 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/09/2016	BANK OF AMERICA N.A.		94,781,249	89,999,999	87,500	1
3138WG UD 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		5,482,226	5,199,503	6,572	1
3138WG UE 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		6,325,617	5,999,400	7,583	1
3138WG UF 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		1,054,375	1,000,000	1,264	1
3138WH BB 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/12/2016	WELLS FARGO & CO		258,515,626	250,000,001	270,833	1
3138WH BE 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		08/09/2016	CREDIT SUISSE SECURITIES USA L		49,950,001	48,000,001	40,000	1
3138WH M6 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		08/09/2016	CREDIT SUISSE SECURITIES USA L		41,625,022	40,000,021	33,333	1
3138WH U2 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		08/09/2016	JP MORGAN SECURITIES LTD LDN		259,999,919	249,999,922	208,333	1
3138WH WZ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/12/2016	BANK OF AMERICA N.A.		58,034,381	56,000,006	60,666	1
3138WH XD 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/12/2016	BANK OF AMERICA N.A.		33,162,521	32,000,021	34,667	1
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		07/01/2016	Interest Capitalization		(87,465)	(87,465)		1
3138YW JV 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO		67,675	64,185	81	1
31396E Z5 8	FHLMC_3062 5.500% 11/01/35		09/01/2016	Interest Capitalization		210,521	210,521		1

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
3140E0 E3 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO.		13,432,650	12,739,917	16,102	1
3140E1 SW 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30 Y		09/12/2016	MORGAN STANLEY & CO.		3,162,810	2,999,701	3,791	1
3140E5 QM 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	MORGAN STANLEY & CO.		157,084	148,983	188	1
3140E6 3R 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	MORGAN STANLEY & CO.		170,362	161,577	204	1
3140E9 JQ 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/09/2016	BANK OF AMERICA N.A.		141,118,749	133,999,999	130,278	1
3140EA 5H 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	MORGAN STANLEY & CO.		392,617	372,369	471	1
3140EA UR 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/09/2016	BANK OF AMERICA N.A.		6,318,750	6,000,000	5,833	1
3140EB KC 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	MORGAN STANLEY & CO.		632,522	599,902	758	1
3140EB VT 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30yr		09/12/2016	MORGAN STANLEY & CO.		14,428,031	13,683,965	17,295	1
3140EB VZ 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	MORGAN STANLEY & CO.		6,383,613	6,054,405	7,652	1
3140EU KS 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	MORGAN STANLEY & CO.		1,778,205	1,686,501	2,132	1
3140EW CV 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	MORGAN STANLEY & CO.		2,599,674	2,465,606	3,116	1
3140EW DH 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	MORGAN STANLEY & CO.		380,212	360,604	456	1
3140EW UN 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	MORGAN STANLEY & CO.		5,233,871	4,963,956	6,274	1
3140EY N3 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	MORGAN STANLEY & CO.		5,271,351	4,999,503	6,319	1
3140EY R2 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/09/2016	BANK OF AMERICA N.A.		21,062,500	20,000,000	19,444	1
3140EY SF 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	MORGAN STANLEY & CO.		5,271,349	4,999,501	6,319	1
3140F0 DE 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	MORGAN STANLEY & CO.		4,217,079	3,999,601	5,055	1
3140F0 NP 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	MORGAN STANLEY & CO.		5,271,348	4,999,500	6,319	1
3140F0 PB 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	MORGAN STANLEY & CO.		5,271,351	4,999,503	6,319	1
3140F1 Y8 9	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		07/18/2016	WELLS FARGO & CO.		2,895,906	2,791,656	2,908	1
3140F4 HP 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	MORGAN STANLEY & CO.		371,227	352,083	445	1
3140FD EJ 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	BANK OF AMERICA N.A.		29,017,187	28,000,000	30,333	1
3140FF E3 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		08/31/2016	BANK OF AMERICA N.A.		7,167,675	6,876,498	7,450	1
31418B ZP 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	MORGAN STANLEY & CO.		5,271,351	4,999,503	6,319	1
31418C AF 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/12/2016	Various		128,715,329	124,000,092	122,083	1
31418C BF 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		08/09/2016	CREDIT SUISSE SECURITIES USA L		117,590,625	113,000,000	94,167	1
31418C CH 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016	BANK OF AMERICA N.A.		61,143,359	59,000,000	63,916	1
413890 EZ 3	HARRIS COUNTY HOUSTON TEX SPOR 4.454%		08/23/2016	METLIFE 0BS 10273		2,548,669	2,378,000	28,833	2FE
575718 AF 8	MASSACHUSETTS INSTITUTE OF TEC 3.885%		07/26/2016	JP MORGAN SECURITIES LTD LDN		8,750,000	8,750,000		1FE
59333P V5 4	MIAMI DADE CNTY FL AVIATION RE 2.704%		08/05/2016	Various		11,195,048	11,165,000		1FE
59333P V6 2	MIAMI DADE CNTY FL AVIATION RE 2.854%		08/05/2016	BANK OF AMERICA N.A.		4,664,463	4,650,000		1FE
944514 TC 2	WAYNE CNTY MICH ARPT AUTH 5.000% 12/01		08/23/2016	METLIFE 0BS 10273		4,291,175	3,500,000	39,861	1FE
944514 TE 8	WAYNE CNTY MICH ARPT AUTH 5.000% 12/01		08/23/2016	METLIFE 0BS 10273		3,012,525	2,500,000	28,472	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						1,719,491,342	1,654,377,316	1,764,580	XXX
Bonds - Industrial and Miscellaneous									
00687Y AA 3	ADIENT GLOBAL HOLDINGS LTD 4.875% 08/1	F	08/05/2016	CITIGROUP GLOBAL MARKETS INC/		2,659,000	2,659,000		3FE
00724F AC 5	ADOBE SYST INC 3.250% 02/01/25		08/23/2016	METLIFE 0BS 10273		3,423,434	3,250,000	6,455	2FE
00912X B* 4	AIR LEASE CORPORATION 3.000% 08/02/20		08/02/2016	DIRECT		26,200,000	26,200,000		2FE
013093 AC 3	ALBERTSONS COMPANIES LLC 5.750% 03/15/		08/04/2016	BANK OF AMERICA N.A.		2,074,000	2,074,000		4FE

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1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
013822 AA 9	ALCOA NEDERLAND HOLDING BV 6.750% 09/3	F	09/22/2016	MORGAN STANLEY & CO.		101,000	101,000		3FE
013822 AB 7	ALCOA NEDERLAND HOLDING BV 7.000% 09/3	F	09/22/2016	MORGAN STANLEY & CO.		101,000	101,000		3FE
019736 AD 9	ALLISON TRANSMISSION INC 5.000% 10/01/		09/14/2016	CITIGROUP GLOBAL MARKETS INC/		337,000	337,000		3FE
02376U AA 3	AMERICAN AIRLINES 3.575% 01/15/28		08/23/2016	METLIFE 0BS 10273		10,698,721	9,975,498	37,644	1FE
03076C AH 9	AMERIPRISE FINANCIAL INC 2.875% 09/15/		08/08/2016	WELLS FARGO & CO.		9,989,300	10,000,000		1FE
03690A AA 4	ANTERO MIDSTREAM PARTNERS LP 5.375% 09		09/08/2016	JP MORGAN SECURITIES LTD LDN		71,000	71,000		4FE
03759C AD 2	APIDOS CLO APID_15-24A 4.646% 07/20/27	F	07/22/2016	BANK OF AMERICA N.A.		1,943,000	2,000,000		1AM
03762X AA 7	APIDOS CLO APID_15-24A 8.246% 07/20/27	F	07/22/2016	BANK OF AMERICA N.A.		974,500	1,000,000		3AM
03765V AF 7	PROTECTION ONE INC 05/02/22		07/12/2016	BARCLAYS CAPITAL INC.		1,990,000	2,000,000		3FE
037833 BZ 2	APPLE INC 2.450% 08/04/26		07/28/2016	JP MORGAN SECURITIES LTD LDN		5,235,668	5,250,000		1FE
04541G VL 3	ASSET BACKED SECURITIES CORP H 0.925%		07/29/2016	MIZUHO SECURITIES USA INC.		13,548,150	16,422,000	3,645	4AM
04774# AA 0	ATLANTA FALCONS STADIUM CO LLC 3.590%		08/25/2016	BANK OF AMERICA N.A.		10,000,000	10,000,000		2FE
05329W AM 4	AUTONATION INC 4.500% 10/01/25		08/23/2016	METLIFE 0BS 10273		5,530,023	5,200,000	92,300	2FE
05490J AG 9	BARCLAYS COMMERCIAL MORTGAGE S 2.124%		08/23/2016	KGS - ALPHA CAPITAL MARKETS		1,195,125	1,200,000	773	1FM
05525U AA 6	BANC OF AMERICA MERRILL LYNCH 1.874% 1		07/14/2016	DEUTSCHE BANK SECURITIES INC.		13,042,656	13,000,000	2,645	1FM
05550Y AA 6	BLCP HOTEL TRUST BLCP_14-CLRN 1.474% 0		09/01/2016	DEUTSCHE BANK SECURITIES INC.		957,974	960,224	894	1FM
05550Y AG 3	BLCP HOTEL TRUST BLCP_14-CLRN 1.874% 0		09/02/2016	WELLS FARGO & CO.		994,375	1,000,000	1,239	1FM
05570W AD 0	BNPP MORTGAGE SECURITIES LLC B 6.000%		07/27/2016	CREDIT SUISSE SECURITIES USA L		3,908,063	3,800,000		1FM
058498 AU 0	BALL CORP 4.375% 12/15/20		08/23/2016	METLIFE 0BS 10273		2,160,000	2,000,000	12,639	3FE
06406F AE 3	Bank of New York Co Inc 2.450% 08/17/2		08/09/2016	GOLDMAN SACHS & COMPANY		9,961,300	10,000,000		1FE
07330M AB 3	BRANCH BANKING AND TRUST COMPA 3.625%		08/16/2016	KEYBANC CAPITAL MARKETS INC.		2,684,550	2,500,000	38,516	1FE
073870 AG 2	BEAR STEARNS ALT-A TRUST BALTA 2.922%		07/15/2016	CREDIT SUISSE SECURITIES USA L		1,953,129	2,393,265	3,657	1FM
07401N AA 7	BEAR STEARNS FUNDING TRUST BSM 0.685%		07/18/2016	JP MORGAN SECURITIES LTD LDN		12,760,214	15,802,122	284	1FM
07401N AP 4	BEAR STEARNS FUNDING TRUST BSM 0.715%		07/14/2016	CITIGROUP GLOBAL MARKETS INC/		7,003,667	8,312,958	3,268	1FM
081437 AJ 4	BEMIS COMPANY INC 3.100% 09/15/26		09/08/2016	BNP PARIBAS		1,751,999	1,755,000		2FE
08884# AA 8	WALGREEN CO LEASE PASS THROUGH 5.080%		08/11/2016	Interest Capitalization		48	48		2
10112R AY 0	BOSTON PROP 2.750% 10/01/26		08/08/2016	JP MORGAN SECURITIES LTD LDN		992,710	1,000,000		2FE
11120V AD 5	BRIXMOR OPERATING PARTNERSHIP 3.250% 0		08/15/2016	JP MORGAN SECURITIES LTD LDN		1,994,720	2,000,000		2FE
111621 AM 0	BROCADE COMMUN SYST INC. 4.625% 01/15/		08/23/2016	METLIFE 0BS 10273		3,456,250	3,500,000	17,087	3FE
121575 AH 7	BURLINGTON COAT FACTORY WAREHO		08/05/2016	JP MORGAN SECURITIES LTD LDN		7,980,000	8,000,000		3FE
12546C AC 3	CIBT HOLDINGS INC 05/16/22		07/12/2016	Antares Holdings LP		792,000	800,000		4Z
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C 4.000%		06/01/2016	Interest Capitalization		(10,317)	(10,317)		1FM
12647H AL 0	Defined Returns Fund plc - EUR 0.715%	R	09/29/2016	BANK OF AMERICA N.A.		16,804,510	19,068,947	3,678	1FM
126650 BP 4	CVS PASSTHROUGH TRUST 6.036% 12/10/28		08/23/2016	METLIFE 0BS 10273		9,389,763	8,114,609	17,687	2FE
12695* AA 3	CVS HEALTH CORP 3.416% 10/10/38		09/15/2016	BARCLAYS CAPITAL INC.		4,600,000	4,600,000		2Z
14162V AA 4	CARE CAPITAL PROPERTIES LP 5.125% 08/1		07/07/2016	WELLS FARGO & CO.		10,000,000	10,000,000		2FE
14312E AA 1	CARLYLE GLOBAL MARKET STRATEGI 2.123%		08/18/2016	CITIGROUP GLOBAL MARKETS INC/		15,000,000	15,000,000	48,612	1FE
151191 AZ 6	CELULOSA ARAUCO Y CONSTITUCION 4.500%	F	08/23/2016	METLIFE 0BS 10273		3,391,964	3,200,000	8,800	2FE
15132H AG 6	CENCOSUD SA 6.625% 02/12/45	F	07/08/2016	UBS SECURITIES LLC		1,025,000	1,000,000	27,788	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
156700 AZ 9	CENTURYLINK INC 5.625% 04/01/25		09/22/2016	GOLDMAN SACHS & COMPANY		237,900	244,000	6,710	3FE
161175 AU 8	CHARTER COMMUNICATIONS OPERATI 6.384%		08/26/2016	MORGAN STANLEY & CO.		2,641,892	2,200,000	49,547	2FE
16341E AB 9	CHELSEA PETROLEUM PRODUCTS I L		07/07/2016	MORGAN STANLEY & CO.		1,483,125	1,500,000		3FE
17325D AG 8	CITIGROUP COMMERCIAL MORTGAGE 3.398% 1		09/30/2016	CITIGROUP GLOBAL MARKETS INC/		3,089,789	3,000,000	4,814	1FE
18538R AG 8	CLEARWATER PAPER CORP 4.500% 02/01/23		08/23/2016	METLIFE 0BS 10273		4,928,940	5,004,000	13,761	3FE
196500 AA 0	COLORADO INTERSTATE GAS CO LLC 4.150%		08/11/2016	MIZUHO SECURITIES USA INC.		1,995,140	2,000,000		2FE
20030N BW 0	COMCAST CORPORATION 2.350% 01/15/27		07/12/2016	CITIGROUP GLOBAL MARKETS INC/		14,982,000	15,000,000		1FE
22819K AA 8	CROWN AMERICAS LLC 4.250% 09/30/26		09/08/2016	CITIGROUP GLOBAL MARKETS INC/		353,000	353,000		3FE
23314# AN 9	DCT INDUSTRIAL TRUST INC 3.750% 08/08/		08/08/2016	DIRECT		2,600,000	2,600,000		2Z
23314# AP 4	DCT INDUSTRIAL TRUST INC 3.920% 08/08/		08/08/2016	DIRECT		2,100,000	2,100,000		2Z
23314# AQ 2	DCT INDUSTRIAL TRUST INC 4.020% 08/08/		08/08/2016	CITIBANK N.A.		2,900,000	2,900,000		2Z
23317* AC 4	DULLES DISCOVERY 4 3.550% 09/05/33		09/06/2016	Various		305,779	305,779		1Z
23317* AD 2	DULLES DISCOVERY 4 5.680% 09/05/33		09/06/2016	Various		615,428	615,428		1Z
23325P A* 5	DNP SELECT INCOME FUND INC 2.760% 07/2		07/22/2016	BNP PARIBAS		14,800,000	14,800,000		1FE
23325P A@ 3	DNP SELECT INCOME FUND INC 3.000% 07/2		07/22/2016	BNP PARIBAS		25,200,000	25,200,000		1FE
24906P A* 0	DENTSPLY INTL INC. 1.010% 08/15/26	O	08/15/2016	CITIGROUP GLOBAL MARKETS INC/		4,369,568	4,369,568		2FE
24906P A@ 8	DENTSPLY INTL INC. 2.250% 08/15/26	O	08/15/2016	CITIGROUP GLOBAL MARKETS INC/		3,404,960	3,404,960		2FE
24906P B* 9	DENTSPLY INTL INC. 1.170% 08/15/28	O	08/15/2016	CITIGROUP GLOBAL MARKETS INC/		12,428,995	12,428,995		2FE
24906P B@ 7	DENTSPLY INTL INC. 1.330% 08/15/31	O	08/15/2016	CITIGROUP GLOBAL MARKETS INC/		6,942,759	6,942,759		2FE
256746 AB 4	DOLLAR TREE INC 5.750% 03/01/23		08/01/2016	Tax Free Exchange		4,000,000	4,000,000		3FE
25746U CK 3	DOMINION RESOURCES INC/VA 2.850% 08/15		08/04/2016	MIZUHO SECURITIES USA INC.		9,996,500	10,000,000		2FE
25809@ AA 6	DOOSAN INFRACORE INTERNATIONAL		07/29/2016	JP MORGAN SECURITIES LTD LDN		3,750,017	3,747,675		3FE
26441C AT 2	Duke Energy Corp 3.750% 09/01/46		08/26/2016	Various		5,207,023	5,190,000	4,334	2FE
26817R AP 3	DYNEGY FINANCE I INC 7.625% 11/01/24		09/19/2016	CITIGROUP GLOBAL MARKETS INC/		4,800,000	5,000,000	149,323	4FE
26884T AD 4	ERAC USA FINANCE LLC 4.5% 8/16/2021 4		08/23/2016	METLIFE 0BS 10273		4,440,098	4,000,000	3,500	2FE
26885K AA 8	EQUITY MORTGAGE TRUST EQTY_14- 1.367%		08/11/2016	DEUTSCHE BANK SECURITIES INC.		3,508,970	3,518,866	1,056	1FM
26885K AG 5	EQUITY MORTGAGE TRUST EQTY_14- 1.717%		09/02/2016	WELLS FARGO & CO.		4,478,906	4,500,000		1FM
27965# AQ 5	EDENS INVESTMENT TRUST 3.590% 07/08/26		07/08/2016	BANK OF AMERICA N.A.		11,200,000	11,200,000		2Z
27965# AR 3	EDENS INVESTMENT TRUST 3.770% 07/08/28		07/08/2016	BANK OF AMERICA N.A.		6,300,000	6,300,000		2Z
29248D AA 0	ENA NORTE TRUST 4.950% 04/25/28	R	08/23/2016	METLIFE 0BS 10273		3,827,374	3,715,897	14,306	3AM
29273R AY 5	ENERGY TRANSFER PARTNERS LP 4.900% 02/		08/03/2016	MORGAN STANLEY & CO.		5,286,268	5,200,000	4,954	2FE
29273R BD 0	ENERGY TRANSFER PARTNERS LP 4.050% 03/		08/16/2016	BARCLAYS CAPITAL INC.		872,095	875,000	15,159	2FE
29273X AS 5	ENERGY TRANSFER EQUITY LP 12/02		08/19/2016	Various		13,608,435	13,962,401		3FE
30231G AT 9	EXXON MOBIL CORP 3.043% 03/01/26		08/03/2016	BARCLAYS CAPITAL INC.		12,717,270	12,060,000	158,008	1FE
30255Q AA 9	FLNG LIQUEFACTION 2 LLC 12/31/2		09/26/2016	Various		131,321	131,321		2FE
3137G0 AD 1	STRUCTURED AGENCY CREDIT RISK 4.775% 1		09/29/2016	BANK OF AMERICA N.A.		5,664,313	5,350,000	5,677	1
3137G0 AM 1	STRUCTURED AGENCY CREDIT RISK 5.025% 0		09/21/2016	BANK OF AMERICA N.A.		10,771,848	9,977,000	27,265	1
31620M AT 3	FIDELITY NATIONAL INFORMATION 3.000% 0		08/11/2016	CITIGROUP GLOBAL MARKETS INC/		12,855,830	13,000,000		2FE
31620M AU 0	FIDELITY NATIONAL INFORMATION 4.500% 0		08/17/2016	Various		6,142,202	6,190,000	1,643	2FE
318030 AQ 6	FINN SQUARE CLO LTD FINNS_12-1 2.542%	R	09/01/2016	JP MORGAN SECURITIES LTD LDN		9,800,000	9,800,000		1FE

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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)
32007U BE 8	FIRST DATA CORP 03/24/21		08/26/2016	CREDIT SUISSE SECURITIES USA L		746,785	742,146		3FE
32007U BN 8	FIRST DATA CORP 06/23/22		08/26/2016	CREDIT SUISSE SECURITIES USA L		1,003,125	1,000,000		3FE
33938E AU 1	FLEXTRONICS INTERNATIONAL LTD 4.750% 0	R	09/20/2016	JEFFERIES & COMPANY INC		1,832,660	1,720,000	22,241	2FE
33972P AA 7	FLNG LIQUEFACTION 2 LLC 4.125% 03/31/3		07/12/2016	GOLDMAN SACHS & COMPANY		12,000,000	12,000,000		2FE
347075 AC 7	FORT CARSON FAMILY HSG L L C C 7.650%		07/19/2016	Interest Capitalization		19,093	19,093		1FE
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST 5.795%		08/29/2016	Interest Capitalization		60	60		1FE
35968* AA 4	FULLBEAUTY BRANDS HOLDINGS COR		09/09/2016	JP MORGAN SECURITIES LTD LDN		1,881,250	2,000,000		4FE
361448 AY 9	GATX CORPORATION 3.250% 09/15/26		09/08/2016	CITIGROUP GLOBAL MARKETS INC/		9,360,439	9,425,000		2FE
36164Q NA 2	GE CAP INTL FDG CO MEDIUM TERM 4.418%	F	07/08/2016	Tax Free Exchange		30,369,609	29,694,000		1FE
36190C AA 5	GNL QUINTERO SA 4.634% 07/31/29	F	08/23/2016	METLIFE 0BS 10273		2,086,646	2,000,000	5,921	2FE
375916 B* 3	GILDAN ACTIVEWEAR INC. 0.825% 08/25/23	A	08/25/2016	BANK OF AMERICA N.A		25,000,000	25,000,000		2Z
38012M AA 5	GMAC COMMERCIAL MORTGAGE ASSET 5.456%		09/16/2016	Interest Capitalization		2	2		1
402740 AD 6	GULFSTREAM NATURAL GAS SYSTEM 4.600% 0		08/23/2016	METLIFE 0BS 10273		13,242,734	12,570,000	253,774	2FE
40433Q AB 1	HPHT FINANCE 15 LTD 2.875% 03/17/20	F	08/23/2016	METLIFE 0BS 10273		3,088,948	3,000,000	37,375	2FE
41151P AL 9	HARBOR FREIGHT TOOLS USA INC 08		08/30/2016	CREDIT SUISSE SECURITIES USA L		6,987,500	7,000,000		3FE
42806L AA 9	HERC RENTALS INC 7.500% 06/01/22		07/01/2016	Tax Free Exchange		1,041,000	1,041,000		4FE
42806L AB 7	HERC RENTALS INC 7.750% 06/01/24		07/01/2016	Tax Free Exchange		2,867,000	2,867,000		4FE
432833 AA 9	HILTON ESROW ISSUER LLC/HILTON 4.250%		09/23/2016	Tax Free Exchange		122,000	122,000		3FE
432836 AA 2	HILTON ESROW ISSUER LLC/HILTON 4.250%		08/08/2016	BANK OF AMERICA N.A		122,000	122,000		3FE
435765 AG 7	HOLLY ENERGY PARTNERS LP 6.000% 08/01/		07/13/2016	CITIGROUP GLOBAL MARKETS INC/		2,000,000	2,000,000		4FE
437076 BP 6	Home Depot Inc 3.500% 09/15/56		09/06/2016	BANK OF AMERICA N.A		13,733,580	14,000,000		1FE
437303 AA 8	HOME PARTNERS OF AMERICA TRUST 1.681%		08/25/2016	CITIGROUP GLOBAL MARKETS INC/		14,884,740	15,000,000		1FE
437303 AB 6	HOME PARTNERS OF AMERICA TRUST 2.281%		08/25/2016	CITIGROUP GLOBAL MARKETS INC/		4,000,000	4,000,000		1FE
437303 AC 4	HOME PARTNERS OF AMERICA TRUST 2.931%		08/25/2016	CITIGROUP GLOBAL MARKETS INC/		3,000,000	3,000,000		1FE
44107T AW 6	HOST HOTELS&RESORTS LP 4.500% 02/01/26		08/23/2016	METLIFE 0BS 10273		15,944,469	15,000,000	41,250	2FE
444454 AC 6	HUGHES SATELLITE SYSTEMS CORP 5.250% 0		07/20/2016	DEUTSCHE BANK SECURITIES INC		2,127,000	2,127,000		3FE
444454 AE 2	HUGHES SATELLITE SYSTEMS CORP 6.625% 0		07/20/2016	DEUTSCHE BANK SECURITIES INC		2,127,000	2,127,000		4FE
44986U AD 1	INEOS GROUP HOLDINGS SA 5.625% 08/01/2	F	07/26/2016	BANK OF AMERICA N.A		3,000,000	3,000,000		4FE
449934 AD 0	IMS HEALTH INCORPORATED 5.000% 10/15/2		09/14/2016	GOLDMAN SACHS & COMPANY		324,000	324,000		3FE
45763P AF 3	INMARSAT FINANCE PLC 6.500% 10/01/24	F	09/15/2016	BANK OF AMERICA N.A		1,820,000	1,820,000		3FE
460146 CP 6	INTERNATIONAL PAPER CO 3.000% 02/15/27		08/02/2016	JP MORGAN SECURITIES LTD LDN		996,240	1,000,000		2FE
460146 CQ 4	INTERNATIONAL PAPER CO 4.400% 08/15/47		08/02/2016	DEUTSCHE BANK SECURITIES INC		8,990,910	9,000,000		2FE
466313 A@ 2	JABIL CIRCUIT INC 4.900% 07/14/23		07/14/2016	DIRECT		12,400,000	12,400,000		2FE
47032@ AM 3	JAMES CAMPBELL CO LLC 3.780% 09/30/26		09/28/2016	US BANCORP INVESTMENTS INC		1,100,000	1,100,000		2Z
49446R AN 9	KIMCO REALTY CORP 3.400% 11/01/22		08/23/2016	METLIFE 0BS 10273		15,799,501	15,000,000	158,667	2FE
49446R AP 4	KIMCO REALTY CORP 2.800% 10/01/26		08/09/2016	BARCLAYS CAPITAL INC		991,690	1,000,000		2FE
494550 BS 4	KINDER MORGAN ENER PART 4.150% 02/01/2		08/04/2016	WELLS FARGO & CO		1,379,152	1,370,000	1,263	2FE
494550 BV 7	KINDER MORGAN ENER PART 4.250% 09/01/2		07/29/2016	Various		204,036	200,000	3,589	2FE
494550 BV 7	KINDER MORGAN ENER PART 4.250% 09/01/2		08/23/2016	Various		5,139,339	5,000,000	101,528	2FE
49456B AG 6	KINDER MORGAN INC/DELAWARE 5.300% 12/0		08/17/2016	Various		6,761,138	6,685,000	55,206	2FE

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49456B AH 4	KINDER MORGAN INC/DELAWARE 5.550% 06/0		08/26/2016	RBC DOMINION SECURITIES INC		1,369,711	1,320,000	18,315	2FE
50076@ AC 6	KRATON POLYMERS LLC 01/06/22		08/23/2016	CREDIT SUISSE SECURITIES USA L		3,592,327	3,583,368		4FE
50077L AK 2	HJ HEINZ CO 3.950% 07/15/25		08/19/2016	Tax Free Exchange		18,577,838	18,600,000		2FE
50077L AM 8	HJ HEINZ CO 5.200% 07/15/45		08/19/2016	Tax Free Exchange		4,225,255	4,220,000		2FE
50188V AA 8	LCM LTD PARTNERSHIP LCM_19A_A 6.380% 0	F	08/31/2016	RBC DOMINION SECURITIES INC		1,844,250	2,000,000	18,786	1AM
50189D AA 7	LCM LTD PARTNERSHIP LCM_21A 8.346% 04/	F	07/12/2016	DEUTSCHE BANK SECURITIES INC		988,438	1,000,000	19,094	3AM
513075 BL 4	LAMAR MEDIA CORP. 5.750% 02/01/26		09/01/2016	Tax Free Exchange		800,000	800,000		3FE
51783# AE 2	LAS VEGAS SANDS 12/16/20		07/01/2016	BARCLAYS CAPITAL INC		999,313	997,442		3FE
53117C AS 1	LIBERTY PPTY LP 3.250% 10/01/26		09/13/2016	JP MORGAN SECURITIES LTD LDN		6,941,340	7,000,000		2FE
53621@ AG 1	LION INDUSTRIAL TRUST 4.140% 09/01/26		09/01/2016	BANK OF AMERICA N.A.		3,500,000	3,500,000		2Z
54910K AA 9	LSTAR SECURITIES INVESTMENT TR 2.523%		07/14/2016	BANK OF AMERICA N.A.		1,899,704	1,924,969	2,374	1FE
55335@ AA 6	MEPT EDGEMOOR LP 3.430% 06/29/23		08/09/2016	JP MORGAN SECURITIES LTD LDN		500,000	500,000		2
55335@ AC 2	MEPT EDGEMOOR LP 3.760% 06/29/28		08/09/2016	JP MORGAN SECURITIES LTD LDN		1,200,000	1,200,000		2
55336V AC 4	MPLX LP MPLX LP 5.500% 02/15/23		09/29/2016	Tax Free Exchange		2,985,193	3,000,000		2FE
55336V AE 0	MPLX LP MPLX LP 4.500% 07/15/23		09/29/2016	Tax Free Exchange		3,884,738	4,000,000		2FE
55336V AJ 9	MPLX LP 4.875% 06/01/25		09/29/2016	Tax Free Exchange		3,756,213	3,789,000		2FE
55342U AG 9	MPT OPERATING PARTNERSHIP LP 5.250% 08		07/13/2016	GOLDMAN SACHS & COMPANY		2,000,000	2,000,000		3FE
55354G AD 2	MSCI INC 4.750% 08/01/26		08/01/2016	JP MORGAN SECURITIES LTD LDN		1,860,000	1,860,000		3FE
559080 AL 0	MAGELLAN MIDSTREAM PARTNERS LP 4.250%		09/06/2016	JP MORGAN SECURITIES LTD LDN		3,950,480	4,000,000		2FE
55953T AG 2	MAGNETITE CLO LTD MAGNE_16-18A 4.817%	R	09/29/2016	GOLDMAN SACHS & COMPANY		8,000,000	8,000,000		2Z
561233 AC 1	MALLINCKRODT INTERNATIONAL FIN 5.500%	F	09/19/2016	CITIGROUP GLOBAL MARKETS INC/		2,763,050	2,920,000	70,039	4FE
56523P AE 4	GREEN MOUNTAIN COFFEE ROASTERS		07/21/2016	JP MORGAN SECURITIES LTD LDN		2,007,500	2,000,000		3FE
571748 AX 0	MARSH&MCLENNAN COMPANIES INC 3.500% 03		08/23/2016	METLIFE 0BS 10273		5,232,148	5,000,000	79,236	1FE
584405 AK 0	MGOC INC 07/31/20		07/19/2016	GOLDMAN SACHS & COMPANY		3,000,000	3,000,000		3FE
592041 WJ 2	METROPOLITAN GOVT NASHVILLE & 4.053% 0		08/19/2016	RAYMOND JAMES FINANCIAL INC		727,856	665,000	3,968	1FE
59284M AB 0	MEXICO CITY AIRPORT TRUST 5.500% 10/31	F	09/22/2016	HSBC SECURITIES		3,945,240	4,000,000		2FE
594918 BR 4	MICROSOFT CORPORATION 2.400% 08/08/26		08/01/2016	BANK OF AMERICA N.A.		10,247,903	10,267,000		1FE
603374 AD 1	MINERVA LUXEMBOURG SA 6.500% 09/20/26	F	09/08/2016	HSBC SECURITIES		1,486,440	1,500,000		3FE
62451R AA 2	MOUNTAIN VIEW PARTNERS GP 3.974% 03/31	C	09/13/2016	SCOTIA CAPITAL MARKETS		9,046,280	9,046,280		1FE
626717 AH 5	MURPHY OIL CORP 6.875% 08/15/24		08/12/2016	JP MORGAN SECURITIES LTD LDN		500,000	500,000		3FE
629377 CB 6	NRG ENERGY INC 6.625% 01/15/27		09/21/2016	Various		4,438,535	4,458,000	4,551	4FE
62943W AC 3	NRG YIELD OPERATING LLC 5.000% 09/15/2		08/15/2016	JP MORGAN SECURITIES LTD LDN		500,000	500,000		3FE
651229 AQ 9	NEWELL RUBBERMAID INC 4.000% 12/01/24		08/23/2016	METLIFE 0BS 10273		3,719,405	3,500,000	31,889	2FE
65341X AA 6	NEXSTAR ESCROW CORP 5.625% 08/01/24		07/13/2016	BANK OF AMERICA N.A.		4,000,000	4,000,000		4FE
667274 AA 2	NORTHWELL HEALTHCARE INC 3.979% 11/01/		09/20/2016	CITIGROUP GLOBAL MARKETS INC/		6,000,000	6,000,000		1FE
67091T AC 9	OCP SA 4.500% 10/22/25	R	08/23/2016	METLIFE 0BS 10273		2,052,500	2,000,000	30,250	2FE
674003 B* 8	OAKTREE CAPITAL MANAGEMENT LP 3.690% 0		07/12/2016	JP MORGAN SECURITIES LTD LDN		2,500,000	2,500,000		1
674215 AD 0	OASIS PETROLEUM INC 6.500% 11/01/21		07/15/2016	BANK OF AMERICA N.A.		306,313	325,000	4,636	4FE
682680 AQ 6	ONEOK INC 4.25% 2/1/2022 4.250% 02/01/		09/09/2016	BANK OF AMERICA N.A.		131,288	135,000	685	3FE

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693656 AA 8	PVH CORP 4.500% 12/15/22		08/23/2016	METLIFE 0BS 10273		3,105,000	3,000,000	25,500	3FE
69394* AA 7	PPM FINCO LP 4.476% 03/31/54		08/16/2016	DIRECT		11,815,654	11,815,654		2FE
72347N AQ 3	PINNACLE FOODS FINANCE LLC 01/1		07/26/2016	Tax Free Exchange		3,965,604	3,980,000		3FE
74257H AK 3	PRINTPACK HOLDINGS INC 07/12/23		08/02/2016	JP MORGAN SECURITIES LTD LDN		995,000	1,000,000		4Z
743315 AR 4	PROGRESSIVE CORPORATION THE 2.450% 01/		08/22/2016	CREDIT SUISSE SECURITIES USA L		2,654,071	2,655,000		1FE
743756 AC 2	PROVIDENCE ST JOSEPH HEALTH 3.744% 10/		09/20/2016	BANK OF AMERICA N.A.		2,000,000	2,000,000		1FE
745867 AX 9	PULTE HOMES INC 5.000% 01/15/27		06/26/2016	JP MORGAN SECURITIES LTD LDN		2,792,000	2,792,000		3FE
75281A AV 1	RANGE RESOURCES CORP 5.750% 06/01/21		09/16/2016	Tax Free Exchange		2,592,112	2,600,000		4FE
755111 BY 6	RAYTHEON COMPANY 3.150% 12/15/24		08/23/2016	METLIFE 0BS 10273		2,615,615	2,425,000	14,429	1FE
76110W QA 7	RASC_02-KS8 6.190% 12/01/32		09/01/2016	Interest Capitalization		1,395	1,395		1FM
76132F A* 8	RETAIL OPPORTUNITY INVESTMENTS 3.950%		09/22/2016	DIRECT		6,700,000	6,700,000		2Z
761519 BE 6	REVLON CONSUMER PRODUCTS CORPO 6.250%		09/15/2016	Tax Free Exchange		1,330,000	1,330,000		4FE
76152R AA 4	REVLON ESCROW CORP 6.250% 08/01/24		07/21/2016	BANK OF AMERICA N.A.		1,330,000	1,330,000		4FE
76174* AB 6	REYNOLDS GROUP HOLDINGS INC 01/	E	08/12/2016	CREDIT SUISSE SECURITIES USA L		4,870,961	4,883,169		4FE
78469X AD 9	SPX FLOW INC 5.625% 08/15/24		08/04/2016	BANK OF AMERICA N.A.		2,460,000	2,460,000		4FE
78469X AE 7	SPX FLOW INC 5.875% 08/15/26		08/04/2016	BANK OF AMERICA N.A.		2,660,000	2,660,000		4FE
80627D AC 0	SCHAEFFLER VERWALTUNG ZWEI GMB 4.750%	F	09/08/2016	CITIGROUP GLOBAL MARKETS INC/		219,000	219,000		3FE
818ESC AB 1	SEVENTY SEVEN ENERGY INC 6.500% 07/15/		08/02/2016	Taxable Exchange		2	2,000,000		6Z
822582 BY 7	SHELL INTERNATIONAL FINANCE BV 3.750%	F	09/07/2016	JP MORGAN SECURITIES LTD LDN		8,958,240	9,000,000		1FE
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU 3.180%		09/09/2016	GOLDMAN SACHS & COMPANY		33,822,976	34,000,000		1FE
83402V AB 7	SOFI CONSUMER LOAN PROGRAM TRU 4.800%		09/09/2016	GOLDMAN SACHS & COMPANY		1,308,489	1,309,000		2AM
84130@ AA 3	Southcross Holdings Borrowe LP		09/30/2016	Interest Capitalization		2,463	2,463		5Z
8426EP AB 4	AGL CAPITAL CORPORATION 3.950% 10/01/4		09/08/2016	Various		6,317,046	6,300,000		2FE
84611# AF 8	SOVRAN SELF STORAGE INC. 3.670% 07/21/		07/21/2016	WELLS FARGO & CO		11,900,000	11,900,000		2
84857L A@ 0	SPIRE INC 3.130% 09/01/26		09/09/2016	MORGAN STANLEY & CO		8,000,000	8,000,000		2Z
86765B AT 6	SUNOCO LOGISTICS PARTNERS OPER 3.900%		07/11/2016	SUNTRUST ROBINSON HUMPHREY		5,024,350	5,000,000	1,083	2FE
87159Q AU 2	SYMPHONY CLO LTD SYMP_14-14A 4.273% 07	F	07/26/2016	SOCIETE GENERALE		1,951,250	2,000,000	3,561	1AM
87612B AY 8	TARGA RESOURCES PARTNERS LP 6.750% 03/		09/19/2016	Tax Free Exchange		3,100,000	3,100,000		3FE
87612B BC 5	TARGA RESOURCES PARTNERS LP 5.375% 02/		09/22/2016	WELLS FARGO & CO		135,000	135,000		3FE
88031N AA 5	TENASKA ALABAMA Tenaska Alabama Partners		08/31/2016	Interest Capitalization		24,080	24,080		3FE
88165F AG 7	TEVA PHARMACEUTICAL FINANCE CO GTD-by-Te	R	07/15/2016	BARCLAYS CAPITAL INC		5,084,600	5,000,000	13,111	2FE
88167A AD 3	TEVA PHARMACEUTICAL FINANCE NE 2.800%	F	07/18/2016	BARCLAYS CAPITAL INC		7,973,280	8,000,000		2FE
88167A AE 1	TEVA PHARMACEUTICAL FINANCE NE 3.150%	R	07/18/2016	BARCLAYS CAPITAL INC		3,740,025	3,750,000		2FE
89352H AL 3	TRANSCANADA PIPELINES LIMITED 5.000% 1	A	09/07/2016	SEA PORT GROUP LLC		2,682,283	2,300,000	46,639	1FE
90270Y AA 7	UBS-BARCLAYS COMMERCIAL MORTGA 3.347%		07/27/2016	ISSUING COMPANY		5,169,220	5,050,686	12,208	1FM
90270Y AG 4	UBS-BARCLAYS COMMERCIAL MORTGA 3.649%		07/27/2016	ISSUING COMPANY		4,056,231	4,040,548	10,648	1FM
90270Y AL 3	UBS-BARCLAYS COMMERCIAL MORTGA 4.223%		07/27/2016	ISSUING COMPANY		2,337,679	2,408,766	7,127	1FM
904764 AU 1	Unilever Capital Corp 2.000% 07/28/26		07/25/2016	JP MORGAN SECURITIES LTD LDN		9,841,700	10,000,000		1FE
90932E AA 1	UNITED AIRLINES INC210795 2.875% 04/07		09/13/2016	CREDIT SUISSE SECURITIES USA L		20,000,000	20,000,000		1FE
913017 BR 9	UNITED TECHNOLOGIES CORPORATIO 4.5% 4/15		08/23/2016	METLIFE 0BS 10273		11,097,140	10,000,000	160,000	1FE

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
913017 BV 0	UNITED TECHNOLOGIES CORPORATIO 3.1% 6/1/		08/23/2016	METLIFE 0BS 10273		21,480,071	20,000,000	141,222	1FE
913366 JB 7	UNIVERSITY CALIF REGTS MED CTR 2.559%		08/11/2016	BARCLAYS CAPITAL INC		1,100,000	1,100,000		1FE
913366 JC 5	UNIVERSITY CALIF REGTS MED CTR 2.659%		08/11/2016	BARCLAYS CAPITAL INC		2,750,000	2,750,000		1FE
913366 JD 3	UNIVERSITY CALIF REGTS MED CTR 2.759%		08/11/2016	BARCLAYS CAPITAL INC		3,605,000	3,605,000		1FE
913366 JE 1	UNIVERSITY CALIF REGTS MED CTR 2.859%		08/11/2016	BARCLAYS CAPITAL INC		3,500,000	3,500,000		1FE
92343V CX 0	VERIZON COMMUNICATIONS INC 4.522% 09/1		09/29/2016	CITIGROUP GLOBAL MARKETS INC/		4,079,110	3,800,000	9,069	2FE
92532W AA 1	VERSUM MATERIALS INC 5.500% 09/30/24		09/21/2016	DEUTSCHE BANK SECURITIES INC		81,000	81,000		3FE
92890H AC 6	WEA FINANCE LLC 3.750% 09/17/24		08/23/2016	METLIFE 0BS 10273		5,229,165	5,000,000	81,250	2FE
92916G AC 8	ING INVESTMENT MANAGEMENT CLO 2.930% 1	F	08/30/2016	CITIGROUP GLOBAL MARKETS INC/		17,000,000	17,000,000	95,472	1Z
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER 2.900%		09/09/2016	CREDIT SUISSE SECURITIES USA L		401,597	400,096	419	1FE
94353@ AB 0	WAVEDIVISION HOLDINGS LLC 09/10		08/19/2016	JEFFERIES & COMPANY INC		2,996,250	3,000,000		3FE
94980G BF 7	WFHN_04-2 1.525% 10/25/34		08/25/2016	Interest Capitalization					1FM
95000H BH 4	WELLS FARGO COMMERCIAL MORTGAG 3.013%		09/14/2016	WELLS FARGO & CO		4,119,704	4,000,000	10,475	1FE
95000H BL 5	WELLS FARGO COMMERCIAL MORTGAG 3.165%		09/14/2016	WELLS FARGO & CO		6,437,231	6,250,000	17,602	1FE
95000K BD 6	WELLS FARGO COMMERCIAL MORTGAG 3.377%		09/29/2016	WELLS FARGO & CO		4,119,888	4,000,000	3,972	1Z
952355 AN 5	WEST CORP 5.375% 07/15/22		07/21/2016	CANTOR FITZGERALD & CO		495,338	518,000	851	4FE
95235L AU 4	WESTCORP 06/13/23		07/15/2016	WELLS FARGO & CO		10,945,000	11,000,000		3FE
95810D AF 8	WESTERN DIGITAL CORP 04/29/23		08/17/2016	Tax Free Exchange		7,062,557	7,260,000		2FE
95931C AL 1	WESTERN REFINING CO LP 05/18/23		07/29/2016	BANK OF AMERICA N.A.		977,500	1,000,000		4FE
960413 AG 7	WESTLAKE CHEMICAL CORP 5.000% 08/15/46		08/03/2016	DEUTSCHE BANK SECURITIES INC		3,898,640	4,000,000		2FE
960413 AH 5	WESTLAKE CHEMICAL CORP 3.600% 08/15/26		08/03/2016	GOLDMAN SACHS & COMPANY		995,000	1,000,000		2FE
960413 AL 6	WESTLAKE CHEMICAL CORP 4.625% 02/15/21		09/08/2016	Tax Free Exchange		9,506,971	9,500,000		2FE
960413 AN 2	WESTLAKE CHEMICAL CORP 4.875% 05/15/23		09/08/2016	Tax Free Exchange		2,477,277	2,500,000		2FE
96169* AA 3	WESTWAY GROUP LLC 02/27/20		09/23/2016	RBC DOMINION SECURITIES INC		655,375	700,000		4FE
976826 BH 9	WISCONSIN POWER AND LIGHT COMP 4.6% 6/15		08/23/2016	METLIFE 0BS 10273		7,729,466	7,000,000	60,822	1FE
98212B AE 3	WPX ENERGY INC 5.250% 09/15/24		08/17/2016	BARCLAYS CAPITAL INC		32,288	35,000	801	4FE
98379E AC 0	XPO LOGISTICS INC 10/30/21		09/13/2016	MORGAN STANLEY & CO		2,985,000	3,000,000		3FE
98954U AB 9	ZIGGO BOND FINANCE BV 6.000% 01/15/27	F	09/16/2016	CREDIT SUISSE SECURITIES USA L		429,000	429,000		4FE
000000 00 0	EVRY ASA 04/30/22	D	07/27/2016	CREDIT SUISSE SECURITIES EUR L		1,016,913	1,022,024		4FE
000000 00 0	EQUINIX INC 01/08/23		07/26/2016	BANK OF AMERICA N.A.		1,590,957	1,586,989		2FE
000000 00 0	GTCR VALOR COMPANIES INC 06/16/		07/25/2016	DEUTSCHE BANK SECURITIES INC		4,800,000	5,000,000		4Z
000000 00 0	DELL INTERNATIONAL LLC 06/02/23		09/20/2016	CREDIT SUISSE SECURITIES USA L		8,970,000	9,000,000		2FE
000000 00 0	SABRE GLBL INC 02/19/19		09/19/2016	DEUTSCHE BANK SECURITIES INC		4,964,370	4,964,370		3FE
000000 00 0	PRIME SECURITY SERVICES BORROW		07/12/2016	BARCLAYS CAPITAL INC		2,000,000	2,000,000		3FE
000000 00 0	DYNEGY INC 06/23/23		07/14/2016	MORGAN STANLEY & CO		17,820,000	18,000,000		3FE
000000 00 0	HEADWATERS INC 03/24/22		08/23/2016	DEUTSCHE BANK SECURITIES INC		2,241,219	2,243,719		4FE
000000 00 0	REVLON CONSUMER PRODUCTS CORPO		09/16/2016	CITIGROUP GLOBAL MARKETS INC/		2,985,000	3,000,000		4FE
000000 00 0	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	D	08/16/2016	Tax Free Exchange		643,543	649,933		4FE
000000 00 0	TEXAS COMPETITIVE ELECTRIC HOL		09/09/2016	Various		2,559,643	2,571,429		3Z

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
000000 00 0	TEXAS COMPETITIVE ELECTRIC HOL		09/09/2016	Various		11,345,357	11,428,571		3Z
000000 00 0	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	D	08/16/2016	Tax Free Exchange		543,390	543,889		4FE
000000 00 0	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	D	08/16/2016	Tax Free Exchange		2,003,501	1,980,299		4FE
000000 00 0	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	D	08/16/2016	Tax Free Exchange		446,360	450,792		4FE
000000 00 0	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	D	08/16/2016	Tax Free Exchange		137,451	137,577		4FE
000000 00 0	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	D	08/16/2016	Tax Free Exchange		709,532	710,184		4FE
000000 00 0	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	D	08/16/2016	Tax Free Exchange		283,450	286,264		4FE
000000 00 0	VGD MERGER SUB LLC 08/18/23		08/26/2016	GOLDMAN SACHS & COMPANY		995,000	1,000,000		4FE
000000 00 0	ADIENT GLOBAL HOLDINGS LTD 3.500% 08/1	D	09/27/2016	Various		2,461,985	2,461,985	964	3FE
000000 00 0	AVAGO TECHNOLOGIES HOLDINGS PT AVAGO TEC	F	08/02/2016	Tax Free Exchange		1,356,063	1,352,821		2FE
000000 00 0	CAVIUM INC 08/10/22		08/18/2016	JP MORGAN SECURITIES LTD LDN		3,960,000	4,000,000		3FE
000000 00 0	BOYD GAMING CORP 10/31/23		09/16/2016	BANK OF AMERICA N.A.		3,995,000	4,000,000		3FE
000000 00 0	EXTENDED STAY AMERICA INC 08/17		09/08/2016	DEUTSCHE BANK SECURITIES INC.		995,000	1,000,000		4FE
000000 00 0	DAYTON POWER AND LIGHT CO 08/18		09/08/2016	MORGAN STANLEY & CO.		3,980,000	4,000,000		2FE
000000 00 0	SCIENCE APPLICATIONS INTERNATI		08/31/2016	CITIGROUP GLOBAL MARKETS INC/		5,000,000	5,000,000		3FE
000000 00 0	VERESEN MIDSTREAM LP 03/31/22	A	09/22/2016	RBC DOMINION SECURITIES INC.		9,899,900	10,000,000		3FE
000000 00 0	HILTON WORLDWIDE FINANCE LLC HILTON WORL		08/18/2016	Tax Free Exchange		176,928	178,212		3FE
000000 00 0	HERTZ HOLDINGS NETHERLANDS BV 4.125% 1	D	09/13/2016	CREDIT AGRICOLE - LONDON		1,989,834	1,989,834		4FE
000000 00 0	DOLLAR TREE INC Term B-3 07/06/		09/27/2016	JP MORGAN SECURITIES LTD LDN		4,000,000	4,000,000		3Z
000000 00 0	NXP BV NXP BV 12/07/20	F	09/22/2016	Tax Free Exchange		2,598,063	2,597,102		2Z
000000 00 0	FLEISCHMANNS VINEGAR CO INC 8.000% 10/		09/30/2016	DIRECT		3,960,000	4,000,000		4Z
000000 00 0	ALLISON TRANSMISSION INC 09/16/		09/23/2016	Tax Free Exchange		187,052	187,431		3Z
C9716# AD 1	WASTE CONNECTIONS INC. 5.250% 11/01/19		07/01/2016	Tax Free Exchange		30,698,427	30,000,000		2FE
C9716# AF 6	WASTE CONNECTIONS INC. 4.640% 04/01/21		07/01/2016	Tax Free Exchange		1,000,000	1,000,000		2FE
G03762 HU 1	ANGLO AMERICAN CAPITAL PLC 3.250% 04/0	D	08/10/2016	STIFEL NICOLAUS EUROPE LIMITED		1,109,811	1,111,200	12,961	3FE
G0792* AB 1	BARCELOS LTD. GASSLED BARCELOS LTD GASSL	F	07/07/2016	Tax Free Exchange		64,130,075	64,130,075		3Z
G1069# AA 3	BESTWAY UK HOLDCO LTD 10/01/21	D	07/11/2016	NATIXIS - LONDON		1,986,409	1,983,929		3FE
G1069# AB 1	BESTWAY UK HOLDCO LTD 10/06/20	D	07/11/2016	NATIXIS - LONDON		1,419,459	1,417,687		3FE
G4622# AL 3	HOWARD DE WALDEN ESTATES 2.540% 09/14/	D	09/14/2016	LLOYDS SECURITIES		2,973,938	2,973,938		1Z
G4622# AM 1	HOWARD DE WALDEN ESTATES 2.740% 09/14/	D	09/14/2016	LLOYDS SECURITIES		5,617,438	5,617,438		1Z
G4R029 AA 2	HKT CAPITAL NO 4 LTD 3.000% 07/14/26	F	09/09/2016	Various		7,961,090	8,000,000	39,333	2FE
G5963# AG 8	MEGGITT PLC 3.310% 07/06/23	F	07/06/2016	HSBC SECURITIES		5,300,000	5,300,000		2Z
G5963# AH 6	MEGGITT PLC 3.600% 07/06/26	F	07/06/2016	HSBC SECURITIES		2,000,000	2,000,000		2Z
G6469# AB 6	NEWCASTLE INTL AIRPORT LTD 3.670% 09/2	O	09/28/2016	RBS SECURITIES INC.		5,616,445	5,616,445		2Z
G6469# AC 4	NEWCASTLE INTL AIRPORT LTD 3.900% 09/2	O	09/28/2016	RBS SECURITIES INC.		3,369,860	3,369,860		2Z
G8124# AN 3	SIG PLC 2.830% 08/12/26	D	08/12/2016	DIRECT		9,123,200	9,123,200		2Z
G8287* AA 8	SOUTHERN WATER SERVICES FINANC 2.780%	D	09/01/2016	HSBC SECURITIES		5,807,000	5,807,000		1FE
G9303# AA 2	THE UNIVERSITY COURT OF THE UN 2.970%	D	07/20/2016	LLOYDS SECURITIES		3,229,380	3,229,380		1Z
G9303# AB 0	THE UNIVERSITY COURT OF THE UN 3.010%	D	07/20/2016	LLOYDS SECURITIES		8,513,820	8,513,820		1Z
G9341J AC 4	VERITAS US INC 06/15/23	O	07/08/2016	BANK OF AMERICA SEC. LTD - LON		1,057,214	1,243,781		4FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
G9408# AA 6	WADHAM COLLEGE 2.880% 08/01/46	D	08/01/2016	DIRECT		17,902,650	17,902,650		1Z
L2324E AB 7	DELOS FINANCE SARL 03/01/21	R	07/18/2016	Various		2,010,000	2,000,000		2FE
L29678 AF 3	ENDO PHARMACEUTICAL INC 06/24/2		08/19/2016	Various		1,966,322	1,992,494		3FE
N3070* AA 2	ESSENTIAL CAPITAL CONSORTIUM B	F	08/22/2016	Various		1,204,000	1,204,000		3Z
N9651* AB 4	WOODWARD INTERNATIONAL BV 1.570% 09/23	O	09/23/2016	BANK OF AMERICA N.A.		3,795,420	3,795,420		2Z
3899999. Total Bonds - Industrial and Miscellaneous						1,465,504,508	1,465,685,962	2,521,824	XXX
8399997. Total Bonds - Part 3						6,819,942,466	6,751,602,621	10,632,483	XXX
8399999. Total Bonds						6,819,942,466	6,751,602,621	10,632,483	XXX
Common Stocks - Industrial and Miscellaneous									
01609W 10 2	ALIBABA GROUP HOLDING LTD_F061	F	08/12/2016	PARTNERSHIP DISTRIBUTION	3,332.000	327,369	XXX		L
03674X 10 6	ANTERO RESOURCES CORP ANTERO RESOURCES C		08/10/2016	PARTNERSHIP DISTRIBUTION	11,103.000	299,670	XXX		L
30303M 10 2	FACEBOOK INC		07/29/2016	PARTNERSHIP DISTRIBUTION	411.000	50,939	XXX		L
31338@ 10 6	FEDERAL HOME LOAN BANK OF PITT		08/08/2016	ISSUING COMPANY	10,000.000	1,000,000	XXX		V
548862 10 1	LOXO ONCOLOGY INC		09/07/2016	PARTNERSHIP DISTRIBUTION	1,545.000	46,489	XXX		L
74736L 10 9	Q2 HOLDINGS INC		08/24/2016	PARTNERSHIP DISTRIBUTION	3,846.000	111,380	XXX		L
81809A 10 0	SEVENTY SEVEN ENERGY INC		08/02/2016	Taxable Exchange	3,177.000	47,655	XXX		V
81809A 11 8	SEVENTY SEVEN ENERGY INC		08/02/2016	Taxable Exchange	17,254.000	77,648	XXX		V
92847N 10 3	VITAE PHARMACEUTICALS INC		09/19/2016	PARTNERSHIP DISTRIBUTION	3,787.000	79,073	XXX		L
94419L 10 1	WAYFAIR INC		08/23/2016	PARTNERSHIP DISTRIBUTION	4,756.000	181,251	XXX		L
98936J 10 1	ZENDESK INC		08/09/2016	PARTNERSHIP DISTRIBUTION	11,234.000	347,692	XXX		L
SBZ09B D1 9	INVESCO FINANCE PLC	F	08/05/2016	PARTNERSHIP DISTRIBUTION	47,857.000	1,529,988	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous						4,099,154	XXX	0	XXX
9799997. Total Common Stocks - Part 3						4,099,154	XXX	0	XXX
9799999. Total Common Stocks						4,099,154	XXX	0	XXX
9899999. Total Preferred and Common Stocks						4,099,154	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						6,824,041,620	XXX	10,632,483	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
Bonds - U.S. Government																					
233244 AH 5	US DEPT OF TRANSPORTATION 5.594% 12/07		09/07/2016	Redemption 100.0000		161,315	161,315	150,959	163,413		(2,098)		(2,098)		161,315			0	6,018	12/07/2021	1
31399B 8H 5	GINNIE MAE I 7.430% 01/08/23		09/01/2016	Paydown		666	666	670	665		2		2		666			0	33	01/08/2023	1
31599A F9 5	GINNIE MAE I 7.460% 05/01/21		09/01/2016	Paydown		173	173	178	174		(1)		(1)		173			0	8	05/01/2021	1
36179R LQ 0	GOVERNMENT NATIONAL MORTGAGE A 4.000%		09/01/2016	Various		47,465	47,465	50,673	50,577		(3,112)		(3,112)		47,465			0	1,274	08/20/2045	1
36179R S8 3	GOVERNMENT NATIONAL MORTGAGE A 3.000%		09/01/2016	Paydown		1,248,609	1,248,609	1,267,924	1,267,888		(19,279)		(19,279)		1,248,609			0	25,621	11/20/2045	1
36200J AM 2	GINNIE MAE I 6.000% 03/15/33		09/01/2016	Paydown		30,202	30,202	31,240	30,975		(773)		(773)		30,202			0	1,109	03/15/2033	1
36200Q K3 7	GINNIE MAE I 6.500% 03/15/32		09/01/2016	Paydown		4,099	4,099	4,158	4,141		(42)		(42)		4,099			0	157	03/15/2032	1
36200S TX 8	GINNIE MAE I 6.500% 10/15/31		09/01/2016	Paydown		97,683	97,683	99,102	98,696		(1,013)		(1,013)		97,683			0	3,956	10/15/2031	1
36201F UX 3	GINNIE MAE I GNMA I 7.000% 582098 7.00		09/01/2016	Paydown		377	377	379	378		(1)		(1)		377			0	18	04/15/2032	1
36201F XG 7	GINNIE MAE I 6.500% 06/15/32		09/01/2016	Paydown		1,752	1,752	1,778	1,770		(18)		(18)		1,752			0	76	06/15/2032	1
36201L TN 4	GINNIE MAE I 6.500% 04/15/32		09/01/2016	Paydown		4,242	4,242	4,304	4,286		(44)		(44)		4,242			0	184	04/15/2032	1
36202C 2H 5	GOVERNMENT NATIONAL MORTGAGE A 6.000%		09/01/2016	Paydown		4,837	4,837	4,661	4,718		118		118		4,837			0	193	04/20/2028	1
36202C 2W 2	GOVERNMENT NATIONAL MORTGAGE A 6.000%		09/01/2016	Paydown		2,479	2,479	2,391	2,419		60		60		2,479			0	97	05/20/2028	1
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5		09/01/2016	Paydown		604,661	604,661	614,297	612,781		(8,120)		(8,120)		604,661			0	19,993	06/20/2039	1
36202E S9 1	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2016	Paydown		9,158	9,158	9,269	9,250		(92)		(92)		9,158			0	332	05/20/2038	1
36202E VP 1	GOVERNMENT NATIONAL MORTGAGE A 6.000%		09/01/2016	Paydown		23,245	23,245	23,183	23,183		62		62		23,245			0	925	08/20/2038	1
36202S BC 1	GINNIE MAE I 6.000% 01/15/33		09/01/2016	Paydown		130	130	135	134		(3)		(3)		130			0	5	01/15/2033	1
36203B J5 4	GINNIE MAE I 7.000% 12/15/22		09/01/2016	Paydown		213	213	206	209		4		4		213			0	10	12/15/2022	1
36203C KE 1	GINNIE MAE I 7.500% 11/15/23		09/01/2016	Paydown		849	849	858	852		(3)		(3)		849			0	47	11/15/2023	1
36203C LK 6	GINNIE MAE I 7.000% 01/15/24		09/01/2016	Paydown		165	165	163	164		1		1		165			0	8	01/15/2024	1
36203C NC 2	GINNIE MAE I 7.000% 09/15/23		09/01/2016	Paydown		82	82	79	81		1		1		82			0	4	09/15/2023	1
36203C SF 0	GINNIE MAE I 6.500% 05/15/23		09/01/2016	Paydown		1,127	1,127	1,086	1,105		22		22		1,127			0	48	05/15/2023	1
36203C VH 2	GINNIE MAE I 7.000% 11/15/23		09/01/2016	Paydown		23	23	22	22				0		23			0	1	11/15/2023	1
36203D FQ 8	GINNIE MAE I 7.000% 09/15/23		09/01/2016	Paydown		10	10	9	10				0		10			0		09/15/2023	1
36203D GU 8	GINNIE MAE I 7.000% 12/15/23		09/01/2016	Paydown		37	37	36	36		1		1		37			0	2	12/15/2023	1
36203E 6N 3	GINNIE MAE I 6.500% 08/15/23		09/01/2016	Paydown		637	637	614	624		13		13		637			0	27	08/15/2023	1
36203F YQ 2	GINNIE MAE I 6.500% 08/15/23		09/01/2016	Paydown		83	83	80	82		2		2		83			0	4	08/15/2023	1
36203G 5B 5	GINNIE MAE I 7.000% 08/15/23		09/01/2016	Paydown		22	22	21	22				0		22			0	1	08/15/2023	1
36203H G3 9	GINNIE MAE I 7.000% 07/15/23		09/01/2016	Paydown		97	97	94	95		2		2		97			0	5	07/15/2023	1
36203H RN 3	GINNIE MAE I 7.000% 09/15/23		09/01/2016	Paydown		75	75	72	73		1		1		75			0	3	09/15/2023	1
36203J XE 2	GINNIE MAE I 7.000% 08/15/23		09/01/2016	Paydown		23	23	22	23				0		23			0	1	08/15/2023	1
36203K 2G 8	GINNIE MAE I 7.000% 06/15/23		09/01/2016	Paydown		53	53	51	51		1		1		53			0	2	06/15/2023	1
36203K HQ 0	GINNIE MAE I 7.000% 12/15/23		09/01/2016	Paydown		84	84	81	82		2		2		84			0	4	12/15/2023	1
36203K K6 0	GINNIE MAE I 7.000% 01/15/24		09/01/2016	Paydown		24	24	24	24				0		24			0	1	01/15/2024	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 Desig-nation or Market Indicator (a)
36203L RC 8	GINNIE MAE I 7.000% 07/15/23	.	09/01/2016.	Paydown		44	44	42	43		1		1		44			0	2	07/15/2023	1
36203M B9 0	GINNIE MAE I 7.000% 05/15/24	.	09/01/2016.	Paydown		25	25	25	25				0		25			0	1	05/15/2024	1
36203P AY 9	GINNIE MAE I 7.000% 12/15/23	.	09/01/2016.	Paydown		176	176	174	175		1		1		176			0	8	12/15/2023	1
36203Q FH 9	GINNIE MAE I 7.000% 08/15/23	.	09/01/2016.	Paydown		27	27	26	26				0		27			0	1	08/15/2023	1
36203Q JS 1	GINNIE MAE I 7.000% 05/15/24	.	09/01/2016.	Paydown		115	115	113	114		1		1		115			0	5	05/15/2024	1
36203R MW 6	GINNIE MAE I 6.500% 05/15/23	.	09/01/2016.	Paydown		469	469	452	460		9		9		469			0	20	05/15/2023	1
36203R YD 5	GINNIE MAE I 7.500% 05/15/23	.	09/01/2016.	Paydown		49	49	50	49				0		49			0	2	05/15/2023	1
36203S 4K 0	GINNIE MAE I 7.000% 08/15/23	.	09/01/2016.	Paydown		31	31	30	30		1		1		31			0	1	08/15/2023	1
36203S XB 8	GINNIE MAE I 7.000% 09/15/23	.	09/01/2016.	Paydown		40	40	39	39		1		1		40			0	2	09/15/2023	1
36203T HT 5	GINNIE MAE I 7.000% 07/15/23	.	09/01/2016.	Paydown		33	33	32	32		1		1		33			0	1	07/15/2023	1
36203T NB 7	GINNIE MAE I 7.000% 09/15/23	.	09/01/2016.	Paydown		1,281	1,281	1,231	1,254		27		27		1,281			0	67	09/15/2023	1
36203U CN 0	GINNIE MAE I 7.500% 09/15/23	.	09/01/2016.	Paydown		92	92	93	92				0		92			0	5	09/15/2023	1
36203U H6 2	GINNIE MAE I 7.000% 12/15/23	.	09/01/2016.	Paydown		18	18	18	18				0		18			0	1	12/15/2023	1
36203V DE 7	GINNIE MAE I 7.000% 11/15/23	.	09/01/2016.	Paydown		23	23	22	22				0		23			0	1	11/15/2023	1
36203V U3 2	GINNIE MAE I 7.000% 07/15/23	.	09/01/2016.	Paydown		59	59	57	58		1		1		59			0	3	07/15/2023	1
36203V U5 7	GINNIE MAE I 7.000% 07/15/23	.	09/01/2016.	Paydown		70	70	67	68		1		1		70			0	3	07/15/2023	1
36203V W9 7	GINNIE MAE I 7.000% 02/15/24	.	09/01/2016.	Paydown		19	19	19	19				0		19			0	1	02/15/2024	1
36203W 2E 7	GINNIE MAE I 7.000% 02/15/22	.	09/01/2016.	Paydown		202	202	194	198		4		4		202			0	9	02/15/2022	1
36203W 2J 6	GINNIE MAE I 7.000% 03/15/22	.	09/01/2016.	Paydown		19	19	18	19				0		19			0	1	03/15/2022	1
36203W 3C 0	GINNIE MAE I 7.000% 08/15/23	.	09/01/2016.	Paydown		15	15	14	15				0		15			0	1	08/15/2023	1
36203W PX 0	GINNIE MAE I 7.000% 06/15/24	.	09/01/2016.	Paydown		45	45	45	45				0		45			0	2	06/15/2024	1
36203W QV 3	GINNIE MAE I 7.000% 09/15/23	.	09/01/2016.	Paydown		12	12	11	11				0		12			0		09/15/2023	1
36203Y ER 1	GINNIE MAE I 7.000% 09/15/23	.	09/01/2016.	Paydown		24	24	24	24				0		24			0	1	09/15/2023	1
36203Y JN 5	GINNIE MAE I 7.000% 08/15/23	.	09/01/2016.	Paydown		67	67	65	66		1		1		67			0	3	08/15/2023	1
36204A PF 6	GINNIE MAE I 7.000% 08/15/23	.	09/01/2016.	Paydown		71	71	68	69		1		1		71			0	3	08/15/2023	1
36204A PV 1	GINNIE MAE I 7.000% 08/15/23	.	09/01/2016.	Paydown		20	20	19	19				0		20			0	1	08/15/2023	1
36204A UY 9	GINNIE MAE I 7.000% 09/15/23	.	09/01/2016.	Paydown		25	25	25	25				0		25			0	1	09/15/2023	1
36204C MV 0	GINNIE MAE I 7.000% 11/15/23	.	09/01/2016.	Paydown		76	76	73	74		1		1		76			0	4	11/15/2023	1
36204D LL 1	GINNIE MAE I 7.000% 02/15/24	.	09/01/2016.	Paydown		16	16	16	16				0		16			0	1	02/15/2024	1
36204F VF 8	GINNIE MAE I 7.000% 10/15/23	.	09/01/2016.	Paydown		4	4	4	4				0		4			0		10/15/2023	1
36204F VG 6	GINNIE MAE I 7.000% 11/15/23	.	09/01/2016.	Paydown		76	76	73	74		2		2		76			0	4	11/15/2023	1
36204G GL 0	GINNIE MAE I 7.000% 10/15/23	.	09/01/2016.	Paydown		9	9	9	9				0		9			0		10/15/2023	1
36204G GM 8	GINNIE MAE I 7.000% 10/15/23	.	09/01/2016.	Paydown		7	7	7	7				0		7			0		10/15/2023	1
36204G ZK 1	GINNIE MAE I 7.000% 12/15/23	.	09/01/2016.	Paydown		132	132	128	130		2		2		132			0	6	12/15/2023	1
36204H 6E 5	GINNIE MAE I 7.000% 10/15/23	.	09/01/2016.	Paydown		19	19	18	18				0		19			0	1	10/15/2023	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
36204J N6 9	GINNIE MAE I 7.000% 02/15/24		09/01/2016	Paydown		23	23	23	23				0		23			0	1	02/15/2024	1
36204L VC 2	GINNIE MAE I 7.000% 04/15/22		09/01/2016	Paydown		166	166	160	163		3		3		166			0	8	04/15/2022	1
36204L X3 0	GINNIE MAE I 7.000% 11/15/23		09/01/2016	Paydown		656	656	634	644		12		12		656			0	27	11/15/2023	1
36204M MB 2	GINNIE MAE I 7.000% 12/15/23		09/01/2016	Paydown		22	22	21	21				0		22			0	1	12/15/2023	1
36204P JU 7	GINNIE MAE I 7.000% 11/15/23		09/01/2016	Paydown		87	87	84	86		2		2		87			0	4	11/15/2023	1
36204R N8 7	GINNIE MAE I 7.500% 09/15/25		09/01/2016	Paydown		61	61	59	60		1		1		61			0	3	09/15/2025	1
36204W QL 4	GINNIE MAE I 7.000% 01/15/24		09/01/2016	Paydown		2	2	2	2				0		2			0		01/15/2024	1
36204Y AY 9	GINNIE MAE I 7.000% 08/15/25		09/01/2016	Paydown		148	148	146	147		1		1		148			0	7	08/15/2025	1
36205A 5H 3	GINNIE MAE I 7.000% 05/15/24		09/01/2016	Paydown		6	6	6	6				0		6			0		05/15/2024	1
36205A NF 7	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		566	566	558	561		5		5		566			0	26	09/15/2025	1
36205B HR 6	GINNIE MAE I 7.000% 05/15/24		09/01/2016	Paydown		72	72	71	72		1		1		72			0	3	05/15/2024	1
36205C 6H 8	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		6	6	6	6				0		6			0		09/15/2025	1
36205D AZ 1	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		14	14	14	14				0		14			0	1	09/15/2025	1
36205F Z7 1	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		320	320	315	317		3		3		320			0	15	09/15/2025	1
36205M FZ 6	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		1,046	1,046	1,032	1,037		9		9		1,046			0	49	09/15/2025	1
36205P Y4 7	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		218	218	215	216		2		2		218			0	10	09/15/2025	1
36205Q 4W 6	GINNIE MAE I 7.000% 07/15/25		09/01/2016	Paydown		25	25	25	25				0		25			0	1	07/15/2025	1
36205R AJ 6	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		317	317	313	314		3		3		317			0	15	09/15/2025	1
36205R L4 7	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		202	202	199	200		2		2		202			0	9	09/15/2025	1
36205R L6 2	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		403	403	398	400		3		3		403			0	20	09/15/2025	1
36205R TF 4	GINNIE MAE I 7.000% 08/15/25		09/01/2016	Paydown		73	73	72	72		1		1		73			0	3	08/15/2025	1
36206A PL 1	GINNIE MAE I 7.500% 11/15/25		09/01/2016	Paydown		81	81	80	80		1		1		81			0	4	11/15/2025	1
36206B WG 2	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		43	43	42	43				0		43			0	2	09/15/2025	1
36206E 3P 8	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		45	45	44	45				0		45			0	2	09/15/2025	1
36206E CP 8	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		40	40	39	40				0		40			0	2	09/15/2025	1
36206E FZ 3	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		334	334	330	331		3		3		334			0	16	09/15/2025	1
36206F LU 4	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		103	103	102	102		1		1		103			0	5	09/15/2025	1
36206F RC 8	GINNIE MAE I 7.000% 08/15/25		09/01/2016	Paydown		132	132	130	131		1		1		132			0	6	08/15/2025	1
36206F RJ 3	GINNIE MAE I 7.000% 08/15/25		09/01/2016	Paydown		94	94	92	93		1		1		94			0	4	08/15/2025	1
36206F SE 3	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		49	49	49	49				0		49			0	2	09/15/2025	1
36206J FS 8	GINNIE MAE I 7.000% 08/15/25		09/01/2016	Paydown		22	22	22	22				0		22			0	1	08/15/2025	1
36206J YG 3	GINNIE MAE I 7.000% 08/15/25		09/01/2016	Paydown		119	119	118	118		1		1		119			0	6	08/15/2025	1
36206K BY 6	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		331	331	327	328		3		3		331			0	15	09/15/2025	1
36206K GY 1	GINNIE MAE I 7.000% 08/15/25		09/01/2016	Paydown		63	63	62	63		1		1		63			0	3	08/15/2025	1
36206K HA 2	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		27	27	27	27				0		27			0	1	09/15/2025	1
36206L AJ 8	GINNIE MAE I 7.000% 08/15/25		09/01/2016	Paydown		31	31	31	31				0		31			0	1	08/15/2025	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
36206L BY 4	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		258	258	255	256		2		2		258			0	12	09/15/2025	1
36206L CQ 0	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		224	224	221	222		2		2		224			0	10	09/15/2025	1
36206L DA 4	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		209	209	207	208		2		2		209			0	10	09/15/2025	1
36206L PU 7	GINNIE MAE I 7.000% 08/15/25		09/01/2016	Paydown		14	14	14	14				0		14			0	1	08/15/2025	1
36206L SJ 9	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		75	75	74	75		1		1		75			0	4	09/15/2025	1
36206M PP 6	GINNIE MAE I 7.000% 08/15/25		09/01/2016	Paydown		70	70	69	69		1		1		70			0	3	08/15/2025	1
36206M PQ 4	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		99	99	98	98		1		1		99			0	5	09/15/2025	1
36206N C4 5	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		38	38	37	37				0		38			0	2	09/15/2025	1
36206P AF 7	GINNIE MAE I 7.500% 12/15/25		09/01/2016	Paydown		480	480	469	473		7		7		480			0	21	12/15/2025	1
36206P PG 9	GINNIE MAE I 7.500% 01/15/26		09/01/2016	Paydown		138	138	135	136		2		2		138			0	7	01/15/2026	1
36206P WY 2	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		3,746	3,746	3,695	3,714		32		32		3,746			0	196	09/15/2025	1
36206Q K2 3	GINNIE MAE I 7.500% 06/15/26		09/01/2016	Paydown		158	158	154	155		2		2		158			0	8	06/15/2026	1
36206R FW 1	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		5	5	5	5				0		5			0		09/15/2025	1
36206S JX 3	GINNIE MAE I 7.000% 09/15/25		09/01/2016	Paydown		11	11	11	11				0		11			0		09/15/2025	1
36206S TU 8	GINNIE MAE I 7.500% 06/15/26		09/01/2016	Paydown		79	79	77	77		1		1		79			0	4	06/15/2026	1
36206U NA 3	GINNIE MAE I 7.500% 02/15/26		09/01/2016	Paydown		447	447	441	443		4		4		447			0	22	02/15/2026	1
36206U W6 2	GINNIE MAE I 7.500% 05/15/26		09/01/2016	Paydown		29	29	28	28				0		29			0	1	05/15/2026	1
36206W Z4 0	GINNIE MAE I 7.500% 06/15/26		09/01/2016	Paydown		100	100	98	99		2		2		100			0	5	06/15/2026	1
36207A K3 5	GINNIE MAE I 7.500% 06/15/26		09/01/2016	Paydown		1,716	1,716	1,675	1,690		26		26		1,716			0	86	06/15/2026	1
36207L H3 5	GINNIE MAE I 7.000% 03/15/31		09/01/2016	Paydown		23	23	23	23				0		23			0	1	03/15/2031	1
36210R G6 1	GINNIE MAE I 6.000% 11/15/31		09/01/2016	Paydown		211	211	212	212		(1)		(1)		211			0	8	11/15/2031	1
36212V BT 5	GINNIE MAE I 7.000% 12/15/30		09/01/2016	Paydown		5,994	5,994	6,093	6,060		(67)		(67)		5,994			0	280	12/15/2030	1
36213C J5 0	GINNIE MAE I GNMA I 7.000% 550284 7.00		09/01/2016	Paydown		30	30	30	30				0		30			0	1	08/15/2031	1
36213E W6 9	GINNIE MAE I 6.500% 03/15/32		09/01/2016	Paydown		2,468	2,468	2,503	2,493		(26)		(26)		2,468			0	107	03/15/2032	1
36213F H5 5	GINNIE MAE I 6.000% 12/15/32		09/01/2016	Paydown		5,224	5,224	5,248	5,239		(16)		(16)		5,224			0	209	12/15/2032	1
36213F K9 3	GINNIE MAE I 6.000% 01/15/33		09/01/2016	Paydown		6,508	6,508	6,735	6,678		(170)		(170)		6,508			0	260	01/15/2033	1
362161 MC 2	GINNIE MAE I 7.000% 05/15/23		09/01/2016	Paydown		34	34	33	33		1		1		34			0	2	05/15/2023	1
362162 AB 5	GINNIE MAE I 9.000% 10/15/19		09/01/2016	Paydown		248	248	239	245		3		3		248			0	15	10/15/2019	1
362164 NQ 4	GOVERNMENT NATIONAL MORTGAGE A 8.500%		09/01/2016	Paydown		1,056	1,056	1,105	1,057				0		1,056			0	60	12/20/2016	1
362166 X3 9	GINNIE MAE I 8.500% 03/15/17		09/01/2016	Paydown		57	57	59	57				0		57			0	3	03/15/2017	1
362167 2R 8	GINNIE MAE I 8.500% 12/15/16		09/01/2016	Paydown		226	226	212	224		2		2		226			0	13	12/15/2016	1
362169 EN 0	GINNIE MAE I 10.500% 12/15/19		09/01/2016	Paydown		603	603	620	607		(4)		(4)		603			0	42	12/15/2019	1
36216L PW 1	GINNIE MAE I 9.500% 03/15/19		09/01/2016	Paydown		67	67	65	66		1		1		67			0	4	03/15/2019	1
36216N LE 1	GINNIE MAE I 8.500% 08/15/16		08/01/2016	Paydown		190	190	176	188		2		2		190			0	10	08/15/2016	1
36216Q WT 9	GINNIE MAE I 8.500% 03/15/17		09/01/2016	Paydown		195	195	201	195				0		195			0	11	03/15/2017	1

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
36216W W9 0	GINNIE MAE I 8.500% 12/15/16	.	09/01/2016.	Paydown		112	112	104	111		1		1		112			0	6	12/15/2016	1
362171 UN 8	GINNIE MAE I 8.000% 04/15/17	.	09/01/2016.	Paydown		230	230	243	231		(1)		(1)		230			0	12	04/15/2017	1
362172 WA 2	GINNIE MAE I 8.000% 03/15/17	.	07/01/2016.	Paydown		248	248	262	249		(1)		(1)		248			0	12	03/15/2017	1
362172 WY 0	GINNIE MAE I 8.000% 05/15/17	.	09/01/2016.	Paydown		56	56	54	56				0		56			0	3	05/15/2017	1
362177 CT 2	GINNIE MAE I 8.000% 05/15/17	.	09/01/2016.	Paydown		52	52	54	52				0		52			0	3	05/15/2017	1
36217A XB 1	GINNIE MAE I 8.500% 02/15/17	.	08/01/2016.	Paydown		68	68	70	68				0		68			0	3	02/15/2017	1
36217A ZY 9	GINNIE MAE I 8.000% 10/15/16	.	09/01/2016.	Paydown		145	145	139	144		1		1		145			0	8	10/15/2016	1
36217D 3L 6	GINNIE MAE I 8.500% 12/15/16	.	07/01/2016.	Paydown		13	13	12	13				0		13			0	1	12/15/2016	1
36217F U2 3	GINNIE MAE I 8.500% 12/15/16	.	09/01/2016.	Paydown		167	167	156	166		2		2		167			0	10	12/15/2016	1
36217L H5 8	GINNIE MAE I 9.500% 01/15/20	.	09/01/2016.	Paydown		1,903	1,903	2,010	1,931		(28)		(28)		1,903			0	121	01/15/2020	1
36217R EZ 2	GINNIE MAE I 9.000% 10/15/19	.	09/01/2016.	Paydown		1,183	1,183	1,160	1,174		9		9		1,183			0	65	10/15/2019	1
36217S BY 6	GINNIE MAE I 8.000% 03/15/17	.	09/01/2016.	Paydown		287	287	275	285		2		2		287			0	15	03/15/2017	1
36217T CF 4	GINNIE MAE I 8.000% 05/15/17	.	09/01/2016.	Paydown		125	125	120	124		1		1		125			0	7	05/15/2017	1
36217T KD 0	GINNIE MAE I 8.000% 04/15/17	.	09/01/2016.	Paydown		270	270	259	268		2		2		270			0	14	04/15/2017	1
36217U GT 7	GINNIE MAE I 8.000% 03/15/17	.	09/01/2016.	Paydown		334	334	320	331		2		2		334			0	18	03/15/2017	1
36217U RD 0	GINNIE MAE I 8.000% 05/15/17	.	09/01/2016.	Paydown		140	140	145	140				0		140			0	7	05/15/2017	1
36218K 6H 5	GINNIE MAE I 9.000% 07/15/17	.	09/01/2016.	Paydown		237	237	244	237				0		237			0	14	07/15/2017	1
36218M DZ 3	GINNIE MAE I 9.500% 11/15/19	.	09/01/2016.	Paydown		105	105	105	105				0		105			0	7	11/15/2019	1
362195 5Y 1	GINNIE MAE I 10.500% 11/15/18	.	09/01/2016.	Paydown		962	962	991	967		(5)		(5)		962			0	67	11/15/2018	1
362195 PT 0	GINNIE MAE I 9.000% 02/15/20	.	09/01/2016.	Paydown		990	990	984	986		4		4		990			0	60	02/15/2020	1
362198 DC 4	GINNIE MAE I 9.500% 05/15/19	.	09/01/2016.	Paydown		41	41	39	40		1		1		41			0	3	05/15/2019	1
36219F 3J 4	GINNIE MAE I 10.500% 08/15/18	.	09/01/2016.	Paydown		8	8	9	8				0		8			0		08/15/2018	1
36219G QA 6	GINNIE MAE I 9.000% 05/15/18	.	09/01/2016.	Paydown		1,796	1,796	1,762	1,784		12		12		1,796			0	106	05/15/2018	1
36219P XR 1	GINNIE MAE I 9.000% 05/15/18	.	09/01/2016.	Paydown		1,441	1,441	1,391	1,426		14		14		1,441			0	86	05/15/2018	1
36219S TF 6	GINNIE MAE I 9.500% 02/15/20	.	09/01/2016.	Paydown		139	139	137	138		1		1		139			0	9	02/15/2020	1
36219V ST 0	GINNIE MAE I 10.500% 12/15/18	.	09/01/2016.	Paydown		127	127	130	127		(1)		(1)		127			0	9	12/15/2018	1
36219W NB 2	GINNIE MAE I 10.500% 07/15/19	.	09/01/2016.	Paydown		195	195	201	196		(1)		(1)		195			0	14	07/15/2019	1
36219W ZS 2	GINNIE MAE I 9.500% 01/15/19	.	09/01/2016.	Paydown		614	614	591	607		7		7		614			0	39	01/15/2019	1
36219Y SP 2	GINNIE MAE I 10.500% 01/15/19	.	07/01/2016.	Paydown		4,978	4,978	5,140	5,011		(33)		(33)		4,978			0	305	01/15/2019	1
362200 GT 8	GINNIE MAE I 9.500% 07/15/20	.	09/01/2016.	Paydown		6	6	7	7				0		6			0		07/15/2020	1
362201 4W 2	GINNIE MAE I 9.500% 12/15/20	.	08/01/2016.	Paydown		66	66	69	67		(1)		(1)		66			0	4	12/15/2020	1
362206 5P 5	GINNIE MAE I 9.500% 03/15/21	.	07/01/2016.	Paydown		312	312	328	317		(5)		(5)		312			0	17	03/15/2021	1
36220A AQ 8	GINNIE MAE I 9.000% 11/15/19	.	09/01/2016.	Paydown		2,947	2,947	2,847	2,909		38		38		2,947			0	176	11/15/2019	1
36220B 6N 8	GINNIE MAE I 10.500% 06/15/19	.	09/01/2016.	Paydown		36	36	37	36				0		36			0	3	06/15/2019	1
36220E UR 6	GINNIE MAE I 9.500% 09/15/19	.	09/01/2016.	Paydown		30	30	32	30				0		30			0	2	09/15/2019	1

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

1	2	3	4	5	6	7	8	9	10	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)
36220F AB 0	GINNIE MAE I 9.500% 10/15/19		09/01/2016.	Paydown		48	48	49	48				0		48			0	3	10/15/2019	1
36220F BM 5	GINNIE MAE I 10.500% 07/15/19		09/01/2016.	Paydown		21	21	22	21				0		21			0	1	07/15/2019	1
36220H PV 6	GINNIE MAE I 9.500% 08/15/19		09/01/2016.	Paydown		338	338	338	338				0		338			0	21	08/15/2019	1
36220H SJ 0	GINNIE MAE I 9.500% 08/15/19		09/01/2016.	Paydown		41	41	44	42		(1)		(1)		41			0	3	08/15/2019	1
36220J QZ 2	GINNIE MAE I 9.000% 12/15/19		09/01/2016.	Paydown		1,101	1,101	1,087	1,094		7		7		1,101			0	65	12/15/2019	1
36220J R8 1	GINNIE MAE I 9.000% 01/15/20		09/01/2016.	Paydown		142	142	146	143		(1)		(1)		142			0	9	01/15/2020	1
36220L Z3 8	GINNIE MAE I 9.000% 09/15/19		09/01/2016.	Paydown		778	778	764	772		6		6		778			0	47	09/15/2019	1
36220N AT 4	GINNIE MAE I 9.500% 12/15/19		09/01/2016.	Paydown		23	23	24	23				0		23			0	1	12/15/2019	1
36220P D6 6	GINNIE MAE I 9.000% 02/15/20		09/01/2016.	Paydown		352	352	349	350		2		2		352			0	21	02/15/2020	1
36220P GK 2	GINNIE MAE I 9.500% 04/15/20		09/01/2016.	Paydown		5	5	6	5				0		5			0		04/15/2020	1
36220U A9 2	GINNIE MAE I 9.000% 04/15/20		09/01/2016.	Paydown		41	41	40	41		1		1		41			0	2	04/15/2020	1
36220V C2 3	GINNIE MAE I 8.500% 04/15/20		09/01/2016.	Paydown		185	185	173	180		5		5		185			0	10	04/15/2020	1
36220V LZ 0	GINNIE MAE I 9.000% 06/15/20		09/01/2016.	Paydown		515	515	498	508		7		7		515			0	31	06/15/2020	1
36220V R9 2	GINNIE MAE I 9.500% 05/15/20		09/01/2016.	Paydown		60	60	64	61		(1)		(1)		60			0	4	05/15/2020	1
36220Y 6P 3	GINNIE MAE I 9.500% 10/15/20		09/01/2016.	Paydown		15	15	15	15				0		15			0	1	10/15/2020	1
36220Y YT 4	GINNIE MAE I 9.500% 09/15/20		09/01/2016.	Paydown		572	572	603	581		(9)		(9)		572			0	36	09/15/2020	1
36223D 6X 9	GINNIE MAE I 8.500% 06/15/21		09/01/2016.	Paydown		75	75	77	76		(1)		(1)		75			0	4	06/15/2021	1
36223F MW 8	GINNIE MAE I 8.500% 11/15/21		09/01/2016.	Paydown		25	25	23	24		1		1		25			0	1	11/15/2021	1
36223G UA 5	GINNIE MAE I 9.500% 07/15/21		09/01/2016.	Paydown		57	57	60	58		(1)		(1)		57			0	4	07/15/2021	1
36223H EH 6	GINNIE MAE I 8.500% 07/15/21		09/01/2016.	Paydown		24	24	22	23		1		1		24			0	1	07/15/2021	1
36223J AH 6	GINNIE MAE I 9.500% 08/15/21		09/01/2016.	Paydown		29	29	31	30		(1)		(1)		29			0	2	08/15/2021	1
36223J DR 1	GINNIE MAE I 9.500% 07/15/21		09/01/2016.	Paydown		253	253	266	257		(5)		(5)		253			0	16	07/15/2021	1
36223M GE 0	GINNIE MAE I 8.500% 09/15/21		09/01/2016.	Paydown		213	213	219	215		(2)		(2)		213			0	12	09/15/2021	1
36223M XL 5	GINNIE MAE I 8.500% 12/15/21		09/01/2016.	Paydown		48	48	50	49		(1)		(1)		48			0	3	12/15/2021	1
36223N CH 5	GINNIE MAE I 8.500% 11/15/21		09/01/2016.	Paydown		100	100	93	97		3		3		100			0	6	11/15/2021	1
36223Q RW 9	GINNIE MAE I 8.500% 11/15/21		09/01/2016.	Paydown		425	425	397	413		12		12		425			0	24	11/15/2021	1
36223R ZU 2	GINNIE MAE I 8.500% 01/15/22		09/01/2016.	Paydown		12	12	13	12				0		12			0	1	01/15/2022	1
36223S AD 5	GINNIE MAE I 8.500% 05/15/22		09/01/2016.	Paydown		330	330	340	334		(4)		(4)		330			0	19	05/15/2022	1
36223U JK 5	GINNIE MAE I 8.500% 11/15/21		09/01/2016.	Paydown		90	90	84	87		3		3		90			0	5	11/15/2021	1
36223W 4N 1	GINNIE MAE I 8.500% 02/15/22		09/01/2016.	Paydown		575	575	591	581		(7)		(7)		575			0	33	02/15/2022	1
36223Y 5B 2	GINNIE MAE I 8.500% 04/15/22		09/01/2016.	Paydown		426	426	438	431		(5)		(5)		426			0	24	04/15/2022	1
36223Y QM 5	GINNIE MAE I 7.000% 08/15/23		09/01/2016.	Paydown		47	47	46	47		1		1		47			0	2	08/15/2023	1
36224A J2 8	GINNIE MAE I 8.500% 05/15/22		09/01/2016.	Paydown		339	339	349	344		(4)		(4)		339			0	19	05/15/2022	1
36224A UP 4	GINNIE MAE I 7.000% 07/15/23		08/01/2016.	Paydown		8,650	8,650	8,312	8,471		179		179		8,650			0	403	07/15/2023	1
36224C UP 0	GINNIE MAE I 8.500% 05/15/22		09/01/2016.	Paydown		46	46	47	46		(1)		(1)		46			0	3	05/15/2022	1
36224D R6 4	GINNIE MAE I 9.500% 04/15/22		09/01/2016.	Paydown		19	19	20	19				0		19			0	1	04/15/2022	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on 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)
36224D XG 5	GINNIE MAE I 7.000% 12/15/23		09/01/2016.	Paydown		59	59	57	57		1		1		59			0	3	12/15/2023	1
36224H FS 0	GINNIE MAE I 8.500% 05/15/22		09/01/2016.	Paydown		189	189	194	191		(2)		(2)		189			0	11	05/15/2022	1
36224H V6 0	GINNIE MAE I 9.500% 05/15/22		09/01/2016.	Paydown		80	80	84	81		(2)		(2)		80			0	5	05/15/2022	1
36224L NW 3	GINNIE MAE I 7.000% 08/15/23		09/01/2016.	Paydown		12	12	12	12				0		12			0		08/15/2023	1
36224L S3 2	GINNIE MAE I 7.000% 12/15/22		09/01/2016.	Paydown		277	277	268	272		5		5		277			0	13	12/15/2022	1
36224M 7D 1	GINNIE MAE I 7.000% 06/15/23		09/01/2016.	Paydown		64	64	62	63		1		1		64			0	3	06/15/2023	1
36224P 2M 9	GINNIE MAE I 7.500% 08/15/25		09/01/2016.	Paydown		7	7	7	7				0		7			0		08/15/2025	1
36224P 6L 7	GINNIE MAE I 7.000% 01/15/23		09/01/2016.	Paydown		83	83	80	81		2		2		83			0	4	01/15/2023	1
36224P WH 7	GINNIE MAE I 7.000% 06/15/23		08/01/2016.	Paydown		411	411	397	403		7		7		411			0	19	06/15/2023	1
36224T MU 1	GINNIE MAE I 7.500% 03/15/23		09/01/2016.	Paydown		221	221	223	221		(1)		(1)		221			0	11	03/15/2023	1
36224U J5 7	GINNIE MAE I 7.000% 07/15/23		09/01/2016.	Paydown		10	10	9	9				0		10			0	1	07/15/2023	1
36224W RM 7	GINNIE MAE I 7.500% 05/15/23		09/01/2016.	Paydown		101	101	101	101				0		101			0	5	05/15/2023	1
36224X PY 1	GINNIE MAE I 7.000% 02/15/23		09/01/2016.	Paydown		18	18	17	17				0		18			0	1	02/15/2023	1
36224Y YS 2	GINNIE MAE I 7.500% 03/15/23		09/01/2016.	Paydown		30	30	30	30				0		30			0	1	03/15/2023	1
36225A GM 6	GINNIE MAE I 7.000% 07/15/25		09/01/2016.	Paydown		315	315	311	312		3		3		315			0	15	07/15/2025	1
36225B ND 6	GINNIE MAE I 6.500% 05/15/31		09/01/2016.	Paydown		63,447	63,447	64,528	64,290		(843)		(843)		63,447			0	2,729	05/15/2031	1
36225C C9 5	GOVERNMENT NATIONAL MORTGAGE A 1.875%		09/01/2016.	Paydown		851	851	864	851				0		851			0	11	06/01/2027	1
36225C DM 5	GOVERNMENT NATIONAL MORTGAGE A 1.875%		09/01/2016.	Paydown		564	564	572	564				0		564			0	7	07/01/2027	1
36241K HR 2	GINNIE MAE I 6.000% 06/15/20		09/01/2016.	Paydown		189,143	189,143	190,798	189,582		(439)		(439)		189,143			0	7,588	06/15/2020	1
36241K LQ 9	GINNIE MAE I 5.500% 01/15/37		09/01/2016.	Paydown		46,363	46,363	46,696	46,652		(289)		(289)		46,363			0	1,724	01/15/2037	1
36292C BU 7	GINNIE MAE I 6.000% 07/15/35		09/01/2016.	Paydown		9,592	9,592	9,542	9,546		45		45		9,592			0	383	07/15/2035	1
36292L EX 8	GINNIE MAE I 6.000% 06/15/36		09/01/2016.	Paydown		30,546	30,546	31,026	30,947		(401)		(401)		30,546			0	1,365	06/15/2036	1
36296D YU 6	GINNIE MAE I 5.500% 05/15/38		09/01/2016.	Paydown		315,041	315,041	318,487	317,888		(2,847)		(2,847)		315,041			0	11,578	05/15/2038	1
38373Q MZ 1	GNMA_03-37 5.500% 05/01/33		09/01/2016.	Paydown		454,892	454,892	444,728	449,252		5,639		5,639		454,892			0	16,390	05/01/2033	1
38373T 3U 7	GOVERNMENT NATIONAL MORTGAGE A 6.500%		09/01/2016.	Paydown		131,661	131,661	149,251			(17,589)		(17,589)		131,661			0	3,636	02/01/2032	1
38374C CC 3	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2016.	Paydown		679,641	679,641	628,444	660,591		19,050		19,050		679,641			0	25,210	09/01/2033	1
38374C YN 5	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2016.	Paydown		168,372	168,372	160,459	165,057		3,315		3,315		168,372			0	6,180	10/01/2033	1
38374F X5 8	GNMA_04-21 5.000% 04/01/34		09/01/2016.	Paydown		592,546	592,546	557,179	572,206		20,340		20,340		592,546			0	19,926	04/01/2034	1
38374M MC 0	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2016.	Paydown		591,086	591,086	524,819	566,232		24,854		24,854		591,086			0	21,559	12/01/2035	1
38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2016.	Paydown		1,298,818	1,298,818	1,296,687	1,296,687		2,131		2,131		1,298,818			0	48,275	04/01/2037	1
38377U N2 0	GOVERNMENT NATION GNMA_11-62 3.000% 01		09/01/2016.	Paydown		1,290,616	1,290,616	1,321,268	1,301,881		(11,265)		(11,265)		1,290,616			0	25,548	01/01/2040	1
38378E WQ 2	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2016.	Paydown				40,063	39,834		(40,515)	(681)	(39,834)					0	6,371	04/01/2042	1
38378E WQ 2	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2016.	Paydown							681	681	0					0		04/01/2042	1
38378F AP 5	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2016.	Paydown				249,730	246,318		(252,244)	(5,927)	(246,317)					0	27,270	01/01/2043	1
38378F AP 5	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2016.	Paydown							5,927	5,927	0					0		01/01/2043	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)
38378J L2 6	GNMA_13-34 4.500% 03/01/43	.	09/01/2016.	Paydown				426,153	403,715		(427,108)	(23,393)	(403,715)					0	61,076	03/01/2043	1
38378J L2 6	GNMA_13-34 4.500% 03/01/43	.	09/01/2016.	Paydown							23,393	23,393	0					0		03/01/2043	1
38378T ZA 1	GOVERNMENT NATIONAL MORTGAGE A 3.500%	.	07/28/2016.	CITIGROUP GLOBAL MARKETS INC/		14,041,138	13,375,000	14,023,725			(103,995)		(103,995)		13,919,730		121,408	121,408	118,332	02/01/2042	1
38379H FW 0	GOVERNMENT NATIONAL MORTGAGE A 4.000%	.	09/01/2016.	Various		(18,244)		(18,409)	(17,811)		(747)		(747)		(18,558)		315	315	221,016	03/01/2044	1
38379W YD 8	GOVERMENT NATIONAL MORTGAGE AS 3.000%	.	09/01/2016.	Paydown		4,482,430	4,482,430	4,433,403			49,027		49,027		4,482,430			0	37,407	05/01/2046	1
38379Y GV 4	GOVERMENT NATIONAL MORTGAGE AS 3.000%	.	09/01/2016.	Paydown		1,146,752	1,146,752	1,136,180			10,572		10,572		1,146,752			0	6,387	06/01/2046	1
38379Y KT 4	GOVERNMENT NATIONAL MORTGAGE A 3.000%	.	09/01/2016.	Paydown		1,133,321	1,133,321	1,119,863			13,458		13,458		1,133,321			0	6,312	06/01/2046	1
83162C HG 1	SMALL BUSINESS ADMINISTRATION 7.100% 0	.	09/19/2016.	Paydown		10,730	10,730	10,730	10,730				0		10,730			0	1,202	02/01/2017	1
83162C TV 5	SMALL BUSINESS ADMINISTRATION SBAP 2011-	.	08/01/2016.	Paydown		910,305	910,305	910,305	910,305				0		910,305			0	39,598	02/01/2031	1
83162C TX 1	SMALL BUSINESS ADMINISTRATION 4.090% 0	.	09/01/2016.	Paydown		121,399	121,399	121,399	121,399				0		121,399			0	5,245	03/01/2031	1
911760 KE 5	VENDEE MORTGAGE TRUST VENDE_97 7.500%	.	09/01/2016.	Paydown		177,029	177,029	174,030	176,151		878		878		177,029			0	8,975	02/01/2027	1
91203* 9S 5	FHA PROJECT LOAN 7.620% 04/07/25	.	08/01/2016.	Various		5,002	5,002	4,916	4,954		47		47		5,002			0	630	04/07/2025	1
912803 DZ 3	UNITED STATES TREASURY 0.000% 11/15/42	.	08/10/2016.	GOLDMAN SACHS & COMPANY		8,609,261	15,688,000	7,061,953	7,134,224		128,998		128,998		7,263,222		1,346,039	1,346,039		11/15/2042	1
912810 RS 9	UNITED STATES TREASURY 2.500% 05/15/46	.	07/31/2016.	Hedge Decrease Adjust		8,140,549		8,141,118			(569)		(569)		8,140,549			0		05/15/2046	1
912828 B7 4	UNITED STATES TREASURY 0.625% 02/15/17	.	07/13/2016.	Various		50,052,634	50,000,000	49,970,803			12,833		12,833		49,983,636		68,999	68,999	284,169	02/15/2017	1
912828 FQ 8	UNITED STATES TREASURY 4.875% 08/15/16	.	08/15/2016.	Maturity		1,090,000	1,090,000	1,254,713	1,119,708		(29,708)		(29,708)		1,090,000			0	53,138	08/15/2016	1
912828 J9 2	UNITED STATES TREASURY 0.500% 03/31/17	.	07/18/2016.	Various		99,993,941	100,000,000	99,736,528			106,202		106,202		99,842,730		151,211	151,211	397,541	03/31/2017	1
912828 P2 0	UNITED STATES TREASURY 0.750% 01/31/18	.	08/02/2016.	Various		21,501,664	21,469,000	21,474,913			(1,345)		(1,345)		21,473,568		28,096	28,096	81,821	01/31/2018	1
912828 P4 6	UNITED STATES TREASURY 1.625% 02/15/26	.	08/09/2016.	Various		273,399,051	270,000,000	265,189,969			91,480		91,480		265,281,449		8,117,601	8,117,601	1,838,839	02/15/2026	1
912828 P9 5	UNITED STATES TREASURY 1.000% 03/15/19	.	08/11/2016.	RBS SECURITIES INC		45,265,340	45,000,000	45,198,067			(22,270)		(22,270)		45,175,797		89,542	89,542	182,201	03/15/2019	1
912828 Q4 5	UNITED STATES TREASURY 0.875% 03/31/18	.	08/11/2016.	Various		60,187,380	60,000,000	60,166,702			(27,464)		(27,464)		60,139,238		48,142	48,142	190,779	03/31/2018	1
912828 R2 8	UNITED STATES TREASURY 1.625% 04/30/23	.	07/18/2016.	Various		101,515,385	100,000,000	100,254,856			(7,108)		(7,108)		100,247,747		1,267,638	1,267,638	353,261	04/30/2023	1
912828 R3 6	UNITED STATES TREASURY 1.625% 05/15/26	.	08/25/2016.	Various		629,687,217	625,000,000	627,620,490			7,811		7,811		627,628,301		2,058,915	2,058,915	2,535,751	05/15/2026	1
912828 R4 4	UNITED STATES TREASURY 0.875% 05/15/19	.	08/12/2016.	JP MORGAN SECURITIES LTD LDN.		100,241,988	100,000,000	99,843,950			12,728		12,728		99,856,678		385,309	385,309	218,750	05/15/2019	1
912828 R7 7	UNITED STATES TREASURY 1.375% 05/31/21	.	07/18/2016.	MORGAN STANLEY & CO.		252,958,484	250,000,000	252,590,344			(41,134)		(41,134)		252,549,210		409,275	409,275	460,212	05/31/2021	1
912828 R8 5	UNITED STATES TREASURY 0.875% 06/15/19	.	07/06/2016.	NOMURA SECURITIES INTERNATIONA		150,931,341	150,000,000	150,668,269			(4,274)		(4,274)		150,663,995		267,346	267,346	75,307	06/15/2019	1
912828 S2 7	UNITED STATES TREASURY 1.125% 06/30/21	.	09/29/2016.	Various		524,124,200	525,000,000	527,219,700			(66,271)		(66,271)		527,153,429		(3,029,229)	(3,029,229)	1,122,707	06/30/2021	1
912828 SJ 0	UNITED STATES TREASURY 0.875% 02/28/17	.	07/13/2016.	JP MORGAN SECURITIES LTD LDN.		37,598,070	37,500,000	37,576,172			(31,870)		(31,870)		37,544,302		53,768	53,768	284,434	02/28/2017	1
912828 TM 2	UNITED STATES TREASURY 0.625% 08/31/17	.	08/04/2016.	Various		250,044,422	250,000,000	249,990,734			113		113		249,990,848		53,574	53,574	631,793	08/31/2017	1
912828 TS 9	UNITED STATES TREASURY 0.625% 09/30/17	.	09/09/2016.	Various		450,086,991	450,000,000	449,838,691			6,400		6,400		449,845,090		241,900	241,900	969,092	09/30/2017	1
912828 XP 0	UNITED STATES TREASURY 0.625% 07/31/17	.	07/12/2016.	BANK OF AMERICA N.A.		200,054,288	200,000,000	200,125,200			(322)		(322)		200,124,878		(70,591)	(70,591)	563,187	07/31/2017	1
0599999. Total Bonds - U.S Government						3,295,678,591	3,280,295,491	3,284,647,872	18,179,243	0	(578,858)	0	(578,858)	0	3,284,069,330	0	11,609,258	11,609,258	11,039,093	XXX	XXX
Bonds - All Other Government																					
040114 HD 5	ARGENTINA REPUBLIC OF GOVT 6.625% 07/0	F	09/28/2016.	Various		9,575,700	9,100,000	9,100,000					0		9,100,000		475,700	475,700	126,482	07/06/2028	4FE

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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)
05970A AA 0	BANCO NACIONAL DE COMERCIO EXT 4.375%	R	07/12/2016.	HSBC SECURITIES		527,500	500,000	498,595	498,619		61		61		498,681		28,819	28,819	16,467	10/14/2025	2FE
P7906@ AA 9	PORT AUTHORITY OF TRINIDAD AND 5.540%	F	09/23/2016.	Redemption 100.0000		831,250	831,250	831,250	831,250				0		831,250			0	46,051	03/23/2017	2
1099999. Total Bonds - All Other Government						10,934,450	10,431,250	10,429,845	1,329,869	0	61	0	61	0	10,429,931	0	504,519	504,519	189,000	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01F030 67 8	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	.	07/06/2016.	Various		(8,916,016)		(8,916,016)					0		(8,916,016)			0		06/22/2046	1
01F030 68 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	.	08/08/2016.	Various		(996,094)		(996,094)					0		(996,094)			0		07/18/2046	1
01F030 69 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	.	09/07/2016.	Various		(2,119,141)		(2,119,141)					0		(2,119,141)			0		08/21/2046	1
01F032 67 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	07/08/2016.	Various		(3,706,055)		(3,706,055)					0		(3,706,055)			0		06/22/2046	1
01F032 68 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	08/04/2016.	Various		297,852		297,852					0		297,852			0		07/18/2046	1
01F032 69 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	08/31/2016.	Various		(390,625)		(390,625)					0		(390,625)			0		08/21/2046	1
01F040 67 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	07/06/2016.	BARCLAYS CAPITAL INC.		(1,728,516)		(1,728,516)					0		(1,728,516)			0		06/20/2046	1
01F040 68 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	08/02/2016.	BARCLAYS CAPITAL INC.		463,867		463,867					0		463,867			0		07/18/2046	1
01F040 69 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	08/31/2016.	BARCLAYS CAPITAL INC.		(312,500)		(312,500)					0		(312,500)			0		08/21/2046	1
10620N CK 2	BRAZOS HIGHER EDUCATION AUTHOR BRHEA 201	.	07/25/2016.	Paydown		733,791	733,791	726,371	736,982		(3,191)		(3,191)		733,791			0	7,654	07/25/2029	1FE
31283H 2Q 7	FEDERAL HOME LOAN MORTGAGE COR 6.500%	.	09/01/2016.	Paydown		541	541	539	540		1		1		541			0	23	12/01/2031	1
31283H 2S 3	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.0	.	09/01/2016.	Paydown		12,533	12,533	12,521	12,518		15		15		12,533			0	590	04/01/2032	1
31283H 2T 1	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5	.	09/01/2016.	Paydown		1,786	1,786	1,797	1,794		(8)		(8)		1,786			0	87	08/01/2031	1
31283H 7D 1	FEDERAL HOME LOAN MORTGAGE COR 4.000%	.	09/01/2016.	Paydown		277,149	277,149	298,867			(21,718)		(21,718)		277,149			0	5,252	05/01/2034	1
31283H FP 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		950	950	1,002	992		(42)		(42)		950			0	50	10/01/2029	1
31283H GE 9	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		1,396	1,396	1,472	1,457		(61)		(61)		1,396			0	76	12/01/2029	1
31283H VE 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%	.	09/01/2016.	Paydown		4,722	4,722	4,736	4,731		(9)		(9)		4,722			0	188	03/01/2033	1
31283H VL 6	FEDERAL HOME LOAN MORTGAGE COR 6.000%	.	09/01/2016.	Paydown		1,071	1,071	1,072	1,071		(1)		(1)		1,071			0	42	02/01/2033	1
31287T AQ 8	FEDERAL HOME LOAN MORTGAGE COR 7.000%	.	09/01/2016.	Paydown		367	367	387	383		(16)		(16)		367			0	17	05/01/2032	1
31287U DB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		45	45	47	46		(2)		(2)		45			0	2	06/01/2032	1
31287U DP 4	FEDERAL HOME LOAN MORTGAGE COR 6.500%	.	09/01/2016.	Paydown		1,312	1,312	1,309	1,309		3		3		1,312			0	57	06/01/2032	1
31288D K5 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%	.	09/01/2016.	Paydown		3,955	3,955	3,869	3,888		67		67		3,955			0	132	12/01/2032	1
3128F2 AF 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		18	18	18	18				0		18			0	1	08/01/2025	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 Desig-nation or Market Indicator (a)
3128F2 WL 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		58	58	59	58		(1)		(1)		58			0	3	09/01/2025	1
3128FD H8 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		22	22	24	23		(1)		(1)		22			0	1	06/01/2026	1
3128FG LS 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		35	35	35	35				0		35			0	2	10/01/2026	1
3128FH YX 4	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		38	38	40	40		(2)		(2)		38			0	2	11/01/2026	1
3128FK SC 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		621	621	623	622				0		621			0	31	01/01/2027	1
3128FX YS 0	FEDERAL HOME LOAN MORTGAGE COR 7.000%	.	09/01/2016.	Paydown		58	58	59	59				0		58			0	3	03/01/2028	1
3128GN Q6 8	FEDERAL HOME LOAN MORTGAGE COR 5.500%	.	09/01/2016.	Paydown		6,437	6,437	6,453	6,437				0		6,437			0	229	10/01/2016	1
3128GN RH 3	FEDERAL HOME LOAN MORTGAGE COR 5.500%	.	09/01/2016.	Paydown		4,048	4,048	4,058	4,048				0		4,048			0	147	11/01/2016	1
3128GP N4 1	FEDERAL HOME LOAN MORTGAGE COR 5.000%	.	09/01/2016.	Paydown		3,821	3,821	3,806	3,812		8		8		3,821			0	127	12/01/2016	1
3128GP P3 1	FEDERAL HOME LOAN MORTGAGE COR 5.000%	.	09/01/2016.	Paydown		307	307	306	306		1		1		307			0	10	12/01/2016	1
3128GU 6N 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%	.	09/01/2016.	Paydown		1,425	1,425	1,433	1,425				0		1,425			0	47	08/01/2017	1
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR 2.852%	.	09/01/2016.	Paydown		39,724	39,724	39,935	39,199		525		525		39,724			0	907	07/01/2033	1
3128KD 4N 2	FEDERAL HOME LOAN MORTGAGE COR 6.500%	.	09/01/2016.	Paydown		53,625	53,625	54,689	54,556		(931)		(931)		53,625			0	2,272	08/01/2036	1
3128KD YD 1	FEDERAL HOME LOAN MORTGAGE COR 6.500%	.	09/01/2016.	Paydown		379,749	379,749	387,285	386,342		(6,593)		(6,593)		379,749			0	17,376	08/01/2036	1
3128KE PJ 6	FEDERAL HOME LOAN MORTGAGE COR 6.500%	.	09/01/2016.	Paydown		1,007	1,007	1,023	1,019		(12)		(12)		1,007			0	43	09/01/2036	1
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%	.	09/01/2016.	Paydown		11,788	11,788	12,323	12,287		(499)		(499)		11,788			0	471	06/01/2038	1
3128M1 AB 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0	.	09/01/2016.	Paydown		276,903	276,903	269,846	273,236		3,667		3,667		276,903			0	9,061	08/01/2020	1
3128M4 CP 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%	.	09/01/2016.	Paydown		40,003	40,003	39,268	39,335		667		667		40,003			0	1,496	12/01/2036	1
3128M5 AJ 9	FEDERAL HOME LOAN MORTGAGE COR 5.500%	.	09/01/2016.	Paydown		9,651	9,651	9,781	9,760		(110)		(110)		9,651			0	365	09/01/2037	1
3128M5 RY 8	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.5	.	09/01/2016.	Paydown		106,638	106,638	107,812	107,582		(944)		(944)		106,638			0	4,056	01/01/2038	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 Desig-nation or Market Indicator (a)
3128M6 LW 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		09/01/2016	Paydown		110,791	110,791	107,657	108,107		2,683		2,683		110,791			0	3,957	08/01/2038	1
3128M6 QA 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2016	Paydown		67,622	67,622	67,744	67,698		(76)		(76)		67,622			0	2,672	06/01/2038	1
3128M6 QF 8	FEDERAL HOME LOAN MORTGAGE COR 5.500%		09/01/2016	Paydown		212,120	212,120	207,778	208,385		3,735		3,735		212,120			0	7,007	08/01/2038	1
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR 5.000%		09/01/2016	Paydown		62,442	62,442	63,193	63,066		(624)		(624)		62,442			0	2,122	06/01/2039	1
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2016	Paydown		185,231	185,231	192,959	192,692		(7,460)		(7,460)		185,231			0	5,013	10/01/2040	1
3128M9 RK 0	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2016	Paydown		981,875	981,875	1,052,447	1,045,564		(63,690)		(63,690)		981,875			0	26,645	05/01/2043	1
3128M9 SH 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2016	Paydown		222,155	222,155	233,124	232,184		(10,029)		(10,029)		222,155			0	6,219	06/01/2043	1
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2016	Paydown		88,022	88,022	94,177	94,169		(6,147)		(6,147)		88,022			0	2,481	10/01/2043	1
3128M9 Z2 1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2016	Paydown		465,496	465,496	458,805	459,174		6,322		6,322		465,496			0	9,198	08/01/2043	1
3128MD ML 4	FEDERAL HOME LOAN MORTGAGE COR 2.500%		09/01/2016	Paydown		951,507	951,507	960,130	960,897		(9,389)		(9,389)		951,507			0	15,816	02/01/2028	1
3128MJ CS 7	FEDERAL HOME LOAN MORTGAGE COR 5.500%		09/01/2016	Paydown		177,815	177,815	178,954	178,677		(862)		(862)		177,815			0	6,288	09/01/2035	1
3128MJ TK 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2016	Paydown		300,428	300,428	305,216	305,093		(4,665)		(4,665)		300,428			0	5,989	10/01/2043	1
3128MJ X7 0	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2016	Paydown		1,795,131	1,795,131	1,838,564			(43,433)		(43,433)		1,795,131			0	15,166	04/01/2046	1
3128MJ X8 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016	Paydown		1,486,555	1,486,555	1,559,954			(73,399)		(73,399)		1,486,555			0	10,006	04/01/2046	1
3128MJ XR 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016	Paydown		1,202,978	1,202,978	1,257,252			(54,275)		(54,275)		1,202,978			0	21,813	01/01/2046	1
3128MJ YC 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016	Paydown		2,120,123	2,120,123	2,217,681			(97,558)		(97,558)		2,120,123			0	14,184	05/01/2046	1
3128MJ YG 9	FEDERAL HOME LOAN MORTGAGE COR 3.000%		08/15/2016	Various		51,815,971	50,000,001	51,541,016			(31,831)		(31,831)		51,509,185		306,786	306,786	281,100	06/01/2046	1
3128MM MQ 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016	Paydown		715,135	715,135	743,069	734,716		(19,581)		(19,581)		715,135			0	16,157	10/01/2025	1
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2016	Paydown		283,435	283,435	294,551	294,209		(10,775)		(10,775)		283,435			0	5,704	08/01/2030	1
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR 2.364%		09/01/2016	Paydown		6,660	6,660	6,685	6,660				0		6,660			0	129	02/01/2035	1
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR 2.799%		09/01/2016	Paydown		9,093	9,093	9,150	9,093				0		9,093			0	154	09/01/2036	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)
3128NH 2A 0	FEDERAL HOME LOAN MORTGAGE COR 3.196%	.	09/01/2016.	Paydown		294	294	295	294				0		294			0	6	06/01/2037	1
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%	.	09/01/2016.	Paydown		815,058	815,058	839,383	834,373		(19,314)		(19,314)		815,058			0	24,544	01/01/2031	1
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%	.	09/01/2016.	Paydown		844,680	844,680	871,473	863,312		(18,631)		(18,631)		844,680			0	19,300	09/01/2025	1
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR 2.615%	.	09/01/2016.	Paydown		2,403	2,403	2,406	2,393		10		10		2,403			0	58	02/01/2037	1
312903 L5 4	FREDDIE MAC FHLMC_159 4.500% 08/16/21	.	09/15/2016.	Paydown		954	954	733	898		57		57		954			0	29	08/16/2021	1
312903 VF 1	FREDDIE MAC FHLMC_139 7.000% 03/16/21	.	09/15/2016.	Paydown		2,351	2,351	2,263	2,325		26		26		2,351			0	110	03/16/2021	1
312906 DD 9	FHLMC_1099 7.950% 06/01/21	.	09/01/2016.	Paydown		674	674	706	679		(5)		(5)		674			0	35	06/01/2021	1
312912 AP 3	FREDDIE MAC FHLMC_1367 6.500% 09/01/22	.	09/01/2016.	Paydown		6,136	6,136	5,640	5,996		140		140		6,136			0	267	09/01/2022	1
312914 VY 7	FREDDIE MAC FHLMC_1474 7.000% 02/01/23	.	09/01/2016.	Paydown		19,088	19,088	18,131	18,748		340		340		19,088			0	794	02/01/2023	1
31292G 5P 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		384	384	403	399		(15)		(15)		384			0	19	07/01/2029	1
31292G 5R 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		831	831	876	867		(36)		(36)		831			0	39	08/01/2029	1
31292G 5W 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		168	168	177	175		(7)		(7)		168			0	8	09/01/2029	1
31292G 6L 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		2,307	2,307	2,432	2,407		(101)		(101)		2,307			0	113	10/01/2029	1
31292G 6W 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		38	38	40	40		(2)		(2)		38			0	2	09/01/2029	1
31292G 7H 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		237	237	250	248		(10)		(10)		237			0	12	12/01/2029	1
31292G QB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		699	699	711	706		(7)		(7)		699			0	32	03/01/2026	1
31292G TF 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		426	426	427	426		(1)		(1)		426			0	21	09/01/2027	1
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR 6.000%	.	09/01/2016.	Paydown		28,342	28,342	28,555	28,523		(180)		(180)		28,342			0	1,152	12/01/2033	1
31292H JU 9	FEDERAL HOME LOAN MORTGAGE COR 7.000%	.	09/01/2016.	Paydown		3,743	3,743	3,948	3,912		(169)		(169)		3,743			0	155	05/01/2031	1
31292H QR 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%	.	09/01/2016.	Paydown		3,313	3,313	3,309	3,309		4		4		3,313			0	144	06/01/2032	1
31292H QZ 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	09/01/2016.	Paydown		14,894	14,894	15,596	15,432		(539)		(539)		14,894			0	826	05/01/2032	1
31292H ZL 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%	.	09/01/2016.	Paydown		513	513	486	491		22		22		513			0	15	10/01/2033	1
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR 4.000%	.	09/01/2016.	Paydown		1,780,229	1,780,229	1,826,960	1,820,518		(40,289)		(40,289)		1,780,229			0	48,615	09/01/2040	1

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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)
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016.	Paydown		848,565	848,565	874,155	871,405		(22,839)		(22,839)		848,565			0	20,510	03/01/2042	1
31292L GD 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016.	Paydown		582,123	582,123	595,221	593,745		(11,622)		(11,622)		582,123			0	13,400	04/01/2042	1
31292L GE 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016.	Paydown		352,426	352,426	360,356	359,459		(7,033)		(7,033)		352,426			0	7,649	04/01/2042	1
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2016.	Paydown		58,532	58,532	62,209			(3,677)		(3,677)		58,532			0	1,192	12/01/2044	1
312938 HR 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		09/01/2016.	Paydown		816,945	816,945	848,219	843,589		(26,644)		(26,644)		816,945			0	25,591	12/01/2039	1
31293V EZ 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2016.	Paydown		153	153	162	160		(7)		(7)		153			0	8	08/01/2029	1
31293W PC 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2016.	Paydown		8	8	8	8				0		8			0		10/01/2029	1
31293Y C3 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2016.	Paydown		7	7	7	7				0		7			0		10/01/2029	1
31293Y GV 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2016.	Paydown		117	117	123	122		(5)		(5)		117			0	6	11/01/2029	1
31293Y KK 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2016.	Paydown		2	2	3	3				0		2			0		11/01/2029	1
31293Y Q8 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2016.	Paydown		118	118	125	123		(5)		(5)		118			0	6	12/01/2029	1
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2016.	Paydown		1,036,334	1,036,334	1,064,267	1,060,568		(24,234)		(24,234)		1,036,334			0	27,219	09/01/2040	1
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2016.	Paydown		920,834	920,834	945,654	942,367		(21,533)		(21,533)		920,834			0	23,366	09/01/2040	1
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2016.	Paydown		1,711,147	1,711,147	1,756,065	1,749,872		(38,725)		(38,725)		1,711,147			0	44,496	09/01/2040	1
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2016.	Paydown		908,698	908,698	932,552	929,263		(20,565)		(20,565)		908,698			0	23,090	09/01/2040	1
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2016.	Paydown		878,249	878,249	927,513	925,908		(47,659)		(47,659)		878,249			0	23,430	12/01/2040	1
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2016.	Paydown		3,042,249	3,042,249	3,003,270	3,007,344		34,904		34,904		3,042,249			0	81,050	01/01/2041	1
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2016.	Paydown		846,160	846,160	864,670	862,106		(15,946)		(15,946)		846,160			0	26,570	01/01/2041	1
31295W AL 2	FEDERAL HOME LOAN MORTGAGE COR 9.000%		09/01/2016.	Paydown		398	398	424	409		(11)		(11)		398			0	24	03/01/2020	1
31296Q BF 6	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2016.	Paydown		1,642	1,642	1,554	1,573		70		70		1,642			0	46	11/01/2033	1
31296T NR 1	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2016.	Paydown		984	984	1,008	1,003		(19)		(19)		984			0	39	02/01/2034	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 Desig-nation or Market Indicator (a)
31296T UP 7	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2016.	Paydown		1,006	1,006	955	965		42		42		1,006			0	30	02/01/2034	1
31296W EY 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2016.	Paydown		19,076	19,076	18,094	18,293		783		783		19,076			0	573	03/01/2034	1
31296W RW 9	FEDERAL HOME LOAN MORTGAGE COR 5.000%		09/01/2016.	Paydown		485	485	476	478		8		8		485			0	16	04/01/2034	1
31298N PJ 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2016.	Paydown		56	56	57	57		(1)		(1)		56			0	2	06/01/2031	1
31298P 5N 6	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2016.	Paydown		3,036	3,036	3,179	3,152		(116)		(116)		3,036			0	152	06/01/2031	1
31300M VP 5	FEDERAL HOME LOAN MORTGAGE COR 2.786%		09/01/2016.	Paydown		672,868	672,868	695,919	701,133		(28,264)		(28,264)		672,868			0	14,877	01/01/2045	1
3130A8 AY 9	FEDERAL HOME LOAN BANKS 1.875% 06/07/2		09/07/2016.	Call 100.0000		251,000,000	251,000,000	251,000,000					0		251,000,000			0	1,176,563	06/07/2021	1
31326K 2C 0	FEDERAL HOME LOAN MORTGAGE COR 2.638%		08/01/2016.	Various		3,049,319	2,951,130	3,058,685			(11,385)		(11,385)		3,047,299		2,020	2,020	30,324	04/01/2046	1
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR 2.816%		09/01/2016.	Paydown		358,631	358,631	367,204	(629,756)		(22,236)		(22,236)		358,631			0	17,209	10/01/2045	1
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR 2.645%		09/01/2016.	Paydown		661,305	661,305	679,879			(31,891)		(31,891)		661,305			0	12,064	10/01/2045	1
3132GM BB 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016.	Paydown		172,701	172,701	178,637	177,986		(5,285)		(5,285)		172,701			0	4,204	01/01/2042	1
3132GR 6V 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016.	Paydown		1,131,456	1,131,456	1,165,399	1,161,752		(30,297)		(30,297)		1,131,456			0	27,023	03/01/2042	1
3132HP R2 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		08/05/2016.	Various		61,230,923	58,667,733	59,868,588			(37,217)		(37,217)		59,831,371		1,399,552	1,399,552	632,580	11/01/2042	1
3132J6 5D 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2016.	Paydown		196,942	196,942	202,543			(5,601)		(5,601)		196,942			0	1,431	02/01/2043	1
3132J8 WP 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016.	Paydown		231,524	231,524	238,144	238,144		(6,620)		(6,620)		231,524			0	5,569	04/01/2043	1
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016.	Paydown		1,468,731	1,468,731	1,518,129	1,517,347		(48,615)		(48,615)		1,468,731			0	34,294	09/01/2045	1
3132L7 X9 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		08/03/2016.	JP MORGAN SECURITIES LTD LDN.		61,322,834	58,920,003	61,281,406					0		61,281,406		41,428	41,428	49,100	07/01/2046	1
3132L7 YL 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016.	Paydown		449,227	449,227	474,286			(25,058)		(25,058)		449,227			0	2,722	06/01/2046	1
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2016.	Paydown		166,389	166,389	170,289			(3,900)		(3,900)		166,389			0	753	04/01/2045	1
3132QP MF 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016.	Paydown		116,824	116,824	122,336	122,117		(5,293)		(5,293)		116,824			0	2,636	05/01/2045	1
3132QS B6 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016.	Paydown		412,763	412,763	427,725	427,416		(14,654)		(14,654)		412,763			0	9,868	08/01/2045	1
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016.	Paydown		102,060	102,060	106,382	106,337		(4,277)		(4,277)		102,060			0	2,493	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 3.500%		09/01/2016	Paydown		647,370	647,370	679,334			(31,964)		(31,964)		647,370			0	8,717	03/01/2046	1
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016	Paydown		177,177	177,177	186,092			(8,914)		(8,914)		177,177			0	2,156	03/01/2046	1
3132QW TZ 2	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016	Paydown		127,826	127,826	133,818			(5,992)		(5,992)		127,826			0	1,870	03/01/2046	1
3132WD EA 8	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2016	Paydown		24,340	24,340	25,085			(745)		(745)		24,340			0	97	04/01/2046	1
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016	Paydown		788,999	788,999	819,326	818,745		(29,746)		(29,746)		788,999			0	18,335	01/01/2044	1
31335A D2 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		08/05/2016	Various		21,154,651	20,109,422	20,787,329	20,773,792		(64,166)		(64,166)		20,709,626		445,025	445,025	487,973	07/01/2045	1
31335A EB 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016	Paydown		653,425	653,425	669,965	669,164		(15,739)		(15,739)		653,425			0	15,792	06/01/2045	1
31335A EH 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016	Paydown		1,805,527	1,805,527	1,881,980	1,880,851		(75,324)		(75,324)		1,805,527			0	42,588	12/01/2043	1
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016	Paydown		964,581	964,581	1,007,640	706,833		(42,957)		(42,957)		964,581			0	19,749	01/01/2045	1
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2016	Various		502,681	502,681	526,637	526,247		(23,566)		(23,566)		502,681			0	11,798	10/01/2045	1
31335A S2 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2016	Paydown		53,564	53,564	54,652			(1,088)		(1,088)		53,564			0	399	05/01/2045	1
31335G LZ 6	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2016	Paydown		144	144	144	144				0		144			0	7	09/01/2025	1
31335G M5 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2016	Paydown		1,191	1,191	1,213	1,204		(13)		(13)		1,191			0	64	02/01/2026	1
31335H TT 0	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2016	Paydown		305	305	313	310		(4)		(4)		305			0	12	07/01/2022	1
31335H UZ 4	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2016	Paydown		10,707	10,707	11,108	10,935		(229)		(229)		10,707			0	429	12/01/2022	1
31335H VD 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2016	Paydown		7,839	7,839	8,133	8,006		(167)		(167)		7,839			0	309	01/01/2023	1
31336W C9 8	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2016	Paydown		29,465	29,465	28,342	28,892		573		573		29,465			0	868	10/01/2020	1
31339D 4Q 8	FREDDIE MAC FHLMC_02-2411 6.500% 02/01		09/01/2016	Paydown		69,147	69,147	70,989	69,438		(291)		(291)		69,147			0	2,982	02/01/2032	1
31339D GP 7	FHLMC_2422 6.500% 02/01/32		09/01/2016	Paydown		11,620	11,620	11,380	11,501		119		119		11,620			0	516	02/01/2032	1
31339D MW 5	FREDDIE MAC FHLMC_2420 6.500% 02/01/32		09/01/2016	Paydown		47,304	47,304	47,525	47,364		(61)		(61)		47,304			0	2,151	02/01/2032	1
3133TE FV 1	FREDDIE MAC FHLMC_2065 6.500% 06/01/28		09/01/2016	Paydown		10,183	10,183	9,198	9,981		202		202		10,183			0	436	06/01/2028	1
3133TJ DP 5	FHLMC_2126 6.000% 02/01/29		09/01/2016	Paydown		17,181	17,181	17,170	17,170		11		11		17,181			0	692	02/01/2029	1
3133TJ WM 1	FREDDIE MAC FHLMC_2135 6.000% 03/01/29		09/01/2016	Paydown		17,274	17,274	17,217	17,227		46		46		17,274			0	678	03/01/2029	1

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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 Desig-nation or Market Indicator (a)
3133TM 7G 5	FREDDIE MAC FHLMC_21-82 7.500% 09/01/2		09/01/2016.	Paydown		128,333	128,333	131,726	128,661		(328)		(328)		128,333			0	6,343	09/01/2029	1
3133TN JY 1	FREDDIE MAC FHLMC_2223 8.000% 03/01/30		09/01/2016.	Paydown		17,876	17,876	17,462	17,756		120		120		17,876			0	892	03/01/2030	1
3133TN U7 7	FREDDIE MAC FHLMC_2228 7.500% 04/01/30		09/01/2016.	Paydown		14,161	14,161	14,719	14,395		(233)		(233)		14,161			0	682	04/01/2030	1
3133TP EM 7	FREDDIE MAC FHLMC_2242 7.500% 07/01/30		09/01/2016.	Paydown		3,638	3,638	3,775	3,659		(21)		(21)		3,638			0	183	07/01/2030	1
3133TP SX 8	FREDDIE MAC FHLMC_2256 7.500% 09/01/30		09/01/2016.	Paydown		8,795	8,795	9,141	8,872		(77)		(77)		8,795			0	474	09/01/2030	1
3133TQ VX 2	FREDDIE MAC FHLMC_2278 7.000% 01/01/31		09/01/2016.	Paydown		7,821	7,821	7,744	7,788		32		32		7,821			0	370	01/01/2031	1
3133TR 4H 5	FHLMC_2274 6.500% 01/01/31		09/01/2016.	Paydown		62,184	62,184	59,440	61,511		673		673		62,184			0	2,714	01/01/2031	1
3133TU VD 7	FREDDIE MAC FHLMC_2357 6.500% 09/01/31		09/01/2016.	Paydown		18,984	18,984	18,503	18,725		259		259		18,984			0	816	09/01/2031	1
3133TU YS 1	FREDDIE MAC FHLMC_2353 6.000% 09/01/31		09/01/2016.	Paydown		30,305	30,305	27,595	29,686		619		619		30,305			0	1,209	09/01/2031	1
3133TV 6U 5	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2016.	Paydown		18,784	18,784	18,055	18,590		194		194		18,784			0	744	09/01/2031	1
3133TV R5 7	FREDDIE MAC FHLMC_2436 6.000% 04/01/32		09/01/2016.	Paydown		713	713	713	713				0		713			0	29	04/01/2032	1
313401 F7 1	FEDERAL HOME LOAN MORTGAGE COR 9.500%		09/01/2016.	Paydown		9	9	9	9				0		9			0	1	07/01/2018	1
313401 US 8	FEDERAL HOME LOAN MORTGAGE COR 9.000%		07/01/2016.	Paydown		7	7	6	7				0		7			0		08/01/2016	1
313401 VZ 1	FEDERAL HOME LOAN MORTGAGE COR 9.000%		09/16/2016.	Various		6	7	7	7		(1)		(1)		6			0		10/01/2016	1
313401 WL 1	FEDERAL HOME LOAN MORTGAGE COR 9.000%		09/01/2016.	Paydown		13	13	13	13				0		13			0	1	11/01/2016	1
313401 WS 6	FEDERAL HOME LOAN MORTGAGE COR 9.000%		09/01/2016.	Paydown		21	21	20	21				0		21			0	1	12/01/2016	1
313401 XQ 9	FEDERAL HOME LOAN MORTGAGE COR 8.000%		09/01/2016.	Paydown		100	100	98	100		1		1		100			0	5	04/01/2017	1
313401 XW 6	FEDERAL HOME LOAN MORTGAGE COR 8.000%		07/01/2016.	Paydown		3	3	3	3				0		3			0		05/01/2017	1
313401 Y8 8	FEDERAL HOME LOAN MORTGAGE COR 9.500%		09/01/2016.	Paydown		83	83	81	82		1		1		83			0	5	04/01/2020	1
313401 YH 8	FEDERAL HOME LOAN MORTGAGE COR 9.500%		09/01/2016.	Paydown		37	37	35	36				0		37			0	2	07/01/2017	1
313401 YN 5	FEDERAL HOME LOAN MORTGAGE COR 9.500%		09/01/2016.	Paydown		32	32	30	32		1		1		32			0	2	09/01/2017	1
313446 WF 9	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2016.	Paydown		53	53	49	52		1		1		53			0	3	07/01/2017	1
31344P A7 9	FEDERAL HOME LOAN MORTGAGE COR 9.000%		09/01/2016.	Paydown		1,030	1,030	974	1,018		12		12		1,030			0	65	12/01/2016	1
31344R LC 2	FEDERAL HOME LOAN MORTGAGE COR 9.000%		09/30/2016.	Various		165	207	201	206		(41)		(41)		165			0	13	12/01/2016	1
31344T AV 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2016.	Paydown		56	56	51	55		1		1		56			0	3	03/01/2017	1

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31345K NQ 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2016.	Paydown		107	107	98	105		2		2		107			0	5	07/01/2017	1
31347A J4 7	FEDERAL HOME LOAN MORTGAGE COR 2.572%		09/01/2016.	Paydown		1,899,603	1,899,603	1,961,043			(61,440)		(61,440)		1,899,603			0	12,039	04/01/2046	1
31347A MD 3	FEDERAL HOME LOAN MORTGAGE COR 2.388%		09/01/2016.	Paydown		64,577	64,577	66,454			(1,877)		(1,877)		64,577			0	129	08/01/2046	1
31347P B7 5	FEDERAL HOME LOAN MORTGAGE COR 8.500%		09/01/2016.	Paydown		391	391	399	392		(1)		(1)		391			0	23	07/01/2017	1
31354C X6 2	FEDERAL HOME LOAN MORTGAGE COR 9.000%		09/01/2016.	Paydown		244	244	255	246		(2)		(2)		244			0	15	10/01/2017	1
31358P PL 5	FANNIE MAE FNMA_G92-48 7.500% 08/01/22		09/01/2016.	Paydown		4,740	4,740	4,980	4,777		(37)		(37)		4,740			0	233	08/01/2022	1
31359H WH 3	FANNIE MAE FNMA_94-79 7.000% 04/01/24		09/01/2016.	Paydown		15,626	15,626	16,045	15,628		(2)		(2)		15,626			0	742	04/01/2024	1
31359S E7 1	FANNIE MAE FNMA_01-12 7.000% 05/01/31		09/01/2016.	Paydown		66,530	66,530	65,180	66,010		520		520		66,530			0	3,122	05/01/2031	1
31359S Z8 6	FANNIE MAE FNMA_01-26 6.000% 06/01/31		09/01/2016.	Paydown		23,622	23,622	21,755	23,151		471		471		23,622			0	962	06/01/2031	1
31361U AJ 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		60	60	58	60		1		1		60			0	3	02/01/2017	1
31366S DQ 1	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		09/01/2016.	Paydown		14	14	14	14				0		14			0	1	04/01/2022	1
31368H KV 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		2,207	2,207	2,299	2,283		(75)		(75)		2,207			0	117	09/01/2030	1
31368H M2 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2016.	Paydown		36,489	36,489	34,911	35,123		1,366		1,366		36,489			0	1,188	11/01/2036	1
3136A0 LW 5	FANNIE MAE FNMA_11-70 3.000% 06/01/30		09/01/2016.	Paydown		185,701	185,701	188,719	187,704		(2,003)		(2,003)		185,701			0	3,659	06/01/2030	1
3136A6 ZP 2	FANNIE MAE FNMA_12-66 3.000% 06/01/27		09/01/2016.	Paydown				112,258	108,841		(115,584)	(6,743)	(108,841)					0	21,284	06/01/2027	1
3136A6 ZP 2	FANNIE MAE FNMA_12-66 3.000% 06/01/27		09/01/2016.	Paydown							6,743	6,743	0					0		06/01/2027	1
3136A9 TK 4	FANNIE MAE FNMA_12-128 3.000% 10/01/32		09/01/2016.	Paydown				42,063	41,284		(43,302)	(2,019)	(41,283)					0	8,373	10/01/2032	1
3136A9 TK 4	FANNIE MAE FNMA_12-128 3.000% 10/01/32		09/01/2016.	Paydown							2,019	2,019	0					0		10/01/2032	1
3136AA PN 9	FANNIE MAE FNMA_12-132 3.000% 12/01/32		09/01/2016.	Paydown				147,806			(150,786)	(5,233)	(145,553)					0	16,438	12/01/2032	1
3136AA PN 9	FANNIE MAE FNMA_12-132 3.000% 12/01/32		09/01/2016.	Paydown							5,233	5,233	0					0		12/01/2032	1
3136AB MK 6	FANNIE MAE FNMA_12-14 3.000% 01/01/33		09/01/2016.	Paydown				95,894			(98,380)	(3,046)	(95,334)					0	11,004	01/01/2033	1
3136AB MK 6	FANNIE MAE FNMA_12-14 3.000% 01/01/33		09/01/2016.	Paydown							3,046	3,046	0					0		01/01/2033	1
3136AB RR 6	FANNIE MAE FNMA_13-9 3.500% 01/01/43		09/01/2016.	Paydown				26,959	26,208		(27,536)	(1,327)	(26,209)					0	3,608	01/01/2043	1
3136AB RR 6	FANNIE MAE FNMA_13-9 3.500% 01/01/43		09/01/2016.	Paydown							1,327	1,327	0					0		01/01/2043	1
3136AB YU 1	FANNIE MAE FNMA_13-1 3.000% 02/01/43		09/01/2016.	Paydown		321,334	321,334	311,615			9,695		9,695		321,334			0	3,201	02/01/2043	1
3136AC P8 8	FANNIE MAE FNMA_14-15 3.500% 03/01/42		09/01/2016.	Paydown				24,198	23,802		(24,910)	(1,108)	(23,802)					0	4,161	03/01/2042	1
3136AC P8 8	FANNIE MAE FNMA_14-15 3.500% 03/01/42		09/01/2016.	Paydown							1,108	1,108	0					0		03/01/2042	1
3136AC YX 3	FANNIE MAE FNMA_13-18J 4.000% 11/01/41		09/01/2016.	Paydown				155,016	150,566		(158,628)	(8,062)	(150,566)					0	24,644	11/01/2041	1
3136AC YX 3	FANNIE MAE FNMA_13-18J 4.000% 11/01/41		09/01/2016.	Paydown							8,062	8,062	0					0		11/01/2041	1
3136AD 7A 1	FANNIE MAE FNMA_13-49 3.000% 05/01/33		09/01/2016.	Paydown				44,602	43,698		(45,716)	(2,018)	(43,698)					0	6,301	05/01/2033	1
3136AD 7A 1	FANNIE MAE FNMA_13-49 3.000% 05/01/33		09/01/2016.	Paydown							2,018	2,018	0					0		05/01/2033	1
3136AE RY 5	FANNIE MAE FNMA_13-55 3.000% 12/01/32		09/01/2016.	Paydown				106,397			(109,373)	(4,270)	(105,103)					0	15,180	12/01/2032	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 Desig-nation or Market Indicator (a)
3136AE RY 5	FANNIE MAE FNMA_13-55 3.000% 12/01/32		09/01/2016.	Paydown							4,270	4,270	0					0		12/01/2032	1
3136AG C2 6	FANNIE MAE FNMA_13-101 3.000% 10/01/33		07/28/2016.	SANWA MCCARTHY SECURITIES		15,876,563	15,000,000	15,588,281			(23,355)		(23,355)		15,564,926		311,637	311,637	188,750	10/01/2033	1
3136AL QT 1	FANNIE MAE REMICS FNR_14-68 3.500% 11/		07/29/2016.	WELLS FARGO & CO		11,990,828	10,689,692	11,633,224			(21,137)		(21,137)		11,612,087		378,741	378,741	95,613	11/01/2034	1
3136AN UG 0	FANNIE MAE REMICS FNMA_15-28A 4.000% 0		09/01/2016.	Various				145,725	138,374		(148,517)	(10,143)	(138,374)					0	19,115	08/01/2044	1
3136AN UG 0	FANNIE MAE REMICS FNMA_15-28A 4.000% 0		09/01/2016.	Various							10,143	10,143	0					0		08/01/2044	1
3136AN WQ 6	FANNIE MAE FNMA 4.500% 05/01/45		09/01/2016.	Paydown				159,056	157,786		(160,899)	(3,113)	(157,786)					0	19,253	05/01/2045	1
3136AN WQ 6	FANNIE MAE FNMA 4.500% 05/01/45		09/01/2016.	Paydown							3,113	3,113	0					0		05/01/2045	1
3136AP ZR 6	FANNIE MAE FNMA_15-57 3.500% 08/01/35		09/01/2016.	Paydown				206,915			(211,623)	(6,923)	(204,700)					0	22,545	08/01/2035	1
3136AP ZR 6	FANNIE MAE FNMA_15-57 3.500% 08/01/35		09/01/2016.	Paydown							6,923	6,923	0					0		08/01/2035	1
3136AQ 5N 6	FANNIE MAE FNMA_16-9 3.000% 11/07/45		08/01/2016.	Various		15,138,142	14,725,751	15,080,089			(36,524)		(36,524)		15,043,565		94,577	94,577	221,202	11/07/2045	1
3136AQ LS 7	FANNIE MAE FNMA_15-79 3.000% 01/01/41		09/01/2016.	Paydown		1,963,515	1,963,515	1,996,956	1,996,758		(33,243)		(33,243)		1,963,515			0	40,403	01/01/2041	1
3136AR 6T 0	FANNIE MAE FNMA_16-33 3.000% 06/01/46		09/01/2016.	Paydown		2,114,306	2,114,306	2,087,909			26,398		26,398		2,114,306			0	19,597	06/01/2046	1
3136AS JZ 0	FANNIE MAE FNMA_16-31 2.500% 06/01/45		09/01/2016.	Paydown		975,535	975,535	963,950			11,584		11,584		975,535			0	5,838	06/01/2045	1
3136AT FN 9	FANNIE MAE FNMA_16-54 3.000% 08/01/46		09/01/2016.	Paydown		204,221	204,221	202,689			1,532		1,532		204,221			0	795	08/01/2046	1
31371G 5D 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2016.	Paydown		1,002	1,002	991	993		9		9		1,002			0	40	08/01/2028	1
31371G PJ 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		33	33	33	33				0		33			0	1	03/01/2018	1
31371G SS 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		2,243	2,243	2,222	2,229		13		13		2,243			0	96	05/01/2018	1
31371H BK 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2016.	Paydown		566	566	557	559		7		7		566			0	23	10/01/2028	1
31371H K2 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		513	513	518	516		(2)		(2)		513			0	22	02/01/2029	1
31371H YB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		25	25	26	25		(1)		(1)		25			0	1	10/01/2029	1
31371J BE 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		15	15	16	16		(1)		(1)		15			0	1	02/01/2030	1
31371J FY 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		157	157	164	163		(5)		(5)		157			0	7	04/01/2030	1
31371J NN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		59	59	61	61		(2)		(2)		59			0	3	08/01/2030	1
31371J PV 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		26	26	28	27		(1)		(1)		26			0	1	09/01/2030	1
31371J SC 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		10	10	11	11				0		10			0	1	11/01/2030	1
31371J UH 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		37	37	39	39		(1)		(1)		37			0	2	01/01/2031	1
31371K EJ 6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2016.	Paydown		908	908	903	904		4		4		908			0	32	10/01/2016	1
31371K ET 4	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2016.	Paydown		3,449	3,449	3,439	3,439		10		10		3,449			0	126	11/01/2016	1
31371K FP 1	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		09/01/2016.	Paydown		2	2	2	2				0		2			0		10/01/2031	1
31371K GP 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		16,602	16,602	16,915	16,823		(221)		(221)		16,602			0	795	11/01/2031	1
31371K LU 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		255	255	255	255				0		255			0	11	03/01/2032	1
31371K RC 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		115	115	120	119		(4)		(4)		115			0	6	06/01/2032	1
31371K SD 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		44	44	46	46		(1)		(1)		44			0	2	07/01/2032	1
31371K W8 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		1,750	1,750	1,823	1,805		(54)		(54)		1,750			0	98	11/01/2032	1
31371L HK 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016.	Paydown		1,434	1,434	1,362	1,377		57		57		1,434			0	44	12/01/2033	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 Desig-nation or Market Indicator (a)
31371L PS 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016.	Paydown		4,546	4,546	4,308	4,447		100		100		4,546			0	121	05/01/2019	1
31371M 4P 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2016.	Paydown		28,244	28,244	27,846	27,897		346		346		28,244			0	1,032	12/01/2036	1
31371M 6M 4	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2016.	Paydown		208,470	208,470	204,691	205,134		3,336		3,336		208,470			0	7,434	01/01/2037	1
31371N AN 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2016.	Paydown		59,097	59,097	58,400	58,485		613		613		59,097			0	2,152	02/01/2037	1
31371N CJ 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2016.	Paydown		9,617	9,617	9,535	9,544		73		73		9,617			0	352	04/01/2037	1
31371N CY 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2016.	Paydown		269,491	269,491	265,227	265,768		3,723		3,723		269,491			0	9,803	04/01/2037	1
31371N P5 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2016.	Paydown		188,897	188,897	189,708	189,487		(590)		(590)		188,897			0	7,461	01/01/2038	1
31371N SX 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2016.	Paydown		203,770	203,770	204,662	204,402		(631)		(631)		203,770			0	8,270	03/01/2038	1
31373D G6 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		09/01/2016.	Paydown		262	262	266	264		(2)		(2)		262			0	14	10/01/2024	1
31374L JP 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2016.	Paydown		94	94	93	93		1		1		94			0	4	08/01/2025	1
31374P Q9 1	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2016.	Paydown		714	714	707	708		6		6		714			0	35	08/01/2025	1
31374S FT 3	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2016.	Paydown		190	190	188	189		2		2		190			0	9	09/01/2025	1
31374S H7 9	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2016.	Paydown		132	132	130	131		1		1		132			0	6	11/01/2025	1
31374S Y7 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		134	134	133	133		1		1		134			0	6	03/01/2018	1
31374W VH 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2016.	Paydown		156	156	154	155		1		1		156			0	7	10/01/2025	1
31378D RA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2016.	Paydown		143	143	146	145		(2)		(2)		143			0	7	08/01/2027	1
31378K YM 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2016.	Paydown		146	146	149	148		(2)		(2)		146			0	7	10/01/2027	1
31378N HH 4	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		109	109	108	108		1		1		109			0	5	04/01/2018	1
31378Q DA 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2016.	Paydown		1,449	1,449	1,476	1,465		(17)		(17)		1,449			0	68	01/01/2028	1
31378Q DC 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2016.	Paydown		1,222	1,222	1,187	1,197		25		25		1,222			0	49	02/01/2028	1
31379C RX 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		329	329	327	327		2		2		329			0	14	02/01/2028	1
31379E PX 9	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		2,177	2,177	2,157	2,165		13		13		2,177			0	94	02/01/2018	1
31379F J9 6	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		484	484	479	480		4		4		484			0	21	03/01/2028	1
31379F K2 9	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		1,790	1,790	1,779	1,780		10		10		1,790			0	78	04/01/2028	1
31379G DH 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		1,098	1,098	1,088	1,091		7		7		1,098			0	48	03/01/2018	1
31379H 2V 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		669	669	662	665		4		4		669			0	29	03/01/2018	1
31379K FT 5	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		303	303	300	301		2		2		303			0	13	04/01/2018	1
31379K RA 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		768	768	758	760		8		8		768			0	33	04/01/2028	1
31379K RZ 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		17	17	17	17				0		17			0	1	04/01/2028	1
31379K TH 6	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		110,270	110,270	109,701	109,731		539		539		110,270			0	5,368	04/01/2028	1
31379K TT 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2016.	Paydown		11,174	11,174	11,356	11,284		(110)		(110)		11,174			0	536	04/01/2028	1
31379N 3F 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		8,050	8,050	7,931	7,957		93		93		8,050			0	349	04/01/2028	1
31379N FY 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		10	10	10	10				0		10			0		04/01/2018	1
31379N H8 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		41	41	41	41				0		41			0	2	04/01/2018	1
31379P N5 7	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		1,493	1,493	1,479	1,485		9		9		1,493			0	65	04/01/2018	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)
3137AR FX 9	FREDDIE MAC FHLMC_4062 4.000% 02/01/41	.	09/01/2016.	Paydown				108,358	104,346		(111,746)	(7,399)	(104,347)					0	18,360	02/01/2041	1
3137AR FX 9	FREDDIE MAC FHLMC_4062 4.000% 02/01/41	.	09/01/2016.	Paydown							7,399	7,399	0					0		02/01/2041	1
3137AR J4 9	FREDDIE MAC FHLMC_4057 3.000% 06/01/27	.	09/01/2016.	Paydown				149,835	147,452		(155,492)	(8,040)	(147,452)					0	29,347	06/01/2027	1
3137AR J4 9	FREDDIE MAC FHLMC_4057 3.000% 06/01/27	.	09/01/2016.	Paydown							8,040	8,040	0					0		06/01/2027	1
3137AU TS 8	FREDDIE MAC FHLMC_4117 3.500% 02/01/42	.	09/01/2016.	Paydown				251,805	242,190		(257,951)	(15,761)	(242,190)					0	38,604	02/01/2042	1
3137AU TS 8	FREDDIE MAC FHLMC_4117 3.500% 02/01/42	.	09/01/2016.	Paydown							15,761	15,761	0					0		02/01/2042	1
3137B0 SA 3	FREDDIE MAC FHR_4186 3.000% 03/01/33	.	09/01/2016.	Paydown				82,671	82,671		(82,671)		(82,671)					0	12,755	03/01/2033	1
3137B0 ZL 1	FREDDIE MAC FHLMC_4182 3.000% 02/01/33	.	09/01/2016.	Paydown				126,221	125,701		(129,576)	(3,875)	(125,701)					0	23,413	02/01/2033	1
3137B0 ZL 1	FREDDIE MAC FHLMC_4182 3.000% 02/01/33	.	09/01/2016.	Paydown							3,875	3,875	0					0		02/01/2033	1
3137BJ N2 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%	.	09/01/2016.	Paydown		1,659,413	1,659,413	1,656,311	1,656,368		3,045		3,045		1,659,413			0	36,211	05/01/2045	1
3137BK CZ 1	FREDDIE MAC FHLMC_4480 4.000% 09/01/43	.	09/01/2016.	Paydown				90,698	90,608		(93,129)	(2,520)	(90,609)					0	16,628	09/01/2043	1
3137BK CZ 1	FREDDIE MAC FHLMC_4480 4.000% 09/01/43	.	09/01/2016.	Paydown							2,520	2,520	0					0		09/01/2043	1
3137BK R8 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%	.	09/01/2016.	Paydown				58,968	57,573		(60,942)	(3,369)	(57,573)					0	9,714	07/01/2030	1
3137BK R8 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%	.	09/01/2016.	Paydown							3,369	3,369	0					0		07/01/2030	1
3137BL 4T 2	FREDDIE MAC FHLMC_4498 3.500% 08/01/45	.	09/01/2016.	Paydown		5,170,319	5,170,319	5,149,314			21,004		21,004		5,170,319			0	71,306	08/01/2045	1
3137BM M8 6	FREDDIC MAC FHLMC_4546 3.500% 01/01/31	.	09/01/2016.	Paydown				109,829			(109,829)		(109,829)					0	15,597	01/01/2031	1
3137BP DZ 9	FREDDIE MAC 3.000% 05/01/46	.	09/01/2016.	Paydown		5,196,730	5,196,730	5,131,771			64,959		64,959		5,196,730			0	42,142	05/01/2046	1
3137BQ MG 9	FREDDIE MAC FHLMC_4594 3.000% 06/01/46	.	09/01/2016.	Paydown		411,933	411,933	407,562			4,372		4,372		411,933			0	1,971	06/01/2046	1
31383M G4 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016.	Paydown		563	563	552	554		9		9		563			0	28	07/01/2029	1
31383R 5K 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016.	Paydown		13,790	13,790	13,516	13,565		225		225		13,790			0	689	08/01/2029	1
31383S A2 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%	.	09/01/2016.	Paydown		318	318	330	328		(10)		(10)		318			0	17	08/01/2029	1
31383U L6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016.	Paydown		118	118	123	122		(4)		(4)		118			0	6	09/01/2029	1
31384D G3 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016.	Paydown		17	17	18	17		(1)		(1)		17			0	1	11/01/2029	1
31384D JF 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016.	Paydown		119	119	124	123		(4)		(4)		119			0	6	11/01/2029	1
31384H 2N 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016.	Paydown		19	19	19	19		(1)		(1)		19			0	1	01/01/2030	1
31384M HV 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016.	Paydown		17	17	17	17		(1)		(1)		17			0	1	01/01/2030	1
31384Q QU 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016.	Paydown		27	27	28	28		(1)		(1)		27			0	1	03/01/2030	1
31384S E2 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016.	Paydown		26	26	27	27		(1)		(1)		26			0	1	02/01/2030	1
31384U PF 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016.	Paydown		36	36	37	37		(1)		(1)		36			0	2	05/01/2030	1
31384V 4T 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016.	Paydown		7	7	7	7				0		7			0		09/01/2030	1
31384V L7 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016.	Paydown		2,024	2,024	2,107	2,091		(67)		(67)		2,024			0	100	12/01/2029	1
31384V NK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016.	Paydown		2,844	2,844	2,961	2,938		(94)		(94)		2,844			0	132	01/01/2030	1
31384V UY 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016.	Paydown		3,149	3,149	3,279	3,255		(105)		(105)		3,149			0	162	05/01/2030	1
31384V YW 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016.	Paydown		35	35	37	37		(1)		(1)		35			0	2	08/01/2030	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)
31384W G3 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		23,896	23,896	27,182	26,128		(2,233)		(2,233)		23,896			0	1,252	03/01/2021	1
31384W NM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		370	370	386	383		(13)		(13)		370			0	18	06/01/2031	1
31384X SV 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		72	72	75	75		(2)		(2)		72			0	4	04/01/2030	1
31385C 2R 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016.	Paydown		222	222	227	226		(3)		(3)		222			0	10	11/01/2030	1
31385D 5D 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		243	243	253	251		(8)		(8)		243			0	12	07/01/2030	1
31385E BJ 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		3	3	3	3				0		3			0		06/01/2030	1
31385E BK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		3	3	3	3				0		3			0		07/01/2030	1
31385E EK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		100	100	104	103		(3)		(3)		100			0	5	06/01/2030	1
31385F V6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		181	181	189	187		(6)		(6)		181			0	9	06/01/2030	1
31385J DM 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		1,727	1,727	1,799	1,784		(56)		(56)		1,727			0	89	05/01/2032	1
31385N 7B 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		370	370	386	383		(12)		(12)		370			0	18	10/01/2030	1
31385N ED 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		31	31	32	32		(1)		(1)		31			0	1	08/01/2030	1
31385N JX 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		76	76	79	78		(3)		(3)		76			0	4	09/01/2030	1
31385N ZA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		42	42	44	43		(1)		(1)		42			0	2	08/01/2030	1
31385T F4 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		398	398	415	411		(13)		(13)		398			0	20	10/01/2030	1
31385T ZP 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		302	302	315	313		(10)		(10)		302			0	15	09/01/2030	1
31385U JD 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		62	62	65	64		(2)		(2)		62			0	3	10/01/2030	1
31385U QN 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		1,726	1,726	1,798	1,784		(58)		(58)		1,726			0	86	09/01/2030	1
31385V 6G 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		10	10	11	11				0		10			0		10/01/2030	1
31386B P6 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		11	11	11	11				0		11			0		11/01/2030	1
31386B PC 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		40	40	42	41		(1)		(1)		40			0	2	11/01/2030	1
31386C B7 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		71	71	74	73		(2)		(2)		71			0	4	12/01/2030	1
31386C KC 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		5	5	6	6				0		5			0		11/01/2030	1
31386C KK 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		35	35	36	36		(1)		(1)		35			0	2	11/01/2030	1
31386D TN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		1	1	1	1				0		1			0		12/01/2030	1
31386D U9 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		17	17	17	17		(1)		(1)		17			0	1	11/01/2030	1
31386E VX 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		20	20	21	21		(1)		(1)		20			0	1	12/01/2030	1
31386F BK 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		2	2	2	2				0		2			0		12/01/2030	1
31386F H7 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		4	4	4	4				0		4			0		12/01/2030	1
31386F M3 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		43	43	45	44		(1)		(1)		43			0	2	12/01/2030	1
31386H 4A 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		09/01/2016.	Paydown		70	70	73	72		(3)		(3)		70			0	4	11/01/2030	1
31386H GK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		98	98	102	101		(3)		(3)		98			0	5	12/01/2030	1
31386L 6V 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		120	120	125	124		(4)		(4)		120			0	6	12/01/2030	1
31386Q FM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		16	16	17	17		(1)		(1)		16			0	1	03/01/2031	1
31386S MC 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		9	9	9	9				0		9			0		07/01/2031	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 Desig-nation or Market Indicator (a)
31386W RK 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%	.	09/01/2016	Paydown		12	12	13	12				0		12			0		11/01/2030	1
31387C Q5 3	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	09/01/2016	Paydown		8,786	8,786	8,739	8,752		34		34		8,786			0	321	10/01/2016	1
31387E FB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016	Paydown		161	161	167	166		(5)		(5)		161			0	8	07/01/2031	1
31387J EL 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%	.	09/01/2016	Paydown		385	385	389	388		(3)		(3)		385			0	18	05/01/2031	1
31387Q NR 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016	Paydown		25	25	26	26		(1)		(1)		25			0	1	07/01/2031	1
31387R BJ 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%	.	09/01/2016	Paydown		43	43	44	44		(2)		(2)		43			0	2	08/01/2031	1
31387V S7 5	FEDERAL NATIONAL MORTGAGE ASSO 8.500%	.	09/01/2016	Paydown		35	35	36	36		(1)		(1)		35			0	2	05/01/2031	1
31387W 2L 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	09/01/2016	Paydown		7,538	7,538	7,717	7,667		(129)		(129)		7,538			0	356	09/01/2031	1
31387W 2P 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	09/01/2016	Paydown		12,056	12,056	12,284	12,216		(160)		(160)		12,056			0	514	10/01/2031	1
31387X RW 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016	Paydown		227	227	236	234		(8)		(8)		227			0	11	09/01/2031	1
31388A LE 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	09/01/2016	Paydown		753	753	761	753				0		753			0	28	12/01/2016	1
31388E FK 7	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	07/01/2016	Paydown		111	111	110	110				0		111			0	4	08/01/2016	1
31388K GM 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	09/01/2016	Paydown		5,296	5,296	5,280	5,280		16		16		5,296			0	186	10/01/2016	1
31388K QN 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	09/01/2016	Paydown		6,043	6,043	6,025	6,025		18		18		6,043			0	218	11/01/2016	1
31388M SY 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	09/01/2016	Paydown		2,582	2,582	2,568	2,572		10		10		2,582			0	92	09/01/2016	1
31388N C3 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016	Paydown		15	15	16	16		(1)		(1)		15			0	1	10/01/2031	1
31388T KX 0	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	09/01/2016	Paydown		966	966	976	966				0		966			0	34	12/01/2016	1
31388U F6 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	09/01/2016	Paydown		19,652	19,652	19,438	19,556		96		96		19,652			0	715	01/01/2017	1
31388V T9 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	09/01/2016	Paydown		8,984	8,984	8,887	8,941		43		43		8,984			0	323	12/01/2016	1
31389A 6F 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016	Paydown		46	46	48	47		(2)		(2)		46			0	2	12/01/2031	1
31389A CM 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016	Paydown		9	9	10	10				0		9			0		01/01/2032	1
31389K EF 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016	Paydown		171	171	178	176		(6)		(6)		171			0	9	02/01/2032	1
31389Q PB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016	Paydown		55	55	57	57		(2)		(2)		55			0	3	03/01/2032	1
31389S US 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016	Paydown		13	13	14	13				0		13			0	1	03/01/2032	1
31389T CY 6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	09/01/2016	Paydown		1,226	1,226	1,226	1,226				0		1,226			0	45	04/01/2017	1
31389X QJ 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	09/01/2016	Paydown		3,267	3,267	3,266	3,266		1		1		3,267			0	120	04/01/2017	1
31389Y VK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	09/01/2016	Paydown		6	6	6	6				0		6			0		03/01/2032	1
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	.	09/01/2016	Paydown		1,125,984	1,125,984	1,142,522	1,140,069		(14,085)		(14,085)		1,125,984			0	33,219	01/01/2041	1
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	09/01/2016	Paydown		600,547	600,547	631,043	628,174		(27,627)		(27,627)		600,547			0	14,057	01/01/2026	1
3138A5 ZY 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	09/01/2016	Paydown		53,782	53,782	55,260	54,836		(1,054)		(1,054)		53,782			0	1,524	02/01/2026	1
3138A8 KM 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	09/01/2016	Paydown		212,443	212,443	218,318	216,642		(4,199)		(4,199)		212,443			0	5,629	03/01/2026	1
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	09/01/2016	Paydown		1,899,142	1,899,142	1,962,941	1,960,887		(61,746)		(61,746)		1,899,142			0	51,280	12/01/2041	1
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	09/01/2016	Various		20,547,194	19,500,270	20,179,733	20,179,733		(57,297)		(57,297)		20,122,435		424,759	424,759	470,290	11/01/2042	1
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	09/01/2016	Paydown		459,448	459,448	479,980	479,980		(20,532)		(20,532)		459,448			0	11,469	12/01/2042	1
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	09/01/2016	Paydown		867,261	867,261	889,755	887,647		(20,386)		(20,386)		867,261			0	24,052	06/01/2042	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)
3138EM 3G 4	FEDERAL NATIONAL MORTGAGE ASSO 2.692%		09/01/2016	Paydown		74,637	74,637	79,301	78,230		(3,594)		(3,594)		74,637			0	1,259	06/01/2035	1
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO 2.937%		09/01/2016	Paydown		285,984	285,984	297,557	293,682		(7,699)		(7,699)		285,984			0	5,529	02/01/2042	1
3138EN Q2 8	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016	Various		269,754	269,754	271,946	271,784		(2,030)		(2,030)		269,754			0	5,486	07/01/2043	1
3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		968,249	968,249	1,011,216	1,010,398		(42,149)		(42,149)		968,249			0	21,883	05/01/2044	1
3138EP U2 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		493,848	493,848	511,095	510,488		(16,640)		(16,640)		493,848			0	11,883	05/01/2045	1
3138EP ZL 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		255,217	255,217	263,272	263,026		(7,809)		(7,809)		255,217			0	5,922	06/01/2045	1
3138EQ KP 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		1,408,745	1,408,745	1,459,818			(51,074)		(51,074)		1,408,745			0	29,219	10/01/2045	1
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		938,674	938,674	972,554			(33,880)		(33,880)		938,674			0	19,804	11/01/2045	1
3138EQ NN 8	FEDERAL NATIONAL MORTGAGE ASSO 2.662%		09/01/2016	Paydown		708,079	708,079	727,108			(19,030)		(19,030)		708,079			0	11,131	08/01/2045	1
3138EQ NX 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016	Paydown		136,308	136,308	141,281	141,222		(4,914)		(4,914)		136,308			0	2,734	10/01/2030	1
3138EQ RS 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016	Paydown		2,269,208	2,269,208	2,273,462	2,273,458		(4,251)		(4,251)		2,269,208			0	45,732	12/01/2043	1
3138EQ W5 7	FEDERAL NATIONAL MORTGAGE ASSO 2.677%		09/01/2016	Paydown		200,648	200,648	206,229			(5,581)		(5,581)		200,648			0	2,731	08/01/2045	1
3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016	Paydown		362,824	362,824	363,674	363,672		(848)		(848)		362,824			0	7,384	01/01/2046	1
3138LT KF 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		1,445,183	1,445,183	1,507,958	1,507,958		(62,775)		(62,775)		1,445,183			0	33,410	05/01/2042	1
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		321,670	321,670	336,045	336,045		(14,375)		(14,375)		321,670			0	7,650	06/01/2042	1
3138LU Q9 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016	Paydown		785,548	785,548	821,143	812,928		(27,380)		(27,380)		785,548			0	15,920	05/01/2027	1
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		833,264	833,264	861,386	861,298		(28,034)		(28,034)		833,264			0	19,890	06/01/2042	1
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016	Paydown		417,926	417,926	429,942	428,619		(10,693)		(10,693)		417,926			0	7,916	10/01/2027	1
3138M8 WQ 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		727,530	727,530	756,177	755,749		(28,218)		(28,218)		727,530			0	18,050	09/01/2042	1
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		404,244	404,244	422,309	422,309		(18,065)		(18,065)		404,244			0	9,401	01/01/2043	1
3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016	Paydown		137,147	137,147	139,076	139,035		(1,888)		(1,888)		137,147			0	2,781	08/01/2043	1
3138WB B6 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016	Paydown		609,463	609,463	637,365			(27,902)		(27,902)		609,463			0	2,979	03/01/2029	1
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		120,021	120,021	124,372	124,369		(4,348)		(4,348)		120,021			0	2,854	07/01/2044	1
3138WC PV 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		53,953	53,953	56,529			(2,575)		(2,575)		53,953			0	770	08/01/2044	1
3138WD 2N 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	Various		60,329,144	113,999,982	60,099,365					0		60,099,365		229,779	229,779	72,042	02/01/2045	1
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		1,808,935	1,808,935	1,875,224	1,873,969		(65,035)		(65,035)		1,808,935			0	43,229	02/01/2045	1
3138WD 3X 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	Various		5,292,031	10,000,000	5,271,875					0		5,271,875		20,156	20,156	6,319	02/01/2045	1
3138WD 3Y 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016	Various		88,512	167,256	88,175					0		88,175		337	337	106	02/01/2045	1
3138WE 2E 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		520,452	520,452	539,318			(18,866)		(18,866)		520,452			0	10,740	06/01/2045	1
3138WE 3W 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		271,537	271,537	281,169	281,136		(9,598)		(9,598)		271,537			0	6,321	07/01/2045	1
3138WE 6B 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		338,518	338,518	350,525	350,484		(11,966)		(11,966)		338,518			0	7,824	07/01/2045	1
3138WE CH 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		1,005,656	1,005,656	1,040,854	1,039,738		(34,081)		(34,081)		1,005,656			0	22,942	03/01/2045	1
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		280,672	280,672	291,460	291,025		(10,353)		(10,353)		280,672			0	6,563	04/01/2045	1
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		354,187	354,187	367,166	366,900		(12,714)		(12,714)		354,187			0	8,698	04/01/2045	1
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016	Paydown		1,238,960	1,238,960	1,291,035	1,288,079		(49,119)		(49,119)		1,238,960			0	25,501	05/01/2030	1
3138WE RM 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016	Paydown		632,341	632,341	654,769	654,453		(22,112)		(22,112)		632,341			0	14,387	05/01/2045	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
3138WE T2 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		4,610,068	8,711,340	4,592,510					0		4,592,510		17,559	17,559	5,505	06/01/2045	1
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		183,183	183,183	189,680	189,660		(6,477)		(6,477)		183,183			0	4,306	06/01/2045	1
3138WE XH 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		1,058,407	2,000,000	1,054,376					0		1,054,376		4,031	4,031	1,264	06/01/2045	1
3138WE ZJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		144,382	144,382	147,924	147,797		(3,415)		(3,415)		144,382			0	3,337	06/01/2045	1
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Various		432,205	432,205	446,589	446,528		(14,324)		(14,324)		432,205			0	10,224	11/01/2045	1
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		1,106,614	1,106,614	1,152,262			(45,648)		(45,648)		1,106,614			0	20,496	11/01/2045	1
3138WF 3G 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		07/11/2016.	Various		(1,485)					(2,192)		(2,192)		(2,191)		706	706	102,626	11/01/2045	1
3138WF 3N 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		1,058,402	1,999,992	1,054,371					0		1,054,371		4,031	4,031	1,264	11/01/2045	1
3138WF 3P 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		178,419	337,146	177,739					0		177,739		680	680	213	11/01/2045	1
3138WF 6T 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Various		575,894	575,894	596,275	596,185		(20,291)		(20,291)		575,894			0	13,775	12/01/2045	1
3138WF CA 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Various		212,972	212,972	220,210	219,997		(7,025)		(7,025)		212,972			0	4,990	07/01/2045	1
3138WF FE 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		828,982	828,982	859,745	858,816		(29,834)		(29,834)		828,982			0	19,662	08/01/2045	1
3138WF LC 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		57,153,935	107,999,998	56,936,249					0		56,936,249		217,686	217,686	68,250	09/01/2045	1
3138WF MU 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		1,225,771	2,316,260	1,221,103					0		1,221,103		4,669	4,669	1,464	09/01/2045	1
3138WF RF 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		5,926,962	11,199,788	5,904,388					0		5,904,388		22,574	22,574	7,078	09/01/2045	1
3138WF RN 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		12,330,436	23,300,006	12,283,472					0		12,283,472		46,964	46,964	14,724	10/01/2045	1
3138WF S4 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		793,806	1,500,002	790,783					0		790,783		3,023	3,023	948	10/01/2045	1
3138WF W3 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		12,949,881	24,470,530	12,900,558					0		12,900,558		49,323	49,323	15,464	10/01/2045	1
3138WF X8 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		3,147,193	5,947,042	3,135,206					0		3,135,206		11,987	11,987	3,758	11/01/2045	1
3138WF XF 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		4,886,198	9,233,126	4,867,588					0		4,867,588		18,610	18,610	5,835	10/01/2045	1
3138WF Y5 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		138,297	138,297	144,067			(5,770)		(5,770)		138,297			0	2,417	11/01/2045	1
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		787,421	787,421	824,926			(37,505)		(37,505)		787,421			0	5,339	05/01/2046	1
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		183,065	183,065	188,099			(5,034)		(5,034)		183,065			0	938	05/01/2046	1
3138WG AC 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		110,986	209,722	110,563					0		110,563		423	423	133	12/01/2045	1
3138WG AG 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Various		117,835	117,835	124,398			(6,563)		(6,563)		117,835			0	1,778	12/01/2045	1
3138WG AM 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		204,276	386,006	203,498					0		203,498		778	778	244	12/01/2045	1
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		1,349,581	1,349,581	1,395,697	1,395,495		(45,914)		(45,914)		1,349,581			0	32,478	12/01/2045	1
3138WG C8 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		87,848	166,000	87,514					0		87,514		335	335	105	12/01/2045	1
3138WG HB 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		179,606	339,390	178,922					0		178,922		684	684	214	01/01/2046	1
3138WG L5 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/09/2016.	Various		95,767,397	179,999,998	94,781,249					0		94,781,249		986,148	986,148	87,500	02/01/2046	1
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		1,224,526	1,224,526	1,284,796			(60,270)		(60,270)		1,224,526			0	22,731	02/01/2046	1
3138WG M2 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016.	Paydown		354,989	354,989	379,228			(24,239)		(24,239)		354,989			0	4,990	02/01/2046	1
3138WG MC 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		2,030,647	2,030,647	2,120,757			(90,110)		(90,110)		2,030,647			0	26,326	02/01/2046	1
3138WG SS 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Various		26,697,588	25,390,709	26,596,767			(166,701)		(166,701)		26,430,066		267,522	267,522	471,360	03/01/2046	1
3138WG UD 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		5,503,187	10,399,006	5,482,227					0		5,482,227		20,960	20,960	6,572	03/01/2046	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
3138WG UE 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		6,349,802	11,998,800	6,325,617					0		6,325,617		24,185	24,185	7,583	03/01/2046	1
3138WG UF 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		1,058,407	2,000,000	1,054,376					0		1,054,376		4,031	4,031	1,264	03/01/2046	1
3138WG X9 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		387,984	387,984	398,533			(10,548)		(10,548)		387,984			0	2,339	04/01/2046	1
3138WG YN 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Various		1,588,151	1,588,151	1,660,920			(72,768)		(72,768)		1,588,151			0	20,623	04/01/2046	1
3138WH BB 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/12/2016.	Various		260,746,832	500,000,002	258,515,626					0		258,515,626		2,231,206	2,231,206	270,833	05/01/2046	1
3138WH BE 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		08/09/2016.	Various		50,486,150	96,000,002	49,950,001					0		49,950,001		536,149	536,149	40,000	05/01/2046	1
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		137,806	137,806	141,187			(3,381)		(3,381)		137,806			0	716	06/01/2046	1
3138WH M6 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		08/09/2016.	Various		42,071,813	80,000,042	41,625,022					0		41,625,022		446,791	446,791	33,333	07/01/2046	1
3138WH U2 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		08/09/2016.	Various		264,961,664	499,999,844	259,999,919					0		259,999,919		4,961,745	4,961,745	208,333	08/01/2046	1
3138WH WZ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/12/2016.	Various		57,999,798	112,000,012	58,034,381					0		58,034,381		(34,583)	(34,583)	60,666	09/01/2046	1
3138WH XD 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/12/2016.	Various		33,142,759	64,000,042	33,162,521					0		33,162,521		(19,762)	(19,762)	34,667	09/01/2046	1
3138WP HP 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		861,320	861,320	862,666	862,666		(1,346)		(1,346)		861,320			0	17,083	04/01/2043	1
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Various		2,778,955	2,778,955	2,796,289	2,528,661		(21,852)		(21,852)		2,778,955			0	51,732	05/01/2043	1
3138WQ AZ 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		323,798	323,798	332,978			(9,180)		(9,180)		323,798			0	4,084	05/01/2043	1
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		262,898	262,898	267,294	266,882		(3,983)		(3,983)		262,898			0	6,129	06/01/2043	1
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		92,263	92,263	95,607	95,607		(3,345)		(3,345)		92,263			0	2,151	08/01/2043	1
3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		427,835	427,835	428,437	428,437		(602)		(602)		427,835			0	8,674	09/01/2043	1
3138X4 6V 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		279,626	279,626	285,350	285,220		(5,594)		(5,594)		279,626			0	5,579	08/01/2043	1
3138X7 6C 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		2,073,034	2,073,034	2,075,950	2,075,950		(2,915)		(2,915)		2,073,034			0	41,101	09/01/2043	1
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO 3.012%		09/01/2016.	Paydown		522,812	522,812	538,026	522,812				0		522,812			0	10,372	07/01/2044	1
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		144,799	144,799	149,952	149,307		(4,509)		(4,509)		144,799			0	2,953	05/01/2029	1
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		6,362,813	6,362,813	6,603,407	6,602,086		(239,273)		(239,273)		6,362,813			0	155,503	02/01/2042	1
3138Y7 GA 4	FEDERAL NATIONAL MORTGAGE ASSO 2.842%		09/01/2016.	Paydown		680,393	680,393	703,462	703,462		(23,070)		(23,070)		680,393			0	13,632	01/01/2045	1
3138Y9 MQ 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/05/2016.	Various		4,838,945	4,554,545	4,720,359	4,716,513		(9,627)		(9,627)		4,706,885		132,060	132,060	110,421	01/01/2045	1
3138YH U6 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		669,046	669,046	692,777	692,427		(23,380)		(23,380)		669,046			0	15,923	05/01/2045	1
3138YK G2 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		436,024	436,024	449,650	449,158		(13,134)		(13,134)		436,024			0	10,062	06/01/2045	1
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		101,372	101,372	102,512	102,465		(1,093)		(1,093)		101,372			0	2,188	05/01/2045	1
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		120,916	120,916	124,746	124,608		(3,692)		(3,692)		120,916			0	3,022	06/01/2045	1
3138YP LN 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/05/2016.	Various		5,098,965	4,826,858	5,049,346	5,046,102		(12,643)		(12,643)		5,033,460		65,505	65,505	117,280	05/01/2045	1
3138YS 4T 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/05/2016.	Various		7,179,248	6,788,019	7,100,904	7,096,157		(19,601)		(19,601)		7,076,556		102,692	102,692	164,936	06/01/2045	1
3138YU GF 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		251,968	251,968	261,259	261,053		(9,085)		(9,085)		251,968			0	5,839	09/01/2045	1
3138YW ES 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/05/2016.	Various		4,816,037	4,559,072	4,769,216	4,765,910		(12,876)		(12,876)		4,753,034		63,003	63,003	110,774	07/01/2045	1
3138YW H4 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		1,017,267	1,017,267	1,061,295			(44,029)		(44,029)		1,017,267			0	17,809	10/01/2045	1
3138YW JV 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		67,934	128,370	67,675					0		67,675		259	259	81	10/01/2045	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
3138YX EV 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016.	Paydown		114,948	114,948	122,994	122,677		(7,729)		(7,729)		114,948			0	3,064	07/01/2045	1
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		31,053	31,053	31,184	31,181		(128)		(128)		31,053			0	621	08/01/2045	1
3138YX HK 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/05/2016.	Various		1,389,685	1,310,361	1,370,761	1,369,811		(3,114)		(3,114)		1,366,697		22,988	22,988	31,837	07/01/2045	1
3138YY DN 0	FEDERAL NATIONAL MORTGAGE ASSO 2.494%		09/01/2016.	Paydown		566,990	566,990	581,298			(14,308)		(14,308)		566,990			0	7,605	11/01/2045	1
31390B 6Y 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2016.	Paydown		10,621	10,621	10,618	10,618		3		3		10,621			0	392	05/01/2017	1
31390B TY 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		673	673	701	694		(21)		(21)		673			0	34	06/01/2032	1
31390D AJ 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		9	9	9	9				0		9			0		05/01/2032	1
31390P MS 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		5,785	5,785	6,024	5,967		(182)		(182)		5,785			0	253	08/01/2032	1
31390R NA 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		58	58	60	60		(2)		(2)		58			0	3	08/01/2032	1
31390W UC 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016.	Paydown		1,493	1,493	1,419	1,434		59		59		1,493			0	45	10/01/2033	1
31391B QX 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2016.	Paydown		1,224	1,224	1,274	1,262		(38)		(38)		1,224			0	61	09/01/2032	1
31391H U2 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2016.	Paydown		1,645	1,645	1,655	1,652		(8)		(8)		1,645			0	54	10/01/2032	1
313921 B5 6	FNMA_01-59 7.000% 11/01/31		09/01/2016.	Paydown		21,148	21,148	21,076	21,076		72		72		21,148			0	1,032	11/01/2031	1
313921 S4 1	FNMA_01-61 6.000% 11/01/31		09/01/2016.	Paydown		157,036	157,036	141,989	153,309		3,727		3,727		157,036			0	6,289	11/01/2031	1
31392B PT 7	FANNIE MAE FNMA_01-81 6.500% 01/01/32		09/01/2016.	Paydown		12,936	12,936	12,940	12,936				0		12,936			0	562	01/01/2032	1
31392D RM 6	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2016.	Paydown		30,333	30,333	27,315	29,575		758		758		30,333			0	1,194	07/01/2032	1
31392E T8 3	FANNIE MAE FNMA_02-66 6.500% 08/01/42		09/01/2016.	Paydown		128,471	128,471	147,982			(19,512)		(19,512)		128,471			0	3,376	08/01/2042	1
31392G FN 0	FANNIE MAE FNMA_02-T18 6.500% 08/01/42		09/01/2016.	Paydown		217,536	217,536	254,941			(37,405)		(37,405)		217,536			0	5,944	08/01/2042	1
31392G FP 5	FANNIE MAE FNMA_02-T18 6.500% 08/01/42		09/01/2016.	Paydown		140,261	140,261	147,712	147,535		(7,274)		(7,274)		140,261			0	6,205	08/01/2042	1
31392J JU 4	FNMA_03-19 5.500% 03/01/33		09/01/2016.	Paydown		701,431	701,431	783,207			(81,776)		(81,776)		701,431			0	16,409	03/01/2033	1
31392K AA 4	FREDDIE MAC FHLMC_2454 6.500% 05/01/32		09/01/2016.	Paydown		150,169	150,169	151,319	150,532		(362)		(362)		150,169			0	6,444	05/01/2032	1
31392R E3 1	FREDDIE MAC FHLMC_2469 6.000% 07/01/32		09/01/2016.	Paydown		88,240	88,240	79,770	86,092		2,148		2,148		88,240			0	3,388	07/01/2032	1
31392W 7B 0	FSPC_T-51 6.500% 09/01/43		09/01/2016.	Paydown		145,310	145,310	168,298			(22,989)		(22,989)		145,310			0	3,857	09/01/2043	1
31392X ZP 6	FHLMC_2528 5.500% 11/01/32		09/01/2016.	Paydown		229,144	229,144	256,319			(27,175)		(27,175)		229,144			0	4,954	11/01/2032	1
31393G DM 3	FREDDIE MAC FHLMC_2545 5.500% 12/01/32		09/01/2016.	Paydown		368,946	368,946	360,645	365,529		3,417		3,417		368,946			0	13,345	12/01/2032	1
31393L NP 4	FHLMC_2564 5.500% 02/01/33		09/01/2016.	Paydown		219,308	219,308	214,717	216,245		3,063		3,063		219,308			0	8,023	02/01/2033	1
31393W BD 0	FHLMC_2640 5.000% 07/01/33		09/01/2016.	Paydown		157,111	157,111	146,113	151,941		5,169		5,169		157,111			0	5,297	07/01/2033	1
31394B AL 8	FNMA_04-86 4.500% 11/01/34		09/01/2016.	Paydown		660,384	660,384	535,212	612,387		47,997		47,997		660,384			0	20,000	11/01/2034	1
31394C JS 2	FANNIE MAE FNMA_05-19 5.500% 03/01/35		07/28/2016.	WELLS FARGO & CO		22,669,727	18,500,000	22,311,553			(154,248)		(154,248)		22,157,305		512,421	512,421	257,201	03/01/2035	1
31394C SP 8	FANNIE MAE FNMA_05-18 5.000% 03/01/25		09/01/2016.	Paydown		101,910	101,910	100,159	101,088		823		823		101,910			0	3,328	03/01/2025	1
31394D A6 7	FANNIE MAE FNMA_05-48 5.500% 06/01/34		09/01/2016.	Paydown		374,132	374,132	387,463			(13,331)		(13,331)		374,132			0	9,017	06/01/2034	1
31394D E4 8	FANNIE MAE FNMA_05-53 5.500% 06/01/35		09/01/2016.	Paydown		1,571,286	1,571,286	1,524,639	1,548,624		22,662		22,662		1,571,286			0	58,703	06/01/2035	1
31394H R7 8	FHLMC_2656 5.500% 08/01/33		09/01/2016.	Paydown		20,321	20,321	20,309	20,309		13		13		20,321			0	746	08/01/2033	1
31394L JJ 2	FHLMC_2691 5.500% 09/01/33		09/01/2016.	Paydown		1,095,631	1,095,631	1,036,128	1,072,187		23,444		23,444		1,095,631			0	40,578	09/01/2033	1
31394M MV 9	FHLMC_2716 5.500% 12/01/33		09/01/2016.	Paydown		79,032	79,032	76,933	77,920		1,112		1,112		79,032			0	2,731	12/01/2033	1
31394R TP 4	FREDDIE MAC FHLMC_2766 5.000% 03/01/34		09/01/2016.	Paydown		1,338,982	1,338,982	1,224,672	1,295,935		43,047		43,047		1,338,982			0	46,044	03/01/2034	1

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

1	2	3	4	5	6	7	8	9	10	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)
31394V E8 9	FANNIE MAE FNMA_06-2 6.000% 02/01/36	.	09/01/2016.	Paydown		590,418	590,418	598,202	591,378		(960)		(960)		590,418			0	23,329	02/01/2036	1
31394V LV 0	FNR_05-123 5.500% 01/01/36	.	09/01/2016.	Paydown		917,682	917,682	889,936	904,026		13,656		13,656		917,682			0	33,094	01/01/2036	1
31395B BS 1	FANNIE MAE FNMA_06-9 5.500% 03/01/36	.	09/01/2016.	Paydown		814,666	814,666	796,400	805,461		9,205		9,205		814,666			0	29,681	03/01/2036	1
31395B EZ 2	FANNIE MAE FNMA_06-14 5.500% 03/01/36	.	09/01/2016.	Various		4,026,509	3,550,181	4,007,797			(13,695)		(13,695)		3,994,102		32,408	32,408	65,670	03/01/2036	1
31395B KD 4	FANNIE MAE FNMA_06-3 5.500% 03/01/36	.	09/01/2016.	Paydown		248,702	248,702	277,670			(28,969)		(28,969)		248,702			0	5,668	03/01/2036	1
31395E ZJ 9	FHLMC_2835 5.500% 08/01/34	.	09/01/2016.	Paydown		151,283	151,283	144,121	148,946		2,337		2,337		151,283			0	5,369	08/01/2034	1
31395G JR 4	FREDDIE MAC FHLMC_2861 5.500% 09/01/34	.	09/01/2016.	Paydown		232,889	232,889	221,582	229,201		3,688		3,688		232,889			0	9,259	09/01/2034	1
31395L FM 8	FREDDIE MAC FHLMC_2912 5.500% 05/01/34	.	08/01/2016.	Various		3,065,579	3,001,444	3,081,318			(28,627)		(28,627)		3,052,690		12,889	12,889	67,684	05/01/2034	1
31395N FS 1	FANNIE MAE FNMA_06-45 5.500% 06/01/36	.	09/01/2016.	Paydown		350,424	350,424	351,341	350,424				0		350,424			0	12,725	06/01/2036	1
31395P PE 6	FREDDIE MAC FHLMC_2948 5.500% 03/01/35	.	09/01/2016.	Paydown		856,742	856,742	831,877	845,033		11,709		11,709		856,742			0	31,025	03/01/2035	1
31395R 2E 7	FREDDIE MAC FHLMC_2949 5.500% 03/01/35	.	09/01/2016.	Paydown		533,794	533,794	519,469	527,214		6,581		6,581		533,794			0	18,682	03/01/2035	1
31395T FM 1	FREDDIE MAC FHLMC-2961 5.500% 04/01/35	.	09/01/2016.	Paydown		809,116	809,116	786,075	799,119		9,997		9,997		809,116			0	30,243	04/01/2035	1
31395U 4N 8	FREDDIE MAC FHLMC_2972 FHR 2972 WG 5.5	.	09/01/2016.	Paydown		524,534	524,534	513,613	519,084		5,450		5,450		524,534			0	20,426	05/01/2035	1
31395U A7 6	FHLMC_2981 5.500% 05/01/35	.	09/01/2016.	Paydown		583,899	583,899	567,135	576,349		7,551		7,551		583,899			0	22,052	05/01/2035	1
31395U K3 4	FREDDIE MAC FHLMC_2978 5.500% 05/01/35	.	09/01/2016.	Paydown		1,018,003	1,018,003	1,035,914	663,890		(31,118)		(31,118)		1,018,003			0	30,943	05/01/2035	1
31395V SN 0	FREDDIE MAC FHLMC_2986 5.500% 06/01/35	.	09/01/2016.	Various		444,994	444,994	432,774	439,140		5,854		5,854		444,994			0	16,961	06/01/2035	1
31395W W4 5	FREDDIE MAC FHLMC_3012 5.500% 08/01/35	.	09/01/2016.	Paydown		137,412	137,412	134,019	135,771		1,641		1,641		137,412			0	5,093	08/01/2035	1
31395X N4 3	FREDDIE MAC 5.000% 08/01/35	.	09/01/2016.	Paydown		1,119,180	1,119,180	1,079,134	1,098,171		21,009		21,009		1,119,180			0	37,295	08/01/2035	1
31395X VG 7	FREDDIE MAC FHLMC_3019 5.500% 10/01/34	.	08/01/2016.	Various		2,228,466	2,204,729	2,238,518			(17,855)		(17,855)		2,220,662		7,804	7,804	49,527	10/01/2034	1
31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T 5.500%	.	09/01/2016.	Paydown		3,152,282	3,152,282	3,005,495	3,099,810		52,472		52,472		3,152,282			0	114,158	10/01/2035	1
31396C J7 6	FREDDIE MAC FHLMC_3047 5.500% 10/01/25	.	09/01/2016.	Various		7,974,958	7,155,774	7,823,869			(37,158)		(37,158)		7,786,711		188,247	188,247	132,287	10/01/2025	1
31396C LG 3	FREDDIE MAC FHLMC_3054 5.500% 10/01/35	.	09/01/2016.	Paydown		814,101	814,101	792,159	804,261		9,840		9,840		814,101			0	30,009	10/01/2035	1
31396E 2W 5	FREDDIE MAC FHLMC_3053 5.500% 12/01/34	.	09/01/2016.	Paydown		916,119	916,119	924,457	916,119				0		916,119			0	32,960	12/01/2034	1
31396E 6A 9	FHLMC_3044 5.500% 03/01/35	.	09/01/2016.	Paydown		435,128	435,128	429,451	433,424		1,704		1,704		435,128			0	15,173	03/01/2035	1
31396E WR 3	FREDDIE MAC FHLMC_3061 5.500% 11/01/35	.	09/01/2016.	Paydown		722,059	722,059	698,480	711,935		10,124		10,124		722,059			0	27,245	11/01/2035	1
31396G 7E 5	FREDDIE MAC FHLMC_3094 5.500% 12/01/35	.	09/01/2016.	Paydown		376,057	376,057	362,072	369,728		6,329		6,329		376,057			0	13,917	12/01/2035	1
31396G BL 4	FREDDIE MAC FHLMC_3087 5.500% 12/01/25	.	09/01/2016.	Paydown		220,991	220,991	214,940	218,568		2,423		2,423		220,991			0	8,030	12/01/2025	1
31396H AL 3	FREDDIE MAC FHLMC_5 5.500% 02/01/36	.	09/01/2016.	Paydown		2,088,845	2,088,845	1,971,274	2,050,559		38,285		38,285		2,088,845			0	74,599	02/01/2036	1
31396P B2 6	FNMA_07-14 5.500% 03/01/37	.	09/01/2016.	Paydown		253,350	253,350	235,616	244,653		8,697		8,697		253,350			0	9,245	03/01/2037	1
31396V F8 6	FANNIE MAE FNMA_07-45 6.000% 05/01/47	.	09/01/2016.	Paydown		373,324	373,324	364,166	368,539		4,785		4,785		373,324			0	13,282	05/01/2047	1
31396X HK 3	FANNIE MAE FNMA_07-77 5.500% 08/01/37	.	09/01/2016.	Paydown		1,076,628	1,076,628	1,078,436	1,076,628				0		1,076,628			0	39,551	08/01/2037	1
31397C 3V 9	FREDDIE MAC FHLMC_3228 5.500% 10/01/36	.	09/01/2016.	Paydown		37,581	37,581	36,182	36,853		729		729		37,581			0	1,366	10/01/2036	1
31397F MQ 2	FREDDIE MAC FHLMC_3296 5.500% 03/01/37	.	09/01/2016.	Paydown		106,285	106,285	98,168	101,563		4,722		4,722		106,285			0	3,853	03/01/2037	1
31397J GG 3	FREDDIE MAC FHLMC_3330 5.500% 06/01/37	.	09/01/2016.	Paydown		518,835	518,835	480,976	502,043		16,792		16,792		518,835			0	19,607	06/01/2037	1
31397W 7A 7	FREDDIE MAC FHLMC_3456 5.000% 06/01/38	.	09/01/2016.	Paydown		393,640	393,640	349,602	364,660		28,981		28,981		393,640			0	13,229	06/01/2038	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)
31398G QR 3	FANNIE MAE FNMA_09-111 4.500% 01/01/40		09/01/2016	Paydown		496,672	496,672	429,000	471,908		24,764		24,764		496,672			0	14,572	01/01/2040	1
31398V LQ 7	FREDDIE MAC FHLMC_3656 5.000% 01/01/38		09/01/2016	Paydown		510,802	510,802	493,103	502,073		8,729		8,729		510,802			0	6,370	01/01/2038	1
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2016	Paydown		3,739	3,739	3,730	3,739				0		3,739			0	62	01/01/2033	1
31401G JU 9	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2016	Paydown		141	141	143	141				0		141			0	5	06/01/2018	1
31401L 6T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		1,873	1,873	1,780	1,798		76		76		1,873			0	52	07/01/2033	1
31401N 2T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		9,692	9,692	9,207	9,302		390		390		9,692			0	288	08/01/2033	1
31401N PJ 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		1,133	1,133	1,076	1,087		46		46		1,133			0	30	08/01/2033	1
31401X KW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		23,603	23,603	21,287	21,764		1,839		1,839		23,603			0	794	07/01/2033	1
31401Y JW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		837	837	795	803		34		34		837			0	25	07/01/2033	1
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2016	Paydown		28,977	28,977	29,466	29,072		(96)		(96)		28,977			0	964	09/01/2018	1
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6.50		09/01/2016	Paydown		843	843	817	822		22		22		843			0	36	12/01/2031	1
31402C 5N 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 7.50		09/01/2016	Paydown		506	506	507	506		(1)		(1)		506			0	24	11/01/2031	1
31402C 5P 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 8.00		09/01/2016	Paydown		14,828	14,828	15,127	15,066		(237)		(237)		14,828			0	796	03/01/2032	1
31402C PL 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2016	Paydown		206,795	206,795	200,066	200,711		6,084		6,084		206,795			0	6,739	11/01/2033	1
31402E R8 3	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		1,881	1,881	1,787	1,805		76		76		1,881			0	52	08/01/2033	1
31402H BG 5	FEDERAL NATIONAL MORTGAGE ASSO 2.610%		09/01/2016	Paydown		38,271	38,271	37,949	38,271				0		38,271			0	591	12/01/2033	1
31402H WH 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		1,434	1,434	1,362	1,376		58		58		1,434			0	39	07/01/2033	1
31402J 3U 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		445	445	402	411		35		35		445			0	13	08/01/2033	1
31402J 6A 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		7,550	7,550	7,173	7,245		305		305		7,550			0	201	08/01/2033	1
31402J M4 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		12,356	12,356	11,739	11,856		500		500		12,356			0	415	08/01/2033	1
31402J RE 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		24,992	24,992	22,895	23,338		1,654		1,654		24,992			0	750	08/01/2033	1
31402L K8 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		4,239	4,239	4,027	4,069		171		171		4,239			0	127	08/01/2033	1
31402M LS 7	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		1,350	1,350	1,283	1,296		54		54		1,350			0	40	08/01/2033	1
31402Q GD 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016	Paydown		591	591	560	580		11		11		591			0	16	09/01/2018	1
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO 2.883%		09/01/2016	Paydown		240,913	240,913	238,250	240,913				0		240,913			0	3,976	05/01/2034	1
31402Q TE 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2016	Paydown		145,336	145,336	144,632	144,647		689		689		145,336			0	5,764	11/01/2034	1
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2016	Paydown		503,020	503,020	493,449	494,309		8,711		8,711		503,020			0	18,096	02/01/2035	1
31402R AQ 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2016	Paydown		390,951	390,951	401,458	399,465		(8,514)		(8,514)		390,951			0	16,430	12/01/2032	1
31402R DF 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2016	Paydown		40,780	40,780	41,092	41,023		(244)		(244)		40,780			0	1,627	04/01/2035	1
31402T FJ 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		4,491	4,491	4,267	4,311		181		181		4,491			0	128	08/01/2033	1
31402W YJ 1	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		25,343	25,343	24,075	24,328		1,015		1,015		25,343			0	760	09/01/2033	1
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016	Paydown		13,923	13,923	12,915	13,088		835		835		13,923			0	406	09/01/2035	1
31403D BD 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2016	Paydown		139,331	139,331	144,925	144,549		(5,218)		(5,218)		139,331			0	4,487	03/01/2036	1

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31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO 2.788%		09/01/2016.	Paydown		135,194	135,194	135,722	135,194				0		135,194			0	1,952	05/01/2036	1
31403E TD 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016.	Paydown		1,829	1,829	1,738	1,756		73		73		1,829			0	55	10/01/2033	1
31403F YH 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016.	Paydown		3,644	3,644	3,453	3,564		80		80		3,644			0	96	06/01/2019	1
31403H HT 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016.	Paydown		95	95	90	91		4		4		95			0	3	10/01/2033	1
31403Q 4D 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016.	Paydown		531	531	505	510		21		21		531			0	16	11/01/2033	1
31404K LW 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2016.	Paydown		90,605	90,605	87,052	87,644		2,961		2,961		90,605			0	3,135	04/01/2034	1
31404M 5L 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016.	Paydown		4,892	4,892	4,635	4,785		107		107		4,892			0	130	06/01/2019	1
31404P QM 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2016.	Paydown		11,124	11,124	10,979	11,002		122		122		11,124			0	361	04/01/2034	1
31404S NR 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016.	Paydown		1,698	1,698	1,609	1,661		37		37		1,698			0	45	05/01/2019	1
31404T RR 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016.	Paydown		36	36	35	35		1		1		36			0	1	05/01/2034	1
31404X K7 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016.	Paydown		1,609	1,609	1,555	1,565		44		44		1,609			0	48	11/01/2034	1
31405B GT 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016.	Paydown		517	517	490	506		11		11		517			0	14	06/01/2019	1
31405C UV 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016.	Paydown		2,709	2,709	2,567	2,650		59		59		2,709			0	72	06/01/2019	1
31405Q UU 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016.	Paydown		2,862	2,862	2,706	2,732		130		130		2,862			0	86	12/01/2034	1
31406D GW 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016.	Paydown		6	6	6	6				0		6			0		01/01/2035	1
31406J NB 5	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2016.	Paydown		63,220	63,220	62,928	62,974		245		245		63,220			0	2,109	03/01/2020	1
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO 2.645%		09/01/2016.	Paydown		19,777	19,777	19,853	19,777				0		19,777			0	347	10/01/2036	1
31406M XV 3	FEDERAL NATIONAL MORTGAGE ASSO 2.651%		09/01/2016.	Paydown		3,937	3,937	3,919	3,937				0		3,937			0	56	01/01/2035	1
31406V CU 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016.	Paydown		747	747	702	710		37		37		747			0	22	04/01/2035	1
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO 2.946%		09/01/2016.	Paydown		13,753	13,753	13,793	13,753				0		13,753			0	254	03/01/2035	1
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO 3.088%		09/01/2016.	Paydown		16,794	16,794	16,924	16,794				0		16,794			0	296	07/01/2035	1
31407N QC 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016.	Paydown		27,147	27,147	25,783	26,016		1,131		1,131		27,147			0	828	08/01/2035	1
31409G N2 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2016.	Paydown		28,411	28,411	28,460	28,436		(25)		(25)		28,411			0	1,192	10/01/2036	1
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO 2.967%		09/01/2016.	Paydown		26,790	26,790	26,951	26,790				0		26,790			0	466	05/01/2036	1
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO 2.520%		09/01/2016.	Paydown		438	438	440	438				0		438			0	7	11/01/2036	1
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO 2.753%		09/01/2016.	Paydown		138,878	138,878	138,422	138,878				0		138,878			0	2,735	03/01/2037	1
3140E0 E3 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		13,484,008	25,479,834	13,432,650					0		13,432,650		51,357	51,357	16,102	11/01/2045	1
3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		687,047	687,047	714,958	714,485		(27,438)		(27,438)		687,047			0	16,008	09/01/2045	1
3140E0 ZV 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		318,259	318,259	332,879	332,632		(14,373)		(14,373)		318,259			0	7,763	09/01/2045	1
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		665,466	665,466	692,326	691,679		(26,213)		(26,213)		665,466			0	17,082	09/01/2045	1
3140E1 SW 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30 Y		09/12/2016.	Various		3,174,903	5,999,402	3,162,810					0		3,162,810		12,092	12,092	3,791	10/01/2045	1
3140E5 ED 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/05/2016.	Various		2,432,511	2,298,312	2,404,250	2,402,402		(7,846)		(7,846)		2,394,557		37,954	37,954	55,843	10/01/2045	1
3140E5 QM 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016.	Various		157,685	297,966	157,084					0		157,084		601	601	188	10/01/2045	1
3140E6 3R 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016.	Various		171,014	323,154	170,362					0		170,362		651	651	204	11/01/2045	1

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3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	09/01/2016.	Paydown		99,629	99,629	103,692	103,647		(4,018)		(4,018)		99,629			0	2,326	11/01/2045	1
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	09/01/2016.	Paydown		92,388	92,388	96,155	96,113		(3,726)		(3,726)		92,388			0	2,170	11/01/2045	1
3140E9 JQ 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	08/09/2016.	Various		142,587,014	267,999,998	141,118,749					0		141,118,749		1,468,265	1,468,265	130,278	01/01/2046	1
3140EA 5H 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	.	09/12/2016.	Various		394,117	744,738	392,616					0		392,616		1,501	1,501	471	12/01/2045	1
3140EA UR 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	08/09/2016.	Various		6,384,493	12,000,000	6,318,750					0		6,318,750		65,743	65,743	5,833	01/01/2046	1
3140EB KC 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	.	09/12/2016.	Various		634,940	1,199,804	632,522					0		632,522		2,418	2,418	758	01/01/2046	1
3140EB VT 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30yr	.	09/12/2016.	Various		14,483,194	27,367,930	14,428,031					0		14,428,031		55,163	55,163	17,295	02/01/2046	1
3140EB VZ 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	.	09/12/2016.	Various		6,408,020	12,108,810	6,383,613					0		6,383,613		24,407	24,407	7,652	02/01/2046	1
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	09/01/2016.	Various		1,376,477	1,376,477	1,440,139			(78,799)		(78,799)		1,375,576		901	901	226,496	02/01/2046	1
3140EU J6 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	09/01/2016.	Paydown		579,483	579,483	607,280			(27,797)		(27,797)		579,483			0	4,541	03/01/2046	1
3140EU KS 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	.	09/12/2016.	Various		1,785,003	3,373,002	1,778,205					0		1,778,205		6,799	6,799	2,132	03/01/2046	1
3140EW CV 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	.	09/12/2016.	Various		2,609,613	4,931,212	2,599,673					0		2,599,673		9,939	9,939	3,116	01/01/2046	1
3140EW DH 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	.	09/12/2016.	Various		381,665	721,208	380,211					0		380,211		1,454	1,454	456	02/01/2046	1
3140EW SQ 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	09/01/2016.	Paydown		747,312	747,312	781,175			(33,863)		(33,863)		747,312			0	10,427	03/01/2046	1
3140EW UN 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	.	09/12/2016.	Various		5,253,882	9,927,912	5,233,871					0		5,233,871		20,011	20,011	6,274	02/01/2046	1
3140EX ED 1	FEDERAL NATIONAL MORTGAGE ASSO 2.536%	.	09/01/2016.	Paydown		713,604	713,604	734,148			(20,544)		(20,544)		713,604			0	3,427	05/01/2046	1
3140EY N3 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	.	09/12/2016.	Various		5,291,505	9,999,006	5,271,350					0		5,271,350		20,154	20,154	6,319	03/01/2046	1
3140EY R2 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	08/09/2016.	Various		21,281,644	40,000,000	21,062,500					0		21,062,500		219,144	219,144	19,444	02/01/2046	1
3140EY SF 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	.	09/12/2016.	Various		5,291,503	9,999,002	5,271,349					0		5,271,349		20,154	20,154	6,319	02/01/2046	1
3140F0 DE 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	.	09/12/2016.	Various		4,233,203	7,999,202	4,217,080					0		4,217,080		16,123	16,123	5,055	03/01/2046	1
3140F0 NP 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	.	09/12/2016.	Various		5,291,502	9,999,000	5,271,348					0		5,271,348		20,154	20,154	6,319	03/01/2046	1
3140F0 PB 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	.	09/12/2016.	Various		5,291,505	9,999,006	5,271,351					0		5,271,351		20,154	20,154	6,319	03/01/2046	1
3140F1 Y8 9	FEDERAL NATIONAL MORTGAGE ASSO 2.500%	.	09/01/2016.	Paydown		14,484	14,484	15,025			(541)		(541)		14,484			0	30	06/01/2031	1
3140F4 HP 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	.	09/12/2016.	Various		372,646	704,166	371,227					0		371,227		1,419	1,419	445	03/01/2046	1
3140F7 FS 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	08/01/2016.	Various		52,853,449	50,107,361	52,859,351			(54,930)		(54,930)		52,804,421		49,028	49,028	340,530	06/01/2046	1
3140FD EJ 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	.	09/12/2016.	Various		28,999,896	56,000,000	29,017,187					0		29,017,187		(17,291)	(17,291)	30,333	10/01/2046	1

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO 2.860%		09/01/2016.	Paydown		43,641	43,641	43,825	43,641				0		43,641			0	806	05/01/2036	1
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO 2.745%		09/01/2016.	Paydown		39,269	39,269	39,367	39,741		(472)		(472)		39,269			0	680	05/01/2034	1
31410F ST 3	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2016.	Paydown		72,313	72,313	71,500	71,531		782		782		72,313			0	2,593	12/01/2036	1
31410F V4 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2016.	Paydown		1,147	1,147	1,149	1,148		(1)		(1)		1,147			0	46	01/01/2037	1
31410K JY 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2016.	Paydown		47,762	47,762	47,972	47,950		(188)		(188)		47,762			0	1,844	05/01/2038	1
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016.	Paydown		175,585	175,585	183,321	183,040		(7,456)		(7,456)		175,585			0	4,624	12/01/2042	1
31411C ZE 4	FEDERAL NATIONAL MORTGAGE ASSO 2.765%		09/01/2016.	Paydown		49,624	49,624	49,915	49,624				0		49,624			0	1,023	10/01/2036	1
31411D G6 0	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2016.	Paydown		1,002	1,002	988	989		12		12		1,002			0	34	11/01/2036	1
31411G 6G 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2016.	Paydown		544,262	544,262	544,900	544,400		(138)		(138)		544,262			0	22,098	01/01/2037	1
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO 2.881%		09/01/2016.	Paydown		316,220	316,220	315,566	316,220				0		316,220			0	5,624	04/01/2035	1
31416B YG 7	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2016.	Paydown		159,274	159,275	165,359	164,217		(4,943)		(4,943)		159,274			0	5,968	01/01/2039	1
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016.	Paydown		1,279,573	1,279,573	1,316,061	1,311,075		(31,502)		(31,502)		1,279,573			0	34,331	09/01/2040	1
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016.	Paydown		429,214	429,214	442,090	439,375		(10,161)		(10,161)		429,214			0	12,489	02/01/2031	1
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016.	Paydown		222,487	222,487	228,293	228,128		(5,641)		(5,641)		222,487			0	5,977	11/01/2041	1
31417D GW 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Paydown		2,742,002	2,742,002	2,871,819	2,870,487		(128,484)		(128,484)		2,742,002			0	65,168	10/01/2042	1
31417E HN 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Various		259,068	259,068	260,040	260,014		(946)		(946)		259,068			0	5,045	12/01/2042	1
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		337,783	337,783	340,528	340,528		(2,744)		(2,744)		337,783			0	6,903	04/01/2043	1
31417F SA 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		2,752,503	2,752,503	2,719,817	2,720,598		31,904		31,904		2,752,503			0	55,136	03/01/2043	1
31417G F5 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		571,486	571,486	582,826	582,643		(11,158)		(11,158)		571,486			0	11,656	04/01/2043	1
31417G H3 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		636,683	636,683	640,961	640,961		(4,278)		(4,278)		636,683			0	13,140	05/01/2043	1
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2016.	Various		1,242,069	1,242,069	1,297,574	1,297,574		(55,505)		(55,505)		1,242,069			0	29,183	05/01/2043	1
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016.	Paydown		84,103	84,103	89,990	89,990		(5,887)		(5,887)		84,103			0	2,208	06/01/2043	1
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016.	Paydown		793,536	793,536	813,126	808,912		(15,376)		(15,376)		793,536			0	21,432	12/01/2030	1
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016.	Paydown		1,348,019	1,348,019	1,355,775	1,353,600		(5,581)		(5,581)		1,348,019			0	35,848	01/01/2031	1
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2016.	Paydown		697,993	697,993	718,933	714,511		(16,519)		(16,519)		697,993			0	21,516	02/01/2031	1
31417Y XR 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		190,418	190,418	192,322	191,397		(979)		(979)		190,418			0	3,798	03/01/2021	1
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2016.	Paydown		54,388	54,388	55,357	55,357		(969)		(969)		54,388			0	1,100	10/01/2042	1
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2016.	Paydown		35,503	35,503	37,949	37,920		(2,418)		(2,418)		35,503			0	1,000	08/01/2045	1
31418B ZP 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/12/2016.	Various		5,291,505	9,999,006	5,271,351					0		5,271,351		20,154	20,154	6,319	03/01/2046	1
31418C AF 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/12/2016.	Various		129,216,332	199,000,145	128,715,329					0		128,715,329		501,003	501,003	122,083	08/01/2046	1
31418C BF 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		08/09/2016.	Various		118,852,808	226,000,000	117,590,625					0		117,590,625		1,262,183	1,262,183	94,167	09/01/2046	1
31418C CH 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/12/2016.	Various		61,106,924	118,000,000	61,143,359					0		61,143,359		(36,435)	(36,435)	63,916	10/01/2046	1
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO 3.023%		09/01/2016.	Paydown		118,929	118,929	127,031	118,929				0		118,929			0	2,260	09/01/2033	1
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2016.	Paydown		52,132	52,132	55,260	54,757		(2,625)		(2,625)		52,132			0	1,910	09/01/2036	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31418R QM 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%	.	09/01/2016.	Paydown		1,402,959	1,402,959	1,467,846	1,458,978		(56,020)		(56,020)		1,402,959			0	48,811	04/01/2040	1
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	09/01/2016.	Paydown		1,465,080	1,465,080	1,506,515	1,500,620		(35,540)		(35,540)		1,465,080			0	39,414	09/01/2040	1
31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%	.	09/01/2016.	Paydown		1,295,631	1,295,631	1,334,297	1,328,271		(32,640)		(32,640)		1,295,631			0	44,971	06/01/2040	1
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	09/01/2016.	Paydown		1,429,476	1,429,476	1,475,934	1,461,505		(32,030)		(32,030)		1,429,476			0	32,651	09/01/2025	1
31418W E7 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	09/01/2016.	Paydown		297,391	297,391	307,335	304,219		(6,828)		(6,828)		297,391			0	7,344	09/01/2025	1
31418W QK 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	09/01/2016.	Paydown		512,177	512,177	529,303	523,899		(11,722)		(11,722)		512,177			0	11,534	08/01/2025	1
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	09/01/2016.	Paydown		4,723,409	4,723,409	4,858,469	4,840,018		(116,609)		(116,609)		4,723,409			0	126,757	09/01/2040	1
31419B BT 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	09/01/2016.	Paydown		107,957	107,957	112,848	113,544		(5,588)		(5,588)		107,957			0	2,891	02/01/2041	1
31419B CH 6	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	09/01/2016.	Paydown		192,888	192,888	196,986	195,688		(2,801)		(2,801)		192,888			0	5,085	05/01/2025	1
31419C ZW 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	09/01/2016.	Paydown		713,831	713,831	730,338	730,037		(16,206)		(16,206)		713,831			0	18,386	09/01/2040	1
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	09/01/2016.	Paydown		139,885	139,885	144,065	142,761		(2,876)		(2,876)		139,885			0	3,100	09/01/2025	1
31419G PQ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	09/01/2016.	Paydown		1,885,953	1,885,953	1,945,773	1,927,385		(41,432)		(41,432)		1,885,953			0	42,142	10/01/2025	1
31419G WZ 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	09/01/2016.	Paydown		4,169,447	4,169,447	4,308,990	4,266,615		(97,168)		(97,168)		4,169,447			0	96,684	09/01/2025	1
478045 AA 5	JOHN SEVIER COMBINED CYCLE GEN 4.626 01/	.	07/15/2016.	Redemption 100.0000		37,576	37,576	37,576	37,576				0		37,576			0	1,751	01/15/2042	1FE
48503T AA 5	KANSAS CITY MO INDL DEV AUTH 5.242% 12	.	09/10/2016.	Redemption 100.0000		215,382	215,382	215,382	215,382				0		215,382			0	7,530	12/10/2032	1
605275 EH 5	MISSISSIPPI BUSINESS FINANCE C 8.370%	.	09/15/2016.	Redemption 100.0000		546,000	546,000	546,000	546,000				0		546,000			0	45,700	09/15/2019	2
784428 AG 9	SLC STUDENT LOAN TRUST SLCLT_0 1.080%	.	09/15/2016.	Paydown		118,447	118,447	100,383	102,980		15,467		15,467		118,447			0	751	12/15/2039	1FE
78442G PD 2	SLM STUDENT LOAN TRUST SLMA_05 0.865%	.	07/25/2016.	Paydown		91,666	91,666	77,085	79,079		12,587		12,587		91,666			0	470	04/25/2040	1FE
78442G QT 6	SLMA_05-8 1.025% 01/25/40	.	07/25/2016.	Paydown		94,847	94,847	81,450	83,327		11,521		11,521		94,847			0	601	01/25/2040	1FE
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA 2006	.	07/25/2016.	Paydown		267,523	267,523	228,900	233,725		33,798		33,798		267,523			0	1,533	01/25/2041	1FE
78443V AD 4	SLM STUDENT LOAN TRUST 2007-1 0.775% 0	.	07/25/2016.	Paydown		916,883	916,883	913,265	916,588		295		295		916,883			0	4,071	01/25/2022	1FE
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA 2007-	.	07/25/2016.	Paydown		250,783	250,783	210,932	216,134		34,650		34,650		250,783			0	1,418	01/27/2042	1FE
880591 ER 9	Tennessee Valley Authority 2.875% 09/1	.	08/05/2016.	MORGAN STANLEY & CO.		16,274,880	15,000,000	14,841,000	14,858,486		8,621		8,621		14,867,107		1,407,773	1,407,773	386,927	09/15/2024	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						2,428,070,584	3,794,402,795	2,414,281,867	229,888,769	0	(6,514,917)	0	(6,514,917)	0	2,408,184,082	0	19,886,501	19,886,501	12,655,991	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00110A AD 6	AEP TEXAS CENTRAL TRANSITION F 5.170%	.	07/01/2016.	Paydown		2,992,561	2,992,561	3,006,355	2,994,419		(1,858)		(1,858)		2,992,561			0	154,715	01/01/2018	1FE
001192 AF 0	AGL CAPITAL CORPORATION 6.375% 07/15/1	.	07/15/2016.	Maturity		16,000,000	16,000,000	15,976,960	15,998,321		1,679		1,679		16,000,000			0	1,020,000	07/15/2016	2FE
00182E AZ 2	AUSTRALIA AND NEW ZEALAND BANK 2.750%	F	07/28/2016.	ANZ Securities, Inc. NY		14,488,079	14,050,000	14,034,967			1,404		1,404		14,036,371		451,708	451,708	192,114	02/03/2021	1FE
00191X AC 0	APS RESECURITIZATION TRUST APS 1.098%	.	09/01/2016.	Paydown		186,974	186,974	173,652	175,554		11,419		11,419		186,974			0	1,554	06/01/2049	1FM
00192F AA 2	APS RESECURITIZATION TRUST APS 0.587%	.	09/25/2016.	Paydown		527,331	527,331	508,215	508,510		18,821		18,821		527,331			0	2,049	10/29/2046	1FE
00212X BW 0	ASG RESECURITIZATION TRUST ASG 0.814%	.	09/25/2016.	Paydown		163,148	163,148	158,738	158,880		4,268		4,268		163,148			0	814	12/25/2045	1FM
004375 AV 3	ACCR_04-1 1.125% 04/25/34	.	09/25/2016.	Paydown		179,859	179,859	167,044	169,884		9,975		9,975		179,859			0	1,215	04/25/2034	1FM
004375 DD 0	ACCREDITED MORTGAGE LOAN TRUST 0.922%	.	09/27/2016.	Paydown		993,966	993,966	982,473	990,580		3,386		3,386		993,966			0	6,442	07/25/2035	1FM
004421 PR 8	ACE SECURITIES CORP ACE_05-HE4 1.305%	.	09/25/2016.	Paydown		525,089	525,089	522,989	525,089				0		525,089			0	4,247	07/25/2035	1FM
004421 RF 2	ACE SECURITIES CORP. ACE_05-HE 1.265%	.	09/26/2016.	Paydown		471,242	471,242	467,721	470,787		456		456		471,242			0	3,602	08/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
00485X A* 2	ACOSTA HOLDCO INC 09/26/21		07/29/2016.	Redemption 100.0000		622	622	615	615		6		6		622			0	20	09/26/2021	4FE
00507V A* 0	ACTIVISION BLIZZARD INC 10/13/2		08/23/2016.	Redemption 100.0000		2,011,776	2,011,776	2,021,784	75,360		(9,950)		(9,950)		2,011,776			0	13,766	10/13/2020	2FE
00724F AC 5	ADOBE SYST INC 3.250% 02/01/25		08/11/2016.	Various		15,815,100	15,000,000	14,909,100	14,916,383		4,925		4,925		14,921,308		893,792	893,792	502,396	02/01/2025	2FE
019736 A@ 6	ALLISON TRANSMISSION INC 08/23/		09/23/2016.	Various		329,269	329,648	328,824	328,878		391		391		329,269			0	10,155	08/23/2019	3FE
02007C AC 6	ALLY AUTO RECEIVABLES TRUST AL 1.024%		09/15/2016.	Paydown		1,783,498	1,783,498	1,783,916			(418)		(418)		1,783,498			0	8,478	08/15/2018	1FE
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		09/01/2016.	Paydown		170,752	176,072	117,628	119,537		51,215		51,215		170,752			0	6,719	06/01/2036	1FM
02147P AY 0	CWALT_06-29T1 6.000% 10/01/36		09/01/2016.	Paydown		285,639	335,280	280,405	282,378		3,261		3,261		285,639			0	11,615	10/01/2036	1FM
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		09/01/2016.	Paydown		535,379	593,541	479,066	481,296		54,082		54,082		535,379			0	22,698	11/01/2036	1FM
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.750%		09/01/2016.	Paydown		250,309	273,010	232,207			18,102		18,102		250,309			0	6,153	03/01/2037	1FM
02149Q AD 2	COUNTRYWIDE ALTERNATIVE LOAN T 0.775%		09/25/2016.	Paydown		4,230	4,230	3,347			883		883		4,230			0	17	09/25/2047	1FM
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN 6.000% 0		09/01/2016.	Paydown		860,532	1,008,193	911,839	917,517		(56,984)		(56,984)		860,532			0	36,483	04/01/2037	1FM
02150L AL 1	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		09/01/2016.	Paydown		791,299	891,392	682,148	686,367		104,932		104,932		791,299			0	35,125	06/01/2037	1FM
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T 0.812%		09/27/2016.	Paydown		443,511	443,511	384,303	393,012		50,499		50,499		443,511			0	2,108	09/25/2047	1FM
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		09/01/2016.	Paydown		220,151	247,510	215,581			4,570		4,570		220,151			0	5,908	09/01/2037	1FM
02151E AC 6	COUNTRYWIDE ALTERNATIVE LOAN T 1.025%		09/25/2016.	Paydown		831,815	935,187	728,903	842,503		36,516	47,204	(10,688)		831,815			0	5,467	09/25/2037	1FM
02151H AF 2	CWALT_07-17CB CWALT 2007-17CB 1A6 1.02		09/25/2016.	Paydown		378,340	469,387	392,877	395,564		(17,224)		(17,224)		378,340			0	2,697	08/25/2037	1FM
02209S AN 3	ALTRIA GROUP INC 2.850% 08/09/22		08/03/2016.	MORGAN STANLEY & CO.		8,393,520	8,000,000	7,797,500	7,826,717		14,272		14,272		7,840,989		552,531	552,531	227,367	08/09/2022	1FE
02376T AC 2	AMERICAN AIRLINES 2013-2 CLASS 5.600%		07/15/2016.	Redemption 100.0000		115,952	115,952	115,952	115,952				0		115,952			0	6,493	07/15/2020	3FE
025816 BF 5	American Express Co 4.050% 12/03/42		09/29/2016.	CITIGROUP GLOBAL MARKETS INC/		4,030,128	3,800,000	3,822,172	3,821,986		(351)		(351)		3,821,636		208,492	208,492	128,678	12/03/2042	1FE
025816 BK 4	American Express Co 3.625% 12/05/24		08/05/2016.	CITIGROUP GLOBAL MARKETS INC/		12,016,164	11,590,000	12,000,160	11,969,311		(25,576)		(25,576)		11,943,736		72,429	72,429	285,927	12/05/2024	1FE
0258M0 DC 0	AMERICAN EXPRESS CREDIT CORP 2.8% 9/19/2		09/19/2016.	Maturity		3,151,000	3,151,000	3,227,349	3,163,287		(12,287)		(12,287)		3,151,000			0	88,228	09/19/2016	1FE
02660T FJ 7	AHM_05-2 5.408% 09/01/35		09/01/2016.	Paydown		595,826	593,089	459,124	392,772		203,055		203,055		595,826			0	23,488	09/01/2035	1FM
02660T FK 4	AHM_05-2 5.383% 09/01/35		09/01/2016.	Paydown		256,504	256,504	224,840	212,945		43,559		43,559		256,504			0	7,646	09/01/2035	1FM
026874 CY 1	AMERICAN INTERNATIONAL GROUP I 4.125%		07/12/2016.	CREDIT SUISSE SECURITIES USA L		2,991,919	2,810,000	3,029,292	3,009,561		(11,698)		(11,698)		2,997,863		(5,943)	(5,943)	106,253	02/15/2024	2FE
03027X AH 3	AMERICAN TOWER CORP 3.300% 02/15/21		08/05/2016.	SUNTRUST ROBINSON HUMPHREY		10,478,400	10,000,000	9,985,300			1,794		1,794		9,987,094		491,306	491,306	190,667	02/15/2021	2FE
03062A AF 3	AMERICREDIT AUTOMOBILE RECEIVA 2.580%		08/05/2016.	CITIGROUP GLOBAL MARKETS INC/		8,111,875	8,000,000	7,999,695	7,999,798		48		48		7,999,846		112,029	112,029	138,747	09/08/2020	1FE
03072S P4 1	AMERIQUEST MORTGAGE SECURITES 0.875% 1		09/25/2016.	Paydown		83,649	83,649	81,662	82,693		956		956		83,649			0	460	11/25/2035	1FM
03072S WD 3	QUEST TRUST QUEST_04-X3 2.775% 09/25/3		09/25/2016.	Paydown		81,068	81,068	80,004	80,631		438		438		81,068			0	1,956	09/25/2034	1FM
03072S XD 2	AMSI_04-R12 1.380% 01/25/35		09/25/2016.	Paydown		306,318	306,318	274,920	290,521		15,797		15,797		306,318			0	2,696	01/25/2035	1FM
03077J AA 8	AMERIGAS FINANCE LLC/AMERIGAS AMERIGAS F		07/27/2016.	Call 103.3750		3,101,250	3,000,000	3,000,000	3,000,000		101,250		101,250		3,101,250			0	138,938	05/20/2020	3FE
03234T AP 3	AMWINS GROUP LLC 09/25/19		09/30/2016.	Redemption 100.0000		10,306	10,306	10,306					0		10,306			0	68	09/25/2019	4Z
03762D AA 1	APIDOS CDO APID_07-CA APID 2007-CA A1	E	08/14/2016.	Paydown		116,188	116,188	108,200	113,158		3,030		3,030		116,188			0	682	05/14/2020	1FE

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

SCHEDULE D - PART 4

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

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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)
03762D AD 5	APIDOS CDO APID_07-CA 1.237% 05/14/20	E	08/14/2016.	Paydown		3,394,812	3,394,812	3,366,398	3,394,812				0		3,394,812			0	24,569	05/14/2020	1FE
03765V AF 7	PROTECTION ONE INC 05/02/22	.	09/30/2016.	Redemption 100.0000		2,500	2,500	2,488			13		13		2,500			0	26	05/02/2022	3FE
040104 FW 6	ARSI_04-W3 1.345% 02/25/34	.	09/25/2016.	Paydown		5,192	5,192	5,192	5,192				0		5,192			0	43	02/25/2034	1FM
040104 HD 6	ARGENT SECURITIES INC ARSI_04- 1.565%	.	09/25/2016.	Paydown									0					0		04/25/2034	1FM
04542B DT 6	CREDIT-BASED ASSET SERVICING A 1.560%	.	09/25/2016.	Paydown		63,313	63,313	63,313	63,313				0		63,313			0	614	03/25/2033	1FM
04544Q AC 1	ASSET BACKED SECURITIES CORP H 0.635%	.	09/26/2016.	Paydown		33,085	33,085	24,193	24,307		8,778		8,778		33,085			0	120	11/25/2036	1FM
04544Q AD 9	ASSET BACKED SECURITIES CORP H 0.665%	.	09/26/2016.	Paydown		46,852	46,852	34,261	34,423		12,429		12,429		46,852			0	179	11/25/2036	1FM
04544T AA 9	ASSET BACKED SECURITIES CORP H 0.725%	.	09/25/2016.	Paydown		153,684	153,684	100,182			53,501		53,501		153,684			0	488	05/25/2037	1AM
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV Associate	.	09/20/2016.	Redemption 100.0000		66,588	66,588	66,588	66,588				0		66,588			0	3,191	03/20/2039	1
04822# AA 2	ATLANTIC AVIATION FBO INC 05/18	.	09/30/2016.	Various		14,851	14,851	14,843	14,841		9		9		14,851			0	376	05/18/2020	3FE
049164 BH 8	ATLAS AIR WORLDWIDE HLDGS INC 2.250% 0	.	09/06/2016.	OAKTREE CAPITAL		6,496	7,000	7,077			(3)		(3)		7,074		(578)	(578)	111	06/01/2022	4
05330K AA 3	AUTOPISTAS METROPOLITANAS DE P 6.75% 6/3	R	09/30/2016.	Redemption 100.0000		20,825	20,825	20,825	20,825				0		20,825			0	1,055	06/30/2035	3FE
05348E AL 3	AVALONBAY COMMUNITIES INC 5.750% 09/15	.	09/15/2016.	Maturity		1,000,000	1,000,000	1,023,090	1,002,719		(2,719)		(2,719)		1,000,000			0	57,500	09/15/2016	1FE
05350F AF 8	AVANTOR PERFORMANCE MATERIALS 0	.	09/30/2016.	Redemption 100.0000		2,500	2,500	2,475			25		25		2,500			0	39	06/17/2022	4FE
05367D BR 7	AFG_04-13 1.418% 07/11/26	.	09/11/2016.	Redemption 100.0000		29,298	29,298	29,298	29,298				0		29,298			0	284	07/11/2026	5*
05367D BS 5	AFG_03-13 1.618% 07/11/26	.	09/11/2016.	Redemption 100.0000		5,493	5,493	5,493	5,493				0		5,493			0	54	07/11/2026	5*
05367D BT 3	AFG_03-13 2.518% 07/11/26	.	09/11/2016.	Redemption 100.0000		1,831	1,831	1,831	1,831				0		1,831			0	24	07/11/2026	5*
05367D BX 4	AVIATION FINANCE GROUP LLC 1.196% 06/1	.	09/11/2016.	Redemption 100.0000		27,154	27,154	27,154	27,154				0		27,154			0	452	06/11/2025	5*
05367D BY 2	AFG_03-13 1.618% 06/11/25	.	09/11/2016.	Redemption 100.0000		5,091	5,091	5,091	5,091				0		5,091			0	85	06/11/2025	5*
05367D BZ 9	AFG_03-15 2.718% 06/11/25	.	09/11/2016.	Redemption 100.0000		1,697	1,697	1,697	1,697				0		1,697			0	29	06/11/2025	5*
05368B AA 8	AVIAT_03-I 1.474% 12/15/23	.	09/15/2016.	Paydown		9,140	9,140	9,140	9,140				0		9,140			0	85	12/15/2023	5*
05490M AA 5	BANC OF AMERICA FUNDING CORPOR 0.723%	.	09/01/2016.	Paydown		1,828,628	1,828,628	1,784,627	1,800,279		28,349		28,349		1,828,628			0	7,391	08/01/2036	2AM
05531U AA 8	BCAP LLC TRUST BCAP_09-RR5 8.500% 11/0	.	09/01/2016.	Paydown		159,876	159,876	169,058			(9,182)		(9,182)		159,876			0	5,782	11/01/2037	1FM
05532E AE 5	BCAP LLC TRUST BCAP_09-RR10 6.500% 07/	.	09/01/2016.	Paydown		104,225	104,225	110,301			(6,076)		(6,076)		104,225			0	2,379	07/01/2037	1FM
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10 6.500% 07/	.	08/01/2016.	Paydown		35,664	35,664	38,531			(2,867)		(2,867)		35,664			0	814	07/01/2037	1FM
05532E CB 9	BCAP LLC TRUST BCAP_09-RR10 3.477% 03/	.	09/01/2016.	Paydown		349,269	349,269	351,452			(2,183)		(2,183)		349,269			0	6,636	03/01/2036	1FM
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11 1.025% 11/	.	09/25/2016.	Paydown		287,759	287,759	280,745	283,662		4,097		4,097		287,759			0	1,761	11/26/2035	1FM
05535D CF 9	BCF_97-R3 5.706% 11/01/28	.	09/01/2016.	Paydown		32,203	32,203	27,743	26,530		7,288	1,615	5,673		32,203			0	1,313	11/01/2028	1FM
05540# AA 0	Home Depot Inc 7.530% 11/15/19	.	08/15/2016.	Various		2,561,153	2,389,421	2,998,890	2,581,792		(20,639)		(20,639)		2,561,153			0	119,842	11/15/2019	1
05542B AV 1	BCAP LLC TRUST BCAP_12-RR12 3.065% 04/	.	09/01/2016.	Paydown		515,060	515,060	516,991			(1,931)		(1,931)		515,060			0	3,934	04/01/2036	1FM
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2 0.715% 05/2	.	09/25/2016.	Paydown		399,416	399,416	392,052	394,494		4,922		4,922		399,416			0	1,715	05/25/2035	2AM
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 0.627% 02/2	.	09/27/2016.	Paydown		601,622	601,622	574,549	582,143		19,479		19,479		601,622			0	2,462	02/25/2046	1FE
05565E AH 8	BMW US CAPITAL LLC 2.800% 04/11/26	.	07/28/2016.	UBS SECURITIES LLC		9,196,098	8,875,000	8,868,876			165		165		8,869,041		327,056	327,056	76,621	04/11/2026	1FE
058498 AU 0	BALL CORP 4.375% 12/15/20	.	09/23/2016.	BARCLAYS CAPITAL INC		677,030	632,000	682,560			(1,088)		(1,088)		681,472		(4,442)	(4,442)	6,682	12/15/2020	3FE
05946X M7 5	BANC OF AMERICA FUNDING CORPOR 5.750%	.	09/01/2016.	Paydown		426,524	426,524	410,979	421,332		5,192		5,192		426,524			0	17,256	10/01/2035	3FM
05947U RU 4	BACM_04-2 4.896% 11/01/38	.	09/01/2016.	Paydown		2,238,363	2,238,363	1,478,679	2,238,363				0		2,238,363			0	81,734	11/01/2038	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)
05947U RV 2	BACM_04-2 4.896% 11/01/38		09/01/2016.	Paydown		2,027,343	2,027,343	902,924	1,819,159		208,184		208,184		2,027,343			0	75,162	11/01/2038	1FM
05947U RW 0	BACM_04-2 4.896% 11/01/38		09/01/2016.	Paydown			47,932	8	8		(8)		(8)					0	335	11/01/2038	1FM
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO 6.000%		09/01/2016.	Paydown		303,594	333,205	279,395	282,348		21,246		21,246		303,594			0	13,028	02/01/2036	1FM
05949C NQ 5	BOAMS_05-11 BOAMS 2005-11 1A12 5.750%		09/01/2016.	Paydown		137,639	144,358	139,334	143,125		(5,486)		(5,486)		137,639			0	5,566	12/01/2035	3FM
059500 AD 0	BANC OF AMERICA COMMERCIAL MOR 5.889%		09/01/2016.	Paydown		1,221,027	1,221,027	1,215,924	1,219,044		1,983		1,983		1,221,027			0	42,433	07/01/2044	1FM
059512 AE 3	BANC OF AMERICA COMMERCIAL MOR BACM 2007		09/01/2016.	Paydown		1,948,260	1,948,260	2,180,268	1,997,525		(49,266)		(49,266)		1,948,260			0	81,833	06/01/2049	1FM
059513 AE 1	BANC OF AMERICA COMMERCIAL MOR 5.938%		09/01/2016.	Paydown		95,547	95,547	109,039	99,395		(3,848)		(3,848)		95,547			0	3,947	02/01/2051	1FM
05952C AE 0	BANC OF AMERICA COMMERCIAL MOR 5.492%		09/01/2016.	Paydown		29,329	29,329	33,105	30,514		(1,185)		(1,185)		29,329			0	1,044	02/01/2051	1FM
05968K AA 2	BANC OF AMERICA BAFC_14-R2 4.000% 12/0		09/01/2016.	Paydown		88,850	88,850	90,975			(2,125)		(2,125)		88,850			0	1,393	12/06/2049	1FM
05968K AE 4	BANC OF AMERICA BAFC_14-R2 0.735% 05/2		09/26/2016.	Paydown		1,408,236	1,408,236	1,305,450	640,011		90,396		90,396		1,408,236			0	5,369	05/26/2037	1FM
05969M AA 7	BANC OF AMERICA FUNDING CORPOR 0.765%		09/26/2016.	Paydown		959,177	959,177	920,810	933,514		25,664		25,664		959,177			0	4,334	06/25/2036	1AM
05990Q AP 8	BANC OF AMERICA FUNDING CORPOR 0.694%		09/04/2016.	Paydown		1,038,025	1,038,025	1,004,289	1,014,037		23,988		23,988		1,038,025			0	4,150	06/29/2037	2AM
05990R AD 3	BANC OF AMERICA FUNDING CORPOR 0.727%		09/27/2016.	Paydown		252,354	252,354	225,226	104,926		25,984		25,984		252,354			0	801	02/24/2037	1FM
05990T AF 4	BANC OF AMERICA FUNDING CORPOR 0.785%		09/26/2016.	Paydown		1,805,036	1,805,036	1,750,885	1,770,733		34,303		34,303		1,805,036			0	8,415	04/25/2037	1FM
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR 0.690%		09/26/2016.	Paydown		1,874,050	1,874,050	1,764,206	1,787,007		87,043		87,043		1,874,050			0	7,715	09/29/2036	1FM
05991B AD 7	BANK OF AMERICA FUNDING CORP 1.340% 06		09/01/2016.	Paydown		94,350	94,350	91,047	91,308		3,042		3,042		94,350			0	887	06/02/2046	1FE
06051G EK 1	BANK OF AMERICA CORP 3.750% 07/12/16		07/12/2016.	Maturity		6,200,000	6,200,000	6,187,724	6,198,424		1,576		1,576		6,200,000			0	232,500	07/12/2016	2FE
06739F GF 2	BARCLAYS BANK PLC 5.000% 09/22/16	F	09/22/2016.	Maturity		10,875,000	10,875,000	11,750,214	11,024,635		(149,635)		(149,635)		10,875,000			0	543,750	09/22/2016	1FE
07012E AG 5	Basketball Prop 6.650% 03/01/25		09/01/2016.	Redemption 100.0000		115,451	115,451	113,835	114,770		681		681		115,451			0	5,121	03/01/2025	1FE
07274E AG 8	BAYER US FINANCE LLC 3.375% 10/08/24		08/03/2016.	GOLDMAN SACHS & COMPANY		2,071,380	2,000,000	2,059,740			(2,412)		(2,412)		2,057,328		14,052	14,052	56,250	10/08/2024	1FE
07324F AC 4	BAYVIEW FINANCIAL ACQUISITION 6.831% 0		09/01/2016.	Paydown		304,135	304,135	246,777	253,272		50,863		50,863		304,135			0	9,553	08/01/2047	1FM
07325H AJ 4	BAYVIEW FINANCIAL ACQUISITION 0.854% 1		09/28/2016.	Paydown		150,957	150,957	138,598	141,309		9,648		9,648		150,957			0	793	12/28/2036	1FM
07325N DS 8	BAYVIEW FINANCIAL ACQUISITION 0.824% 0		09/28/2016.	Paydown		275,058	275,058	271,619	272,223		2,834		2,834		275,058			0	1,470	04/28/2036	1FM
07384D AB 8	BELK INC 11/20/22		08/01/2016.	Redemption 100.0000		6,234	6,234	5,549	5,551		683		683		6,234			0	136	11/20/2022	4FE
073870 AG 2	BEAR STEARNS ALT-A TRUST BALTA 2.922%		09/01/2016.	Paydown		44,511	48,644	39,698			4,813		4,813		44,511			0	228	04/01/2037	1FM
073879 2U 1	BEAR STEARNS ASSET BACKED SECU 0.885%		09/25/2016.	Paydown		351,136	351,136	346,966			4,170		4,170		351,136			0	2,489	09/25/2035	1FM
073879 JA 7	BSABS_04-2 2.025% 08/25/34		09/25/2016.	Paydown		229,110	229,110	227,822	228,616		494		494		229,110			0	3,066	08/25/2034	1FM
073879 JM 1	BEAR STEARNS ASSET BACKED SECU 1.275%		09/25/2016.	Paydown		2,911,047	2,911,047	2,898,311	2,909,417		1,630		1,630		2,911,047			0	23,584	10/25/2034	1FM
073879 U9 7	BEAR STEARNS ASSET BACKED SECU 1.025%		09/25/2016.	Paydown		284,027	284,027	258,334			25,694		25,694		284,027			0	1,002	09/25/2034	1FM
07387M AG 4	BEAR STEARNS COMMERCIAL MORTGA 5.565%		09/01/2016.	Paydown		873,403	873,403	938,635	873,403				0		873,403			0	33,674	03/01/2039	1FM
07387U CX 7	BEAR STEARNS ASSET BACKED SECU 6.000%		09/01/2016.	Paydown		239,781	245,610	217,097			22,684		22,684		239,781			0	6,092	12/01/2035	2FM
07388F AD 5	BEAR STEARNS ASSET BACKED SEC 0.945%		09/25/2016.	Paydown		85,846	85,846	83,808	83,816		2,031		2,031		85,846			0	486	07/25/2036	1FM
07388J AB 1	BEAR STEARNS ASSET BACKED SECU 0.695%		09/25/2016.	Paydown		131,413	131,413	115,972	116,496		14,917		14,917		131,413			0	528	08/25/2036	1FM
07388Y AE 2	BSCMS-07-PW16 5.910% 06/01/40		09/01/2016.	Paydown		193,605	193,605	193,875	193,605				0		193,605			0	7,965	06/01/2040	1FM

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on 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)
07389U AR 0	BEAR STEARNS ASSET BACKED SECU 0.665%		09/25/2016.	Paydown		9,337	9,337	7,598			1,739		1,739		9,337			0	41	01/25/2037	4AM
07389U AS 8	BEAR STEARNS ASSET BACKED SECU 0.665%		09/25/2016.	Paydown		294,058	294,058	262,079			31,979		31,979		294,058			0	632	01/25/2037	5AM
073914 TS 2	BSMSI_96-6 8.000% 11/01/29		09/01/2016.	Paydown		12,378	12,378	12,358	12,356		22		22		12,378			0	618	11/01/2029	1FM
07401A AA 5	BEAR STEARNS MORTGAGE FUNDING 0.725% 0		09/25/2016.	Paydown		446,893	446,893	336,287			110,606		110,606		446,893			0	1,020	09/25/2046	1FM
07401D BC 4	BEAR STEARNS COMMERCIAL MORTGA 5.700%		09/01/2016.	Paydown		153,988	153,988	176,942	160,952		(6,964)		(6,964)		153,988			0	5,236	06/01/2050	1FM
07401L AQ 6	BEAR STEARNS MORTGAGE FUNDING 0.745% 0		09/25/2016.	Paydown		576,310	576,310	458,797	386,457		114,650		114,650		576,310			0	2,378	08/25/2036	1FM
07401M AG 6	BEAR STEARNS MORTGAGE FUNDING 0.725% 0		09/25/2016.	Paydown		253,435	368,280	295,675			(42,240)		(42,240)		253,435			0	1,081	02/25/2037	1FM
07401N AA 7	BEAR STEARNS FUNDING TRUST BSM 0.685%		09/25/2016.	Paydown		152,199	152,199	122,901			29,298		29,298		152,199			0	155	12/25/2036	1FM
07401N AP 4	BEAR STEARNS FUNDING TRUST BSM 0.715%		09/25/2016.	Paydown		196,700	196,700	165,720			30,980		30,980		196,700			0	174	01/25/2037	1FM
08579J AN 2	BERRY PLASTICS CORP 10/01/22		09/30/2016.	Redemption 100.0000		50,132	50,132	50,317			(185)		(185)		50,132			0	559	10/01/2022	3FE
08872# AA 2	WALGREEN CO LEASE PASS THROUGH 6.570%		09/15/2016.	Redemption 100.0000		17,072	17,072	19,090	18,811		(1,739)		(1,739)		17,072			0	748	08/15/2032	2
08884# AA 8	WALGREEN CO LEASE PASS THROUGH 5.080%		09/15/2016.	Redemption 100.0000		84,868	84,868	84,868	84,868				0		84,868			0	2,877	10/15/2036	2
08887* AA 9	WALGREEN CO LEASE PASS THROUGH 5.14% 10/.		09/15/2016.	Redemption 100.0000		3,195	3,195	3,195	3,195				0		3,195			0	109	10/15/2036	2
09531@ AA 5	BLUE BUFFALO CO LTD 08/07/19		09/30/2016.	Redemption 100.0000		14,850	14,850	14,626	14,697		153		153		14,850			0	424	08/07/2019	3FE
09950@ AD 1	BOOZ ALLEN HAMILTON INC 07/31/1		07/13/2016.	Redemption 100.0000		8,206,707	8,206,707	8,136,919	8,159,886		46,821		46,821		8,206,707			0	208,587	07/31/2019	3FE
09951@ AA 6	BORALEX FINANCE LP 3.510% 09/30/26		09/30/2016.	Redemption 100.0000		143,703	143,703	143,703	143,703				0		143,703			0	5,044	09/30/2026	2
10320# AB 4	BOXLEY DEVELOPMENT CO LLC WALG 7.470%		09/15/2016.	Redemption 100.0000		40,189	40,189	46,694	44,234		(4,044)		(4,044)		40,189			0	1,997	06/15/2026	2
10513K AB 0	BRANCH BANKING AND TRUST COMPA 1.172%		09/13/2016.	Maturity		11,000,000	11,000,000	10,906,100	10,980,601		19,399		19,399		11,000,000			0	76,775	09/13/2016	1FE
12189P AE 2	BNSF RAILWAY COMPANY 7.160% 01/02/20		07/02/2016.	Redemption 100.0000		5,781	5,781	5,675	5,758		23		23		5,781			0	414	01/02/2020	1FE
12532L AA 3	CGGS COMMERCIAL MORTGAGE TRUST 2.757%		08/05/2016.	DEUTSCHE BANK SECURITIES INC.		9,174,023	9,000,000	8,999,933					0		8,999,933		174,090	174,090	109,591	02/01/2033	1FE
125431 AE 6	COUNTRYWIDE HOME LOANS 2.998% 06/01/36		09/01/2016.	Paydown		274,581	264,566	286,622	288,301		(13,720)		(13,720)		274,581			0	4,331	06/01/2036	4FM
12543X AG 1	CITIUS FUNDING LTD CTIUS_06-1A 6.000%		09/01/2016.	Paydown		990,932	1,141,236	981,554	967,744		23,188		23,188		990,932			0	43,717	01/01/2037	1FM
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07 5.500%		09/01/2016.	Paydown		57,418	59,694	56,748	55,863		1,555		1,555		57,418			0	2,131	06/01/2037	1FM
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07- 5.500%		09/01/2016.	Paydown		183,748	199,952	181,805	179,815		3,933		3,933		183,748			0	7,343	05/01/2037	1FM
12546C AC 3	CIBT HOLDINGS INC 05/16/22		09/30/2016.	Redemption 100.0000		2,000	2,000	1,980			20		20		2,000			0	27	05/16/2022	4Z
12549V AC 8	CIFC FUNDING LTD CIFC14-4A 2.169% 10/1	R	08/05/2016.	JEFFERIES & COMPANY INC.		3,002,400	3,000,000	3,000,000	3,000,000				0		3,000,000		2,400	2,400	49,917	10/17/2026	1FE
12566W AA 8	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 0		09/30/2016.	Various		13,163,069	14,250,748	12,590,121	12,812,068		41,497		41,497		12,853,564		309,505	309,505	694,273	05/01/2037	3FM
125925 DH 7	CMC SECURITIES CORPORATION IV 7.250% 1		09/01/2016.	Paydown		10,763	10,763	10,918	10,763				0		10,763			0	519	10/01/2027	1FM
125925 DJ 3	CMC2_97-3 7.250% 10/01/27		09/01/2016.	Paydown		5,013	5,013	5,000	5,013				0		5,013			0	242	10/01/2027	2FM
125925 EN 3	CMC SECURITIES CORPORATION IV 7.250% 1		09/01/2016.	Paydown		1,811	1,811	1,810	1,811				0		1,811			0	89	11/01/2027	1FM
12593D BA 6	CREDIT SUISSE MORTGAGE CAPITAL 0.677%		09/29/2016.	Paydown		857,382	857,382	789,059			68,323		68,323		857,382			0	2,368	01/27/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
126378 AB 4	CSMC_07-1 0.605% 02/25/37	.	09/25/2016.	Paydown		68,543	68,543	31,455	30,619		37,924		37,924		68,543			0	163	02/25/2037	1FM
126378 AG 3	CSMC_07-1 5.989% 02/01/37	.	09/01/2016.	Paydown		67,055	67,055	37,512	23,562		30,157		30,157		67,055			0	1,550	02/01/2037	1FM
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL 6.500%	.	09/01/2016.	Paydown		287,011	449,103	238,917	272,920		14,092		14,092		287,011			0	23,426	05/01/2036	1FM
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C 6.000%	.	09/01/2016.	Paydown		114,960	142,691	120,706	118,201		(3,241)		(3,241)		114,960			0	5,728	04/01/2037	1FM
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C 4.000%	.	09/01/2016.	Paydown		2,417,704	2,417,704	2,453,969			(36,633)		(36,633)		2,417,704			0	19,349	02/01/2047	1FM
12648# AA 7	WALGREEN CO LEASE PASS THROUGH 6.530%	.	09/15/2016.	Redemption 100.0000		35,327	35,327	35,327	35,327				0		35,327			0	1,539	12/15/2033	2.
12648E AA 0	CSMC_14-2R 4.500% 11/01/35	.	09/01/2016.	Paydown		1,634,450	1,634,450	1,679,397	1,668,285		(33,836)		(33,836)		1,634,450			0	48,176	11/01/2035	1FM
12648E BA 9	CSMC_14-2R 2.875% 02/01/37	.	09/01/2016.	Paydown		424,198	424,198	415,714	416,434		7,764		7,764		424,198			0	8,109	02/01/2037	1FM
12648E BE 1	CSMC_14-2R 2.875% 02/01/37	.	09/01/2016.	Paydown			14,906	6,371	6,761		(6,761)		(6,761)					0	294	02/01/2037	1FM
12648E BJ 0	CSMC_14-2R 3.750% 06/01/36	.	09/01/2016.	Paydown		339,689	339,689	334,594	334,795		4,894		4,894		339,689			0	8,514	06/01/2036	1FM
12648E BN 1	CSMC_14-2R 3.750% 06/01/36	.	09/01/2016.	Paydown			2,704	786	842		(842)		(842)					0	76	06/01/2036	1FM
12648E HY 1	CSMC_14-2R 0.775% 02/26/46	.	09/26/2016.	Paydown		206,979	206,979	192,491	196,639		10,341		10,341		206,979			0	1,303	02/26/2046	1FM
12648G BN 6	CREDIT SUISSE MORTGAGE TRUST C 0.657%	.	07/19/2016.	Various		13,682,209	13,890,568	12,770,027	13,036,170		110,466		110,466		13,146,636		535,573	535,573	45,626	03/27/2037	1FM
12648J GE 5	CREDIT SUISSE CAPITAL CSMC_14- 2.750%	.	09/01/2016.	Paydown		205,882	205,882	197,409			8,474		8,474		205,882			0	2,571	07/01/2036	1FM
12648M CJ 1	CREDIT SUISSE CAPITAL CSMC_14- 0.625%	.	09/25/2016.	Paydown		1,414,228	1,414,228	1,367,485	646,575		35,034		35,034		1,414,228			0	4,370	10/25/2034	1FM
12648M CU 6	CREDIT SUISSE CAPITAL CSMC_14- 0.805%	.	09/25/2016.	Paydown		616,214	616,214	586,539	305,083		24,791		24,791		616,214			0	2,506	08/25/2035	1FM
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C 3.467%	.	09/01/2016.	Paydown		294,778	294,778	291,233	181,684		3,189		3,189		294,778			0	5,544	02/01/2036	1FM
12648W AA 0	CREDIT SUISSE CAPITAL CSMC_14- 3.000%	.	09/01/2016.	Paydown		264,577	264,577	239,442	239,872		24,704		24,704		264,577			0	5,170	10/06/2036	3FM
12648W AE 2	CREDIT SUISSE CAPITAL CSMC_14- 3.000%	.	08/01/2016.	Paydown			1,061	388	379		(379)		(379)					0	21	10/06/2036	1FM
12648W DS 8	CREDIT SUISSE CAPITAL CSMC_14- 0.622%	.	09/27/2016.	Paydown		1,065,414	1,065,414	1,023,281	673,245		31,250		31,250		1,065,414			0	3,455	10/27/2034	1FM
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C 0.324%	.	09/26/2016.	Paydown		936,970	936,970	905,347	912,806		24,164		24,164		936,970			0	3,921	11/25/2036	1FE
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C 0.380%	.	09/01/2016.	Paydown		1,294,125	1,294,125	1,174,813	389,477		114,477		114,477		1,294,125			0	4,352	06/03/2045	1FE
12650E AY 3	CREDIT SUISSE MORTGAGE TRUST C 0.361%	.	09/25/2016.	Paydown		1,173,228	1,173,228	1,112,366	1,119,769		53,459		53,459		1,173,228			0	4,858	11/27/2036	1AM
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C 1.048%	.	09/01/2016.	Paydown		610,079	610,079	591,014			19,065		19,065		610,079			0	5,595	10/01/2046	1FE
12657@ AA 7	CALITTUM HTCE I CV 4.130% 04/01/27	F	07/01/2016.	Redemption 100.0000		70,869	70,869	70,869	70,869				0		70,869			0	2,195	04/01/2027	2.
126650 AW 0	CVS PASSTHROUGH TRUST 5.298% 01/11/27	.	09/10/2016.	Redemption 100.0000		170,379	170,379	171,481	171,034		(655)		(655)		170,379			0	6,020	01/10/2027	3AM
126650 BP 4	CVS PASSTHROUGH TRUST 6.036% 12/10/28	.	09/10/2016.	Redemption 100.0000		125,991	125,991	131,898	88,398		(5,907)		(5,907)		125,991			0	3,748	12/10/2028	2FE
126650 BV 1	CVS PASSTHROUGH TRUST CVS PASS-THROUGH T	.	09/10/2016.	Redemption 100.0000		46,538	46,538	46,538	46,538				0		46,538			0	1,792	01/10/2033	2FE
126650 CU 2	CVS HEALTH CORP 2.875% 06/01/26	.	08/03/2016.	Various		1,232,034	1,210,000	1,199,582			181		181		1,199,763		32,271	32,271	7,054	06/01/2026	2FE
12666# AA 4	CVS HEALTH CORP 7.350% 01/15/23	.	09/15/2016.	Redemption 100.0000		280,635	280,635	291,909	285,641		(5,006)		(5,006)		280,635			0	14,115	01/15/2023	2.
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI 6.460%	.	09/01/2016.	Paydown		23,629	23,629	24,825	23,578		52		52		23,629			0	1,053	05/01/2032	1FM
126671 RX 6	COUNTRYWIDE ASSET-BACKED CERTI 4.800%	.	09/01/2016.	Paydown		2,601	2,601	2,661	2,601				0		2,601			0	114	05/01/2032	1FM
126671 Z2 5	CWL_04-1 1.275% 03/25/34	.	09/25/2016.	Paydown		1,681,693	1,681,693	1,686,620	1,681,693				0		1,681,693			0	13,466	03/25/2034	1FM
126673 7C 0	COUNTRYWIDE ASSET BACKED CERTI 1.425%	.	09/25/2016.	Paydown		785,765	785,765	783,800	785,721		43		43		785,765			0	7,614	08/25/2035	1FM

SCHEDULE D - PART 4

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

1 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)
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT 5.595% 0...	.	09/01/2016.	Paydown		134,356	134,356	134,352	134,210		146		146		134,356			0	4,677	08/01/2035	1FM
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS 1.215%	.	09/25/2016.	Paydown		673,134	673,134	662,131	665,969		7,165		7,165		673,134			0	4,921	11/25/2035	1FM
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI 5.103%	.	09/01/2016.	Paydown		507,977	507,977	507,053	146,345		1,052		1,052		507,977			0	12,281	05/01/2035	1FM
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI 5.227%	.	09/01/2016.	Paydown		436,754	436,754	436,749	436,270		483		483		436,754			0	15,224	05/01/2035	1FM
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T 1.205%	.	09/25/2016.	Paydown		421,402	482,359	367,158			54,244		54,244		421,402			0	2,245	10/25/2035	1FM
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%	.	09/01/2016.	Paydown		1,067,024	1,067,024	941,445	934,566		132,458		132,458		1,067,024			0	40,596	07/01/2035	1FM
12667G U2 7	COUNTRYWIDE ALTERNATIVE LOAN T 0.925%	.	09/25/2016.	Paydown		97,307	97,307	97,307	97,307				0		97,307			0	520	07/25/2035	1FM
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%	.	09/01/2016.	Paydown		344,217	344,217	313,754	313,385		30,833		30,833		344,217			0	12,862	08/01/2035	1FM
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI 0.665%	.	09/25/2016.	Paydown		323,117	323,117	295,653	296,585		26,532		26,532		323,117			0	1,328	11/25/2036	1FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C 6.000%	.	09/01/2016.	Paydown		793,782	995,829	930,871	947,892		(154,110)		(154,110)		793,782			0	35,845	01/01/2036	1FM
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%	.	09/01/2016.	Paydown		248,028	245,504	182,377	182,419		65,609		65,609		248,028			0	8,297	12/01/2035	1FM
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%	.	09/01/2016.	Paydown		278,870	297,559	271,582	272,483		6,387		6,387		278,870			0	10,150	02/01/2036	1FM
12668B FG 3	CWALT_05-86CB 5.500% 02/01/36	.	09/01/2016.	Paydown		75,106	82,663	74,359	74,655		451		451		75,106			0	2,789	02/01/2036	1FM
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1 6.000% 05/01	.	09/01/2016.	Paydown		340,717	340,891	340,218	329,503		11,214		11,214		340,717			0	12,602	05/01/2036	1FM
126694 AM 0	Carrefour S.A. 0.875% 08/25/35	R	09/25/2016.	Paydown		419,524	419,642	322,314	307,500		112,024		112,024		419,524			0	2,211	08/25/2035	1FM
126694 D2 1	COUNTRYWIDE HOME LOANS CWHL_0 2.732%	.	09/01/2016.	Paydown		646,008	771,966	744,407	785,519		(139,511)		(139,511)		646,008			0	11,733	04/01/2036	1FM
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05 5.750%	.	09/01/2016.	Paydown		261,969	274,848	261,825	275,560		(13,591)		(13,591)		261,969			0	9,890	10/01/2035	2FM
126694 M6 2	COUNTRYWIDE HOME LOANS CWHL_06 0.725%	.	09/25/2016.	Paydown		673,207	673,207	563,519	570,096		103,111		103,111		673,207			0	2,769	04/25/2046	1FM
126694 M9 6	COUNTRYWIDE HOME LOANS CWHL_06 0.725%	.	09/25/2016.	Paydown		13,762	13,762	10,597			3,165		3,165		13,762			0	52	04/25/2046	1FM
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05 5.500%	.	09/21/2016.	Various		3,837,220	3,950,477	3,940,446	3,940,400		332		332		3,940,732		(103,512)	(103,512)	176,788	01/01/2036	3FM
126694 WE 4	COUNTRYWIDE HOME LOANS CWHL_06 2.818%	.	09/01/2016.	Paydown		599,437	734,189	637,597			(38,161)		(38,161)		599,437			0	7,056	03/01/2036	1FM
12672# AA 6	CVS PASSTHROUGH TRUST 4.704% 09/10/34	.	09/10/2016.	Redemption 100.0000		141,237	141,237	141,183	54,925		54		54		141,237			0	3,417	09/10/2034	2
12674@ AA 6	CVS PASSTHROUGH TRUST 4.016% 08/10/35	.	09/10/2016.	Redemption 100.0000		98,733	98,733	98,733	98,733				0		98,733			0	2,644	08/10/2035	2
12806* AH 4	CAITHNESS ENERGY LLC 5.710% 01/15/32	.	07/15/2016.	Redemption 100.0000		296,144	296,144	296,144	296,144				0		296,144			0	16,910	01/15/2032	2AM
13056J AE 4	CALIFORNIA REPUBLIC AUTO RECEI 2.700%	.	08/05/2016.	JP MORGAN SECURITIES LTD LDN.		4,177,529	4,125,000	4,124,554	4,124,574		61		61		4,124,635		52,894	52,894	72,703	09/15/2021	1FE
13056L AE 9	CALIFORNIA REPUBLIC AUTO TRUST 2.660%	.	08/05/2016.	CREDIT SUISSE SECURITIES USA L		8,283,097	8,190,000	8,187,657	8,188,339		328		328		8,188,667		94,430	94,430	142,210	08/15/2020	1FE
13057Q AG 2	CALIFORNIA RESOURCES CORP 8.000% 12/15	.	07/18/2016.	CREDIT SUISSE SECURITIES USA L		205,175	283,000	176,875	177,261		4,656		4,656		181,917		23,258	23,258	13,584	12/15/2022	5FE
13057V AB 2	CALIFORNIA REPUBLIC AUTO RECEI 1.600%	.	09/15/2016.	Paydown		2,098,939	2,098,939	2,098,749	2,098,749		190		190		2,098,939			0	22,163	09/17/2018	1FE
13134M BE 2	CALPINE CORP 05/22/22	.	09/30/2016.	Various		5,000	5,000	4,975	4,976		24		24		5,000			0	133	05/22/2022	3FE
13134M BG 7	CALPINE CORP 01/15/23	.	09/30/2016.	Redemption 100.0000		31,750	31,750	31,508	24,008		242		242		31,750			0	851	01/15/2023	3FE
13975N AH 6	CAPITAL AUTO RECEIVABLES ASSET 1.232%	.	09/20/2016.	Paydown		323,271	323,271	323,271					0		323,271			0	1,959	09/01/2021	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
14066A AA 7	CAPMARK MILITARY HOUSING TRUST 6.147%	.	07/10/2016.	Redemption 100.0000		130,818	130,818	129,485	129,652		1,166		1,166		130,818			0	8,041	07/10/2051	1
14309V AA 8	CARLYLE GLOBAL MARKET STRATEGI 2.083%	E	09/12/2016.	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	269,399	10/04/2024	1FE
143127 AJ 7	CARMAX AUTO OWNER TRUST CARMX_ 0.804%	.	09/15/2016.	Paydown		832,029	832,029	831,802			228		228		832,029			0	2,573	06/15/2018	1FE
14313U AF 3	CARMAX AUTO OWNER TRUST CARMX_ 2.440%	.	07/28/2016.	TD SECURITIES USA LLC		3,038,906	3,000,000	2,998,917	2,999,204		153		153		2,999,357		39,550	39,550	46,157	11/15/2020	1FE
14313Y AE 8	CARMAX AUTO OWNER TRUST CARMX_ 2.820%	.	07/28/2016.	BANK OF AMERICA N.A.		7,089,141	7,000,000	6,999,031					0		6,999,031		90,109	90,109	77,268	08/16/2021	1FE
14313Y AH 1	CARMAX AUTO OWNER TRUST CARMX_ 1.174%	.	09/15/2016.	Paydown		1,135,242	1,135,242	1,135,470			(228)		(228)		1,135,242			0	6,509	04/15/2019	1FE
144531 DM 9	CARRINGTON MORTGAGE LOAN TRUST 0.945%	.	09/25/2016.	Paydown		537,136	537,136	529,163	533,986		3,150		3,150		537,136			0	3,045	10/25/2035	1FM
14453F AC 3	CARRINGTON MORTGAGE LOAN TRUST 0.675%	.	09/25/2016.	Paydown		116,222	116,222	96,464	97,453		18,770		18,770		116,222			0	500	04/25/2036	1FM
15089Q A* 5	CELANESE US HOLDINGS LLC 10/31/	.	07/15/2016.	Redemption 100.0000		5,000,000	5,000,000	5,003,125			(3,125)		(3,125)		5,000,000			0	7,915	10/31/2018	2FE
151020 AP 9	CELGENE CORPORATION 3.625% 05/15/24	.	08/05/2016.	BARCLAYS CAPITAL INC.		6,643,413	6,300,000	6,523,162	6,502,750		(13,476)		(13,476)		6,489,274		154,139	154,139	168,109	05/15/2024	2FE
15132E EY 0	CENDANT MORTGAGE CORPORATION C CDMC 2003	.	07/01/2016.	Paydown		22,293	22,293	20,638	22,092		201		201		22,293			0	683	10/01/2033	1FM
15132H AF 8	CENCOSUD SA 5.150% 02/12/25	F	07/08/2016.	BARCLAYS BANK PLC - LNBR		897,750	855,000	865,688	865,559		(867)		(867)		864,692		33,058	33,058	40,485	02/12/2025	2FE
15134N AE 6	CENGAGE LEARNING INC 06/07/23	.	09/30/2016.	Redemption 100.0000		2,500	2,500	2,475			25		25		2,500			0	34	06/07/2023	4FE
15135D AJ 6	CENT CDO LTD CECDO_07-14A CECDO 2007-14A	E	07/15/2016.	Paydown		48,652	48,652	44,882	47,603		1,049		1,049		48,652			0	279	04/15/2021	1FE
15200D AD 9	CENTERPOINT ENERGY TRANSITION 5.170% 0	.	08/01/2016.	Paydown		3,662,343	3,662,343	3,495,578	3,642,916		19,427		19,427		3,662,343			0	189,343	08/01/2019	1FE
152314 FM 7	CXHE_02-C 4.980% 06/01/31	.	09/01/2016.	Paydown		9,989	9,989	10,028	9,960		29		29		9,989			0	325	06/01/2031	1FM
156700 AS 5	CENTURYLINK INC 5.800% 03/15/22	.	09/22/2016.	GOLDMAN SACHS & COMPANY		251,320	244,000	244,915	244,750		(76)		(76)		244,674		6,646	6,646	14,624	03/15/2022	3FE
15722# AA 9	CGA LEASE BACKED PASS THROUGH 4.468% 0	.	09/10/2016.	Redemption 100.0000		1,507	1,507	1,507	1,507				0		1,507			0	45	01/10/2041	1
15722* AA 3	CGA LEASE BACKED PASS THROUGH 4.835% 0	.	09/10/2016.	Redemption 100.0000		19,479	19,479	19,479	19,479				0		19,479			0	628	01/10/2041	1
161546 FV 3	CHASE FUNDING MORTGAGE LOAN AS 5.394%	.	09/01/2016.	Paydown		148,050	148,050	144,168	147,173		877		877		148,050			0	5,136	05/01/2033	1FM
161546 JP 2	CFAB_04-2 1.350% 02/25/35	.	09/25/2016.	Paydown		110,077	110,077	100,846	101,258		8,819		8,819		110,077			0	959	02/25/2035	3FM
161629 AA 8	CHASE MORTGAGE FINANCE CORPORA 6.000%	.	09/01/2016.	Paydown		255,484	325,191	267,366	259,479		(3,996)		(3,996)		255,484			0	13,914	06/01/2037	1FM
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA 6.000%	.	09/01/2016.	Paydown		478,607	478,607	399,610	369,320		109,288		109,288		478,607			0	18,063	07/01/2037	1FM
16165V AF 5	CHASEFLEX TRUST CFLX_07-1 0.875% 02/25	.	09/25/2016.	Paydown		266,516	259,458	168,726	168,853		97,663		97,663		266,516			0	1,379	02/25/2037	1FM
162765 AC 5	CHEC LOAN TRUST CHEC_04-1 1.525% 07/25	.	09/25/2016.	Paydown		104,862	104,862	100,537			4,326		4,326		104,862			0	331	07/25/2034	1AM
16341E AB 9	CHELSEA PETROLEUM PRODUCTS I L	.	08/25/2016.	Redemption 100.0000		2,500,000	2,500,000	2,481,875			18,125		18,125		2,500,000			0	21,365	07/22/2022	3FE
16678R CT 2	Chevy Chase Fund 0.675% 01/25/36	.	09/25/2016.	Paydown		432,057	432,057	390,965	396,806		35,251		35,251		432,057			0	2,202	01/25/2036	1FM
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C 0.725%	.	09/25/2016.	Paydown		27,432	27,432	24,175	27,432				0		27,432			0	176	01/25/2036	1FM

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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 Desig-nation or Market Indicator (a)
171779 A* 2	CIENA CORP 07/08/19	.	07/29/2016.	Redemption 100.0000		703	703	700	700		3		3		703			0	16	07/08/2019	3FE
17178H AG 7	CIENA CORP 04/25/21	.	07/29/2016.	Redemption 100.0000		10,000	10,000	9,950			50		50		10,000			0	93	04/25/2021	3FE
172973 3M 9	CMSI_05-7 5.500% 10/01/35	.	09/01/2016.	Paydown		256,139	256,139	235,728	250,998		5,142		5,142		256,139			0	9,263	10/01/2035	1FM
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST 2.885% 1	.	09/01/2016.	Paydown		250,727	238,689	219,191	221,483		29,244		29,244		250,727			0	7,399	11/01/2036	1FM
173067 EH 8	CAPCO AMERICA SECURITIZATION C 4.839%	.	09/01/2016.	Paydown		123,312	123,312	123,928	123,312				0		123,312			0	3,957	10/01/2041	1FM
17307G LP 1	CREDIT-BASED ASSET SERVICING A 1.530%	.	07/25/2016.	Paydown		25,526	25,526	23,644	24,057		1,469		1,469		25,526			0	212	10/25/2034	1FM
17308F AA 7	CITIMORTGAGE ALTERNATIVE LOAN 0.925% 0	.	09/30/2016.	Various									0					0		07/25/2035	2FE
17308F AA 7	CITIMORTGAGE ALTERNATIVE LOAN 0.925% 0	.	09/25/2016.	Various		16,880,035	19,987,606	19,990,729	19,987,606				0		19,987,606		(3,107,571)	(3,107,571)	127,355	07/25/2035	3FM
17310F AC 9	CITICORP MORTGAGE SECURITIES I 6.000%	.	09/21/2016.	Various		5,059,539	5,227,673	5,232,574	5,227,673		(49,608)		(49,608)		5,178,065		(118,526)	(118,526)	252,125	10/01/2036	3FM
17310M AE 0	CITIGROUP COMMERCIAL MORTGAGE 5.431% 1	.	09/01/2016.	Paydown		3,509,343	3,509,343	3,975,976	3,562,555		(53,211)		(53,211)		3,509,343			0	128,141	10/01/2049	1FM
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST 6.185% 0	.	09/01/2016.	Paydown		288,520	288,520	200,702	197,239		91,281		91,281		288,520			0	7,436	01/01/2037	1FM
17311L AB 7	CITIGROUP MORTGAGE LOAN TRUST 3.015% 0	.	09/01/2016.	Paydown		41,567	41,833	37,545	37,703		3,864		3,864		41,567			0	820	04/01/2037	1FM
17311Q BM 1	CITIGROUP COMMERCIAL MORTGAGE 5.900% 1	.	07/28/2016.	CITIGROUP GLOBAL MARKETS INC/		6,018,583	5,906,000	6,517,825	6,226,605		(120,641)		(120,641)		6,105,964		(87,380)	(87,380)	229,501	12/01/2049	1FM
17311Y AA 1	CREDIT BASED ASSET SERVICING A 3.956%	.	09/01/2016.	Paydown		189,816	189,816	114,128	69,690		78,991		78,991		189,816			0	2,638	03/01/2037	1FM
17313B AA 9	CITIGROUP MORTGAGE LOAN TRUST 0.700% 0	.	09/25/2016.	Paydown		1,862,574	1,862,574	1,648,288	454,876		212,411		212,411		1,862,574			0	4,889	05/25/2037	1FM
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST 1.525% 0	.	09/25/2016.	Paydown		481,288	481,288	436,167	447,284		34,005		34,005		481,288			0	4,526	07/25/2037	1FM
17313J AD 6	CITIGROUP MORTGAGE LOAN TRUST 1.575% 0	.	09/25/2016.	Paydown		262,339	262,339	225,527	233,990		28,349		28,349		262,339			0	2,372	07/25/2037	1FM
17315G AN 8	CMLTI_09-5 0.875% 07/25/36	.	09/25/2016.	Paydown		911,405	911,405	890,329	895,083		16,322		16,322		911,405			0	4,773	07/25/2036	1FM
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN 6.100% 0	.	08/01/2016.	Paydown		149,556	149,556	160,096			(39,122)		(39,122)		149,556			0	11,377	04/01/2037	1FM
17322A AF 9	CITIGROUP COMMERCIAL MORTGAGE 4.345% 0	.	08/25/2016.	Basis Adjustment		715	3,939,365	5,254			(4,539)		(4,539)		715			0		03/01/2047	1FM
17322A AG 7	CGCMT_14-GC19 4.805% 03/01/47	.	08/25/2016.	Basis Adjustment		550	3,030,317	3,037			(2,487)		(2,487)		550			0		03/01/2047	1FM
17322A AH 5	CITIGROUP COMMERCIAL MORTGAGE 5.066% 0	.	08/25/2016.	Basis Adjustment		550	3,030,317	447			103		103		550			0		03/01/2047	1FM
17323H AC 0	CITIGROUP MORTGAGE LOAN TRUST 0.650% 0	.	09/26/2016.	Paydown		2,045,389	2,045,389	2,018,799	2,030,514		14,875		14,875		2,045,389			0	7,947	08/25/2036	1FE
17323L AA 5	CITIGROUP MORTGAGE LOAN TRUST 0.795% 0	.	09/25/2016.	Paydown		826,799	826,799	794,761	802,668		24,131		24,131		826,799			0	4,083	03/25/2036	1AM
17323N AN 3	CITIGROUP MORTGAGE LOAN TRUST 0.825% 0	.	09/25/2016.	Paydown		664,960	664,960	647,089	653,603		11,357		11,357		664,960			0	3,189	07/25/2037	1FE
17324L AC 0	GHELMA AG MEIRINGEN 0.334% 09/25/36	R	09/25/2016.	Paydown		388,536	388,536	377,851	377,896		10,641		10,641		388,536			0	1,339	09/25/2036	1FE
177376 AD 2	CITRIX SYST INC 0.500% 04/15/19	.	07/22/2016.	OAKTREE CAPITAL		40,699	35,000	40,907			(530)		(530)		40,377		322	322	50	04/15/2019	2
18883# AA 8	TCW 02/06/20	.	09/30/2016.	Redemption 100.0000		7,352	7,352	7,332	4,964		25		25		7,352			0	153	02/06/2020	2FE
18972A AA 1	CLYDESDALE CLO LTD CLYDS_06-1A 1.067%	E	08/15/2016.	Paydown		547,150	547,150	486,964	516,542		30,609		30,609		547,150			0	3,254	12/19/2018	1FE
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 1	.	09/01/2016.	Paydown		365,915	444,298	379,173			(13,258)		(13,258)		365,915			0	10,852	10/01/2036	1FM
19390N AE 7	COLLATERALIZED MORTGAGE OBLIGA 1.473%	.	07/15/2016.	Various		16,121	17,343	17,562	17,343				0		17,343		(1,222)	(1,222)	133	07/01/2018	1
19390Q AF 7	COLLATERALIZED MORTGAGE OBLIGA 9.500%	.	07/15/2016.	Various		1,933	1,926	2,003	1,935		(7)		(7)		1,929		4	4	113	09/01/2018	1
196541 A* 7	COLORADO NATURAL GAS INC 5.500% 09/30/	.	09/30/2016.	Redemption 100.0000		275,000	275,000	275,000	275,000				0		275,000			0	15,125	09/30/2032	3

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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)
19676# CY 3	CO LOTTERY LINHAM LOTTERY REC 7.399% 0		09/24/2016	Redemption 100.0000		219,323	219,323	219,323	219,323				0		219,323			0	16,227	09/24/2017	1
19676# DF 3	CO LOTTERY LAMBERT LOTTERY REC 7.750%		07/03/2016	Redemption 100.0000		90,850	90,850	90,850	90,850				0		90,850			0	7,031	07/03/2021	1
200336 9U 1	Summary Adjustment		09/30/2016	Various						5,315			5,315					0		10/01/2017	2Z
20047E AE 2	COMMERCIAL MORTGAGE PASS-THROU COMM 2006		09/01/2016	Paydown		5,931,688	5,931,688	6,105,584	5,949,014		(17,326)		(17,326)		5,931,688			0	231,351	12/01/2046	1FM
20173Q AE 1	GREENWICH CAPITAL COMMERCIAL F 5.444%		09/01/2016	Paydown		1,128,971	1,128,971	1,142,465	1,129,091		(120)		(120)		1,128,971			0	44,332	03/01/2039	1FM
20337C AB 1	COMMSCOPE INC 05/21/22		09/30/2016	Redemption 100.0000		5,013	5,013	5,030	2,509		(17)		(17)		5,013			0	99	05/21/2022	3FE
20605P AB 7	CONCHO RESOURCES INC 7.000% 01/15/21		09/19/2016	Call 103.5000		1,500,750	1,450,000	1,446,375	1,447,883		52,867		52,867		1,500,750			0	119,544	01/15/2021	3FE
20902@ AD 7	CONSOLIDATED COMMUNICATIONS IN		09/30/2016	Redemption 100.0000		2,551	2,551	2,532			19		19		2,551			0	57	12/23/2020	3FE
21036P AD 0	CONSTELLATION BRANDS INC 7.250% 09/01/		08/31/2016	DIRECT		31,101,548	31,100,000	32,165,820	31,477,690		(376,142)		(376,142)		31,101,548			0	2,248,487	09/01/2016	3FE
210797 AK 2	UNITED AIRLINES INC210795 09/15		09/30/2016	Redemption 100.0000		981	981	971	971		10		10		981			0	25	09/15/2021	3FE
217203 AE 8	COPANO ENERGY 7.125% 04/01/21		09/30/2016	Call 103.5630		672,124	649,000	649,000	649,000		23,124		23,124		672,124			0	46,113	04/01/2021	2FE
22357@ AA 9	COX COMMUNICATIONS INC 5.409% 01/01/40		09/01/2016	Redemption 100.0000		52,910	52,910	52,910	52,910				0		52,910			0	1,909	01/01/2040	2
223611 A@ 3	COWBOYS STADIUM LP 3.460% 03/31/34		09/30/2016	Redemption 100.0000		194,801	194,801	194,801	196,413		(1,612)		(1,612)		194,801			0	6,740	03/31/2034	2FE
224044 BY 2	COX COMMUNICATIONS INC 4.7% 12/15/2042		09/23/2016	Various		9,477,662	10,228,000	9,827,000	9,833,831		5,060		5,060		9,838,891		(361,229)	(361,229)	330,243	12/15/2042	2FE
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 1.845%		09/25/2016	Paydown		179,479	179,479	166,018	169,423		10,056		10,056		179,479			0	2,010	11/25/2032	1FM
22545L AD 1	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2006		09/01/2016	Paydown		26,169,009	26,169,009	28,289,594	26,370,072		(201,064)		(201,064)		26,169,009			0	932,724	12/01/2039	1FM
22545Y AD 3	CREDIT SUISSE MORTGAGE CAPITAL 5.542%		09/01/2016	Various		19,579,340	19,508,690	20,219,764	19,811,780		(226,898)		(226,898)		19,584,882		(5,542)	(5,542)	767,156	01/01/2049	1FM
225470 T7 8	TBW MORTGAGE BACKED PASS THROU 6.000%		09/01/2016	Paydown		422,274	490,385	411,149	206,959		18,471		18,471		422,274			0	16,721	04/01/2036	1FM
233046 AD 3	DB MASTER FINANCE LLC DNKN_15- 3.980%		08/20/2016	Paydown		60,000	60,000	60,000	60,000				0		60,000			0	1,791	02/20/2045	2AM
23317H AD 4	DDR CORP 3.625% 02/01/25		07/11/2016	BANK OF AMERICA N.A.		5,040,450	5,000,000	4,963,000	4,965,963		1,704		1,704		4,967,667		72,783	72,783	172,691	02/01/2025	2FE
23321M AJ 4	DLJ ACCEPTANCE TRUST DLJ_89-1 10.150% 0		08/01/2016	Various		34,546	34,045	35,939	34,169		(61)		(61)		34,108		439	439	2,460	07/02/2019	1
23321M AL 9	DLJ ACCEPTANCE TRUST DLJ_89-1 11.000% 0		08/01/2016	Various		4,161	4,105	4,247	4,116		(7)		(7)		4,109		52	52	321	07/02/2019	1
23332U DB 7	DSLA MORTGAGE LOAN TRUST DSLA_ 0.771%		09/19/2016	Paydown		998,304	998,304	773,686	779,608		218,696		218,696		998,304			0	4,500	03/19/2045	1FM
23332U EL 4	DSLA MORTGAGE LOAN TRUST DSLA_ 0.791%		09/19/2016	Paydown		434,568	434,568	332,988	335,588		98,979		98,979		434,568			0	2,016	08/19/2045	1FM
233851 CA 0	DAIMLER FINANCE NORTH AMERICA 2.700% 0		07/28/2016	CREDIT SUISSE SECURITIES USA L		8,708,532	8,400,000	8,383,620	8,384,883		1,828		1,828		8,386,711		321,821	321,821	226,170	08/03/2020	1FE
23918K D@ 4	DAVITA HEALTHCARE PARTNERS INC		09/30/2016	Redemption 100.0000		12,500	12,500	12,438	12,446		54		54		12,500			0	333	06/19/2021	3FE
24702K AD 8	DELL EQUIPMENT FINANCE DEFT_14 1.360%		08/22/2016	Paydown		4,803,476	4,803,476	4,802,985	4,803,334		142		142		4,803,476			0	41,197	06/22/2020	1FE
24702K AE 6	DELL EQUIPMENT FINANCE DEFT_14 1.800%		09/22/2016	Paydown		2,320,718	2,320,718	2,320,453	2,320,626		92		92		2,320,718			0	30,947	06/22/2020	1FE
247126 AH 8	DELPHI CORP 5.000% 02/15/23		09/30/2016	DIRECT		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	112,500	02/15/2023	2FE
247361 *A 8	DELTA AIR LINES 10/18/18		09/30/2016	Redemption 100.0000		25,393	25,393	25,386	12,483		25		25		25,393			0	410	10/18/2018	2FE
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC 1.025% 0		09/25/2016	Paydown		176,137	176,137	176,220	176,137				0		176,137			0	1,118	02/25/2035	1FM
25151X AA 9	DEUTSCHE ALT-A SECURITIES INC 0.715% 0		09/25/2016	Paydown		250,391	250,391	201,756			48,635		48,635		250,391			0	660	08/25/2047	1FM
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC 0.655% 0		09/25/2016	Paydown		536,475	536,475	432,576			103,899		103,899		536,475			0	1,283	08/25/2047	1FM
25152R 2U 6	DEUTSCHE BANK AG 2.950% 08/20/20	F	07/12/2016	RBS SECURITIES INC		11,866,800	12,000,000	11,979,480	11,980,877		2,083		2,083		11,982,959		(116,159)	(116,159)	319,583	08/20/2020	2FE

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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)
25152R WZ 2	DEUTSCHE BANK AG LONDON BRANCH 1.303%	F	07/14/2016.	Various		29,817,228	30,000,000	30,036,600	30,018,248		(7,061)		(7,061)		30,011,187		(193,959)	(193,959)	198,204	05/30/2017	2FE
25157T AA 2	DEUTSCHE MORTGAGE SECURITIES I 4.056%	.	09/01/2016.	Paydown		1,594,710	1,594,710	1,594,710					0		1,594,710			0	78,128	06/01/2037	1FM
25240* AA 5	DH CANAL LLC WALGREEN 5.350% 08/15/30	.	09/15/2016.	Redemption 100.0000		32,981	32,981	31,969	32,294		688		688		32,981			0	1,177	08/15/2030	2
25468P CE 4	WALT DISNEY COMPANY THE 5.625% 9/15/2016	.	09/15/2016.	Maturity		2,000,000	2,000,000	1,992,420	1,999,321		679		679		2,000,000			0	112,500	09/15/2016	1FE
25468P DF 0	WALT DISNEY COMPANY THE 3.150% 09/17/2	.	07/28/2016.	MORGAN STANLEY & CO		3,279,600	3,000,000	3,031,264	3,030,576		(1,587)		(1,587)		3,028,989		250,611	250,611	82,688	09/17/2025	1FE
255030 AA 6	DIVCORE CLO LTD DIVCR_13-1A 2.374% 11/	.	09/15/2016.	Paydown		826,473	826,473	826,473	826,473				0		826,473			0	13,004	11/15/2032	1FE
25755T AC 4	DOMINOS PIZZA MASTER ISSUER LL 5.216%	.	07/25/2016.	Paydown		32,500	32,500	32,500	32,500				0		32,500			0	1,271	01/25/2042	2AM
25755T AD 2	DOMINOS PIZZA MASTER ISSUER LL 3.484%	.	07/25/2016.	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	1,657	10/25/2045	2AM
25755T AE 0	DOMINOS PIZZA MASTER ISSUER LL 4.474%	.	07/25/2016.	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	2,128	10/25/2045	2AM
25809@ AA 6	DOOSAN INFRACORE INTERNATIONAL	.	09/30/2016.	Redemption 100.0000		367,123	367,123	367,352			(229)		(229)		367,123			0	2,891	05/28/2021	3FE
26249W AB 1	DRYDEN LEVERAGED LOAN CDO DRYD 0.907%	E	07/12/2016.	Paydown		125,101	125,101	115,875	122,235		2,866		2,866		125,101			0	725	04/12/2020	1FE
26817R AN 8	DYNEGY FINANCE I INC 7.375% 11/01/22	.	09/19/2016.	CITIGROUP GLOBAL MARKETS INC/		4,837,500	5,000,000	4,972,533	4,974,098		2,165		2,165		4,976,263		(138,763)	(138,763)	328,802	11/01/2022	4FE
268668 AY 6	EMC_02-A-A2 2.025% 05/25/39	.	09/25/2016.	Paydown		3,101	3,101	3,101	3,101				0		3,101			0	40	05/25/2039	1FM
26876H AA 6	ENA SUR TRUST 5.750% 05/25/25	F	08/25/2016.	Redemption 100.0000		72,819	72,819	72,819	72,819				0		72,819			0	3,140	05/25/2025	2AM
269871 AB 5	EAGLE SPINCO INC 4.625% 02/15/21	.	09/08/2016.	Tax Free Exchange		9,506,971	9,500,000	9,505,000	9,509,553		(2,582)		(2,582)		9,506,971			0	439,375	02/15/2021	3FE
284697 AA 7	ELDORADO INTL FINANCE GMBH 8.625% 06/1	F	08/24/2016.	BANK OF AMERICA N.A.		4,900,750	5,700,000	5,643,456			1,552		1,552		5,645,008		(744,258)	(744,258)	82,656	06/16/2021	4FE
28618X AA 0	Element Rail Leasing 2.707% 02/19/45	.	09/30/2016.	Various		(1)					(1)		(1)		(1)			0		02/19/2045	1FE
29245J AF 9	EMPRESA NACIONAL DEL PETROLEO 4.75% 12/6	R	08/05/2016.	DIRECT		591,306	573,000	596,636	593,109		(1,803)		(1,803)		591,306			0	17,994	12/06/2021	2FE
292480 AH 3	ENABLE MIDSTREAM PARTNERS LP 3.900% 05	.	09/23/2016.	JP MORGAN SECURITIES LTD LDN.		536,124	575,000	574,432	574,433		61		61		574,494		(38,370)	(38,370)	19,673	05/15/2024	2FE
29446B AN 6	EQUINIX INC 01/08/23	O	09/30/2016.	Redemption 100.0000		2,271	2,271	2,442			(3)		(3)		2,438	(167)		(167)	62	01/08/2023	3FE
29587# AF 3	ERNST & YOUNG LLP 7.660% 07/25/17	.	07/25/2016.	Redemption 100.0000		3,135,296	3,135,296	3,382,442	3,223,932		(88,636)		(88,636)		3,135,296			0	240,164	07/25/2017	1
29587# AN 6	ERNST & YOUNG LLP 7.810% 07/25/22	.	07/25/2016.	Redemption 100.0000		1,091,200	1,091,200	1,169,588	1,118,876		(27,676)		(27,676)		1,091,200			0	85,223	07/25/2022	1
29669# AA 5	ESSENTIAL POWER LLC 08/08/19	.	09/30/2016.	Redemption 100.0000		12,343	12,343	12,158	12,230		113		113		12,343			0	446	08/08/2019	4FE
29717P AQ 0	ESSEX PORTFOLIO LP 3.375% 04/15/26	.	08/10/2016.	WELLS FARGO & CO		2,891,364	2,800,000	2,782,808			503		503		2,783,311		108,053	108,053	32,550	04/15/2026	2FE
30219G AD 0	EXPRESS SCRIPTS HOLDING CO 2.650% 02/1	.	07/08/2016.	DIRECT		20,982,946	21,000,000	20,866,800	20,968,555		14,390		14,390		20,982,946			0	497,758	02/15/2017	2FE
30219G AN 8	EXPRESS SCRIPTS HOLDING CO 3.400% 03/0	.	08/05/2016.	GOLDMAN SACHS & COMPANY		4,026,840	4,000,000	3,998,360					0		3,998,360		28,480	28,480	13,222	03/01/2027	2FE
30231G AT 9	EXXON MOBIL CORP 3.043% 03/01/26	.	08/03/2016.	BARCLAYS CAPITAL INC		12,700,748	12,060,000	12,060,000					0		12,060,000		640,748	640,748	158,008	03/01/2026	1FE
30246Q AG 8	FBR SECURITIZATION TRUST FBRSI 1.245%	.	09/25/2016.	Paydown		643,353	643,353	637,924	642,875		478		478		643,353			0	5,158	09/25/2035	1FM
30255Q AA 9	FLNG LIQUEFACTION 2 LLC 12/31/2	.	07/20/2016.	Redemption 100.0000		1,301,849	1,301,849	1,301,849	1,104,647				0		1,301,849			0	14,881	12/31/2021	2FE
30706V AA 3	FAMILY TREE ESCROW LLC 5.750% 03/01/23	.	08/01/2016.	Tax Free Exchange		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	115,000	03/01/2023	3FE
313305 AA 2	FEDERAL EXPRESS CORP 2012 PASS 2.625%	.	07/15/2016.	Redemption 100.0000		39,303	39,303	39,303	39,303				0		39,303			0	1,032	01/15/2018	2FE
318030 AA 1	FINN SQUARE CLO LTD FINNS_12-1 FINNS 201	F	09/24/2016.	Paydown		5,000,000	5,000,000	4,997,000	5,000,000				0		5,000,000			0	77,374	12/24/2023	1FE
318030 AC 7	FINN SQUARE CLO LTD FINNS_12-1 FINNS 201	F	09/24/2016.	Paydown		9,800,000	9,800,000	9,800,000	9,800,000				0		9,800,000			0	212,732	12/24/2023	1FE

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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)
31846L BW 5	FAMLT_98-2F 7.020% 09/01/29	.	09/01/2016.	Paydown		1,727	1,727	1,683	1,725		2		2		1,727			0	80	09/01/2029	1FM
319340 AG 0	FIRST BOSTON MORTGAGE SECURITI 10.965%	.	09/01/2016.	Redemption 0.0000				15	15		(15)		(15)					0		05/01/2017	1
32007U BE 8	FIRST DATA CORP 03/24/21	.	09/08/2016.	Redemption 100.0000		173,013	173,013	172,796			217		217		173,013			0	2,501	03/24/2021	3FE
32027N VV 0	FFML_05-F9 0.885% 10/25/35	.	09/25/2016.	Paydown		384,711	384,711	392,034	398,865		(14,154)		(14,154)		384,711			0	2,043	10/25/2035	1FM
32051G C9 4	FHASI_05-7 5.500% 12/01/35	.	09/01/2016.	Paydown		79,882	79,882	72,992	76,500		3,381		3,381		79,882			0	3,116	12/01/2035	3FM
32051G F3 4	FHAMS_05-FA10 5.500% 01/01/36	.	09/01/2016.	Paydown		575,630	713,465	635,072	627,887		(52,257)		(52,257)		575,630			0	26,709	01/01/2036	3FM
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT 5.500%	.	09/01/2016.	Paydown		94,456	94,670	93,314	85,075		9,381		9,381		94,456			0	3,637	09/01/2035	2FM
32051G YH 2	FIRST HORIZON ALTERNATIVE MORT 5.500%	.	09/01/2016.	Paydown		103,770	114,092	92,999	92,459		11,310		11,310		103,770			0	4,210	11/01/2035	1FM
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT 6.000%	.	09/01/2016.	Paydown		212,576	264,580	182,259	179,251		33,326		33,326		212,576			0	10,550	11/01/2036	1FM
32052U AQ 6	FIRST HORIZON MORTGAGE PASS-TH 6.000%	.	09/01/2016.	Paydown		56,441	63,482	63,878	55,191		1,251		1,251		56,441			0	2,618	02/01/2037	1FM
32056Q AB 4	FIRST HORIZON MORTGAGE PASS-TH 6.250%	.	09/01/2016.	Paydown		337,135	430,069	311,860			25,275		25,275		337,135			0	10,916	02/01/2038	1FM
32113J AA 3	FIRST NLC TRUST FNLC_05-1 0.985% 05/25	.	09/25/2016.	Paydown		380,450	380,450	299,477	306,057		74,393		74,393		380,450			0	2,184	05/25/2035	1FM
33632* UQ 8	CVS HEALTH CORP 7.280% 01/10/24	.	09/12/2016.	Various		335,294	310,933	337,239	330,373		4,921		4,921		335,294			0	23,352	01/10/2024	2
34282* MP 0	FL ST LOTTERY COMM ROOSEVELT 5.573% 08	.	08/15/2016.	Redemption 100.0000		1,063,190	1,063,190	1,047,971	1,060,057		3,133		3,133		1,063,190			0	59,254	08/15/2017	1
34528Q CW 2	FORD CREDIT FLOORPLAN MASTER O 0.994%	.	09/15/2016.	Paydown		3,000,000	3,000,000	2,999,648			352		352		3,000,000			0	16,299	09/15/2018	1FE
34529W AF 7	FORD CREDIT AUTO OWNER TRUST F FORDO 201	.	08/15/2016.	Paydown		5,000,000	5,000,000	4,998,207	4,999,714		286		286		5,000,000			0	69,333	02/15/2018	1FE
34529W AG 5	FORD CREDIT AUTO OWNER TRUST F 2.930%	.	08/15/2016.	Paydown		7,360,000	7,360,000	7,359,988	7,360,000				0		7,360,000			0	143,765	10/15/2018	1FE
34531P AC 5	FORD CREDIT AUTO OWNER TRUST F 0.924%	.	09/15/2016.	Paydown		727,505	727,505	727,903			(398)		(398)		727,505			0	3,384	12/15/2018	1FE
346845 AA 8	FORT BENNING FAMILY COMMUNITIE 5.280%	.	07/15/2016.	Redemption 100.0000		622,554	622,554	622,554	622,554				0		622,554			0	32,871	01/15/2021	1FE
347075 AC 7	FORT CARSON FAMILY HSG L L C C 7.650%	.	09/15/2016.	Various		775,000	794,093	968,982	848,255		(73,739)		(73,739)		775,000			0	41,575	11/15/2021	1FE
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST 5.633%	.	09/15/2016.	Redemption 100.0000		55,000	55,000	55,000	55,000				0		55,000			0	2,065	10/15/2036	1FE
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST 5.795%	.	09/15/2016.	Various		200,411	200,472	196,705	197,578		2,833		2,833		200,411			0	7,916	10/15/2036	1FE
35671D J# 3	FREEPORT-MCMORAN COPPER & GOLD	.	09/30/2016.	Various							12,023	732	11,291		69		(69)	(69)	13,484	05/31/2018	3FE
35952S AA 0	FTG FRASER TRANSPORTATION GROU 3.577%	C	09/30/2016.	Redemption 100.0000		545,223	545,223	550,265	514,098				0	36,167	545,223	(5,041)		(5,041)	18,408	12/30/2033	1FE
35952S AA 0	FTG FRASER TRANSPORTATION GROU 3.577%	C	09/30/2016.	Redemption 100.0000									0		5,041			0		12/30/2033	1FE
35968* AA 4	FULLBEAUTY BRANDS HOLDINGS COR	.	09/30/2016.	Redemption 100.0000		5,013	5,013	4,715			298		298		5,013			0		10/15/2022	4FE
361448 AK 9	GATX CORPORATION 3.5% 7/15/2016 3.500%	.	07/15/2016.	Various		3,995,000	3,995,000	3,991,484	3,994,622		378		378		3,995,000			0	139,825	07/15/2016	2FE
36155J AD 7	GCI INC 02/02/22	.	09/30/2016.	Redemption 100.0000		5,000	5,000	4,953	4,955		45		45		5,000			0	152	02/02/2022	3FE
36159R AK 9	GEO GROUP INC/THE 5.875% 01/15/22	.	09/29/2016.	Various		4,066,055	4,500,000	4,501,250	4,500,889		(151)		(151)		4,500,738		(434,683)	(434,683)	321,343	01/15/2022	4FE
36162J AB 2	GEO GROUP INC THE 6.000% 04/15/26	.	09/28/2016.	Various		1,849,420	2,100,000	2,100,000					0		2,100,000		(250,580)	(250,580)	46,709	04/15/2026	4FE
36164N FH 3	GE CAP INTL FDG CO MEDIUM TERM 4.418%	F	07/08/2016.	Tax Free Exchange		30,369,609	29,694,000	30,379,725	9,194,000		(10,116)		(10,116)		30,369,609			0	725,179	11/15/2035	1FE
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET 6.319%	.	09/16/2016.	Various		87,302	87,309	87,229	87,233		69		69		87,302			0	3,680	08/10/2048	2AM
36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET 6.107%	.	09/16/2016.	Various		9,083	9,086	9,032	9,035		48		48		9,083			0	370	08/10/2052	2
36191V AF 1	GS MEZZANINE PARTNERS V 08/14/1	.	08/30/2016.	Redemption 100.0000		632,132	632,132	632,132	632,132				0		632,132			0	11,492	08/14/2017	1
362256 AC 3	GSAA HOME EQUITY TRUST GSAA_06 0.765%	.	09/25/2016.	Paydown		836,645	836,645	484,652	486,236		350,409		350,409		836,645			0	3,834	10/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on 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)
36228F 6P 6	GSAMP_04-AR1 1.500% 06/25/34	.	09/25/2016.	Paydown		209,513	209,513	188,562	196,502		13,011		13,011		209,513			0	1,913	06/25/2034	1FM
36228F AA 4	GSMPS MORTGAGE LOAN TRUST 8.000% 09/01	.	09/01/2016.	Paydown		791	791	829	809		(18)		(18)		791			0	30	09/01/2027	2FM
3622EQ AE 5	GSAA HOME EQUITY TRUST GSAA_07 0.755%	.	09/25/2016.	Paydown		318,793	318,793	189,406	191,097		127,696		127,696		318,793			0	1,432	02/25/2037	1FM
3622MP BE 7	GSR MORTGAGE LOAN TRUST GSR_07 6.000%	.	09/01/2016.	Paydown		483,382	483,382	477,832	470,283		13,098		13,098		483,382			0	18,890	01/01/2037	3FM
362334 BQ 6	GSAA HOME EQUITY TRUST GSAA_06 0.605%	.	09/25/2016.	Paydown		146,539	146,539	79,890	13,745		66,543		66,543		146,539			0	359	03/25/2036	1FM
362334 ME 1	GSAA HOME EQUITY TRUST GSAA_06 4.444%	.	09/01/2016.	Paydown		144,920	144,920	86,227	79,691		65,229		65,229		144,920			0	3,079	03/01/2036	1FM
362341 DP 1	GSR_05-6F 5.250% 07/01/35	.	09/01/2016.	Paydown		1,476,234	1,476,234	1,363,037	1,416,863		59,371		59,371		1,476,234			0	52,682	07/01/2035	1FM
362341 VS 5	GSR MORTGAGE LOAN TRUST GSR_05 5.500%	.	09/01/2016.	Paydown		79,131	80,107	79,413	79,778		(647)		(647)		79,131			0	2,931	11/01/2035	3FM
362381 AC 9	GSAA HOME EQUITY TRUST GSAA_06 0.775%	.	09/25/2016.	Paydown		932,703	932,703	589,745	601,206		331,497		331,497		932,703			0	4,389	08/25/2036	1FM
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05 0.895%	.	09/25/2016.	Paydown		1,651,263	1,651,263	1,595,533	1,617,845		33,417		33,417		1,651,263			0	8,702	06/25/2035	1FM
36242D NU 3	GSAMP TRUST GSAMP_04-OPT 1.395% 11/25/	.	09/25/2016.	Paydown		385,180	385,180	385,180	385,180				0		385,180			0	3,356	11/25/2034	1FM
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05 5.500%	.	09/01/2016.	Paydown		122,251	122,251	122,729	122,251				0		122,251			0	4,426	02/01/2035	1FM
36244S AC 2	GSAA HOME EQUITY TRUST GSAA_06 6.040%	.	09/01/2016.	Paydown		227,683	227,683	139,783	91,952		89,692		89,692		227,683			0	4,368	07/01/2036	1FM
36248T AA 0	GS MORTGAGE SECURITIES CORPORA 0.665%	.	09/25/2016.	Paydown		1,332,297	1,332,297	1,267,347	1,287,245		45,051		45,051		1,332,297			0	5,199	04/25/2037	1FE
36248V AA 5	GSMSC 2015-6R A 0.678% 02/26/37	.	09/28/2016.	Paydown		2,031,040	2,031,040	1,914,256	1,924,618		106,422		106,422		2,031,040			0	8,031	02/26/2037	1FE
36249X AD 4	GS MORTGAGE SECURITIES CORP GS 0.705%	.	09/25/2016.	Paydown		247,584	247,584	239,537	242,705		4,879		4,879		247,584			0	1,049	09/25/2036	1FM
36250T AA 5	GS MORTGAGE SECURITIES CORPORA 0.695%	.	09/25/2016.	Paydown		256,117	256,117	233,707	240,993		15,124		15,124		256,117			0	1,013	04/26/2037	1FM
36250T AF 4	GS MORTGAGE SECURITIES CORPORA 0.609%	.	07/01/2016.	Paydown									0					0	14,268	08/25/2033	1FM
36250U AC 8	GM FINANCIAL AUTOMOBILE LEASIN 1.532%	.	09/20/2016.	Paydown		181,063	181,063	181,063					0		181,063			0	1,105	07/20/2018	1FE
36251Q AA 0	GS MORTGAGE SECURITIES CORPORA 3.500%	.	09/01/2016.	Paydown		1,332,297	1,332,297	1,290,662			41,634		41,634		1,332,297			0	3,349	04/26/2037	1FE
36266W AD 4	GSR MORTGAGE LOAN TRUST GSR_06 0.875%	.	09/25/2016.	Paydown		1,506,592	1,642,779	938,684	938,684		567,908		567,908		1,506,592			0	8,535	01/25/2037	1FM
36298G AA 7	GSPA MONETIZATION TRUST GS 6.422% 10/0	.	09/09/2016.	Redemption 100.0000		273,074	273,074	280,699	277,884		(4,810)		(4,810)		273,074			0	11,696	10/09/2029	3AM
36298Y AA 8	GSAA HOME EQUITY TRUST GSAA_06 0.575%	.	09/25/2016.	Paydown		268,573	268,573	140,855	140,588		127,985		127,985		268,573			0	872	09/25/2036	1FM
36828Q KW 5	GE CAPITAL COMMERCIAL MORTGAGE 4.869%	.	09/01/2016.	Paydown		555,983	555,983	558,756	555,983				0		555,983			0	18,467	06/01/2048	1FM
373200 AY 0	AXIALL CORP 4.875% 05/15/23	.	09/08/2016.	Tax Free Exchange		2,477,277	2,500,000	2,468,750	2,475,359		1,918		1,918		2,477,277			0	60,938	05/15/2023	3FE
37943V BD 4	GLOBAL PAYMENTS INC. 03/24/23	.	09/30/2016.	Redemption 100.0000		5,000	5,000	4,975			25		25		5,000			0	87	03/24/2023	3FE
38012M AA 5	GMAC COMMERCIAL MORTGAGE ASSET 5.456%	.	09/10/2016.	Various		13,761	13,761	13,816	13,812		(51)		(51)		13,761			0	501	03/10/2051	1
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET 5.644%	.	09/16/2016.	Various		21,456	21,461	21,039	21,064		392		392		21,456			0	707	04/10/2051	2
38013G AH 2	GM FINANCIAL AUTOMOBILE LEASIN 0.952%	.	09/20/2016.	Paydown		1,111,789	1,111,789	1,111,068			721		721		1,111,789			0	4,872	04/20/2018	1FE
38081E AA 9	GOLDEN BEAR GLDN_16-1A 3.750% 09/20/47	.	09/20/2016.	Paydown		390,743	390,743	390,743					0		390,743			0	3,663	09/20/2047	1FE
39278* AA 1	GREEN COUNTRY ENERGY LLC 7.210% 02/10/	.	08/10/2016.	Redemption 100.0000		391,458	391,458	388,763	390,218		1,240		1,240		391,458			0	21,168	02/10/2024	2AM
395386 AP 0	GPMH_99-3 7.270% 06/01/29	.	09/01/2016.	Paydown		326,330	326,330	340,556	330,488		(4,158)		(4,158)		326,330			0	15,771	06/01/2029	6AM
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST 1.100%	.	09/25/2016.	Paydown		533,147	533,147	458,787			74,360		74,360		533,147			0	2,410	10/25/2034	1FM
39538W HA 9	GREENPOINT MORTGAGE PASS-THROU 0.735%	.	09/25/2016.	Paydown		708,520	727,160	560,822	486,576	74,290	147,654		221,944		708,520			0	3,280	04/25/2036	1FM
39539F AK 0	REENPOINT MORTGAGE PASS-THROUG 0.705%	.	09/25/2016.	Paydown		1,337,209	1,337,209	1,076,453			260,756		260,756		1,337,209			0	2,624	09/25/2046	4AM

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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 Desig-nation or Market Indicator (a)
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR 0.745%		09/25/2016.	Paydown		638,104	638,104	537,508	549,181		88,923		88,923		638,104			0	2,823	06/25/2037	1FM
40051@ AA 0	GOLDMAN SACHS CAPITAL PARTNERS		09/30/2016.	Redemption 100.0000		407,666	407,666	407,666	407,666				0		407,666			0	6,536	06/30/2017	1
40066N AA 4	GUANAY FINANCE LIMITED 6.000% 12/15/20	F	09/15/2016.	Redemption 100.0000		108,049	108,049	110,318	109,688		(1,639)		(1,639)		108,049			0	4,862	12/15/2020	4AM
40428H PV 8	HSBC USA INC 2.750% 08/07/20		07/28/2016.	HSBC SECURITIES		36,191,672	35,600,000	35,568,672	35,571,023		3,493		3,493		35,574,516		617,156	617,156	965,403	08/07/2020	1FE
40431M AJ 5	HOUSEHOLD HOME EQUITY LOAN TRU 0.832%		09/20/2016.	Paydown		321,232	321,232	317,216	319,635		1,596		1,596		321,232			0	1,611	07/20/2036	1FM
40449@ BE 2	HABITAT FOR HUMANITY INTL 5.000% 07/10		07/10/2016.	Redemption 100.0000		11,512	11,512	11,512	11,512				0		11,512			0	432	07/10/2016	5*
40449@ BF 9	HABITAT FOR HUMANITY INTL 5.000% 01/10		07/10/2016.	Redemption 100.0000		6,302	6,302	6,302	6,302				0		6,302			0	236	01/10/2017	5*
40449@ BK 8	HABITAT FOR HUMANITY INTL 5.000% 07/10		07/10/2016.	Redemption 100.0000		132,094	132,094	132,094	132,094				0		132,094			0	4,954	07/10/2021	5*
40449@ BP 7	HABITAT FOR HUMANITY INTL 3.500% 01/10		07/10/2016.	Redemption 100.0000		90,369	90,369	90,369	90,369				0		90,369			0	1,656	01/10/2021	5*
40449@ BQ 5	HABITAT FOR HUMANITY INTL 4.250% 07/10		07/10/2016.	Redemption 100.0000		32,594	32,594	32,594	32,594				0		32,594			0	1,039	07/10/2024	5*
404497 A* 0	HABITAT FOR HUMANITY INTL 5.000% 01/10		07/10/2016.	Redemption 100.0000		2,612	2,612	2,612	2,612				0		2,612			0	98	01/10/2022	5Z
406373 AB 6	HSI ASSET LOAN OBLIGATION HALO 6.000%		09/01/2016.	Paydown		1,040,867	1,040,867	993,876	1,013,828		27,038		27,038		1,040,867			0	40,577	08/01/2036	1FM
40637C A* 1	HALMA PLC 2.530% 01/06/21	F	09/12/2016.	METLIFE 0TD 10281		15,473,098	15,000,000	15,000,000					0		15,000,000		473,098	473,098	261,433	01/06/2021	2
411349 AA 1	HANSON PLC 6.125% 08/15/16	F	08/15/2016.	Maturity		2,000,000	2,000,000	2,002,920	2,000,240		(240)		(240)		2,000,000			0	122,500	08/15/2016	3FE
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST 0.711%		09/19/2016.	Paydown		1,271,298	1,271,298	769,135	774,377		496,921		496,921		1,271,298			0	5,053	07/19/2046	1FM
41161P LC 5	HARBORVIEW MORTGAGE LOAN TRUST 0.851%		09/19/2016.	Paydown		1,996,933	2,399,159	1,666,923	616,072		326,666		326,666		1,996,933			0	12,785	03/19/2035	1FM
41161P MF 7	HARBORVIEW MORTGAGE LOAN TRUST 0.792%		09/20/2016.	Paydown		482,115	694,791	450,209	315,412		29,149		29,149		482,115			0	2,923	06/19/2035	1FM
41161P MG 5	HARBORVIEW MORTGAGE LOAN TRUST 0.772%		09/20/2016.	Paydown		770,233	770,233	657,224	359,908		106,360		106,360		770,233			0	2,662	06/19/2035	1FM
41162D AF 6	HARBORVIEW MORTGAGE LOAN TRUST 0.721%		09/19/2016.	Paydown		42,731	42,731	34,665			8,065		8,065		42,731			0	96	01/19/2038	1FM
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST 0.751%		09/19/2016.	Paydown		521,781	521,781	454,474	463,588		58,193		58,193		521,781			0	2,249	07/19/2047	1FM
42206J AN 2	HD Supply 08/13/21		09/30/2016.	Redemption 100.0000		11,737	11,737	11,707			29		29		11,737			0	130	08/13/2021	3FE
42210F AF 1	HEADWATERS INC 03/11/22		06/30/2016.	Redemption 100.0000		1,243,719	1,243,719	1,245,273			(1,555)		(1,555)		1,243,719			0	17,412	03/11/2022	3FE
423074 AV 5	HJ HEINZ CO 5.200% 07/15/45		08/19/2016.	Tax Free Exchange		4,225,255	4,220,000	4,225,103	3,705,532		(37)		(37)		4,225,255			0	213,425	07/15/2045	2FE
423074 AX 1	HJ HEINZ CO 3.950% 07/15/25		08/19/2016.	Tax Free Exchange		18,577,838	18,600,000	18,575,262	18,576,511		1,327		1,327		18,577,838			0	761,231	07/15/2025	2FE
42704K AA 4	HERC SPINOFF ESCROW ISSUER LLC 7.500%		07/01/2016.	Tax Free Exchange		1,041,000	1,041,000	1,041,000					0		1,041,000			0		06/01/2022	4FE
42704K AB 2	HERC SPINOFF ESCROW ISSUER LLC 7.750%		07/01/2016.	Tax Free Exchange		2,867,000	2,867,000	2,867,000					0		2,867,000			0		06/01/2024	4FE
432836 AA 2	HILTON ESROW ISSUER LLC/HILTON 4.250%		09/23/2016.	Tax Free Exchange		122,000	122,000	122,000					0		122,000			0		09/01/2024	3FE
43289* AA 0	HILTON WORLDWIDE FINANCE LLC 09		08/18/2016.	Tax Free Exchange		176,928	178,212	176,435	176,759		168		168		176,928			0	3,416	09/23/2020	3FE
43457# AA 2	WALGREEN CO LEASE PASS THROUGH 5.400%		09/15/2016.	Redemption 100.0000		8,865	8,865	9,078	9,043		(179)		(179)		8,865			0	319	03/15/2030	2
437084 PQ 3	HOME EQUITY ASSET TRUST HEAT_0 0.905%		09/25/2016.	Paydown		521,549	521,549	517,067	521,134		415		415		521,549			0	2,913	01/25/2036	1FM
437084 SV 9	HEAT_06-2 0.835% 05/25/36		09/25/2016.	Paydown		174,601	174,601	145,792	159,287		15,314		15,314		174,601			0	1,146	05/25/2036	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 Desig-nation or Market Indicator (a)
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0 0.635%		09/26/2016.	Paydown		402,147	402,147	381,537	386,368		15,778		15,778		402,147			0	1,332	05/25/2037	1FM
437609 BK 5	HSMS_98-2 6.750% 06/01/28		09/01/2016.	Paydown		1,266	1,266	1,249	1,266				0		1,266			0	57	06/01/2028	1FM
44043V AD 0	HORIZON PHARMA INC 04/29/21		09/30/2016.	Redemption 100.0000		3,500	3,500	3,493	3,493		7		7		3,500			0	120	04/29/2021	3FE
44106M AV 4	HOSPITALITY PPTYS TRST 5.250% 02/15/26		08/01/2016.	WELLS FARGO & CO		213,028	200,000	195,230			186		186		195,416		17,612	17,612	5,279	02/15/2026	2FE
44416* AB 2	HUDSON TRANSMISSION PARTNERS L HUDSON TR		08/31/2016.	Redemption 100.0000		36,536	36,536	36,536	36,536				0		36,536			0	1,211	05/31/2033	2FE
44701P AY 0	HUNTSMAN INTERNATIONAL LLC 03/2		09/30/2016.	Redemption 100.0000		2,500	2,500	2,488			13		13		2,500			0	50	03/24/2023	3FE
44890W AG 5	HYUNDAI AUTO RECEIVABLES TRUST 2.730%		08/05/2016.	JP MORGAN SECURITIES LTD LDN.		3,250,565	3,220,000	3,219,460	3,220,000				0		3,220,000		30,565	30,565	57,383	06/15/2021	2AM
44919* AC 2	I-595 EXPRESS LLC 3.310% 12/31/31		09/30/2016.	Redemption 100.0000		7,946,668	7,946,668	7,946,668	7,946,668				0		7,946,668			0	197,276	12/31/2031	1FE
449670 EP 9	IMCH_98-3 7.220% 08/01/29		09/01/2016.	Paydown		8,746	8,746	9,165	8,715		31		31		8,746			0	377	08/01/2029	1FM
44969C AT 7	IMS HEALTH INCORPORATED 03/17/2		09/30/2016.	Redemption 100.0000		3,856	3,856	3,792	1,306		63		63		3,856			0	79	03/17/2021	3FE
44986G AC 4	ING INVESTMENT MANAGEMENT CLO 2.930% 1	F	09/22/2016.	Maturity		17,000,000	17,000,000	17,000,000	17,000,000				0		17,000,000			0	454,252	10/15/2023	1FE
44986U AA 7	INEOS GROUP HOLDINGS SA 6.125% 08/15/1	F	08/24/2016.	Call 101.5310		3,045,930	3,000,000	2,985,000	2,991,775		54,155		54,155		3,045,930			0	188,344	08/15/2018	4FE
45255R AX 5	IMPAC SECURED ASSETS CORP IMSA 0.725%		09/25/2016.	Paydown		601,466	732,454	514,754	573,862		27,603		27,603		601,466			0	3,158	11/25/2036	1FM
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI 6.000%		09/01/2016.	Paydown		217,850	293,958	218,024	213,699		4,151		4,151		217,850			0	11,577	02/01/2036	1FM
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI 5.500%		09/01/2016.	Paydown		315,044	378,307	277,349	274,649		40,395		40,395		315,044			0	13,531	10/01/2035	1FM
45660L XP 9	RESIDENTIAL ASSET SECURITIZATI 5.500%		09/01/2016.	Paydown		134,277	134,204	110,839	110,839		23,438		23,438		134,277			0	4,804	09/01/2035	5FM
45661@ AE 3	INEOS US FINANCE LLC 05/04/18		09/30/2016.	Redemption 100.0000		45,578	45,578	45,504	27,621		74		74		45,578			0	1,065	05/04/2018	3FE
45670L AA 5	IMSC_07-HOA1 0.705% 07/25/47		09/25/2016.	Paydown		159,477	159,477	119,685	123,453		36,024		36,024		159,477			0	662	07/25/2047	1FM
45763P AE 6	INMARSAT FINANCE PLC 4.875% 05/15/22	F	09/15/2016.	Various		1,550,775	1,620,000	1,606,894	1,609,066		1,069		1,069		1,610,135		(59,360)	(59,360)	66,909	05/15/2022	3FE
458118 AB 2	INTEGRATED DEVICE TECH INC. 0.875% 11/		08/04/2016.	OAKTREE CAPITAL		18,957	20,000	19,370			24		24		19,393		(437)	(437)	133	11/15/2022	2
458204 AN 4	INTELSAT LUXEMBOURG SA 6.750% 06/01/18	F	08/04/2016.	BANK OF AMERICA N.A.		315,000	500,000	500,000	500,000				0		500,000		(185,000)	(185,000)	23,250	06/01/2018	6FE
458204 AP 9	INTELSAT LUXEMBOURG SA INTELSAT LUXEMBOU	F	08/04/2016.	WELLS FARGO & CO		133,750	500,000	500,000	500,000				0		500,000		(366,250)	(366,250)	26,694	06/01/2021	6FE
46186G AE 3	INWOOD PARK CDO LTD INWD_06-1A INWD 2006	E	07/20/2016.	Paydown		1,250,977	1,250,977	1,197,810	1,218,454		32,523		32,523		1,250,977			0	7,278	01/20/2021	1FE
46602U AB 4	IXIS REAL ESTATE CAPITAL TRUST 0.625%		09/25/2016.	Paydown		19,706	19,706	8,217	7,947		11,759		11,759		19,706			0	71	01/25/2037	1FM
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT 6.000%		09/01/2016.	Paydown		533,251	533,251	490,629	483,617		49,633		49,633		533,251			0	21,779	09/01/2035	1FM
46625H KC 3	JPMORGAN CHASE&CO 3.125% 01/23/25		08/03/2016.	JP MORGAN SECURITIES LTD LDN.		3,006,670	2,950,000	2,943,451	2,943,984		350		350		2,944,333		62,336	62,336	96,029	01/23/2025	1FE
46625M KN 8	JP MORGAN CHASE COMMERCIAL MOR 6.450%		09/01/2016.	Paydown		257,477	257,477	258,633	257,477				0		257,477			0	11,067	05/01/2034	1FM
46625M UB 3	JP MORGAN CHASE COMMERCIAL MOR 5.288%		09/01/2016.	Paydown		219,596	219,596	220,692	219,243		353		353		219,596			0	7,740	01/01/2037	1FM
46626A AA 2	JP MORGAN H&Q 7.100% 09/15/17		09/15/2016.	Redemption 100.0000		1,320,053	1,320,053	1,307,527	1,318,202		1,851		1,851		1,320,053			0	62,515	09/15/2017	1
46628Y AX 8	JPMMT_06-S2 6.500% 07/01/36		09/01/2016.	Paydown		347,911	393,517	325,741	319,272		28,639		28,639		347,911			0	17,866	07/01/2036	1FM
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION 5.777%		09/01/2016.	Paydown		285,556	285,556	195,543	99,868		89,813		89,813		285,556			0	4,571	08/01/2036	1FM
46629H AA 4	JP MORGAN MORTGAGE ACQUISITION 0.655%		09/25/2016.	Paydown		516,911	516,911	503,019			13,892		13,892		516,911			0	1,427	07/25/2036	1FM
46629Q AC 0	JP MORGAN MORTGAGE ACQUISITION 5.048%		09/01/2016.	Paydown		28,859	28,859	22,871	22,748		6,111		6,111		28,859			0	842	01/01/2025	1FM
46629S AE 2	JP MORGANMORTGAGE TRUST JPMMT_ 6.000%		09/01/2016.	Paydown		246,763	263,454	196,947	190,452		56,312		56,312		246,763			0	10,175	01/01/2037	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)
46629Y AC 3	JP MORGAN CHASE COMMERCIAL MOR 5.440%...	.	09/01/2016.	Paydown		5,962,914	5,962,914	6,704,881	6,107,393		(144,479)		(144,479)		5,962,914			0	236,230	06/01/2047....	1FM
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION 4.905%...	.	09/01/2016.	Paydown		115,466	115,466	79,124	12,967		36,430		36,430		115,466			0	2,347	01/01/2037....	1FM
46630W AJ 9	JP MORGAN MORTGAGE TRUST JPMMT 6.000%...	.	09/01/2016.	Paydown		136,460	146,397	117,526	114,393		22,067		22,067		136,460			0	5,861	06/01/2037....	1FM
466313 AE 3	JABIL CIRCUIT INC JABIL CIRCUIT INC 7.75	.	07/15/2016.	Maturity		3,500,000	3,500,000	3,552,500	3,505,665		(5,665)		(5,665)		3,500,000			0	271,250	07/15/2016....	2FE
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 4.750% 03...	.	09/01/2016.	Paydown		197,095	197,095	202,559			(5,464)		(5,464)		197,095			0	3,755	03/01/2036....	1FM
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 4.750% 03...	.	09/01/2016.	Paydown		169,851	169,851	175,583	175,111		(5,260)		(5,260)		169,851			0	5,256	03/01/2036....	1FM
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 3.000% 04...	.	09/01/2016.	Paydown		469,578	469,578	454,317	455,998		13,579		13,579		469,578			0	9,172	04/01/2035....	1FM
46641T BG 8	JP MORGAN REREMIC JPMRR_14-1 3.000% 06...	.	09/01/2016.	Paydown		990,542	990,542	973,097			17,445		17,445		990,542			0	13,005	06/01/2035....	1FM
46641T BM 5	JP MORGAN REREMIC JPMRR_14-1 3.500% 08...	.	09/01/2016.	Paydown		107,246	107,246	107,783	107,747		(501)		(501)		107,246			0	2,337	08/01/2036....	1FM
46642V AJ 7	JP MORGAN REREMIC JPMRR_14-5 3.000% 09...	.	09/01/2016.	Paydown		172,469	172,469	164,708	164,987		7,482		7,482		172,469			0	3,584	09/01/2036....	1FM
46642V AN 8	JP MORGAN REMERIC JPMRR_14-5 1.075% 01...	.	09/26/2016.	Paydown		424,820	424,820	415,527	424,416		404		404		424,820			0	2,805	01/26/2036....	1FM
46644B AD 2	JPMORGAN REREMIC JPMRR_15-1 0.775% 07/...	.	09/25/2016.	Paydown		559,964	559,964	559,264	559,964				0		559,964			0	7,462	07/25/2036....	2AM
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 0.750% 07/...	.	09/25/2016.	Paydown		299,352	299,352	292,804	296,716		2,636		2,636		299,352			0	2,351	07/25/2036....	1FE
47032@ AA 9	JAMES CAMPBELL CO LLC 3.000% 09/30/16	.	09/30/2016.	Maturity		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	337,500	09/30/2016....	2
478160 BY 9	JOHNSON&JOHNSON 2.450% 03/01/26	.	07/28/2016.	CITIGROUP GLOBAL MARKETS INC/		3,371,680	3,250,000	3,245,418			170		170		3,245,588		126,092	126,092	33,398	03/01/2026....	1FE
48238T B* 9	KAR AUCTION SERVICES INC 03/11/	.	09/30/2016.	Redemption 100.0000		65,944	65,944	65,867	65,886		58		58		65,944			0	1,654	03/11/2021....	3FE
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH 5.910%...	.	09/15/2016.	Redemption 100.0000		13,526	13,526	14,373	14,250		(724)		(724)		13,526			0	533	10/15/2031....	2
48274@ AA 4	KWIK TRIP INC 3.900% 02/24/35	.	08/24/2016.	Redemption 100.0000		43,617	43,617	43,617	43,617				0		43,617			0	1,276	02/24/2035....	2
48562R AH 2	KAR AUCTION SERVICES INC 03/04/	.	09/30/2016.	Redemption 100.0000		2,500	2,500	2,475			25		25		2,500			0	40	03/04/2023....	3FE
49446R AH 2	KIMCO REALTY CORP 5.700% 05/01/17	.	08/29/2016.	DIRECT		2,001,493	2,000,000	2,013,300	2,002,880		(1,399)		(1,399)		2,001,481		12	12	93,417	05/01/2017....	2FE
49460Y BC 8	KINETIC CONCEPTS INC 11/04/20	.	09/30/2016.	Redemption 100.0000		49,310	49,310	48,905			405		405		49,310			0	726	11/04/2020....	3FE
49917# AB 1	KNOLLWOOD COTTAGE HILL DEVELOP 7.470%...	.	09/15/2016.	Redemption 100.0000		42,188	42,188	48,986	46,401		(4,213)		(4,213)		42,188			0	2,096	06/15/2026....	2
501044 DB 4	KROGER CO THE 2.600% 02/01/21	.	07/29/2016.	BARCLAYS CAP INC -NY		7,261,870	7,000,000	6,990,760			1,000		1,000		6,991,760		270,110	270,110	100,100	02/01/2021....	2FE
50152# AC 1	KT REAL ESTATE HOLDINGS LLC 3.580% 05/	.	08/24/2016.	Redemption 100.0000		112,397	112,397	112,397	112,397				0		112,397			0	3,018	05/24/2035....	2
501773 CZ 6	LB COMMERCIAL CONDUIT MORTGAGE 6.410%...	.	09/01/2016.	Paydown		150,756	150,756	103,315	148,695		2,061		2,061		150,756			0	6,445	06/01/2031....	1FM
50179A AE 7	LB-UBS COMMERCIAL MORTGAGE TRU LBUBS 200	.	09/11/2016.	Paydown		2,707,357	2,707,357	3,037,950	2,773,356		(65,999)		(65,999)		2,707,357			0	87,295	02/11/2040....	1FM
50179M AG 6	LB-UBS COMMERCIAL MORTGAGE TRU 5.413%...	.	09/11/2016.	Paydown		4,654,485	4,654,485	5,015,192	4,727,359		(72,874)		(72,874)		4,654,485			0	180,705	09/11/2039....	1FM
50219J AA 8	LSTAR Securities Inv Trust 2.523% 10/0	.	09/01/2016.	Paydown		537,376	537,376	528,542	531,118		6,258		6,258		537,376			0	8,632	10/01/2020....	1Z
50219P AA 4	LSTAR SECURITIES INVESTMENT TR 2.423%	.	09/01/2016.	Paydown		509,761	509,761	497,040			12,720		12,720		509,761			0	7,206	01/01/2021....	1Z
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU 1.175%...	.	09/25/2016.	Paydown		1,491,365	1,491,365	1,462,934	1,487,106		4,259		4,259		1,491,365			0	11,252	07/25/2034....	1FM
513075 BJ 9	LAMAR MEDIA CORP. 5.750% 02/01/26	.	09/01/2016.	Tax Free Exchange		800,000	800,000	800,000					0		800,000			0	23,383	02/01/2026....	3FE
51783# AE 2	LAS VEGAS SANDS 12/16/20	.	09/30/2016.	Redemption 100.0000		15,058	15,058	15,110	12,535		(40)		(40)		15,058			0	330	12/16/2020....	3FE
52108H YK 4	LBUBS_04-C1 4.568% 01/11/31	.	09/11/2016.	Paydown		31,627	31,627	31,659			(32)		(32)		31,627			0	601	01/11/2031....	1FM
521615 AA 2	LEA POWER PARTNERS LLC Lea Power Partner	.	09/15/2016.	Redemption 100.0000		57,467	57,467	57,467	57,466				0		57,467			0	2,842	06/15/2033....	3FE

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52467@ AU 9	TRINITY NEPONSET LLC 6.380% 03/01/29	.	09/01/2016.	Redemption 100.0000		35,611	35,611	35,891	35,796		(186)		(186)		35,611			0	1,515	03/01/2029	3
525170 BD 7	LEHMAN MANUFACTURED HOUSING AS 6.545%	.	09/15/2016.	Paydown		94,608	95,373	96,458	92,208	3,723	(1,323)		2,400		94,608			0	4,140	07/15/2028	6FE
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS 7.033%	.	09/15/2016.	Paydown			5,209	5,053	3,419	1,589	(5,008)		(3,419)					0	251	07/15/2028	6FE
52518R CC 8	LSSC_05-1 0.865% 09/26/45	.	09/26/2016.	Paydown		244,505	244,505	221,667			22,838		22,838		244,505			0	804	09/26/2045	1FM
525221 HD 2	LEHMAN XS TRUST LXS_06-2N 1.533% 02/01	.	09/01/2016.	Paydown		431,719	4,195,547	3,070,616	435,962		(4,242)		(4,242)		431,719			0	6,051	02/01/2036	1FM
525226 AN 6	LEHMAN XS TRUST LXS_06-12N 0.700% 08/2	.	09/25/2016.	Paydown		850,968	927,409	732,544	500,682		113,013		113,013		850,968			0	3,607	08/25/2046	1FM
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 0.735% 06/2	.	09/26/2016.	Paydown		389,255	389,133	303,280	307,015		82,240		82,240		389,255			0	1,763	06/25/2046	1FM
52522D AQ 4	LEHMAN XS TRUST 0.725% 11/25/46	.	09/25/2016.	Paydown		1,318,108	1,391,076	1,107,644	1,114,138		203,970		203,970		1,318,108			0	6,168	11/25/2046	1FM
52523K BH 6	LEHMAN XS TRUST LXS_06-17 0.695% 08/25	.	09/25/2016.	Paydown		428,906	622,464	458,334	233,560		(37,332)		(37,332)		428,906			0	2,204	08/25/2046	1FM
52523L AD 4	LEHMAN XS TRUST LXS_06-13 0.715% 09/25	.	09/25/2016.	Paydown		558,763	576,164	421,425	433,268		125,495		125,495		558,763			0	2,473	09/25/2036	1FM
525248 AE 0	LXS_07-5H 4.857% 05/01/37	.	09/01/2016.	Paydown		302,022	328,792	190,753	197,383		104,639		104,639		302,022			0	12,284	05/01/2037	1FM
52524G AA 0	LEHMAN XS TRUST LXS_07-7N 0.745% 06/25	.	09/25/2016.	Paydown		649,002	649,002	486,752	499,851		149,152		149,152		649,002			0	2,757	06/25/2047	1FM
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N 1.425% 08/2	.	09/25/2016.	Paydown		2,012,850	3,158,637	2,160,684	1,867,902		(151,279)		(151,279)		2,012,850			0	28,011	08/26/2047	1FM
52525B AD 4	LEHMAN XS TRUST LXS_07-16N 1.375% 09/2	.	09/25/2016.	Paydown		529,595	529,595	458,100	467,572		62,023		62,023		529,595			0	4,368	09/25/2047	1FM
52706# AC 8	LESLIES HOLDINGS INC 11.000% 03/01/19	.	08/16/2016.	Redemption 98.7683		4,755,127	4,814,425	4,655,371	4,742,701		12,426		12,426		4,755,127			0	551,653	03/01/2019	4
527069 A* 9	LESLIES HOLDINGS INC 10.500% 02/20/17	.	08/16/2016.	Redemption 99.6638		11,614,180	11,653,354	11,177,520	11,566,939		47,240		47,240		11,614,180			0	1,274,586	02/20/2017	4
532716 AM 9	Ltd Brands Inc LIMITED BRANDS 6.9% 07/15	.	07/16/2016.	Call 105.9600		1,377,480	1,300,000	1,289,375	1,297,317		80,163		80,163		1,377,480			0	89,949	07/15/2017	3FE
534187 BD 0	LINCOLN NATIONAL CORP 4.000% 09/01/23	.	07/13/2016.	FTN FINANCIAL CAPITAL MARKETS		5,369,041	5,093,000	5,158,496	5,148,023		(3,389)		(3,389)		5,144,633		224,407	224,407	179,387	09/01/2023	2FE
54226G AB 5	LONE STAR FUNDS 08/05/17	.	09/22/2016.	Redemption 100.0000		1,061,931	1,061,931	1,061,931	664,612				0		1,061,931			0	1,285	08/05/2017	1Z
542514 HT 4	LONG BEACH MORTGAGE LOAN TRUST 1.425%	.	09/25/2016.	Paydown		745,541	745,541	687,616	391,602		52,423		52,423		745,541			0	5,773	10/25/2034	1FM
54251P AA 5	LONG BEACH MORTGAGE LOAN TRUST 0.665%	.	09/25/2016.	Paydown		1,032,975	1,032,975	777,737	258,620		246,525		246,525		1,032,975			0	2,905	06/25/2036	1FM
546403 AD 8	LOUISIANA PUB FACS AUTH 5.750% 02/01/1	.	08/01/2016.	Paydown		1,517,005	1,517,005	1,516,252	1,516,252		752		752		1,517,005			0	87,228	02/01/2019	1FE
548661 DM 6	LOWES COMPANIES INC 2.500% 04/15/26	.	07/28/2016.	GOLDMAN SACHS & COMPANY		1,895,569	1,855,000	1,846,541			211		211		1,846,752		48,817	48,817	13,140	04/15/2026	1FE
54910K AA 9	LSTAR SECURITIES INVESTMENT TR 2.523%	.	09/01/2016.	Paydown		53,076	53,076	52,379			697		697		53,076			0	164	07/01/2020	1FE
54911B AA 8	LSTAR SECURITIES INVESTMENT TR 2.523%	.	09/01/2016.	Paydown		1,176,003	1,176,003	1,155,643	1,157,630		18,373		18,373		1,176,003			0	18,172	11/02/2020	1FE
55274Q AN 5	MASTR ASSET SECURITIZATION TRU 6.000%	.	09/01/2016.	Paydown		185,823	186,882	172,765			13,058		13,058		185,823			0	4,421	06/01/2036	1FM
55296@ AB 1	MGE POWER ELM ROAD LLC 4.740% 02/25/41	.	09/25/2016.	Redemption 100.0000		208,333	208,333	229,392			(21,059)		(21,059)		208,333			0	4,115	02/25/2041	1
55303K AC 7	MGM RESORTS INTERNATIONAL 04/07	.	09/30/2016.	Redemption 100.0000		47,500	47,500	47,381			119		119		47,500			0	829	04/07/2023	4FE
55314N AE 4	MKS INSTRUMENTS INC. 04/29/23	.	09/30/2016.	Redemption 100.0000		277,420	277,420	275,627			1,793		1,793		277,420			0	3,701	04/29/2023	3FE
55328H AE 1	MULTIPLAN INC 05/25/24	.	09/30/2016.	Redemption 100.0000		43,228	43,228	43,012			216		216		43,228			0	678	05/25/2024	4FE
55336V AB 6	MPLX LP 5.500% 02/15/23	.	09/29/2016.	Tax Free Exchange		2,985,193	3,000,000	2,983,497	2,983,588		1,605		1,605		2,985,193			0	165,000	02/15/2023	2FE
55336V AD 2	MPLX LP 4.500% 07/15/23	.	09/29/2016.	Tax Free Exchange		3,884,738	4,000,000	3,873,969	3,874,365		10,373		10,373		3,884,738			0	180,000	07/15/2023	2FE
55336V AH 3	MPLX LP 4.875% 06/01/25	.	09/29/2016.	Various		3,756,213	3,789,000	3,753,804			2,409		2,409		3,756,213			0	92,357	06/01/2025	2FE

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
55354G AD 2	MSCI INC 4.750% 08/01/26	.	08/10/2016.	JP MORGAN SECURITIES LTD LDN.		508,750	500,000	500,000					0		500,000		8,750	8,750	726	08/01/2026	3FE
554694 AA 7	MACKINAW POWER LLC 6.296% 10/31/23	.	07/31/2016.	Redemption 100.0000		37,500	37,500	37,937	37,783		(283)		(283)		37,500			0	1,771	10/31/2023	2FE
561233 AA 5	MALLINCKRODT INTERNATIONAL FIN 5.750%	R	09/19/2016.	Various		2,847,000	2,920,000	2,920,000	2,920,000				0		2,920,000		(73,000)	(73,000)	191,686	08/01/2022	4FE
564759 K# 4	MANUFACTURERS AND TRADERS TRUS 7.150%	.	09/15/2016.	Redemption 100.0000		435,023	435,023	476,740	449,209		(14,186)		(14,186)		435,023			0	20,746	01/15/2020	2
56523P AE 4	GREEN MOUNTAIN COFFEE ROASTERS	.	09/23/2016.	Redemption 100.0000		34,867	34,867	34,957			(90)		(90)		34,867			0	643	01/21/2023	3FE
571903 AN 3	MARRIOTT INTERNATIONAL INC 2.875% 03/0	.	07/28/2016.	AMHERST PIERPONT SECURITIES LL		2,064,360	2,000,000	1,995,100	1,995,341		487		487		1,995,828		68,532	68,532	50,792	03/01/2021	2FE
57643L CJ 3	MAST_04-OPT1 2.175% 02/25/34	.	09/25/2016.	Paydown		19,857	19,857	15,857	16,499		3,358		3,358		19,857			0	283	02/25/2034	1FM
57643L EW 2	MAST_04-OPT2 1.425% 09/25/34	.	09/25/2016.	Paydown		122,380	122,380	122,380	122,380				0		122,380			0	1,126	09/25/2034	1FM
57643L EZ 5	MAST_04-OPT2 2.025% 09/25/34	.	09/25/2016.	Paydown		31,678	31,678	17,624	16,905		14,773		14,773		31,678			0	345	09/25/2034	1FM
57643L LA 2	MASTR ASSET BACKED SECURITIES 5.183% 1	.	09/01/2016.	Paydown		762,991	762,991	825,108	797,043		(34,052)		(34,052)		762,991			0	23,044	11/01/2035	1FM
584405 AK 0	MGOC INC 07/31/20	.	09/30/2016.	Redemption 100.0000		116,807	116,807	116,807					0		116,807			0	785	07/31/2020	3FE
585055 BS 4	MEDTRONIC INC 3.500% 03/15/25	.	08/04/2016.	BANK OF AMERICA N.A.		9,248,836	8,490,000	8,672,656	8,667,216		(10,110)		(10,110)		8,657,106		591,730	591,730	267,435	03/15/2025	1FE
58772P AC 2	MERCEDES-BENZ AUTO RECEIVABLES 0.794%	.	09/15/2016.	Paydown		3,767,884	3,767,884	3,768,611			(727)		(727)		3,767,884			0	15,720	06/15/2018	1FE
59073@ AA 4	MESQUITE POWER LLC 4.640% 12/31/39	.	09/30/2016.	Redemption 100.0000		27,025	27,025	27,025	27,025				0		27,025			0	940	12/31/2039	2FE
59524E AB 8	MID-ATLANTIC FAMILY MILITARY C 5.240%	.	08/01/2016.	Redemption 100.0000		65,428	65,428	65,428	65,428				0		65,428			0	3,428	08/01/2050	1FE
603374 AB 5	MINERVA LUXEMBOURG SA MINERVA LUXEMBOURG	F	09/15/2016.	DIRECT		1,476,358	1,500,000	1,469,005	1,474,389		1,962		1,962		1,476,350		8	8	130,781	01/31/2023	3FE
60467M AB 7	MIRANT MID ATLANTIC PASS THROU 9.125%	.	08/10/2016.	Various		(1)	1	1	1		(2)		(2)		(1)			0		06/30/2017	4FE
60688B AD 0	MERRILL LYNCH COUNTRYWIDE COMM 6.069%	.	09/01/2016.	Paydown		172,571	172,571	181,992	180,857		(8,286)		(8,286)		172,571			0	6,905	08/01/2049	1FM
61744C RD 0	MORGAN STANLEY ABS CAPITAL I M 1.470%	.	09/25/2016.	Paydown		161,912	161,912	161,052	161,149		763		763		161,912			0	1,446	04/25/2035	1FM
617458 AG 9	MORGAN STANLEY CAPITAL I MSCI_ MSC 2011-	.	07/28/2016.	MORGAN STANLEY & CO.		7,967,766	7,067,000	7,892,890			(66,188)		(66,188)		7,826,702		141,065	141,065	89,909	09/01/2047	1FM
61745M QB 2	MSC_03-IQ4 5.500% 05/01/40	.	09/01/2016.	Paydown		2,250,310	2,250,310	1,894,834	2,225,675		24,636		24,636		2,250,310			0	75,755	05/01/2040	1FM
61745M QH 9	MSC_03-IQ4 5.500% 05/01/40	.	07/01/2016.	Paydown			937,502	3	3		(3)		(3)					0	20,656	05/01/2040	1FM
61745M QJ 5	MSC_03-IQ4 5.500% 05/01/40	.	07/01/2016.	Paydown			269,771	11	11		(11)		(11)					0		05/01/2040	1FM
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T 0.695%	.	09/25/2016.	Paydown		163,729	163,729	81,401	80,722		83,007		83,007		163,729			0	680	08/25/2036	1FM
61749W AT 4	MORGAN STANLEY MORTGAGE LOAN T 6.000%	.	09/21/2016.	Various		6,362,299	6,945,339	6,942,060	6,991,950		(14,285)		(14,285)		6,977,665		(615,366)	(615,366)	335,780	08/01/2036	4FM
61754J AF 5	MORGAN STANLEY CAPITAL I MSC_0 MSC 2007-	.	09/01/2016.	Paydown		52,241	52,241	60,613	54,262		(2,021)		(2,021)		52,241			0	2,200	06/01/2042	1FM
61756U AE 1	MORGAN STANELY CAPITAL I MSC_0 5.809%	.	09/01/2016.	Paydown		2,830,599	2,830,599	3,257,594	2,957,137		(126,537)		(126,537)		2,830,599			0	118,098	12/01/2049	1FM
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M 1.981%	.	09/26/2016.	Paydown		33,041	33,041	25,226	25,433		7,608		7,608		33,041			0	415	10/26/2034	1FM
61763W AA 6	MORGAN STANLEY REREMIC TRUST M 0.695%	.	08/25/2016.	Paydown		447,211	447,211	436,031	440,906		6,305		6,305		447,211			0	1,624	11/25/2033	1FM
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M 0.765%	.	09/25/2016.	Paydown		209,402	209,402	200,044	202,639		6,763		6,763		209,402			0	876	11/25/2046	1AM
61765N AA 4	MSRR 201-R5 1A 0.723% 10/26/46	.	09/01/2016.	Paydown		2,177,140	2,177,140	2,063,223	1,120,610		104,169		104,169		2,177,140			0	7,634	10/26/2046	1FE
61911J AB 4	Summary Adjustment	.	09/30/2016.	Various						5			5					0		10/01/2017	2Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
61911M AC 5	BAYVIEW OPPORTUNITY MASTER FUN 3.000%		09/28/2016	Paydown		2,016,649	2,016,649	1,997,554	1,522,869		18,427		18,427		2,016,649			0	36,729	09/28/2030	1FM
62431R AA 7	MOUNTAIN VIEW FUNDING CLO MVEW MVEW 2007	F	07/16/2016	Paydown		217,125	217,125	196,498	214,370		2,754		2,754		217,125			0	1,223	04/16/2021	1FE
629377 BJ 0	NRG ENERGY INC 8.250% 09/01/20		09/01/2016	Call 102.7500		3,596,250	3,500,000	3,500,000	3,500,000		96,250		96,250		3,596,250			0	288,750	09/01/2020	4FE
629377 BS 0	NRG ENERGY INC 7.875% 05/15/21		09/01/2016	Various		1,824,112	1,755,000	1,755,000	1,755,000		69,112		69,112		1,824,112			0	109,797	05/15/2021	4FE
629377 BU 5	NRG ENERGY INC 6.625% 03/15/23		09/21/2016	Various		452,275	458,000	452,275	453,347		377		377		453,725		(1,450)	(1,450)	31,270	03/15/2023	4FE
63861H AL 2	NSMLT_13-A 5.607% 12/01/52		09/01/2016	Paydown		464,131	464,131	495,739	495,432		(31,301)		(31,301)		464,131			0	17,943	12/01/2052	1FM
64129X AC 3	NEUB_14-16A 2.150% 04/15/26	F	07/15/2016	Paydown		12,000,000	12,000,000	11,949,600	12,072,713		(72,713)		(72,713)		12,000,000			0	182,016	04/15/2026	1FE
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA 6.173%		09/01/2016	Paydown		202,682	202,682	141,877	136,562		66,120		66,120		202,682			0	4,726	07/01/2036	1FM
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T 1.500%		09/25/2016	Paydown		213,369	213,369	199,179			14,189		14,189		213,369			0	1,347	10/25/2033	1FM
64352V NJ 6	NEW CENTURY HOME EQUITY LOAN T 0.925%		09/25/2016	Paydown		794,983	794,983	712,284	368,658		58,297		58,297		794,983			0	3,729	10/25/2035	1FM
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH 0.685%		09/25/2016	Paydown		136,593	218,593	153,357			(16,764)		(16,764)		136,593			0	653	02/25/2037	1FM
65540U BJ 1	NOMURA RESECURITIZATION TRUST 0.735% 0		09/25/2016	Paydown		290,164	290,164	284,452	286,780		3,385		3,385		290,164			0	1,280	08/25/2047	1FE
65540X AY 3	NOMURA RESECURITIZATION TRUST 0.665% 0		09/25/2016	Paydown		177,490	177,490	165,843			11,648		11,648		177,490			0	459	07/26/2037	1AM
66987X GG 4	NFHE_05-1 1.290% 06/25/35		09/25/2016	Paydown		546,111	546,111	543,380	546,053		58		58		546,111			0	4,497	06/25/2035	1FM
66987X GW 9	NOVASTAR NHEL_05-3 0.895% 01/25/36		09/25/2016	Paydown		132,690	132,690	130,223	130,576		2,115		2,115		132,690			0	868	01/25/2036	1FM
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL 0.665%		09/25/2016	Paydown		684,187	684,187	522,908	426,521		159,928		159,928		684,187			0	2,567	06/25/2036	1FM
67001B AQ 6	NOVELIS INC/GA 05/18/22	I	09/30/2016	Redemption 100.0000		12,500	12,500	12,438	12,440		60		60		12,500			0	381	05/18/2022	3FE
67019@ AC 0	NSG HOLDINGS 12/11/19		08/31/2016	Redemption 100.0000		5,799,600	5,799,600	5,717,173	2,526,470		72,621		72,621		5,799,600			0	160,462	12/11/2019	3FE
67054K A* 0	NUMERICABLE GROUP SA 01/08/24		07/29/2016	Redemption 100.0000		5,000	5,000	4,950			50		50		5,000			0	66	01/08/2024	4Z
67073V AB 8	NYLIM_06-1A NYLIM 2006-1A A2A 1.008% 0	F	08/08/2016	Paydown		209,472	209,472	194,809	204,739		4,732		4,732		209,472			0	1,194	08/08/2020	1FE
67103H AB 3	OREILLY AUTOMOTIVE INC 4.625% 09/15/21		08/12/2016	MESIROW FINANCIAL		2,213,960	2,000,000	2,171,300	2,141,227		(14,942)		(14,942)		2,126,285		87,675	87,675	85,306	09/15/2021	2FE
674215 AG 3	OASIS PETROLEUM INC 6.875% 03/15/22		07/15/2016	BANK OF AMERICA N.A.		314,438	325,000	325,000	325,000				0		325,000		(10,563)	(10,563)	18,930	03/15/2022	5FE
67572W AE 6	OCTAGON INVESTMENT PARTNERS X OCT10 2006	F	07/18/2016	Paydown		4,004,110	4,004,110	4,004,110	4,004,110				0		4,004,110			0	27,497	10/18/2020	1FE
67590G AA 7	OCTAGON INVESTMENT PARTNERS XV 2.045%	R	08/05/2016	SOCIETE GENERALE		997,500	1,000,000	993,500	1,005,742		2,245		2,245		1,007,987		(10,487)	(10,487)	14,980	10/25/2025	1FE
67773# AD 2	OHIO VALLEY ELECTRIC CORP 5.800% 02/15		08/15/2016	Redemption 100.0000		841,049	841,049	841,049	841,049				0		841,049			0	48,781	02/15/2026	2
68389F FT 6	OPTION ONE MORTGAGE LOAN TRUST 1.305%		09/25/2016	Paydown		92,117	92,117	92,117	92,117				0		92,117			0	740	11/25/2034	1FM
684181 AA 8	Orange Cogen Co 8.175% 03/15/22		09/15/2016	Redemption 100.0000		175,000	175,000	178,495	176,143		(1,143)		(1,143)		175,000			0	10,730	03/15/2022	2FE
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON 3.450%		09/10/2016	Paydown		57,745	57,745	57,742	57,746		(1)		(1)		57,745			0	1,344	03/10/2027	1FE
687847 AB 9	OSCAR US FUNDING TRUST OSCAR_1 1.000%		07/15/2016	Paydown		59,850	59,850	59,847	59,847		4		4		59,850			0	349	08/15/2017	1FE
687847 AC 7	OSCAR US FUNDING TRUST OSCAR_1 1.720%		09/15/2016	Paydown		489,690	489,690	489,570	489,570		120		120		489,690			0	5,715	04/15/2019	1FE
68784L AB 8	OSCAR US FUNDING TRUST OSCAR_1 1.300%	E	09/15/2016	Paydown		2,151,920	2,151,920	2,151,806	2,151,806		114		114		2,151,920			0	18,757	08/15/2018	1FE
693304 AT 4	PECO ENERGY CO 3.150% 10/15/25		08/05/2016	Various		21,360,350	20,000,000	19,918,000	19,919,670		4,368		4,368		19,924,038		1,436,312	1,436,312	527,625	10/15/2025	1FE
69353F AM 6	PQ CORP 10/27/22		09/30/2016	Redemption 100.0000		10,000	10,000	9,941			59		59		10,000			0	216	10/27/2022	4FE
69573X AN 9	PAINE WEBBER CMO TRUST PWT_O 9.500% 04		07/15/2016	Various		15,001	15,001	15,584	15,077		(66)		(66)		15,011		(10)	(10)	907	04/01/2019	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on 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)
69573X AN 9	PAINE WEBBER CMO TRUST PWT_O 9.500% 04	.	08/01/2016.	Various		2,930	2,930	3,044	2,945		(15)		(15)		2,930			0	293	04/01/2019	1FE
70144# AA 4	PARKLAWN NORTH LOT LLC 4.458% 04/15/29	.	09/15/2016.	Redemption 100.0000		290,450	290,450	290,450	290,450				0		290,450			0	8,635	04/15/2029	1
70215E AL 7	PARTY CITY HOLDINGS INC 08/06/2	.	09/30/2016.	Various		1,607	1,607	1,607	1,607				0		1,607			0	109	08/06/2022	4FE
70583# AJ 3	PELICAN PRODUCTS INC 04/08/20	.	07/28/2016.	Various		1,849,952	1,895,626	1,896,672	1,895,825		(301)		(301)		1,895,523		(45,571)	(45,571)	36,767	04/08/2020	4FE
706448 BE 6	PEMEX FIN LTD. 10.610% 08/15/17	F	08/15/2016.	Redemption 100.0000		453,125	453,125	503,535	488,155		(35,030)		(35,030)		453,125			0	36,057	08/15/2017	1FE
70714* AA 8	PENINSULA GAMING LLC 11/20/17	.	09/02/2016.	Redemption 100.0000		3,977,500	3,977,500	3,937,725	3,518,767		458,733		458,733		3,977,500			0	118,464	11/20/2017	3FE
70757R AB 4	PENN PRODUCTS TERMINALS LLC 03/	.	08/25/2016.	Redemption 100.0000		1,318,750	1,318,750	1,312,156	1,312,480		6,270		6,270		1,318,750			0	41,323	03/19/2022	3FE
709599 AS 3	PENSKE TRUCK LEASING COMPANY L 3.375%	.	08/10/2016.	CANTOR FITZGERALD & CO.		15,396,400	15,000,000	14,993,550	14,994,299		525		525		14,994,823		401,577	401,577	522,188	02/01/2022	2FE
70959W AG 8	PENSKE AUTO GROUP INC 5.500% 05/15/26	.	07/08/2016.	BANK OF AMERICA N.A.		1,435,545	1,539,000	1,539,000					0		1,539,000		(103,455)	(103,455)	11,234	05/15/2026	4FE
718172 AT 6	PHILIP MORRIS INTERNATIONAL IN 2.500%	.	07/28/2016.	CITIGROUP GLOBAL MARKETS INC/		2,344,388	2,270,000	2,318,283			(2,500)		(2,500)		2,315,783		28,605	28,605	25,222	08/22/2022	1FE
718172 BT 5	PHILIP MORRIS INTERNATIONAL IN 2.750%	.	08/01/2016.	CITIGROUP GLOBAL MARKETS INC/		5,451,023	5,250,000	5,207,738			1,629		1,629		5,209,367		241,656	241,656	63,766	02/25/2026	1FE
71839# AA 2	PHILLIES FUNDING LP 6.210% 07/10/30	.	07/10/2016.	Redemption 100.0000		41,054	41,054	41,054	41,054				0		41,054			0	1,912	07/10/2030	2AM
72347N AP 5	PINNACLE FOODS FINANCE LLC 01/1	.	07/26/2016.	Various		3,965,604	3,980,000	3,965,075			529		529		3,965,604			0	76,816	01/13/2023	3FE
72347N AQ 3	PINNACLE FOODS FINANCE LLC 01/1	.	09/30/2016.	Various		5,000	5,000	4,988			12		12		5,000			0	30	01/13/2023	3FE
72347N AQ 3	PINNACLE FOODS FINANCE LLC 01/1	.	08/18/2016.	Various		1,997,463	1,990,000	1,980,403			(67)		(67)		1,980,336		17,127	17,127		01/13/2023	3Z
72584D AD 6	YUM! BRANDS INC. 05/23/23	.	09/30/2016.	Redemption 100.0000		2,500	2,500	2,488			13		13		2,500			0	21	05/23/2023	2FE
72908L AB 1	PLENARY PROPERTIES NDC GP 5.188% 02/07	C	09/07/2016.	Redemption 100.0000		122,462	122,462	134,808	106,356		10,669		10,669	30,432	147,458	(24,996)		(24,996)	4,158	02/07/2040	1AM
73316P EM 8	POPULAR ABS MORTGAGE PASS-THRO 1.185%	.	09/25/2016.	Paydown		246,489	246,489	234,472	240,497		5,992		5,992		246,489			0	1,854	08/25/2035	1FM
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO 4.255%	.	09/01/2016.	Paydown		176,782	176,782	147,123	154,782		21,999		21,999		176,782			0	5,632	01/01/2036	1FM
737446 A* 5	POST HOLDINGS INC 05/23/21	.	08/05/2016.	Redemption 100.0000		237,202	237,202	236,016	236,075		1,127		1,127		237,202			0	6,103	05/23/2021	3FE
74005P BQ 6	PRAXAIR INC 3.200% 01/30/26	.	08/05/2016.	BARCLAYS CAPITAL INC.		10,798,750	10,000,000	9,958,400	9,959,121		2,049		2,049		9,961,170		837,580	837,580	280,444	01/30/2026	1FE
740189 AM 7	PRECISION CASTPARTS CORP 3.250% 06/15/	.	08/05/2016.	MORGAN STANLEY & CO.		9,488,833	8,826,000	8,807,995	8,808,887		948		948		8,809,835		678,997	678,997	187,246	06/15/2025	1FE
740212 AC 9	PRECISION DRILLING CORPORATION PRECISION	A	08/03/2016.	Various		438,565	478,000	473,220	475,136		305		305		475,441		(36,876)	(36,876)	23,135	11/15/2020	4FE
74043A AN 1	PREFTS_23 1.580% 12/22/36	E	07/12/2016.	Various			(994,862)	(94,514)	(7,220)		7,220		7,220					0	48	12/22/2036	1AM
74043A AN 1	PREFTS_23 1.580% 12/22/36	E	07/12/2016.	Various		514,841	994,862	94,514	7,220		87,294		87,294		94,514		420,327	420,327	7,470	12/22/2036	5FE
74043A AN 1	Summary Adjustment	.	09/30/2016.	Various						(5,051)			(5,051)					0		10/01/2017	2Z
74153Q AH 5	PRIDE INTL INC. 6.875% 08/15/20	.	07/19/2016.	CITIGROUP GLOBAL MARKETS INC/		245,000	250,000	250,000	250,000				0		250,000		(5,000)	(5,000)	16,089	08/15/2020	3FE
743862 AD 6	UNUM GROUP 7.000% 07/15/18	.	07/06/2016.	JP MORGAN SECURITIES LTD LDN.		5,481,950	5,000,000	5,924,300	5,477,004		(96,026)		(96,026)		5,380,977		100,973	100,973	346,111	07/15/2018	2FE
74876W AP 0	QUINTILES TRANSNATIONAL CORP. 0	.	09/30/2016.	Redemption 100.0000		7,500	7,500	7,481	7,481		19		19		7,500			0	186	04/29/2022	2FE
74909H AC 3	QUORUM HEALTH CORP 04/12/22	.	09/30/2016.	Redemption 100.0000		15,000	15,000	14,866			134		134		15,000			0	226	04/12/2022	4FE
74919R AA 3	RAAC SERIES RAAC_06-RP3 0.795% 05/25/3	.	09/25/2016.	Paydown		223,740	223,740	200,108	205,871		17,869		17,869		223,740			0	1,029	05/25/2036	1FM
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC 0.715%	.	09/25/2016.	Paydown		478,867	478,867	394,466	396,898		81,969		81,969		478,867			0	2,077	07/25/2037	1FM
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL 6.250%	.	09/01/2016.	Paydown		446,019	624,134	453,885	442,703		3,316		3,316		446,019			0	25,110	12/01/2036	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)
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL 0.975%		09/25/2016	Paydown		145,264	307,556	166,498	173,576		(28,312)		(28,312)		145,264			0	1,904	12/25/2036	1FM
74923T AA 3	WELLS FARGO COMMERCIAL MORTGAG 0.685%		09/25/2016	Paydown		6,121	6,121	4,824			1,297		1,297		6,121			0	25	03/25/2047	1FM
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S 5.500%		09/01/2016	Paydown		2,031	2,031	2,028	2,028		3		3		2,031			0	82	10/01/2021	2FM
74958E AC 0	RESIDENTIAL ASSET SECURITIES C RFMSI 200		09/21/2016	Various		750,320	767,002	773,892	773,461		(425)		(425)		773,038		(22,717)	(22,717)	36,792	12/01/2036	3FM
74966U AJ 9	RPI FINANCE TRUST 11/09/18		09/30/2016	Redemption 100.0000		2,564	2,564	2,566			(2)		(2)		2,564			0	23	11/09/2018	2FE
751150 AA 1	RESIDENTIAL ACCREDIT LOANS INC 1.307%		09/01/2016	Paydown		308,563	365,908	260,252	261,459		47,104		47,104		308,563			0	2,837	09/01/2046	1FM
751150 AD 5	RESIDENTIAL ACCREDIT LOANS INC 1.373%		09/01/2016	Paydown		658,275	704,039	490,757	77,277		166,808		166,808		658,275			0	3,753	09/01/2046	1FM
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC 0.725%		09/25/2016	Paydown		843,142	1,065,839	784,724	793,175		49,967		49,967		843,142			0	4,505	12/26/2036	1FM
75281A AM 1	RANGE RESOURCES CORP RANGE RESOURCES COR		09/16/2016	Tax Free Exchange		2,592,112	2,600,000	2,585,500	2,591,101		1,012		1,012		2,592,112			0	74,750	06/01/2021	4FE
75406W AC 5	RASC_06-KS6 0.675% 08/25/36		09/25/2016	Paydown		310,018	310,018	281,318	290,609		19,409		19,409		310,018			0	1,271	08/25/2036	1FM
756109 AJ 3	REALTY INCOME CORPORATION 5.950% 09/15		09/15/2016	Maturity		1,500,000	1,500,000	1,496,100	1,499,644		356		356		1,500,000			0	89,250	09/15/2016	2FE
75737# AF 5	REDFIRE INC. 7.990% 06/17/19		09/21/2016	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	608,128	06/17/2019	2
760759 AF 7	REPUBLIC SERVICES INC 6.086% 03/15/35		07/06/2016	DIRECT		8,616,287	8,000,000	8,774,756	8,625,945		(9,657)		(9,657)		8,616,287			0	392,209	03/15/2035	2FE
760985 2Y 6	RESIDENTIAL ASSET MORTGAGE PRO 5.072%		09/01/2016	Paydown		17,952	17,952	17,952	17,952				0		17,952			0	614	04/01/2034	1FM
760985 Q4 6	RESIDENTIAL ASSET MORTGAGE PRO 4.590%		09/01/2016	Paydown		36,617	36,617	36,602	36,617				0		36,617			0	1,135	02/01/2034	1FM
76110H 2Z 1	RESIDENTIAL ACCREDIT LOANS IN 5.700% 0		09/21/2016	Various		597,921	596,887	617,059	616,848		(669)		(669)		616,179		(18,258)	(18,258)	24,736	04/01/2035	4FM
76110V EU 8	RFMSI_00-HI4 8.480% 09/01/30		08/01/2016	Paydown		3,100	3,100	3,316	3,080		19		19		3,100			0	162	09/01/2030	1FM
76110W F8 4	RESIDENTIAL ASSET SECURITIES C 1.530%		09/25/2016	Paydown		911,614	911,614	912,326	913,388		(1,775)		(1,775)		911,614			0	8,875	11/25/2034	1FM
76110W LL 8	RESIDENTIAL ASSET SECURITIES C 7.514%		09/01/2016	Paydown		38,538	38,538	35,450	35,698		2,840		2,840		38,538			0	1,876	06/01/2031	1FM
76110W QA 7	RASC_02-KS8 6.190% 12/01/32		09/01/2016	Paydown		21,445	24,792	22,349	23,654		(2,209)		(2,209)		21,445			0	1,045	12/01/2032	1FM
76110W VV 5	RESIDENTIAL ASSET SECURITIES C 1.410%		09/25/2016	Paydown		32,742	32,742	32,614	32,867		(125)		(125)		32,742			0	272	01/25/2034	2FM
76110W WG 7	RESIDENTIAL ASSET SECURITIES C 4.300%		09/01/2016	Paydown		37,396	37,396	37,390	37,389		7		7		37,396			0	1,060	03/01/2034	1FM
76110W YM 2	RESIDENTIAL ASSET SECURITIES C 1.305%		09/25/2016	Paydown		74,481	74,481	61,176	61,921		12,560		12,560		74,481			0	591	06/25/2034	1FM
76110W ZX 7	RASC_04-KS6 1.350% 07/25/34		09/25/2016	Paydown		113,455	113,455	98,279	99,781		13,674		13,674		113,455			0	918	07/25/2034	1FM
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO 1.425%		09/25/2016	Paydown		209,452	209,452	209,452	209,452				0		209,452			0	1,929	08/25/2034	1FM
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI 6.500%		09/01/2016	Paydown		1,020,829	1,080,084	877,917	856,712		164,117		164,117		1,020,829			0	47,104	02/01/2037	1FM
76116R AA 9	RESMAE MORTGAGE LOAN TRUST 0.725% 02/2		09/25/2016	Paydown		326,908	326,908	164,524	160,145		166,764		166,764		326,908			0	1,949	02/25/2036	1FM
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A 1.545% 12	F	09/12/2016	Paydown		649,233	649,233	649,233	649,233				0		649,233			0	6,384	12/12/2045	1FE
76152R AA 4	REVLON ESCROW CORP 6.250% 08/01/24		09/15/2016	Tax Free Exchange		1,330,000	1,330,000	1,330,000					0		1,330,000			0		08/01/2024	4FE
761713 BE 5	REYNOLDS AMERICAN INC 3.250% 06/12/20		08/01/2016	Various		5,177,892	4,897,000	4,989,064	4,982,974		(10,846)		(10,846)		4,972,128		205,764	205,764	102,565	06/12/2020	2FE
761735 AG 4	REYNOLDS GROUP ISSUER LLC 7.875% 08/15		08/15/2016	Call 101.9690		305,907	300,000	297,804	298,841		7,066		7,066		305,907			0	23,625	08/15/2019	4FE
76242# AA 2	RYMAN HOSPITALITY PROPERTIES 01		09/30/2016	Redemption 100.0000		625	625	625	624		1		1		625			0	17	01/22/2021	3FE
771196 AS 1	ROCHE HOLDINGS INC 6% 6.000% 03/01/19		08/26/2016	DIRECT		2,268,180	2,234,000	2,344,689	2,276,265		(8,085)		(8,085)		2,268,180			0	131,806	03/01/2019	1FE
77313# AA 4	ROCKET SOFTWARE INC 02/08/18		09/28/2016	Redemption 100.0000		3,812,550	3,812,550	3,793,487	3,803,859		8,692		8,692		3,812,550			0	165,634	02/08/2018	4FE

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										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)
78249L AB 6	RUSSELL INVESTMENTS COMPANY PL	F	09/30/2016.	Redemption 100.0000		45,000	45,000	42,300			2,700		2,700		45,000			0	1,004	05/10/2023	3FE
78404E AC 1	SCOTIABANK PERU SA 3.600% 03/15/17	F	09/10/2016.	Redemption 100.0000		473,684	473,684	475,987	474,468		(784)		(784)		473,684			0	9,368	03/10/2017	1FE
78413M AC 2	SFAVE COMMERCIAL MORTGAGE SECU 3.659%	.	07/07/2016.	BREA		520,000	500,000	519,947	519,283		(406)		(406)		518,877		1,123	1,123	11,231	01/01/2035	1FM
78469X AC 1	SPX CORP 6.875% 09/01/17	.	08/11/2016.	DIRECT		12,800,000	12,800,000	12,800,000	12,800,000				0		12,800,000			0	828,667	09/01/2017	4FE
78471D AA 5	SOFI CONSUMER LOAN PROGRAM TRU 3.260%	.	09/25/2016.	Paydown		963,433	963,433	963,328			105		105		963,433			0	6,412	08/25/2025	1FE
78514R AD 7	CARRINGTON MORTGAGE LOAN TRUST 1.005%	.	09/25/2016.	Paydown		724,601	724,601	703,854	446,684		14,567		14,567		724,601			0	3,881	09/25/2035	1FM
78709W AE 9	SCIENCE APPLICATIONS INTERNATI	.	08/23/2016.	Redemption 100.0000		933,728	933,728	931,394	931,281		2,447		2,447		933,728			0	15,295	04/21/2022	3FE
79970Y AD 7	SANCHEZ ENERGY CORP 6.125% 01/15/23	.	09/29/2016.	BANK OF AMERICA N.A.		516,000	645,000	645,000	645,000				0		645,000		(129,000)	(129,000)	48,176	01/15/2023	5FE
80284B AC 8	SANTANDER DRIVE AUTO RECEIVABL 0.974%	.	09/15/2016.	Paydown		1,066,875	1,066,875	1,066,542			333		333		1,066,875			0	4,793	09/17/2018	1FE
80284G AA 1	SANTANDER DRIVE AUTO RECEIVABL 1.900%	.	08/16/2016.	Paydown		1,739,381	1,739,381	1,739,335	1,739,335		46		46		1,739,381			0	20,083	06/16/2020	2AM
80284J AA 5	SANTANDER DRIVE AUTO RECEIVABL 1.970%	.	09/16/2016.	Paydown		1,010,256	1,010,256	1,010,224	1,010,224		32		32		1,010,256			0	13,253	03/16/2021	2AM
80285E AC 1	SANTANDER DRIVE AUTO RECEIVABL 1.274%	.	09/15/2016.	Paydown		4,976,136	4,976,136	4,976,136					0		4,976,136			0	31,767	07/15/2019	1FE
805564 EL 1	SAST_99-3 9.450% 12/01/32	.	08/01/2016.	Paydown		13,851	13,851	13,818	13,851				0		13,851			0	620	12/01/2032	1FM
805564 JM 4	SAST_01-2 6.812% 06/01/16	.	07/01/2016.	Paydown		721	721	779	718		3		3		721			0	26	06/01/2016	1FM
80557B AJ 3	SAXON ASSET SECURITIES TRUST 2 SAST 2007	.	08/25/2016.	Paydown			51,697	2,025	1,098		(1,098)		(1,098)					0	410	09/25/2047	4FM
80874Y A# 7	SCIENTIFIC GAMES CORP 05/22/20	.	09/30/2016.	Redemption 100.0000		11,509	11,509	11,236			273		273		11,509			0	69	05/22/2020	4
80875A AK 7	Scintfic Gms Int 10/01/21	.	09/30/2016.	Redemption 100.0000		2,532	2,532	2,505			27		27		2,532			0	23	10/01/2021	4FE
811427 AA 1	SEA TO SKY HIGHWAY INVESTMENT 2.629% 0	C	08/31/2016.	Redemption 100.0000		908,189	908,189	939,183			38		38		908,189	(31,032)		(31,032)	5,023	08/31/2030	1FE
811427 AA 1	SEA TO SKY HIGHWAY INVESTMENT 2.629% 0	C	08/31/2016.	Redemption 100.0000									0		31,032			0		08/31/2030	1FE
81180W AL 5	SEAGATE HDD CAYMAN 4.750% 01/01/25	R	07/21/2016.	STIFEL NICOLAUS		4,349,394	5,000,000	5,377,445	5,362,069		(18,638)		(18,638)		5,343,431		(994,037)	(994,037)	248,478	01/01/2025	2FE
81375W AB 2	SABR_04-O1 1.290% 02/25/34	.	09/25/2016.	Paydown		42,263	42,263	36,487	42,637		(374)		(374)		42,263			0	342	02/25/2034	1FM
81375W JQ 0	SECURITIZED ASSET BACKED RECEI 0.745%	.	09/25/2016.	Paydown		1,194,103	1,194,103	1,177,684	1,188,869		5,234		5,234		1,194,103			0	4,916	11/25/2035	1FM
81675K AD 1	SEMINOLE TRIBE OF FLORIDA 04/20	.	09/30/2016.	Various		444,432	442,234	441,877	399,753		(53)		(53)		441,920		2,512	2,512	6,844	04/20/2020	3FE
818097 AB 3	SEVENTY SEVEN ENERGY INC 6.500% 07/15/	.	08/02/2016.	Taxable Exchange		125,305	2,000,000	100,000	1,995,979		(979)	1,895,000	(1,895,979)		100,000		25,305	25,305	65,000	07/15/2022	6FE
81810# AA 4	SEVENTY SEVEN ENERGY INCF52418	.	09/30/2016.	Redemption 100.0000		2,060	2,060	2,070	2,068		(8)		(8)		2,060			0	59	06/25/2020	5FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 3.750%	.	09/01/2016.	Paydown		300,388	300,388	314,164			(13,776)		(13,776)		300,388			0	4,987	07/01/2043	1FM
82651X AA 5	SIERRA RECEIVABLES FUNDING COM 3.370%	.	09/20/2016.	Paydown		76,019	76,019	76,004	76,023		(4)		(4)		76,019			0	1,706	07/20/2028	1FE
82652J AA 5	SIERRA RECEIVABLES FUNDING COM 2.580%	.	09/20/2016.	Paydown		309,129	309,129	305,531	305,569		3,561		3,561		309,129			0	5,308	09/20/2032	1FE
82652X AA 4	SIERRA RECEIVABLES FUNDING COM 3.080%	.	09/20/2016.	Paydown		1,310,689	1,310,689	1,310,451			238		238		1,310,689			0	16,466	03/21/2033	1FE
82835A AC 0	SILVERADO CLO LTD SLVR_06-2A 0.907% 10	E	07/16/2016.	Paydown		784,064	784,064	725,259	769,280		14,784		14,784		784,064			0	4,495	10/16/2020	1FE
828807 BW 6	SIMON PROPERTY GROUP LP 5.250% 12/01/1	.	09/02/2016.	Call 100.0000		500,000	500,000	491,620	499,019		981		981		500,000			0	19,760	12/01/2016	1FE
828807 CX 3	SIMON PROPERTY GROUP LP 2.500% 07/15/2	.	07/28/2016.	BARCLAYS CAPITAL INC.		15,490,800	15,000,000	14,987,700			1,152		1,152		14,988,852		501,948	501,948	207,292	07/15/2021	1FE
82926# AF 2	SINCLAIR TELEVISION GROUP INC 0	.	09/30/2016.	Redemption 100.0000		2,500	2,500	2,497	2,497		3		3		2,500			0	67	07/31/2021	3FE
83105R AB 6	SLATER MILL LOAN FUND SMLF_12- SMLF 2012	E	08/17/2016.	Paydown		481,533	481,533	479,401	485,241		(3,708)		(3,708)		481,533			0	7,278	08/17/2022	1FE
83149U AB 7	SLM STUDENT LOAN TRUST SLMA_11 3.740%	.	09/15/2016.	Paydown		139,345	139,345	139,288	139,323		22		22		139,345			0	3,666	02/15/2029	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on 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)
83416W AB 9	SOLAR STAR FUNDING LLC 3.950% 06/30/35	.	07/15/2016.	Redemption 100.0000		3,055	3,055	3,055	3,055				0		3,055			0	1,008	06/30/2035	2AM
83547U AH 2	SONNEBORN LLC 12/10/20	.	09/30/2016.	Redemption 100.0000		376	376	376	376				0		376			0	9	12/10/2020	4FE
83548* AB 1	SONNEBORN LLC 12/10/20	.	09/30/2016.	Redemption 100.0000		2,130	2,130	2,130	2,130				0		2,130			0	77	12/10/2020	4FE
83616# AB 4	SOURCEGAS HOLDINGS LLC 3.980% 09/29/19	.	08/22/2016.	Redemption 102.0758		12,759,470	12,500,000	12,791,204	3,200,000		(31,734)		(31,734)		12,759,470			0	261,298	09/29/2019	3
84762N BB 6	SPECTRUM BRANDS INC 06/09/22	.	09/30/2016.	Redemption 100.0000		403,637	403,637	402,592	401,824		1,813		1,813		403,637			0	17,605	06/09/2022	3FE
84762N BD 2	SPECTRUM BRANDS INC 06/16/22	O	09/30/2016.	Redemption 100.0000		558,143	558,143	560,641	181,086		3,305		3,305	6,193	558,143	(5,788)		(5,788)	9,373	06/16/2022	3FE
84762N BD 2	SPECTRUM BRANDS INC 06/16/22	O	09/30/2016.	Redemption 100.0000									0		5,788			0		06/16/2022	3FE
848609 AA 1	SPIRITS OF ST.LOUIS BASKETBALL 5.300%	.	09/30/2016.	Redemption 100.0000		63,149	63,149	63,149	63,149				0		63,149			0	2,510	09/30/2021	2FE
850228 AC 1	SPRINGCASTLE FUNDING ASSET-BAC 2.700%	.	08/08/2016.	Various		4,630,322	4,615,196	4,614,892	4,614,892		14		14		4,614,907		15,415	15,415	77,969	05/25/2023	1FE
85205T AD 2	SPIRIT AROSYSTMS 6.750% 12/15/20	.	07/01/2016.	Call 103.3750		1,964,125	1,900,000	1,900,000	1,900,000		64,125		64,125		1,964,125			0	69,825	12/15/2020	2FE
85431T AA 4	STANFIELD DAYTONA CLO LTD STAN STAND 200	F	07/27/2016.	Paydown		4,089,704	4,089,704	3,905,667	4,019,663		70,041		70,041		4,089,704			0	24,132	04/27/2021	1FE
855244 AG 4	STARBUCKS CORP 2.700% 06/15/22	.	07/28/2016.	JP MORGAN SECURITIES LTD LDN.		12,937,755	12,300,000	12,318,519	11,198,054		(1,387)		(1,387)		12,317,315		620,440	620,440	209,408	06/15/2022	1FE
85746* CQ 1	BP AMOCO PLC 7.430% 09/29/16	.	09/29/2016.	Redemption 100.0000		11,759	11,759	11,759	11,759				0		11,759			0	874	09/29/2016	1
85769E AR 2	STATION CASINOS INC 05/25/23	.	09/30/2016.	Redemption 100.0000		40,000	40,000	39,800			200		200		40,000			0	321	05/25/2023	3FE
86074Q AL 6	STILLWATER MINING CO 1.750% 10/15/32	.	08/05/2016.	OAKTREE CAPITAL		45,243	35,000	39,110			(354)		(354)		38,756		6,486	6,486	188	10/15/2032	4FE
86213B AA 5	STR_14-1A 4.210% 04/20/44	.	09/20/2016.	Paydown		4,375	4,375	4,375	4,375				0		4,375			0	123	04/20/2044	1FE
86213B AB 3	STR_14-1A 5.000% 04/20/44	.	09/20/2016.	Paydown		4,375	4,375	4,373	4,373		2		2		4,375			0	146	04/20/2044	1FE
86359D FM 4	SASC_05-10 5.750% 06/01/35	.	09/01/2016.	Paydown		538,307	538,307	470,346	475,906		62,402		62,402		538,307			0	20,698	06/01/2035	1FM
86359D NN 3	SASC_05-15 5.750% 08/01/35	.	09/21/2016.	Various		8,414,984	8,508,121	8,427,360	8,457,357		(21,975)		(21,975)		8,435,382		(20,399)	(20,399)	396,582	08/01/2035	3FM
86359D QP 5	SASC_05-16 5.500% 09/01/35	.	09/01/2016.	Paydown		207,212	207,212	204,484	205,605		1,607		1,607		207,212			0	7,417	09/01/2035	2FM
86359D UT 2	LEHMAN XS TRUST LXS_05-5N 0.885% 11/25	.	09/25/2016.	Paydown		760,198	760,198	582,284	536,794		174,260		174,260		760,198			0	4,005	11/25/2035	1FM
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE 2.673%	.	09/01/2016.	Paydown		148,069	143,623	118,602	119,217		28,852		28,852		148,069			0	2,643	03/01/2046	1FM
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE 0.735%	.	09/25/2016.	Paydown		772,555	772,555	603,397			169,158		169,158		772,555			0	1,437	08/25/2036	1FM
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE 0.725%	.	09/25/2016.	Paydown		31,095	31,095	24,293			6,802		6,802		31,095			0	84	10/25/2036	1FM
86362P AD 7	STRUCTURED ASSET SECURITIES CO 0.655%	.	09/25/2016.	Paydown		414,923	414,923	363,355	303,603		48,247		48,247		414,923			0	1,447	02/25/2037	1FM
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE 0.705%	.	09/26/2016.	Paydown		439,466	439,466	360,858	284,773		72,453		72,453		439,466			0	1,815	01/25/2037	1FM
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE 0.675%	.	09/25/2016.	Paydown		50,749	50,749	40,091	40,565		10,184		10,184		50,749			0	206	02/25/2037	1FM
86363N AY 5	STRUCTURED ASSET MORTGAGE INVE 0.715%	.	09/25/2016.	Paydown		383,144	383,144	307,305			75,839		75,839		383,144			0	703	09/25/2047	1FM
869049 AC 0	SUSA PARTNERSHIP L.P. 8.200% 06/01/17	.	09/15/2016.	Call 105.3066		6,415,278	6,092,000	5,840,471	6,054,148		361,130		361,130		6,415,278			0	394,085	06/01/2017	1FE
872227 AC 7	TBW MORTGAGE BACKED PASS THROU 0.705%	.	09/25/2016.	Paydown		166,865	166,865	90,010	88,380		78,485		78,485		166,865			0	654	07/25/2037	1FM
87222E AH 1	TBW MORTGAGE BACKED PASS THROU 5.800%	.	09/01/2016.	Paydown		202,654	202,654	120,247	113,655		89,000		89,000		202,654			0	3,944	03/01/2037	1FM
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS 5.860%	.	09/05/2016.	Redemption 100.0000		172,420	172,420	172,420	172,420				0		172,420			0	6,738	12/01/2022	1
87277* AA 1	TM1505 LLC TM 1505 5.350% 04/05/23	I	09/05/2016.	Redemption 100.0000		361,760	361,760	362,912	362,912		(1,152)		(1,152)		361,760			0	12,908	04/05/2023	1
87305N AW 8	TTX COMPANY 5.503% 01/02/22	.	07/02/2016.	Redemption 100.0000		3,394	3,394	3,491	3,430		(36)		(36)		3,394			0	187	01/02/2022	1
87612B AX 0	TARGA RESOURCES PARTNERS LP 6.750% 03/	.	09/19/2016.	Tax Free Exchange		3,100,000	3,100,000	3,100,000	3,100,000				0		3,100,000			0	209,831	03/15/2024	3FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
87612E AN 6	TARGET CORPORATION 5.875% 07/15/16	.	07/15/2016.	Maturity		8,500,000	8,500,000	8,496,770	8,499,773		227		227		8,500,000			0	499,375	07/15/2016	1FE
878048 AE 7	TBW_06-2 6.000% 07/01/36	.	09/01/2016.	Paydown		121,566	121,623	88,238	18,566		33,636		33,636		121,566			0	3,424	07/01/2036	1FM
87804A AB 8	TBW MORTGAGE BACKED PASS THROU 6.500%	.	09/01/2016.	Paydown		473,412	544,826	327,245	325,761		147,652		147,652		473,412			0	23,603	07/01/2036	1FM
87951* AA 4	TELESAT CANADA 03/28/19	I	09/30/2016.	Redemption 100.0000		31,250	31,250	31,172	31,203		47		47		31,250			0	1,109	03/28/2019	3FE
88031N AA 5	TENASKA ALABAMA Tenaska Alabama Partners	.	09/30/2016.	Various		289,892	313,636	320,065	315,199		(26,305)		(26,305)		289,892			0	17,015	06/30/2021	3FE
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05- 1.295%	.	09/25/2016.	Paydown		558,707	558,707	511,369	547,668		11,039		11,039		558,707			0	4,624	07/25/2035	1FM
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06- 0.725%	.	09/25/2016.	Paydown		945,951	945,951	841,897	849,739		96,213		96,213		945,951			0	4,028	10/25/2037	1FM
886547 D* 6	TIFFANY&CO 1.720% 09/01/16	O	09/01/2016.	Maturity		1,053,244	1,053,244	1,204,432	903,612				0	300,820	1,204,432	(151,188)		(151,188)	17,288	09/01/2016	2
89054X AA 3	TOPAZ SOLAR FARMS LLC 5.75% 9/30/2039	.	09/30/2016.	Redemption 100.0000		1,297,154	1,297,154	1,297,154	1,297,154				0		1,297,154			0	74,586	09/30/2039	2FE
89604B AT 5	TRIBUNE CO 12/27/20	.	09/30/2016.	Redemption 100.0000		842	842	840	840		2		2		842			0	24	12/27/2020	3FE
896818 AH 4	TRIUMPH GROUP INC 4.875% 04/01/21	.	07/29/2016.	Various		1,723,500	1,800,000	1,768,800	1,772,826		2,687		2,687		1,775,513		(52,013)	(52,013)	73,613	04/01/2021	4FE
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25	.	09/10/2016.	Redemption 100.0000		152,895	152,895	154,754	153,784		(889)		(889)		152,895			0	6,118	05/10/2025	2
90270Y AJ 8	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 201	.	07/27/2016.	ISSUING COMPANY		11,563,130	11,500,000	11,665,477	8,153,185		(7,945)		(7,945)		11,562,992		137	137	242,719	03/01/2046	1FM
90363@ AA 8	USTA NATIONAL TENNIS CENTER IN 3.110%	.	07/08/2016.	Redemption 100.0000		44,360	44,360	44,360	44,360				0		44,360			0	1,380	09/08/2024	1
90363@ AB 6	USTA NATIONAL TENNIS CENTER IN 4.080%	.	07/08/2016.	Redemption 100.0000		126,602	126,602	126,602	126,602				0		126,602			0	5,165	09/08/2039	1
90388@ AB 7	ULTRA RESOURCES INC 5.920% 03/01/18	.	08/08/2016.	Various		3,767,500	4,000,000	2,840,000	4,000,000			1,160,000	(1,160,000)		2,840,000		927,500	927,500	118,400	03/01/2018	6
90388@ AJ 0	ULTRA PETROLEUM CORP. Ultra Resources In	I	08/02/2016.	Various		25,745,750	30,000,000	21,300,000	30,000,000			8,700,000	(8,700,000)		21,300,000		4,445,750	4,445,750	676,500	10/12/2020	6
907833 AE 7	UN PAC RR CO P-T TR 6.700% 02/23/19	.	08/23/2016.	Redemption 100.0000		207,531	207,531	207,355	207,355		176		176		207,531			0	13,905	02/23/2019	1FE
90783S AA 0	Union Rail 03-1 4.698% 01/02/24	.	07/02/2016.	Redemption 100.0000		62,192	62,192	61,998	62,123		69		69		62,192			0	2,922	01/02/2024	1FE
909287 AA 2	UAL PASS THROUGH TRUST SERIES UAL Corp C	.	07/02/2016.	Redemption 100.0000		108,089	108,089	94,037	98,201		9,888		9,888		108,089			0	7,173	01/02/2024	2FE
91324P CM 2	UNITEDHEALTH GROUP INC 2.700% 07/15/20	.	07/28/2016.	GOLDMAN SACHS & COMPANY		12,020,835	11,500,000	11,493,100	11,493,637		777		777		11,494,413		526,422	526,422	318,263	07/15/2020	1FE
913364 AD 7	UNITYMEDIA NRW GMBH 5.000% 01/15/25	F	09/16/2016.	JP MORGAN SECURITIES LTD LDN.		437,580	429,000	429,000	429,000				0		429,000		8,580	8,580	25,382	01/15/2025	3FE
91373* AT 5	UNITED TELEPHONE COMPANY OF TH 8.770%	.	09/19/2016.	Redemption 101.5259		196,960	194,000	194,000	194,000		2,960		2,960		196,960			0	19,282	08/01/2017	2
914908 AV 0	UNIVISION COMMUNICATIONS INC 03	.	09/22/2016.	Redemption 100.0000		7,313	7,313	7,282	7,291		22		22		7,313			0	197	03/02/2020	4FE
91818* AA 9	FEDERAL FUNDING GROUP LLC 5.320% 03/07	.	09/07/2016.	Redemption 100.0000		63,703	63,703	63,703	63,703				0		63,703			0	2,260	03/07/2033	1
91827M AA 9	Summary Adjustment	.	09/30/2016.	Various						(8,194)			(8,194)					0		10/01/2017	2Z
92258N AB 1	VELOCITY COMMERCIAL CAPITAL LO 3.534%	.	09/01/2016.	Paydown		217,613	217,613	217,613					0		217,613			0	2,673	04/01/2046	1FE
92343V BL 7	VERIZON COMMUNICATIONS INC Float 9/15/20	.	09/15/2016.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	16,269	09/15/2016	2FE
92826C AD 4	VISA INC 3.150% 12/14/25	.	08/04/2016.	WELLS FARGO & CO.		2,456,538	2,300,000	2,291,582	2,291,617		437		437		2,292,055		164,483	164,483	47,294	12/14/2025	1FE
928670 AB 4	VOLKSWAGEN INTERNATIONAL FINAN GTD-by-Vo	R	07/15/2016.	CANTOR FITZGERALD & CO.		8,496,880	8,000,000	7,928,400	7,963,343		4,022		4,022		7,967,366		529,514	529,514	300,444	08/12/2020	2FE
92871E AA 0	Summary Adjustment	.	09/30/2016.	Various						(8,042)			(8,042)					0		10/01/2017	2Z
92912Q AA 4	VOYA CLO LTD VOYA14-3A 2.135% 07/25/26	R	08/05/2016.	CITIGROUP GLOBAL MARKETS INC/		3,990,439	3,990,000	3,984,015	4,028,183		6,565		6,565		4,034,748		(44,310)	(44,310)	62,652	07/25/2026	1FE
92977B A* 2	Home Depot Inc 6.000% 01/15/25	.	09/15/2016.	Redemption 100.0000		109,593	109,593	109,404	109,494		99		99		109,593			0	4,385	01/15/2025	1
92977R AF 3	WACHOVIA BANK COMMERCIAL MORTG 6.285%	.	07/28/2016.	CREDIT SUISSE SECURITIES USA L		13,071,094	13,000,000	13,052,347			11,007		11,007		13,063,354		7,740	7,740	200,038	06/01/2045	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 Desig-nation or Market Indicator (a)
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S 0.885%	.	09/25/2016.	Paydown		418,490	418,490	409,597	414,269		4,221		4,221		418,490			0	2,179	05/25/2035	1FM
92977Y BW 0	WACHOVIA MORTGAGE LOAN TRUST L 3.104%	.	09/01/2016.	Paydown		362,085	362,085	320,333	323,982		38,103		38,103		362,085			0	7,208	10/01/2035	1FM
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L 0.575%	.	09/25/2016.	Paydown		300,159	300,159	169,397			130,762		130,762		300,159			0	638	08/25/2036	1FM
92978M AE 6	WACHOVIA BANK COMMERCIAL MORTG 5.572%	.	09/01/2016.	Paydown		15,414,636	15,414,636	15,547,859	15,410,061		4,575		4,575		15,414,636			0	523,653	10/01/2048	1FM
92978P AE 9	WACHOVIA BANK COMMERCIAL MORTG WBCMT 200	.	09/01/2016.	Paydown		14,933,375	14,933,375	14,853,174	14,909,407		23,968		23,968		14,933,375			0	542,394	11/01/2048	1FM
92978Y AD 2	WACHOVIA BANK COMMERCIAL MORTG 5.888%	.	07/28/2016.	CITIGROUP GLOBAL MARKETS INC/		30,726,563	30,000,000	30,778,299			(304,084)		(304,084)		30,474,215		252,347	252,347	437,333	06/01/2049	1FM
93041# AA 0	WALGREEN CO LEASE PASS THROUGH 5.32% 2/1.	.	09/15/2016.	Redemption 100.0000		9,404	9,404	9,404	9,404				0		9,404			0	334	02/15/2034	2
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER 1.503%	.	09/01/2016.	Paydown		540,850	639,770	520,612	521,748		19,102		19,102		540,850			0	6,207	07/01/2046	1FM
93364E AE 4	WAMU ASSET-BACKED CERTIFICATES 0.815%	.	09/25/2016.	Paydown		126,929	126,929	76,861	13,033		49,952		49,952		126,929			0	452	05/25/2037	1FM
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES 0.775%	.	09/25/2016.	Paydown		240,801	240,801	147,131	25,928		93,638		93,638		240,801			0	812	05/25/2047	1FM
93935W AF 1	WASHINGTON MUTUAL MORTGAGE PAS 3.093%	.	09/01/2016.	Paydown		150,486	150,486	77,435	73,322		77,164		77,164		150,486			0	3,043	10/01/2036	1FM
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS 6.000%	.	09/01/2016.	Paydown		209,796	282,805	235,004			(25,207)		(25,207)		209,796			0	7,514	06/01/2037	1FM
94106* AB 2	WASTE CONNECTIONS INC. 5.250% 11/01/19	.	05/01/2016.	Tax Free Exchange		30,698,427	30,000,000	30,713,866	20,000,000		(15,439)		(15,439)		30,698,427			0	787,500	11/01/2019	2
94106* AE 6	WASTE CONNECTIONS INC. 4.640% 04/01/21	.	05/01/2016.	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,200	04/01/2021	2
942682 B* 5	WATSON LAND COMPANY 4.400% 12/29/40	.	09/29/2016.	Redemption 100.0000		80,767	80,767	80,767	80,767				0		80,767			0	2,370	12/29/2040	2
94353@ AB 0	WAVEDIVISION HOLDINGS LLC 09/10	.	09/30/2016.	Redemption 100.0000		25,094	25,094	24,992	17,321		66		66		25,094			0	602	09/10/2019	3FE
94403* AZ 9	WAWA INC 6.040% 09/09/18	.	09/09/2016.	Redemption 100.0000		1,466,667	1,466,667	1,466,667	1,466,667				0		1,466,667			0	88,587	09/09/2018	2FE
94978# BU 0	FIRST STATE INVESTMENTS 5.328% 10/10/2	.	09/01/2016.	Redemption 100.6404		5,598,770	5,563,145	5,553,969	5,556,482		42,288		42,288		5,598,770			0	269,234	10/10/2022	2
94978# BV 8	Home Depot Inc 5.370% 01/15/20	.	09/15/2016.	Redemption 100.0000		197,829	197,829	198,282	197,951		(122)		(122)		197,829			0	7,085	01/15/2020	2
94978# CQ 8	CVS HEALTH CORP 5.610% 08/10/27	.	09/10/2016.	Redemption 100.0000		69,631	69,631	67,318	68,208		1,423		1,423		69,631			0	2,605	08/10/2027	2
94978# DA 2	FIRST UNION RAIL CORP 5.480% 07/02/29	.	07/02/2016.	Redemption 100.0000		113,705	113,705	113,204	113,204		501		501		113,705			0	6,231	01/02/2025	1
94978# DC 8	FIRST UNION RAIL CORP 5.480% 01/02/25	.	07/02/2016.	Redemption 100.0000		239,816	239,816	239,816	239,816				0		239,816			0	13,142	01/02/2025	1
94980G AH 4	WFHN_04-2 5.000% 10/01/34	.	09/01/2016.	Paydown		2,458,359	2,458,359	2,308,424	2,439,793		18,565		18,565		2,458,359			0	81,960	10/01/2034	1FM
94980G BF 7	WFHN_04-2 1.525% 10/25/34	.	07/25/2016.	Paydown									0					0		10/25/2034	1FM
949832 AE 9	WFMBS_05-14 5.500% 12/01/35	.	09/01/2016.	Paydown		3,663,196	3,663,196	3,292,298	3,569,475		93,722		93,722		3,663,196			0	140,866	12/01/2035	1FM
949834 CM 5	WFMBS_07-14 5.500% 10/01/22	.	09/01/2016.	Paydown		173,341	173,341	171,256	171,537		1,804		1,804		173,341			0	6,111	10/01/2022	1FM
94983Q AK 2	WFMBS_06-3 5.500% 03/01/36	.	09/01/2016.	Paydown		376,275	376,275	339,764	370,107		6,168		6,168		376,275			0	14,033	03/01/2036	1FM
94984A AL 4	WFMBS_06-6 5.750% 05/01/36	.	09/21/2016.	Various		610,634	623,169	622,975	623,169		(664)		(664)		622,506		(11,872)	(11,872)	29,131	05/01/2036	3FM
94984J AL 5	WFMBS_06-13 6.000% 10/01/36	.	09/01/2016.	Paydown		171,345	171,345	158,220	169,640		1,705		1,705		171,345			0	6,754	10/01/2036	3FM
94985J AF 7	WFMBS_07-7 6.000% 06/01/37	.	09/01/2016.	Paydown		492,454	537,392	533,991	535,013		(42,559)		(42,559)		492,454			0	21,637	06/01/2037	3FM

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

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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)
94985R AQ 5	WFMBS_07-4 6.000% 04/01/37	.	09/01/2016	Paydown		278,122	292,322	248,269	247,962		30,160		30,160		278,122			0	11,919	04/01/2037	1FM
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WFRR 2011	.	09/01/2016	Paydown		189,499	189,499	197,664	195,583		(6,083)		(6,083)		189,499			0	6,051	09/01/2047	1FE
95081Q B* 4	WESCO INTERNATIONAL INC 12/12/1	.	07/12/2016	Various					961		(961)		(961)					0	8,181	12/12/2019	3FE
952355 C@ 2	WEST CORP 06/30/18	.	07/29/2016	Redemption 100.0000		169,193	169,193	168,239	168,612		581		581		169,193			0	4,129	06/30/2018	3FE
95235L AU 4	WESTCORP 06/13/23	.	09/30/2016	Redemption 100.0000		27,500	27,500	27,363			138		138		27,500			0	221	06/13/2023	3FE
95810D AD 3	WESTERN DIGITAL CORP 03/16/23	.	08/17/2016	Various		8,877,557	9,075,000	8,822,750			54,807		54,807		8,877,557			0	168,234	03/16/2023	2FE
95810D AF 8	WESTERN DIGITAL CORP 04/29/23	.	09/30/2016	Redemption 100.0000		18,150	18,150	17,656			494		494		18,150			0	100	04/29/2023	2FE
95931C AL 1	WESTERN REFINING CO LP 05/18/23	.	09/30/2016	Redemption 100.0000		2,500	2,500	2,444			56		56		2,500			0	24	05/18/2023	4FE
96188# AA 6	WETT HOLDINGS LLC 4.310% 12/18/24	.	09/30/2016	Redemption 100.0000		31,111	31,111	31,111	31,111				0		31,111			0	1,006	12/18/2024	2FE
96928* BK 2	WALGREEN CO LEASE PASS THROUGH 5.770%	.	09/15/2016	Redemption 100.0000		14,043	14,043	14,742	14,650		(607)		(607)		14,043			0	540	10/15/2032	2.
97181# BU 6	SOLVAY POLYMERS EQUIPMENT 7.520% 07/01	.	07/01/2016	Redemption 100.0000		64,169	64,169	64,169	64,169				0		64,169			0	4,826	07/01/2017	1.
97806* AG 7	WOLVERINE POWER SUPPLY COOP IN 3.830%	.	09/10/2016	Redemption 100.0000		50,000	50,000	50,000	50,000				0		50,000			0	1,915	09/10/2045	1.
98379E AC 0	XPO LOGISTICS INC 10/30/21	.	09/30/2016	Redemption 100.0000		7,500	7,500	7,463			38		38		7,500			0	15	10/30/2021	3FE
000000 00 0	Summary Adjustment	.	09/30/2016	Various		(767,460)	(767,460)	(767,460)		15,966	(5,115,595)		(5,099,629)		(1,766,731)		999,270	999,270	(4,377,832)	10/01/2017	2Z
B0408# AA 0	FAGRON NV 4.150% 04/15/17	F	09/12/2016	METLIFE 0BS 10273		15,073,085	15,000,000	14,961,400	14,979,582		9,172		9,172		14,988,753		84,331	84,331	663,875	04/15/2017	3.
B33899 AB 9	ECONOCOM GROUP SA 1.500% 01/15/19	D	09/30/2016	OAKTREE CAPITAL		972,933	767,323	842,129	799,251		(13,872)		(13,872)	31,666	810,726	(6,318)	162,206	155,888	12,051	01/15/2019	5*
B33899 AB 9	ECONOCOM GROUP SA 1.500% 01/15/19	D	09/30/2016	OAKTREE CAPITAL									0		6,319			0		01/15/2019	5*
000000 00 0	KIRK BEAUTY ZERO GMBH 07/31/22	D	08/16/2016	Tax Free Exchange		643,543	646,624	643,391	627,433		82		82	16,028	643,543			0	19,922	07/31/2022	4FE
000000 00 0	AURIS LUXEMBOURG III SARL 01/14	F	09/30/2016	Redemption 100.0000		2,494	2,494	2,470	2,471		23		23		2,494			0	81	01/14/2022	4FE
000000 00 0	KIRK BEAUTY ZERO GMBH 07/31/22	D	08/16/2016	Tax Free Exchange		543,390	545,115	543,334	382,323		14		14	9,767	543,390			0	14,095	07/31/2022	4FE
000000 00 0	KIRK BEAUTY ZERO GMBH 07/31/22	D	08/16/2016	Tax Free Exchange		2,003,501	2,005,373	2,003,658	655,489		(229)		(229)	16,745	2,003,501			0	38,027	07/31/2022	4FE
000000 00 0	KIRK BEAUTY ZERO GMBH 07/31/22	D	08/16/2016	Tax Free Exchange		446,360	448,497	446,255	435,186		57		57	11,117	446,360			0	13,818	07/31/2022	4FE
000000 00 0	KIRK BEAUTY ZERO GMBH 07/31/22	D	08/16/2016	Tax Free Exchange		137,451	137,887	137,436	96,708		4		4	2,470	137,451			0	3,565	07/31/2022	4FE
000000 00 0	KIRK BEAUTY ZERO GMBH 07/31/22	D	08/16/2016	Tax Free Exchange		709,532	711,784	709,459	499,218		18		18	12,753	709,532			0	18,405	07/31/2022	4FE
000000 00 0	KIRK BEAUTY ZERO GMBH 07/31/22	D	08/16/2016	Tax Free Exchange		283,450	284,807	283,383	276,354		36		36	7,060	283,450			0	8,775	07/31/2022	4FE
000000 00 0	EQUINIX INC 01/08/23	.	09/30/2016	Redemption 100.0000		3,977	3,977	3,987			(10)		(10)		3,977			0	29	01/08/2023	2FE
000000 00 0	CALIBER HOLDINGS INC 11/20/19	R	07/05/2016	Redemption 100.0000		8,015	8,015	7,979			36		36		8,015			0	149	11/20/2019	4Z
000000 00 0	COTY INC 03/23/22	O	09/30/2016	Redemption 100.0000		7,861	7,861	7,890			40		40		7,861	(69)		(69)	109	03/23/2022	3FE
000000 00 0	COTY INC 03/23/22	O	09/30/2016	Redemption 100.0000									0		69			0		03/23/2022	3FE
000000 00 0	PINNACLE ENTERTAINMENT INC 11/2	.	09/30/2016	Redemption 100.0000		251,815	251,815	251,815					0		251,815			0	2,462	11/24/2022	3FE
000000 00 0	GTCR VALOR COMPANIES INC 06/16/	.	09/30/2016	Redemption 100.0000		12,500	12,500	12,000			500		500		12,500			0	163	06/16/2023	4Z
000000 00 0	PRIME SECURITY SERVICES BORROW	.	09/30/2016	Redemption 100.0000		5,000	5,000	5,000					0		5,000			0	53	06/20/2021	3FE
000000 00 0	HEADWATERS INC 03/24/22	.	09/30/2016	Redemption 100.0000		5,666	5,666	5,660			6		6		5,666			0	38	03/24/2022	4FE
000000 00 0	AVAGO TECHNOLOGIES HOLDINGS PT AVAGO TEC	F	09/15/2016	Redemption 100.0000		3,382	3,382	3,390			(8)		(8)		3,382			0	14	02/01/2023	2FE

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000000 00 0	VERESEN MIDSTREAM LP 03/31/22	A	09/30/2016.	Redemption 100.0000		25,316	25,316	25,063			253		253		25,316			0	57	03/31/2022	3FE
000000 00 0	HILTON WORLDWIDE FINANCE LLC HILTON WORL.	.	09/30/2016.	Redemption 100.0000		446	446	442			3		3		446			0	1	10/26/2023	3FE
C3301D AC 2	APLP HOLDINGS LP 03/21/23	I	09/30/2016.	Redemption 100.0000		422,857	422,857	410,171			12,686		12,686		422,857			0	5,530	03/21/2023	3FE
E67674 AC 0	INTERNATIONAL CONSOLIDATED AIR 0.625%	D	09/22/2016.	OAKTREE CAPITAL		1,336,913	1,457,730	1,417,380	1,432,969		(2,115)		(2,115)	(15,948)	1,476,968	62,061	(140,055)	(77,994)	7,751	11/17/2022	3
E67674 AC 0	INTERNATIONAL CONSOLIDATED AIR 0.625%	D	09/22/2016.	OAKTREE CAPITAL									0		(62,051)			0		11/17/2022	3
F1058U W5 1	BNP PARIBAS SA 0.250% 09/27/16	D	08/09/2016.	OAKTREE CAPITAL		556,489	555,600	627,809	582,095		(32,329)		(32,329)	2,543	562,535	10,226	(6,046)	4,180	1,211	09/27/2016	1Z
F1058U W5 1	BNP PARIBAS SA 0.250% 09/27/16	D	08/09/2016.	OAKTREE CAPITAL									0		(10,226)			0		09/27/2016	1Z
F8493@ AE 9	SODEXO 4.850% 03/29/21	F	09/29/2016.	Redemption 108.1852		15,524,571	14,350,000	15,631,056			(106,485)		(106,485)		15,524,571			0	311,114	03/29/2021	1
G0369@ AT 3	ANGLIAN WATER SERVICES FINANCI 3.537%	D	09/12/2016.	METLIFE 0BS 10273		15,781,534	14,237,420	15,813,943			(31,867)		(31,867)		14,833,914	(948,162)	947,620	(542)	206,950	10/15/2023	1Z
G0369@ AT 3	ANGLIAN WATER SERVICES FINANCI 3.537%	D	09/12/2016.	METLIFE 0BS 10273									0		948,162			0		10/15/2023	1Z
G0792* AA 3	BARCELOS LTD. GASSLED BARCELOS LTD GASSL.	F	07/07/2016.	Various		66,735,144	66,735,144	66,735,144	66,735,144				0		66,735,144			0	2,609,344	10/02/2027	3FE
G14976 AA 5	BRITISH LAND WHITE 2015 LTD 0.000% 06/	D	09/22/2016.	OAKTREE CAPITAL		1,244,169	1,313,870	1,572,989	1,535,563		(10,433)		(10,433)	35,370	1,359,747	(200,753)	(115,578)	(316,331)		06/09/2020	1FE
G14976 AA 5	BRITISH LAND WHITE 2015 LTD 0.000% 06/	D	09/22/2016.	OAKTREE CAPITAL									0		200,753			0		06/09/2020	1FE
G17466 AA 4	BW GROUP LTD 1.750% 09/10/19	R	08/25/2016.	OAKTREE CAPITAL		526,500	600,000	528,000	540,376		9,661		9,661		550,037		(23,537)	(23,537)	10,198	09/10/2019	3
G2967L AG 8	AVAGO TECHNOLOGIES HOLDINGS PT	F	08/02/2016.	Various		1,998,242	1,995,000	1,999,988			(1,745)		(1,745)		1,998,242			0	12,452	02/01/2023	2FE
G4691# AB 1	IMI GROUP LIMITED 7.260% 07/28/16	E	07/28/2016.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	145,200	07/28/2016	1
G4691* AB 5	IAWS FINANCE PP LTD 5.860% 06/13/17	F	09/23/2016.	Redemption 102.0475		8,163,803	8,000,000	8,271,553			(107,750)		(107,750)		8,163,803			0	364,622	06/13/2017	2
G4691* AE 9	IAWS FINANCE PP LTD 5.560% 12/09/24	F	09/23/2016.	Redemption 100.0000		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	657,933	12/09/2024	2
G4691* AF 6	IAWS FINANCE PP LTD 6.060% 12/09/29	F	09/23/2016.	Redemption 100.0000		32,000,000	32,000,000	32,000,000	32,000,000				0		32,000,000			0	1,529,813	12/09/2029	2
G5150J AB 4	JOHNSON ELECTRIC HOLDINGS LIMI 1.000%	F	09/30/2016.	OAKTREE CAPITAL		800,625	750,000	799,063	794,451		(6,434)		(6,434)		788,017		12,608	12,608	3,792	04/02/2021	2
G5633L AB 6	LONE STAR FUNDS 08/05/17	E	09/22/2016.	Redemption 100.0000		1,373,246	1,373,246	1,373,246	1,067,189				0		1,373,246			0	14,478	08/05/2017	1Z
G9271R AA 4	UNITE JERSEY ISSUER LTD 2.500% 10/10/1	D	07/29/2016.	OAKTREE CAPITAL		510,611	393,835	528,680	508,627		(13,875)		(13,875)	276	440,671	(54,357)	69,940	15,583	8,134	10/10/2018	3Z
G9271R AA 4	UNITE JERSEY ISSUER LTD 2.500% 10/10/1	D	07/29/2016.	OAKTREE CAPITAL									0		54,357			0		10/10/2018	3Z
G9284# AV 9	VITOL FINANCE LTD 4.210% 07/28/16	F	07/28/2016.	Maturity		22,000,000	22,000,000	22,000,000	22,000,000				0		22,000,000			0	926,200	07/28/2016	2
G9341J AC 4	VERITAS US INC 06/15/23	O	09/30/2016.	Redemption 100.0000		3,172	3,172	2,650			468		468		3,172	55		55	49	06/15/2023	4FE
G9341J AC 4	VERITAS US INC 06/15/23	O	09/30/2016.	Redemption 100.0000									0		(55)			0		06/15/2023	4FE
K7017# AA 8	MERIDIAN SPIRIT APS 4.110% 8/1/2030 4	R	09/30/2016.	Redemption 100.0000		45,822	45,822	45,822	45,822				0		45,822			0	1,412	08/01/2030	2FE
L0000* AA 5	A SCHULMAN HOLDINGS SARL 05/31/	D	09/29/2016.	Redemption 100.0000		215,676	215,676	215,389	209,869		486		486	5,574	215,676	(252)		(252)	6,534	05/31/2022	3FE
L0000* AA 5	A SCHULMAN HOLDINGS SARL 05/31/	D	09/29/2016.	Redemption 100.0000									0		252			0		05/31/2022	3FE
L0426@ AA 9	AWAS FINANCE LUXEMBOURG 2012 07	R	07/18/2016.	Redemption 100.0000		81,543	81,543	81,241	40,789		307		307		81,543			0	1,677	07/16/2018	3FE
L29678 AF 3	ENDO PHARMACEUTICAL INC 06/24/2	.	09/30/2016.	Redemption 100.0000		12,506	12,506	12,422	7,481		84		84		12,506			0	241	06/24/2022	3FE
L6241* AA 1	HANESBRANDS INC 08/29/21	O	08/31/2016.	Redemption 100.0000		873,363	873,363	1,032,291	854,546				0	177,745	873,363	(158,928)		(158,928)	18,608	08/29/2021	2FE
L6241* AA 1	HANESBRANDS INC 08/29/21	O	08/31/2016.	Redemption 100.0000									0		158,928			0		08/29/2021	2FE
L8037* AA 5	SIG COMBIBLOC HOLDINGS SCA 03/1	D	09/30/2016.	Redemption 100.0000		2,063	2,063	2,077	2,005		(9)		(9)	71	2,063	(3)		(3)	66	03/13/2022	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on 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)
L8037* AA 5	SIG COMBIBLOC HOLDINGS SCA 03/1	D	09/30/2016.	Redemption 100.0000									0		3			0		03/13/2022	4FE
L8038* AA 4	SBM BALEIA AZUL SARL 5.500% 09/15/27	F	09/15/2016.	Redemption 100.0000		45,000	45,000	45,000	45,000				0		45,000			0	1,856	09/15/2027	2FE
N3386# AM 1	FUGRO NV 5.050% 08/17/18	F	08/10/2016.	Redemption 100.0000		602,887	602,887	602,887	602,887				0		602,887			0	26,719	08/17/2018	3
N3386# AN 9	FUGRO NV 5.780% 08/17/21	F	08/10/2016.	Redemption 100.0000		723,465	723,465	723,465	723,465				0		723,465			0	36,826	08/17/2021	3
N4434* AH 6	IKEA CAPITAL BV 4.290% 08/14/24	F	08/14/2016.	Redemption 100.0000		267,857	267,857	267,857	267,857				0		267,857			0	11,491	08/14/2024	1
N5945L AN 5	NXP BV 11/05/20	F	09/22/2016.	Various		2,598,063	2,597,102	2,598,177			(114)		(114)		2,598,063			0	42,781	11/05/2020	2FE
N77608 AF 9	SCHAEFFLER FINANCE BV 4.250% 05/15/18	D	08/18/2016.	Call 101.0630		572,421	566,400	650,305	543,150		6,913		6,913	107,155	572,421	(84,797)		(84,797)	18,223	05/15/2018	3FE
N77608 AF 9	SCHAEFFLER FINANCE BV 4.250% 05/15/18	D	08/18/2016.	Call 101.0630									0		84,797			0		05/15/2018	3FE
N8879# AC 6	TRONOX INC 03/19/20	.	09/30/2016.	Various		3,498,003	3,542,232	3,542,765	3,558,318		(2,680)		(2,680)		3,555,638		(57,635)	(57,635)	84,656	03/19/2020	4FE
P7077@ AF 1	Nassau Air Dev 7.000% 11/30/33	F	09/30/2016.	Redemption 100.0000		190,000	190,000	190,000	190,000				0		190,000			0	9,975	11/30/2033	2FE
P7077@ AH 7	Nassau Air Dev 6.340% 03/30/35	F	09/30/2016.	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 6.440% 06/30/35	F	09/30/2016.	Redemption 100.0000		47,500	47,500	47,500	47,500				0		47,500			0	2,294	06/30/2035	2FE
PP1T1F YI 4	PLENARY HEALTH NORTH BAY FINCO 5.182%	C	09/13/2016.	Redemption 100.0000		41,493	41,493	46,234			(3,498)		(3,498)		41,493	(1,243)		(1,243)	556	03/13/2040	2FE
PP1T1F YI 4	PLENARY HEALTH NORTH BAY FINCO 5.182%	C	09/13/2016.	Redemption 100.0000									0		1,243			0		03/13/2040	2FE
Q3393* AB 7	ELECTRANET PTY LTD 4.480% 08/16/16	F	08/16/2016.	Maturity		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0	582,400	08/16/2016	2
T19807 AH 8	BENI STABILI S.P.A. 0.875% 01/31/21	D	07/12/2016.	OAKTREE CAPITAL		1,156,703	1,216,940	1,222,022	1,201,973		(749)		(749)	19,895	1,223,364	2,245	(66,661)	(64,416)	9,941	01/31/2021	3Z
T19807 AH 8	BENI STABILI S.P.A. 0.875% 01/31/21	D	07/12/2016.	OAKTREE CAPITAL									0		(2,245)			0		01/31/2021	3Z
T2320M AC 3	BUZZI UNICEM SPA 1.375% 07/17/19	D	09/02/2016.	OAKTREE CAPITAL		146,675	111,625	124,634			(2,830)		(2,830)		124,144	2,341	22,531	24,872	974	07/17/2019	3Z
T2320M AC 3	BUZZI UNICEM SPA 1.375% 07/17/19	D	09/02/2016.	OAKTREE CAPITAL									0		(2,341)			0		07/17/2019	3Z
U6300A AR 9	NATIONAL GRID PLC 0.900% 11/02/20	D	09/30/2016.	OAKTREE CAPITAL		416,278	389,530	482,625	462,426		(3,278)		(3,278)	19,421	404,603	(73,966)	11,675	(62,291)	3,783	11/02/2020	2FE
U6300A AR 9	NATIONAL GRID PLC 0.900% 11/02/20	D	09/30/2016.	OAKTREE CAPITAL									0		73,965			0		11/02/2020	2FE
Y7934R AB 5	SILICONWARE PRECISION INDUSTRI 0.000%	F	07/07/2016.	OAKTREE CAPITAL		258,750	250,000	278,750	274,011		(3,438)		(3,438)		270,573		(11,823)	(11,823)		10/31/2019	2
3899999. Total Bonds - Industrial and Miscellaneous						1,736,711,912	1,750,483,545	1,719,613,655	1,353,292,235	79,602	5,783,963	11,804,551	(5,940,986)	833,320	1,723,744,201	(1,670,132)	14,637,845	12,967,713	47,468,015	XXX	XXX
Bonds - Hybrid Securities																					
020002 AV 3	ALLSTATE CORP 6.125% 05/15/67	.	08/23/2016.	Various		6,580,000	7,000,000	6,988,030	7,181,985				0		7,181,985		(601,985)	(601,985)	334,578	05/15/2067	2FE
233048 AC 1	DBS BANK LTD DBS BANK LIMITED 1.290% 0	F	07/15/2016.	Call 100.0000		1,188,000	1,188,000	1,155,506	1,166,916		21,084		21,084		1,188,000			0	6,525	07/15/2021	1FE
268317 AF 1	ELECTRICITE DE FRANCE SA 5.250% 12/31/	F	08/01/2016.	JEFFERIES & COMPANY INC.		1,195,350	1,226,000	1,151,356	1,151,356				0		1,151,356		43,994	43,994	64,986	12/31/2049	2FE
853254 AB 6	STANDARD CHARTERED PLC 7.014% 12/31/49	F	08/24/2016.	SOCIETE GENERALE		8,740,000	8,000,000	7,869,680	7,869,670				0		7,869,670		870,330	870,330	606,321	12/31/2049	2FE
4899999. Total Bonds - Hybrid Securities						17,703,350	17,414,000	17,164,572	17,369,927	0	21,084	0	21,084	0	17,391,011	0	312,339	312,339	1,012,410	XXX	XXX
8399997. Total Bonds - Part 4						7,489,098,887	8,853,027,081	7,446,137,811	1,620,060,043	79,602	(1,288,667)	11,804,551	(13,013,616)	833,320	7,443,818,555	(1,670,132)	46,950,462	45,280,330	72,364,509	XXX	XXX
8399999. Total Bonds						7,489,098,887	8,853,027,081	7,446,137,811	1,620,060,043	79,602	(1,288,667)	11,804,551	(13,013,616)	833,320	7,443,818,555	(1,670,132)	46,950,462	45,280,330	72,364,509	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
48660P 2# 0	KAYNE ANDERSON ENERGY TOTAL RE Kayne And.	.	09/07/2016.	US PHASE 1 GENERAL	88,889.000	2,222,225		2,222,225	2,222,225				0		2,222,225			0	93,363	XXX	RP1VFE.
8499999. Total Preferred Stocks - Industrial and Miscellaneous						2,222,225	XXX	2,222,225	2,222,225	0	0	0	0	0	2,222,225	0	0	0	93,363	XXX	XXX
8999997. Total Preferred Stocks - Part 4						2,222,225	XXX	2,222,225	2,222,225	0	0	0	0	0	2,222,225	0	0	0	93,363	XXX	XXX
8999999. Total Preferred Stocks						2,222,225	XXX	2,222,225	2,222,225	0	0	0	0	0	2,222,225	0	0	0	93,363	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
Common Stocks - Industrial and Miscellaneous																					
01609W 10 2	ALIBABA GROUP HOLDING LTD_F061	F	08/15/2016.	Various	3,332.000	324,338	XXX	327,369					0		327,369		(3,031)	(3,031)		XXX	L
03674X 10 6	ANTERO RESOURCES CORP ANTERO RESOURCES C	.	08/11/2016.	MERRILL LYNCH PIERCE FENNER &	11,103.000	296,052	XXX	299,670					0		299,670		(3,618)	(3,618)		XXX	L
30303M 10 2	FACEBOOK INC	.	08/02/2016.	MERRILL LYNCH PIERCE FENNER &	411.000	50,968	XXX	50,939					0		50,939		29	29		XXX	L
31338# 11 2	FEDERAL HOME LOAN BANK OF BOST	.	08/09/2016.	ISSUING COMPANY	11,250.000	1,125,000	XXX	1,125,000	1,125,000				0		1,125,000			0	35,114	XXX	A
31680Q 10 4	58 COM INC	F	09/29/2016.	MERRILL LYNCH & CO			XXX			(2,276)			(2,276)					0		XXX	L
74736L 10 9	Q2 HOLDINGS INC	.	09/27/2016.	Various	3,846.000	109,647	XXX	111,380					0		111,380		(1,733)	(1,733)		XXX	L
74965L 10 1	RLJ LODGING TRUST	.	07/12/2016.	BARCLAYS CAPITAL INC	937,972.000	21,132,895	XXX	17,824,285	20,288,334	(2,464,049)			(2,464,049)		17,824,285		3,308,610	3,308,610	619,062	XXX	L
874696 10 7	TALLGRASS ENERGY GP LP	.	09/27/2016.	Various	20,000.000	479,720	XXX	580,000	319,400	260,600			260,600		580,000		(100,280)	(100,280)	12,560	XXX	L
87612G 10 1	TRI RESOURCES INC	.	09/27/2016.	Various	7,929.000	365,377	XXX	225,177	214,559	320,169		309,550	10,619		225,177		140,200	140,200	21,646	XXX	L
94419L 10 1	WAYFAIR INC	.	08/30/2016.	DEUTSCHE BANK SECURITIES INC.	4,756.000	182,840	XXX	181,251		29			29		181,251		1,589	1,589		XXX	L
958254 10 4	WESTERN GAS PARTNERS LP	.	09/27/2016.	Various	13,129.000	685,084	XXX	671,515	624,021	159,241		111,748	47,493		671,515		13,570	13,570	32,100	XXX	L
960417 10 3	WESTLAKE CHEMICAL PARTNERS LP	.	09/28/2016.	WELLS FARGO & CO	4,300.000	95,087	XXX	98,857	95,374	7,826		4,343	3,483		98,857		(3,771)	(3,771)	4,088	XXX	L
98936J 10 1	ZENDESK INC	.	08/10/2016.	MERRILL LYNCH PIERCE FENNER &	11,234.000	336,613	XXX	347,692					0		347,692		(11,079)	(11,079)		XXX	L
000000 00 0	SUMMARY ADJUSTMENT	.	09/30/2016.	Various		35,550	XXX						0		621		34,931	34,931		XXX	V
SBZ09B D1 9	INVESCO FINANCE PLC	F	08/09/2016.	MERRILL LYNCH PIERCE FENNER &	84,085.000	2,319,485	XXX	2,446,816					0		2,446,816		(127,332)	(127,332)		XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						27,538,656	XXX	24,289,951	22,666,688	(1,718,460)	0	425,641	(2,144,101)	0	24,290,572	0	3,248,085	3,248,085	724,570	XXX	XXX
9799997 Total Common Stocks - Part 4						27,538,656	XXX	24,289,951	22,666,688	(1,718,460)	0	425,641	(2,144,101)	0	24,290,572	0	3,248,085	3,248,085	724,570	XXX	XXX
9799999. Total Common Stocks						27,538,656	XXX	24,289,951	22,666,688	(1,718,460)	0	425,641	(2,144,101)	0	24,290,572	0	3,248,085	3,248,085	724,570	XXX	XXX
9899999. Total Preferred and Common Stocks						29,760,881	XXX	26,512,176	24,888,913	(1,718,460)	0	425,641	(2,144,101)	0	26,512,797	0	3,248,085	3,248,085	817,933	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						7,518,859,767	XXX	7,472,649,987	1,644,948,956	(1,638,858)	(1,288,667)	12,230,192	(15,157,717)	833,320	7,470,331,352	(1,670,132)	50,198,547	48,528,415	73,182,442	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Purchased Options - Hedging Other - Call Options and Warrants																						
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/11/2016	12/18/2020	15,905	53,735,100	2,955.0000				621,674		621,674	621,674						0001
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	450,000	64,078,041	16,750.0000				(2,821,675)		(2,821,675)	(6,736,473)						0001
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/20/2015	01/10/2020	200,000	29,574,549	17,500.0000				(1,392,866)		(1,392,866)	(2,804,640)						0001
Equity Option - NIKKEI 225 JPY INDEX	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				(1,667,488)		(1,667,488)	(3,047,430)						0001
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	350,000	51,386,235	17,290.0000				(2,858,350)		(2,858,350)	(5,097,532)						0001
Equity Option - RUSSEL 2000 USD OTC.	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000				1,857,155		1,857,155	1,857,155						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	8,190,000			28,713,724		28,713,724	2,424,957						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2010	12/16/2020	40,219	50,000,000	1,243.2000	8,575,000			27,031,831		27,031,831	2,290,334						0001
Equity Option - S&P 500 USD OTC	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			68,793,635		68,793,635	4,454,873						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2012	09/16/2022	51,030	75,001,343	1,469.7500				19,362,698		19,362,698	214,757						0001
Equity Option - S&P 500 USD OTC	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			18,930,115		18,930,115	456,757						0001
Equity Option - S&P 500 USD OTC	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			35,155,618		35,155,618	848,255						0001
Equity Option - S&P 500 USD OTC	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			11,762,476		11,762,476	271,416						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2015	06/03/2020	47,170	100,000,001	2,119.9951	17,299,998			13,749,380		13,749,380	220,883						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2015	06/05/2017	47,170	100,000,001	2,119.9951	8,840,016			6,067,986		6,067,986	692,806						0001
Equity Option - S&P 500 USD OTC	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			14,204,673		14,204,673	233,509						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500				2,530,288		2,530,288	2,530,288						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/29/2016	03/29/2017	245,831	500,000,000	2,033.9200		30,300,000		43,197,832		43,197,832	12,897,832						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2016	03/29/2017	122,881	250,001,395	2,034.5000		15,125,422		21,536,983		21,536,983	6,411,561						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/29/2016	03/29/2017	245,830	499,998,554	2,033.9200		30,150,312		43,197,707		43,197,707	13,047,395						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/29/2016	03/29/2017	122,849	250,000,001	2,035.0250		14,950,001		21,480,758		21,480,758	6,530,757						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2016	05/17/2021	12,080	24,999,998	2,069.5500				344,477		344,477	344,477						0001
Equity Option - S&P 500 USD OTC	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		5,404,609		5,404,609	754,609						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2016	08/24/2020	22,810	50,000,000	2,192.0500				(431,176)		(431,176)	(431,176)						0001
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/05/2011	07/05/2018		250,000,000	0.0504				56,749,124		56,749,124	24,243,445						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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76.	07/21/2011	07/23/2018		300,000,000	0.0321				49,434,994		49,434,994	20,851,470						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76.	06/19/2014	04/07/2017		1,000,000,000	0.0201	5,900,000			48,059,197		48,059,197	31,370,198						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/19/2014	04/07/2017		500,000,000	0.0201	2,937,500			24,171,355		24,171,355	15,775,029						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76.	06/19/2014	04/07/2017		1,000,000,000	0.0201	5,800,000			48,059,197		48,059,197	31,370,198						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/19/2014	04/07/2017		1,000,000,000	0.0201	6,000,000			48,342,709		48,342,709	31,550,057						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/19/2014	04/07/2017		500,000,000	0.0201	2,800,000			24,029,598		24,029,598	15,685,099						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/20/2014	04/07/2017		1,000,000,000	0.0201	5,725,000			48,059,197		48,059,197	31,370,198						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2014	04/07/2017		1,000,000,000	0.0201	5,650,000			48,059,197		48,059,197	31,370,198						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	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			52,253,498		52,253,498	30,301,024						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	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			49,208,745		49,208,745	30,722,054						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	07/01/2014	07/03/2017		500,000,000	0.0201	3,250,000			24,604,372		24,604,372	15,361,027						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	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			24,604,372		24,604,372	15,361,027						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	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			49,208,745		49,208,745	30,722,054						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76.	07/02/2014	04/07/2017		500,000,000	0.0201	2,875,000			24,029,598		24,029,598	15,685,099						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	07/02/2014	04/07/2017		220,000,000	0.0201	1,240,800			10,573,023		10,573,023	6,901,444						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2014	10/17/2017		500,000,000	0.0175	5,625,000			17,666,947		17,666,947	10,303,504						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	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			17,666,947		17,666,947	10,303,504						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	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			8,843,066		8,843,066	5,148,695						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074.	10/20/2014	10/20/2017		250,000,000	0.0175	2,822,500			8,843,066		8,843,066	5,148,695						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2014	10/20/2017		500,000,000	0.0175	5,700,000			17,686,131		17,686,131	10,297,389						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/21/2014	10/23/2017		500,000,000	0.0175	5,600,000			17,733,963		17,733,963	10,317,029						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2014	10/23/2017		150,000,000	0.0175	1,695,000			5,320,189		5,320,189	3,095,109						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 Items(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 - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/05/2014	01/05/2018		500,000,000	0.0175	5,575,000			18,521,600		18,521,600	10,471,141						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	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			18,521,600		18,521,600	10,471,141						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2014	01/05/2018		100,000,000	0.0175	1,140,000			3,704,320		3,704,320	2,094,228						0002
Swaption - Receive Fixed [Pay USD LIBOR 3M Floating]	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2014	01/05/2018		500,000,000	0.0175	5,625,000			18,521,600		18,521,600	10,471,141						0002
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										229,667,751	95,175,735	0	1,157,248,415	XXX	1,157,248,415	505,748,240	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/19/2009	12/20/2019	16,971	74,723,987	2,946.2500	13,919,502			4,687,756		4,687,756	1,062,074						0001
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/20/2009	12/20/2019	34,083	149,429,211	2,934.0000	27,944,000			9,159,239		9,159,239	2,068,646						0001
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/25/2010	01/27/2020	35,619	141,561,335	2,807.5000	20,028,956	2,767,713		8,042,588		8,042,588	1,332,329						0001
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/11/2010	03/20/2020	17,271	68,369,836	2,895.0000	9,749,985	1,378,763		5,077,620		5,077,620	894,089						0001
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	12/20/2019	29,024	90,796,846	2,584.1000	17,175,279	2,989,204		2,974,442		2,974,442	325,405						0001
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2013	12/15/2023	77,131	263,502,040	2,593.0000				(14,809,442)		(14,809,442)	4,709,017						0001
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2014	12/20/2024	66,029	253,372,151	3,029.0000				6,036,291		6,036,291	11,117,568						0001
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/12/2016	12/15/2023	13,703	45,502,000	2,919.0000				(438,112)		(438,112)	(438,112)						0001
Equity Option - DJ EURO 50 DEOTC E EI	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				(1,612,497)		(1,612,497)	(1,612,497)						0001
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/11/2016	12/18/2020	15,905	53,735,100	2,955.0000				1,197,207		1,197,207	1,197,207						0001
Equity Option - DJ EURO 50 DEOTC E EI	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				(1,145,049)		(1,145,049)	(1,145,049)						0001
Equity Option - DJ EURO 50 DEOTC E EI	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				(581,986)		(581,986)	(581,986)						0001
Equity Option - Equity Index Basket	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			836,791		836,791	(1,748,619)						0001
Equity Option - Equity Index Basket	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			584,043		584,043	(781,505)						0001
Equity Option - Equity Index Basket	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			949,748		949,748	(830,004)						0001
Equity Option - Equity Index Basket	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			721,300		721,300	(189,382)						0001
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/28/2015	06/30/2017	528,416	70,379,767	133.1900	1,000,000			196,687		196,687	(524,606)						0001
Equity Option - Equity Index Basket	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			652,047		652,047	(158,051)						0001
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2015	12/30/2016	432,109	58,343,348	135.0200	457,056						(439,094)						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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2015	03/31/2017	561,637	78,393,237	139.5800	1,222,594			112,322		112,322	(1,066,869)						0001
Equity Option - Equity Index Basket	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			429,981		429,981	(462,276)						0001
Equity Option - Equity Index Basket	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			864,313		864,313	(340,895)						0001
Equity Option - Equity Index Basket	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			829,857		829,857	(237,337)						0001
Equity Option - Equity Index Basket	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			990,169		990,169	(247,347)						0001
Equity Option - Equity Index Basket	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			1,064,385		1,064,385	(168,573)						0001
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/19/2009	12/20/2019	18,990	163,899,007	5,266.0000	27,328,000			427,482		427,482	(6,427,604)						0001
Equity Option - FTSE 100 FTSE-UKX	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			5,822,497		5,822,497	(3,071,849)						0001
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/22/2009	12/20/2019	9,599	82,860,814	5,208.6900	12,751,418			(1,311,729)		(1,311,729)	(3,195,746)						0001
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/14/2010	07/14/2020	23,819	190,825,147	5,248.0000	28,273,117	4,738,348		(462,505)		(462,505)	(4,951,575)						0001
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/09/2010	11/09/2020	17,024	161,149,885	5,874.1300	21,652,007			1,622,503		1,622,503	(4,726,174)						0001
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/06/2012	01/06/2017	8,870	77,038,607	5,637.0200	17,848,382			211,361		211,361	(3,468,582)						0001
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/06/2012	01/06/2017	8,870	77,038,607	5,637.0200	17,848,382			211,361		211,361	(3,468,582)						0001
Equity Option - FTSE-UKX	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			20,930,586		20,930,586	(4,158,174)						0001
Equity Option - FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/12/2011	12/16/2016	9,457	81,376,235	5,287.3000	14,410,524			20,990		20,990	(3,593,053)						0001
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2007	06/14/2017	44,744	100,000,603	2,234.9500	9,900,000			24,419,762		24,419,762	(470,623)						0001
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/06/2012	12/07/2017	64,000	100,355,200	1,568.0500				(18,625,529)		(18,625,529)	(2,791,441)						0001
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/11/2013	01/15/2018	60,350	99,997,536	1,656.9600				(16,838,668)		(16,838,668)	(2,777,596)						0001
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/15/2016	01/15/2018	16,189	25,000,000	1,544.2120				(1,688,418)		(1,688,418)	(1,688,418)						0001
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2016	01/22/2018	31,751	50,000,000	1,574.7500				(3,109,527)		(3,109,527)	(3,109,527)						0001
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/17/2016	03/16/2018	15,119	25,000,000	1,653.5000				(882,861)		(882,861)	(882,861)						0001
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2016	03/21/2018	15,161	25,000,000	1,649.0000				(902,266)		(902,266)	(902,266)						0001
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2016	03/21/2018	15,133	25,000,000	1,652.0000				(888,378)		(888,378)	(888,378)						0001
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2016	04/06/2018	61,652	100,000,000	1,622.0000				(4,129,038)		(4,129,038)	(4,129,038)						0001
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/19/2016	04/19/2018	146,092	250,000,000	1,711.2500				(4,904,468)		(4,904,468)	(4,904,468)						0001

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2016	05/23/2018	61,538	100,000,000	1,625.0000				(3,220,749)		(3,220,749)	(3,220,749)						0001
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/19/2016	07/19/2018	30,506	50,000,000	1,639.0000				(1,105,627)		(1,105,627)	(1,105,627)						0001
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2016	08/23/2018	29,206	50,000,000	1,712.0000				159,631		159,631	159,631						0001
Equity Option - NASDAQ 100 US OTC NAS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/13/2006	12/13/2016	28,000	49,917,000	1,782.7500	5,965,120			104		104	(22,321)						0001
Equity Option - NASDAQ 100 US OTC NAS	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				(5,818,254)		(5,818,254)	(465,100)						0001
Equity Option - NIKKEI 225 JPY INDEX	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			2,484,035		2,484,035	1,056,295						0001
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/13/2010	05/13/2020	441,288	50,318,554	10,560.0000	7,564,700	1,310,275		(2,516,738)		(2,516,738)	280,757						0001
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2012	09/20/2021	727,025	80,170,375	8,803.0000				(13,013,147)		(13,013,147)	(1,047,879)						0001
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	450,000	64,078,041	16,750.0000				(1,542,679)		(1,542,679)	3,167,814						0001
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/20/2015	01/10/2020	200,000	29,574,549	17,500.0000				(522,229)		(522,229)	1,647,341						0001
Equity Option - NIKKEI 225 JPY INDEX	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				(332,768)		(332,768)	1,697,080						0001
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	350,000	51,386,235	17,290.0000				(167,295)		(167,295)	3,046,323						0001
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	08/14/2012	08/14/2017	162,365	129,999,680	800.6632	38,960,911			1,367,854		1,367,854	(3,799,378)						0001
Equity Option - RUSSEL 2000 USD OTC	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				(12,090,005)		(12,090,005)	(1,983,185)						0001
Equity Option - RUSSEL 2000 USD OTC	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				(5,674,921)		(5,674,921)	(1,052,981)						0001
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	02/20/2013	02/20/2018	27,000	25,000,920	925.9600				(5,306,965)		(5,306,965)	(1,113,320)						0001
Equity Option - RUSSEL 2000 USD OTC	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			18,568,866		18,568,866	(2,603,058)						0001
Equity Option - RUSSEL 2000 USD OTC	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			15,341,639		15,341,639	(4,831,274)						0001
Equity Option - RUSSEL 2000 USD OTC	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				(5,033,431)		(5,033,431)	(2,400,984)						0001
Equity Option - RUSSEL 2000 USD OTC	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				(4,442,992)		(4,442,992)	(2,373,571)						0001
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	25,121	30,000,000	1,194.2000				(422,555)		(422,555)	(1,021,285)						0001
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	16,736	19,999,998	1,195.0100				(287,679)		(287,679)	(681,302)						0001
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2014	10/31/2017	106,614	125,000,029	1,172.4490				(12,465,843)		(12,465,843)	(8,424,546)						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 Items(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	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			8,920,723		8,920,723	(2,301,559)						0001
Equity Option - RUSSEL 2000 USD OTC	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			5,393,522		5,393,522	(1,383,154)						0001
Equity Option - RUSSEL 2000 USD OTC	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				(3,173,956)		(3,173,956)	(7,604,022)						0001
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2015	07/16/2020	39,200	50,000,000	1,275.5000				(1,034,727)		(1,034,727)	(2,535,735)						0001
Equity Option - RUSSEL 2000 USD OTC	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				(1,827,042)		(1,827,042)	(2,501,714)						0001
Equity Option - RUSSEL 2000 USD OTC	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				(1,796,209)		(1,796,209)	(2,503,561)						0001
Equity Option - RUSSEL 2000 USD OTC	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				(1,573,679)		(1,573,679)	(2,510,416)						0001
Equity Option - RUSSEL 2000 USD OTC	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				(9,395,809)		(9,395,809)	(7,247,246)						0001
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/13/2015	10/11/2019	21,718	24,999,590	1,151.1000				(1,436,789)		(1,436,789)	(1,312,573)						0001
Equity Option - RUSSEL 2000 USD OTC	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			18,125,252		18,125,252	(2,271,849)						0001
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2016	01/14/2019	48,707	50,000,000	1,026.5500				(4,364,197)		(4,364,197)	(4,364,197)						0001
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000				(1,402,007)		(1,402,007)	(1,402,007)						0001
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2016	04/08/2019	72,948	80,000,000	1,096.6700				(4,919,610)		(4,919,610)	(4,919,610)						0001
Equity Option - RUSSEL 2000 USD OTC	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				(4,284,339)		(4,284,339)	(4,284,339)						0001
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/23/2016	05/23/2019	44,845	50,000,001	1,114.9613		7,915,000		5,630,180		5,630,180	(2,284,820)						0001
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2016	06/20/2019	134,580	157,000,002	1,166.5906				(6,103,272)		(6,103,272)	(6,103,272)						0001
Equity Option - S&P 500 USD OTC	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			9,128,443		9,128,443	(4,824,693)						0001
Equity Option - S&P 500 USD OTC	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			3,031,729		3,031,729	(2,306,875)						0001
Equity Option - S&P 500 USD OTC	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			1,010,576		1,010,576	(768,958)						0001
Equity Option - S&P 500 USD OTC	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			1,881,858		1,881,858	(1,041,575)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/13/2006	12/13/2016	70,704	100,000,004	1,414.3500	11,050,000			28,813		28,813	(1,529,931)						0001
Equity Option - S&P 500 USD OTC	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			1,040,279		1,040,279	(935,846)						0001
Equity Option - S&P 500 USD OTC	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	8,515,500			(3,275,834)		(3,275,834)	(1,169,108)						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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2009	10/16/2019	45,888	50,000,001	1,089.6000	9,193,100			(2,386,255)		(2,386,255)	(1,141,879)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2009	10/23/2019	46,151	49,999,532	1,083.3900	8,387,321			(3,204,792)		(3,204,792)	(1,161,461)						0001
Equity Option - S&P 500 USD OTC	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	7,938,000			(2,351,312)		(2,351,312)	(1,035,743)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/15/2010	12/21/2018	44,035	49,999,541	1,135.4500	7,804,928			(2,292,629)		(2,292,629)	(1,036,514)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/20/2010	01/17/2020	88,020	99,999,999	1,136.1000	12,834,000	2,139,000		(4,536,091)		(4,536,091)	(2,365,680)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/27/2010	01/27/2020	54,620	60,000,004	1,098.5000	7,902,000	1,317,000		(2,983,141)		(2,983,141)	(1,382,677)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2010	03/02/2020	89,162	100,000,000	1,121.5500	13,050,324	2,175,054		(4,520,580)		(4,520,580)	(2,320,672)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2010	03/09/2020	21,949	25,008,542	1,139.4000	2,974,610	594,922		(1,286,165)		(1,286,165)	(589,519)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/08/2010	03/09/2020	43,873	49,999,864	1,139.6500	5,983,234	1,196,647		(2,598,454)		(2,598,454)	(1,179,591)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2010	03/09/2020	87,447	100,000,017	1,143.5500	12,861,990	2,143,665		(4,188,610)		(4,188,610)	(2,347,295)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/12/2010	03/12/2020	43,459	49,999,580	1,150.5000	6,444,000	1,074,000		(2,066,275)		(2,066,275)	(1,177,538)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/27/2010	05/27/2020	45,733	49,999,998	1,093.3000	8,016,265	1,603,253		(4,132,423)		(4,132,423)	(1,148,998)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2010	05/27/2020	41,969	49,999,768	1,191.3500	8,564,960	1,427,493		(3,049,238)		(3,049,238)	(1,200,571)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/04/2010	06/04/2020	92,545	99,999,500	1,080.5500	15,700,000	3,140,000		(8,058,141)		(8,058,141)	(2,268,096)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2010	06/15/2020	67,751	75,000,357	1,107.0000	11,571,980	2,314,396		(5,678,498)		(5,678,498)	(1,721,441)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/16/2010	07/16/2018	93,655	100,000,126	1,067.7500	20,630,900	4,126,180		(6,910,891)		(6,910,891)	(1,648,179)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2010	07/22/2020	228,519	250,000,005	1,094.0000	41,250,000	8,250,000		(20,722,972)		(20,722,972)	(5,663,728)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2010	07/22/2020	27,495	29,999,795	1,091.1000	4,949,966	989,993		(2,493,828)		(2,493,828)	(678,465)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2010	07/24/2020	31,425	34,999,594	1,113.7500	5,648,934	1,129,787		(2,741,878)		(2,741,878)	(799,332)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/26/2010	07/27/2020	45,053	49,999,819	1,109.8000	8,125,000	1,625,000		(3,967,734)		(3,967,734)	(1,139,480)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2010	07/28/2020	36,175	39,999,998	1,105.7500	6,314,000	1,262,800		(3,039,645)		(3,039,645)	(906,200)						0001
Equity Option - S&P 500 USD OTC	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	15,500,000	3,100,000		(7,359,261)		(7,359,261)	(2,260,047)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/29/2010	07/29/2020	45,368	50,000,073	1,102.1000	7,755,000	1,551,000		(3,703,848)		(3,703,848)	(1,127,008)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/04/2010	08/04/2020	44,326	49,999,728	1,128.0000	7,725,000	1,545,000		(3,555,120)		(3,555,120)	(1,141,145)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/18/2010	11/18/2020	83,385	99,999,461	1,199.2500	13,556,075			(7,052,136)		(7,052,136)	(2,208,131)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	6,762,500			(3,363,026)		(3,363,026)	(1,104,638)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2011	04/21/2021	37,439	49,999,998	1,335.5000	4,800,000	1,200,000		(1,602,898)		(1,602,898)	(1,119,201)						0001

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

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	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			4,235,092		4,235,092	(984,059)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/03/2011	01/17/2017	69,703	99,999,983	1,434.6500	20,412,641			76,679		76,679	(1,820,231)						0001
Equity Option - S&P 500 USD OTC	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			4,082,741		4,082,741	(952,363)						0001
Equity Option - S&P 500 USD OTC	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			4,093,229		4,093,229	(953,124)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	06/14/2011	06/14/2021	77,537	100,000,000	1,289.7000				(20,485,762)		(20,485,762)	(3,129,631)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	06/15/2011	06/15/2021	78,518	100,000,003	1,273.6000				(20,656,458)		(20,656,458)	(3,119,277)						0001
Equity Option - S&P 500 USD OTC	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			2,087,900		2,087,900	(476,807)						0001
Equity Option - S&P 500 USD OTC	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			4,243,144		4,243,144	(958,041)						0001
Equity Option - S&P 500 USD OTC	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			4,467,166		4,467,166	(968,062)						0001
Equity Option - S&P 500 USD OTC	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			4,467,166		4,467,166	(968,062)						0001
Equity Option - S&P 500 USD OTC	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			3,827,333		3,827,333	(916,375)						0001
Equity Option - S&P 500 USD OTC	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			3,837,483		3,837,483	(916,904)						0001
Equity Option - S&P 500 USD OTC	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			3,813,638		3,813,638	(915,659)						0001
Equity Option - S&P 500 USD OTC	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			8,300,012		8,300,012	(1,818,768)						0001
Equity Option - S&P 500 USD OTC	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			4,261,217		4,261,217	(904,758)						0001
Equity Option - S&P 500 USD OTC	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			4,261,217		4,261,217	(904,758)						0001
Equity Option - S&P 500 USD OTC	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			4,407,236		4,407,236	(910,133)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2011	10/28/2021	77,851	99,999,995	1,284.5000				(22,702,273)		(22,702,273)	(3,281,573)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2011	11/10/2016	60,447	75,000,000	1,240.7600				(19,933,318)		(19,933,318)	(678,748)						0001
Equity Option - S&P 500 USD OTC	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			8,706,304		8,706,304	(1,771,414)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	11/17/2011	11/16/2018	53,666	65,000,259	1,211.2000				(18,829,147)		(18,829,147)	(1,791,503)						0001
Equity Option - S&P 500 USD OTC	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			8,998,940		8,998,940	(1,763,646)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/23/2012	01/23/2019	38,161	50,000,000	1,310.2500				(13,207,639)		(13,207,639)	(1,539,546)						0001
Equity Option - S&P 500 USD OTC	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			10,136,244		10,136,244	(1,702,214)						0001
Equity Option - S&P 500 USD OTC	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			5,049,733		5,049,733	(850,784)						0001
Equity Option - S&P 500 USD OTC	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			2,278,500		2,278,500	(321,653)						0001
Equity Option - S&P 500 USD OTC	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			2,335,198		2,335,198	(319,215)						0001
Equity Option - S&P 500 USD OTC	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			11,169,761		11,169,761	(1,571,998)						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	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			6,898,195		6,898,195	(939,464)						0001
Equity Option - S&P 500 USD OTC	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			11,460,640		11,460,640	(1,527,563)						0001
Equity Option - S&P 500 USD OTC	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			11,460,640		11,460,640	(1,527,563)						0001
Equity Option - S&P 500 USD OTC	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			1,550,869		1,550,869	(579,027)						0001
Equity Option - S&P 500 USD OTC	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			1,553,442		1,553,442	(579,383)						0001
Equity Option - S&P 500 USD OTC	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			13,309,164		13,309,164	(1,201,238)						0001
Equity Option - S&P 500 USD OTC	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			19,556,948		19,556,948	(1,696,248)						0001
Equity Option - S&P 500 USD OTC	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				(21,557,034)		(21,557,034)	(3,410,992)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/03/2012	12/03/2020	106,443	149,999,997	1,409.2000				(30,559,904)		(30,559,904)	(4,780,125)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2012	12/03/2019	70,827	100,000,641	1,411.9000				(21,247,545)		(21,247,545)	(3,397,686)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2012	12/03/2020	70,827	100,000,641	1,411.9000				(20,309,092)		(20,309,092)	(3,187,479)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2012	12/06/2019	70,844	99,999,848	1,411.5500				(21,175,693)		(21,175,693)	(3,393,819)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	12/17/2012	12/16/2022	35,014	50,000,001	1,428.0000				(9,031,080)		(9,031,080)	(1,429,119)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2012	12/18/2020	69,604	100,000,067	1,436.7000				(19,707,139)		(19,707,139)	(3,187,336)						0001
Equity Option - S&P 500 USD OTC	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			27,819,482		27,819,482	(2,110,000)						0001
Equity Option - S&P 500 USD OTC	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				(10,461,501)		(10,461,501)	(1,734,854)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/10/2013	01/10/2020	68,283	100,000,454	1,464.5000				(20,624,268)		(20,624,268)	(3,463,425)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2013	01/10/2020	68,203	99,999,994	1,466.2100				(20,657,130)		(20,657,130)	(3,467,732)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/15/2013	01/16/2018	68,115	100,000,000	1,468.1000				(21,119,223)		(21,119,223)	(2,872,855)						0001
Equity Option - S&P 500 USD OTC	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				(10,490,449)		(10,490,449)	(1,460,870)						0001
Equity Option - S&P 500 USD OTC	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			14,706,810		14,706,810	(999,667)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2013	01/23/2020	67,031	100,000,197	1,491.8500				(19,981,151)		(19,981,151)	(3,493,610)						0001
Equity Option - S&P 500 USD OTC	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				(9,118,742)		(9,118,742)	(1,627,135)						0001
Equity Option - S&P 500 USD OTC	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				(9,629,115)		(9,629,115)	(1,742,905)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/01/2013	02/01/2021	66,148	99,999,995	1,511.7500				(18,071,938)		(18,071,938)	(3,258,319)						0001
Equity Option - S&P 500 USD OTC	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				(9,313,287)		(9,313,287)	(1,750,599)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/30/2013	05/01/2023	62,695	100,000,280	1,595.0280	27,524,986			16,689,703		16,689,703	(746,344)						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	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			25,862,695		25,862,695	(927,272)						0001
Equity Option - S&P 500 USD OTC	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			9,209,032		9,209,032	(252,858)						0001
Equity Option - S&P 500 USD OTC	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				(9,412,092)		(9,412,092)	(3,234,097)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2019	26,763	50,000,510	1,868.2700				(4,647,362)		(4,647,362)	(1,981,908)						0001
Equity Option - S&P 500 USD OTC	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			5,167,938		5,167,938	(1,816,160)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2014	07/11/2019	38,251	75,000,648	1,960.7500				(4,524,362)		(4,524,362)	(3,013,842)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2015	06/03/2020	47,170	100,000,001	2,119.9951	17,519,998			15,187,211		15,187,211	(3,066,676)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2015	06/05/2017	47,170	100,000,001	2,119.9951	10,570,001			4,594,954		4,594,954	(5,785,414)						0001
Equity Option - S&P 500 USD OTC	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			15,221,919		15,221,919	(3,003,640)						0001
Equity Option - S&P 500 USD OTC	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				(1,220,821)		(1,220,821)	(1,610,085)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/26/2015	06/24/2022	11,883	24,998,861	2,103.7500				(416,879)		(416,879)	(574,581)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/02/2015	10/03/2016	261,746	315,000,187	1,203.4575	5,088,342						(1,724,137)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2015	10/03/2016	261,370	315,000,001	1,205.1900	5,145,000						(1,731,304)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/02/2015	10/03/2016	130,541	157,499,414	1,206.5130	2,574,987						(868,392)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/02/2015	10/03/2016	261,483	315,000,762	1,204.6700	5,105,001						(1,729,155)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/02/2015	10/03/2016	263,387	314,999,874	1,195.9600	5,165,001						(1,693,327)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	10/02/2015	10/03/2016	129,319	155,183,112	1,200.0000	2,378,181						(842,366)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/18/2015	02/17/2017	240,544	299,999,522	1,247.1700	4,200,001			261,160		261,160	(3,255,141)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/18/2015	01/18/2017	240,544	299,999,522	1,247.1700	3,735,000			136,414		136,414	(2,906,229)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2015	01/20/2017	238,595	300,000,000	1,257.3600	3,950,000			146,752		146,752	(3,043,728)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2015	01/20/2017	238,738	300,000,000	1,256.6100	3,975,000			146,559		146,559	(3,035,227)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/20/2015	02/21/2017	238,652	299,999,996	1,257.0600	4,395,000			282,819		282,819	(3,420,163)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2015	02/21/2017	238,533	300,000,000	1,257.6900	4,450,000			283,118		283,118	(3,427,875)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/23/2015	01/23/2017	478,119	600,000,956	1,254.9200	7,950,000			315,920		315,920	(6,102,985)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	11/24/2015	02/24/2017	71,796	89,999,876	1,253.5500	1,349,980			88,286		88,286	(1,023,989)						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	Variable Annuities	Exh 5	Equity/Index	NATIXIS SA	KX1WK48MPD4Y2NCUIZ63..	11/24/2015	02/24/2017	119,581	150,000,000	1,254.3840	2,200,283			147,352		147,352	(1,711,746)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	11/25/2015	02/27/2017	239,324	300,000,000	1,253.5320	4,539,972			307,012		307,012	(3,448,012)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	11/30/2015	01/30/2017	478,847	600,000,001	1,253.0100	8,250,000			372,356		372,356	(6,225,511)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	11/30/2015	02/28/2017	239,395	300,000,238	1,253.1600	4,600,000			311,092		311,092	(3,455,286)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	12/01/2015	01/03/2017	238,698	300,000,420	1,256.8200	3,599,996			85,174		85,174	(2,827,068)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	12/01/2015	02/01/2017	238,920	300,000,000	1,255.6500	4,000,000			195,613		195,613	(3,167,763)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868...	12/01/2015	01/03/2017	477,638	599,999,516	1,256.1800	7,199,999			170,141		170,141	(5,640,313)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	12/01/2015	02/01/2017	238,607	300,000,000	1,257.3000	4,000,000			196,164		196,164	(3,187,020)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	12/02/2015	01/03/2017	238,686	300,000,000	1,256.8800	3,479,998			85,183		85,183	(2,827,712)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	12/02/2015	02/02/2017	238,504	300,000,000	1,257.8400	3,950,000			200,600		200,600	(3,205,012)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	12/04/2015	01/04/2017	239,103	300,000,005	1,254.6900	3,624,800			88,139		88,139	(2,817,563)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.....	12/04/2015	02/06/2017	239,297	299,999,470	1,253.6700	4,031,437			216,136		216,136	(3,202,757)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.....	12/16/2015	02/16/2017	242,037	300,000,021	1,239.4800	4,224,998			253,466		253,466	(3,153,723)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	12/16/2015	02/16/2017	241,144	300,000,000	1,244.0700	4,149,992			255,490		255,490	(3,207,143)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868...	12/16/2015	01/17/2017	242,029	299,999,513	1,239.5200	3,700,000			130,654		130,654	(2,810,666)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	12/22/2015	01/20/2017	246,457	299,911,059	1,216.8900	3,798,864			136,183		136,183	(2,646,033)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	12/22/2015	02/22/2017	246,103	299,911,452	1,218.6420	4,248,747			268,631		268,631	(3,016,161)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	12/22/2015	01/23/2017	294,609	359,999,999	1,221.9600	4,500,000			178,542		178,542	(3,253,452)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/02/2016	03/02/2017	25,354	45,000,001	1,774.8630		2,345,000		388,482		388,482	(1,956,518)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	03/02/2016	03/02/2017	25,275	44,999,105	1,780.3800		2,339,960		396,737		396,737	(1,943,223)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	03/02/2016	03/02/2017	25,271	45,000,123	1,780.7000		2,300,000		397,231		397,231	(1,902,769)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	03/03/2016	03/03/2017	25,152	44,999,695	1,789.1100		2,264,938		414,879		414,879	(1,850,058)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868...	03/04/2016	03/03/2017	24,970	45,000,056	1,802.1800		2,185,000		435,991		435,991	(1,749,009)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.....	03/11/2016	03/10/2017	24,852	45,001,008	1,810.7600		2,250,100		484,595		484,595	(1,765,505)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27.	03/11/2016	03/10/2017	24,863	45,000,000	1,809.9450		2,245,000		483,148		483,148	(1,761,852)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	03/14/2016	03/14/2017	24,767	45,000,124	1,816.9700		2,227,500		515,166		515,166	(1,712,334)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27.	03/16/2016	03/16/2017	24,777	45,000,000	1,816.2000		2,179,500		523,877		523,877	(1,655,623)						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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	03/23/2016	03/23/2017	24,477	45,000,475	1,838.4800		2,070,016		602,089		602,089	(1,467,928)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500				(4,025,488)		(4,025,488)	(4,025,488)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/29/2016	03/29/2017	24,597	45,000,002	1,829.4740		2,112,500		613,988		613,988	(1,498,512)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/29/2016	03/29/2017	245,831	400,000,983	1,627.1400		11,600,000		2,475,462		2,475,462	(9,124,538)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/29/2016	03/29/2017	245,831	500,000,000	2,033.9200		37,300,000		13,428,755		13,428,755	(23,871,245)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	03/29/2016	03/29/2017	122,881	200,001,116	1,627.6000		5,749,602		1,240,376		1,240,376	(4,509,226)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	03/29/2016	03/29/2017	122,881	250,001,395	2,034.5000		18,625,073		6,727,573		6,727,573	(11,897,500)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,917	250,000,000	2,033.9000		18,463,621		6,713,925		6,713,925	(11,749,696)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,917	200,000,000	1,627.1200		5,721,248		1,237,613		1,237,613	(4,483,635)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,932	250,000,001	2,033.6500		18,468,141		6,708,263		6,708,263	(11,759,878)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,932	200,000,001	1,626.9200		5,783,872		1,236,466		1,236,466	(4,547,406)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/29/2016	03/29/2017	245,830	399,999,826	1,627.1400		11,799,840		2,475,454		2,475,454	(9,324,386)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/29/2016	03/29/2017	245,830	499,998,554	2,033.9200		37,366,160		13,428,717		13,428,717	(23,937,443)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	03/29/2016	03/29/2017	122,849	200,000,001	1,628.0200		5,775,003		1,242,786		1,242,786	(4,532,217)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	03/29/2016	03/29/2017	122,849	250,000,001	2,035.0250		18,600,005		6,739,472		6,739,472	(11,860,533)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/12/2016	04/12/2021	29,139	60,003,438	2,059.1900				(1,699,729)		(1,699,729)	(1,699,729)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/19/2016	04/19/2021	23,845	49,999,891	2,096.8500				(1,001,212)		(1,001,212)	(1,001,212)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2021	23,827	49,999,994	2,098.5000				(1,016,156)		(1,016,156)	(1,016,156)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	05/16/2016	05/17/2021	12,080	24,999,998	2,069.5500				(658,364)		(658,364)	(658,364)						0001
Equity Option - S&P 500 USD OTC	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		5,344,026		5,344,026	(629,724)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/01/2016	06/01/2017	476,622	600,000,006	1,258.8600		5,500,000		1,858,498		1,858,498	(3,641,502)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/01/2016	06/01/2017	238,285	299,999,999	1,258.9980		2,750,000		870,483		870,483	(1,879,517)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/01/2016	06/01/2017	238,083	300,000,976	1,260.0700		2,749,999		931,211		931,211	(1,818,788)						0001
Equity Option - S&P 500 USD OTC	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		2,404,460		2,404,460	(4,045,540)						0001
Equity Option - S&P 500 USD OTC	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		1,208,898		1,208,898	(1,941,102)						0001
Equity Option - S&P 500 USD OTC	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		1,210,388		1,210,388	(1,964,613)						0001
Equity Option - S&P 500 USD OTC	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		1,915,027		1,915,027	(3,444,973)						0001
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	06/24/2016	12/16/2016	64,764	110,098,069	1,700.0000		1,944,656		132,448		132,448	(1,812,208)						0003
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	06/24/2016	12/16/2016	27,705	47,098,789	1,700.0000		831,903		56,660		56,660	(775,244)						0003
Equity Option - S&P 500 USD OTC	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				(1,146,160)		(1,146,160)	(1,146,160)						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	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	07/14/2016	07/14/2021	46,205	99,999,994	2,164.2500				(1,139,290)		(1,139,290)	(1,139,290)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/23/2016	08/24/2020	22,810	50,000,000	2,192.0500				(11,327)		(11,327)	(11,327)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/23/2016	08/23/2021	45,619	100,000,000	2,192.0500				(55,909)		(55,909)	(55,909)						0001
Equity Option - USD S&P500	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/09/2010	04/09/2020	83,598	100,000,000	1,196.2000	8,825,000	1,765,000		(3,812,077)		(3,812,077)	(2,337,040)						0001
Equity Option - USD S&P500	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	04/30/2010	05/01/2017	82,919	100,000,000	1,206.0000	14,124,000	2,354,000		(2,341,695)		(2,341,695)	(309,561)						0001
Equity Option - USD S&P500	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			10,213,937		10,213,937	(4,245,450)						0001
Equity Option - USD S&P500	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			9,950,569		9,950,569	(4,152,514)						0001
Equity Option - USD S&P500	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			9,603,353		9,603,353	(3,663,460)						0001
0099999. Total-Purchased Options-Hedging Other-Put Options											1,746,072,595	326,780,881	0	(136,283,110)	XXX	(136,283,110)	(597,867,496)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Caps																							
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2010	09/30/2018		19,200,000	0.0416	769,360			70		70	(9,775)						0004
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/27/2010	09/30/2018		21,653,290	0.0350	842,301			296		296	(17,791)						0004
1y USD LIBOR 3M CAP	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			850		850	(37,874)						0004
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	10/24/2012	01/06/2018		43,000,000	0.0182	297,775			2,658		2,658	(76,729)						0004
1y USD LIBOR 3M CAP	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			236,160		236,160	(2,667,489)						0005
1y USD LIBOR 3M CAP	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			317,133		317,133	(1,665,202)						0005
1y USD LIBOR 3M CAP	Asset Portfolio - Partial Offset	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	12/04/2015	12/31/2016		1,075,000,000	0.0072	1,612,500			319,153		319,153	(1,492,130)						0005
1y USD LIBOR 3M CAP	Asset Portfolio - Partial Offset	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	12/04/2015	12/31/2016		1,075,000,000	0.0072	1,612,500			319,153		319,153	(1,492,130)						0005
1y USD LIBOR 3M CAP	Asset Portfolio - Partial Offset	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/04/2015	12/31/2017		500,000,000	0.0200	725,000			58,403		58,403	(737,239)						0005
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/05/2016	12/31/2017		500,000,000	0.0142		307,500		101,185		101,185	(206,315)						0004
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/05/2016	12/31/2017		200,000,000	0.0142		123,000		40,474		40,474	(82,526)						0004
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/05/2016	12/31/2017		546,000,000	0.0142		335,790		110,494		110,494	(225,296)						0004
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	05/05/2016	01/03/2019		134,000,000	0.0160		283,745		155,421		155,421	(128,324)						0004
2y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	06/12/2015	12/12/2017		111,000,000	0.0256	226,440			784		784	(53,305)						0006
3y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/19/2013	03/04/2017		1,250,000,000	0.0554	3,750,000						(6,368)						0004
3y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/19/2013	03/04/2017		500,000,000	0.0550	1,500,000						(2,638)						0004
3y USD CMS 5Y/3M CAP	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			54		54	(159,690)						0004
3y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/16/2014	12/31/2017		500,000,000	0.0450	1,037,500			27		27	(79,845)						0004

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 Items(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)
3y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2014	12/31/2017		250,000,000	0.0450	525,000			13		13	(39,922)						0004
3y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/26/2015	06/30/2018		500,000,000	0.0225	1,675,000			35,890		35,890	(991,347)						0006
4y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/13/2013	03/11/2017		1,250,000,000	0.0430	3,750,000						(27,090)						0004
4y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/14/2013	03/11/2017		500,000,000	0.0428	1,500,000						(11,135)						0004
5y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	09/13/2012	12/31/2018		500,000,000	0.0225	9,575,000			178,712		178,712	(1,817,334)						0004
5y USD LIBOR 3M CAP	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			1,339,469		1,339,469	(6,217,576)						0006
5y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/18/2015	11/15/2020		750,000,000	0.0260	10,650,000			1,844,201		1,844,201	(7,049,340)						0006
5y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/26/2016	03/01/2021		800,000,000	0.0232		10,000,000		3,362,174		3,362,174	(6,637,826)						0006
0109999. Total-Purchased Options-Hedging Other-Caps										60,147,776	11,050,035	0	8,422,773	XXX	8,422,773	(31,932,237)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Floors																						
5y USD CMS 10Y/3M Floor	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/12/2007	06/14/2017		100,000,000	0.0350	370,000		1,290,328	1,400,348		1,400,348	(316,997)						0004
5y USD CMS 10Y/3M Floor	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2007	06/14/2017		950,000,000	0.0350	3,477,000		12,258,114	13,303,310		13,303,310	(3,011,467)						0004
0119999. Total-Purchased Options-Hedging Other-Floors										3,847,000	0	13,548,442	14,703,658	XXX	14,703,658	(3,328,464)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										2,039,735,122	433,006,651	13,548,442	1,044,091,736	XXX	1,044,091,736	(127,379,957)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										229,667,751	95,175,735	0	1,157,248,415	XXX	1,157,248,415	505,748,240	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										1,746,072,595	326,780,881	0	(136,283,110)	XXX	(136,283,110)	(597,867,496)	0	0	0	0	XXX	XXX
0389999. Total-Purchased Options-Caps										60,147,776	11,050,035	0	8,422,773	XXX	8,422,773	(31,932,237)	0	0	0	0	XXX	XXX
0399999. Total-Purchased Options-Floors										3,847,000	0	13,548,442	14,703,658	XXX	14,703,658	(3,328,464)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										2,039,735,122	433,006,651	13,548,442	1,044,091,736	XXX	1,044,091,736	(127,379,957)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/29/2016	03/29/2017	245,831	549,999,508	2,237.3100		(8,100,000)		(11,438,814)		(11,438,814)	(3,338,814)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2016	03/29/2017	122,881	275,001,534	2,237.9500		(3,999,777)		(5,684,075)		(5,684,075)	(1,684,298)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/29/2016	03/29/2017	245,830	549,997,917	2,237.3100		(7,866,560)		(11,438,781)		(11,438,781)	(3,572,221)						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/29/2016	03/29/2017	122,849	275,000,062	2,238.5280		(4,025,000)		(5,652,210)		(5,652,210)	(1,627,211)						0001
0509999. Total-Written Options-Hedging Other-Call Options and Warrants										0	(23,991,336)	0	(34,213,880)	XXX	(34,213,880)	(10,222,544)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
Equity Option - S&P 500 USD OTC	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)			(641,720)		(641,720)	1,303,826						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/29/2016	03/29/2017	491,661	900,000,983	1,830.5300		(42,200,000)		(12,322,328)		(12,322,328)	29,877,672						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2016	03/29/2017	122,881	225,001,255	1,831.0500		(10,500,181)		(3,085,850)		(3,085,850)	7,414,332						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2016	03/29/2017	122,881	225,001,255	1,831.0500		(10,500,181)		(3,085,850)		(3,085,850)	7,414,332						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	03/29/2016	03/29/2017	122,917	225,000,000	1,830.5100		(10,386,184)		(3,080,377)		(3,080,377)	7,305,808						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	03/29/2016	03/29/2017	122,917	225,000,000	1,830.5100		(10,386,184)		(3,080,377)		(3,080,377)	7,305,808						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	03/29/2016	03/29/2017	122,932	225,000,001	1,830.2850		(10,389,757)		(3,078,107)		(3,078,107)	7,311,650						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	03/29/2016	03/29/2017	122,932	225,000,001	1,830.2850		(10,389,757)		(3,078,107)		(3,078,107)	7,311,650						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	03/29/2016	03/29/2017	491,660	899,998,380	1,830.5300		(42,282,760)		(12,322,292)		(12,322,292)	29,960,468						0001
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	03/29/2016	03/29/2017	245,697	450,000,124	1,831.5230		(20,749,991)		(6,181,241)		(6,181,241)	14,568,750						0001
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	07/18/2016	12/16/2016	64,764	93,907,177	1,450.0000		(278,483)		(32,509)		(32,509)	245,975						0003
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	07/18/2016	12/16/2016	27,705	40,172,497	1,450.0000		(119,132)		(13,907)		(13,907)	105,225						0003
Equity Option - USD S&P500	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)			(10,213,937)		(10,213,937)	4,245,450						0001
0519999. Total-Written Options-Hedging Other-Put Options										(55,125,146)	(168,182,612)	0	(60,216,600)	XXX	(60,216,600)	124,370,945	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Floors																						
3y USD CMS 10Y/3M Floor	Liability Portfolio - Partial Offset	N/A	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/12/2012	06/14/2017		950,000,000	0.0281	(14,986,250)		(7,360,072)	(8,754,683)		(8,754,683)	(910,836)						0005
3y USD CMS 10Y/3M Floor	Liability Portfolio - Partial Offset	N/A	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/12/2012	06/14/2017		100,000,000	0.0281	(1,577,500)		(774,744)	(921,546)		(921,546)	(95,877)						0005
0539999. Total-Written Options-Hedging Other-Floors										(16,563,750)	0	(8,134,817)	(9,676,229)	XXX	(9,676,229)	(1,006,713)	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										(71,688,896)	(192,173,948)	(8,134,817)	(104,106,709)	XXX	(104,106,709)	113,141,688	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										0	(23,991,336)	0	(34,213,880)	XXX	(34,213,880)	(10,222,544)	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options										(55,125,146)	(168,182,612)	0	(60,216,600)	XXX	(60,216,600)	124,370,945	0	0	0	0	XXX	XXX
0819999. Total-Written Options-Floors										(16,563,750)	0	(8,134,817)	(9,676,229)	XXX	(9,676,229)	(1,006,713)	0	0	0	0	XXX	XXX
0849999. Total-Written Options										(71,688,896)	(192,173,948)	(8,134,817)	(104,106,709)	XXX	(104,106,709)	113,141,688	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
Interest rate swaps - Rec fixed [Pay floating]	Liability Portfolio	N/A	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/21/2010	09/30/2038		19,200,000	SD LIBOR 3M]			659,835			16,914,805					450,420		100/100
Interest rate swaps - Rec fixed [Pay floating]	Forecasted Bond Purchase	N/A	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/11/2010	12/15/2046		45,000,000	SD LIBOR 3M]						25,732,323					1,237,038		100/100
Interest rate swaps - Rec fixed [Pay floating]	Liability Portfolio	N/A	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/25/2010	03/31/2040		19,785,000	SD LIBOR 3M]			483,855			10,057,515					479,710		100/100
Interest rate swaps - Rec fixed [Pay floating]	Liability Portfolio	N/A	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/25/2010	09/30/2040		17,345,000	SD LIBOR 3M]			418,046			8,748,034					425,009		100/100
Interest rate swaps - Rec fixed [Pay floating]	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	08/27/2010	03/31/2038		21,653,290	SD LIBOR 3M]			578,229			11,891,714					502,155		100/100
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/14/2012	12/15/2042		18,000,000	SD LIBOR 3M]						6,390,411					460,890		100/100
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02.	03/14/2012	06/15/2044		27,000,000	SD LIBOR 3M]						9,175,740					710,849		100/100
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/19/2012	12/15/2041		11,000,000	SD LIBOR 3M]						4,361,181					276,233		100/100
Interest rate swaps - Rec floating [Pay fixed]	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		5,394,329	00% [3.8200%]			(75,872)			(62,385)					25,451		99/99

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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]	249182CA2 Denver Co City 5% 11/15/2016	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2011	11/15/2016		2,000,000	25% [3.8300%]			(31,623)			(4,725)					3,550		99/95
Interest rate swaps - Rec floating [Pay fixed]	278865AK6 EcoLab 3.00% 12/2016	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/06/2011	12/08/2016		3,000,000	00% [3.0000%]			(15,266)			(2,588)					6,522		99/95
Interest rate swaps - Rec floating [Pay fixed]	375558AT0 Gilead Sciences 12/2016 3.05% 612	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2011	12/01/2016		6,000,000	80% [3.0500%]			(27,663)			(3,981)					12,364		99/95
Interest rate swaps - Rec floating [Pay fixed]	064159AM8 Bank of Nova Scotia 2.55 1/2017	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	01/06/2012	01/12/2017		10,000,000	80% [2.5500%]			(42,689)			(9,381)					26,689		99/96
Interest rate swaps - Rec floating [Pay fixed]	064159AM8 Bank of Nova Scotia 2.55 1/2017	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	01/06/2012	01/12/2017		1,000,000	80% [2.5500%]			(4,269)			(938)					2,669		99/96
Interest rate swaps - Rec floating [Pay fixed]	064159AM8 Bank of Nova Scotia 2.55 1/2017	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	01/06/2012	01/12/2017		5,000,000	80% [2.5500%]			(21,344)			(4,690)					13,345		99/96
Interest rate swaps - Rec floating [Pay fixed]	06366QW86 Bank of Montreal 2.5% 1/2017	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/09/2012	01/11/2017		9,000,000	75% [2.5000%]			(37,938)			(8,162)					23,905		99/96
Interest rate swaps - Rec floating [Pay fixed]	02581FYE3 American Express BK 6% 9/2017	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/09/2012	09/13/2017		4,500,000	10% [6.0000%]			(21,604)			(14,226)					21,970		99/97
Interest rate swaps - Rec floating [Pay fixed]	02581FYE3 American Express BK 6% 9/2017	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/09/2012	09/13/2017		3,500,000	10% [6.0000%]			(16,803)			(11,064)					17,088		99/97
Interest rate swaps - Rec floating [Pay fixed]	0258M0DD8 AMERICAN EXPRESS CREDIT CORPORATION	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/22/2012	03/24/2017		4,000,000	00% [2.3750%]			(21,505)			(9,437)					13,849		99/96
Interest rate swaps - Rec floating [Pay fixed]	0258M0DD8 AMERICAN EXPRESS CREDIT CORPORATION	D 1	Interest Rate	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/22/2012	03/24/2017		4,000,000	00% [2.3750%]			(21,505)			(9,437)					13,849		99/96
Interest rate swaps - Rec floating [Pay fixed]	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	63% [5.6250%]			(27,694)			(28,261)					22,431		100/98
Interest rate swaps - Rec floating [Pay fixed]	23329PAA6 DNB Bank ASA 3.2% 4/3/2017	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2012	04/03/2017		3,000,000	20% [3.2000%]			(13,998)			(6,350)					10,679		99/96
Interest rate swaps - Rec floating [Pay fixed]	23329PAA6 DNB Bank ASA 3.2% 4/3/2017	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2012	04/03/2017		3,000,000	20% [3.2000%]			(13,998)			(6,350)					10,679		99/96
Interest rate swaps - Rec floating [Pay fixed]	29717PAG2 BRE Properties 5.5% 3/2017	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	04/11/2012	03/15/2017		3,000,000	25% [5.5000%]			(11,155)			(3,643)					10,116		99/96
Interest rate swaps - Rec floating [Pay fixed]	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	30% [5.6250%]			(15,605)			(12,535)					17,507		99/98
Interest rate swaps - Rec floating [Pay fixed]	00037BAA0 ABB Finance USA Inc 1.625 5/2017	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/07/2012	05/08/2017		7,500,000	75% [1.6250%]			(25,159)			(7,702)					29,114		99/97
Interest rate swaps - Rec floating [Pay fixed]	064058AA8 BONY Mellon 1.969% 6/2017	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/16/2012	06/20/2017		5,500,000	50% [1.9690%]			(21,110)			(9,021)					23,343		99/97
Interest rate swaps - Rec floating [Pay fixed]	714264AF5 Pernod-Richard SA 2.95 1/2017	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2012	01/15/2017		2,500,000	70% [2.9500%]			(7,520)			(754)					6,768		99/96
Interest rate swaps - Rec floating [Pay fixed]	714264AF5 Pernod-Richard SA 2.95 1/2017	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2012	01/15/2017		1,000,000	70% [2.9500%]			(3,008)			(301)					2,707		99/96
Interest rate swaps - Rec floating [Pay fixed]	571903AG8 Marriott Intl 6.375% 6/2017	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/14/2012	06/15/2017		3,000,000	10% [6.3750%]			(8,199)			(1,996)					12,611		98/97
Interest rate swaps - Rec floating [Pay fixed]	714264AF5 Pernod Ricard SA 2.95% 1/2017	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/19/2012	01/15/2017		2,750,000	80% [2.9500%]			(4,903)			508					7,445		98/96
Interest rate swaps - Rec floating [Pay fixed]	30217AAA1 Experian Finance 2.375% 6/2017	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/27/2012	06/15/2017		6,500,000	00% [2.3750%]			(15,982)			(1,677)					27,324		98/97

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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]	09247XAC5 BlackRock Inc 6.25% 9/2017	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/29/2012	09/15/2017		1,500,000	80% [6.2500%]			(3,988)			(732)					7,344		99/97
Interest rate swaps - Rec floating [Pay fixed]	500630BW7 KDB3 1/2 08/22/2017	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/29/2012	08/22/2017		8,000,000	13% [3.5000%]			(21,550)			(3,569)					37,803		99/97
Interest rate swaps - Rec floating [Pay fixed]	500630BW7 KDB3 1/2 08/22/2017	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/29/2012	08/22/2017		1,500,000	13% [3.5000%]			(4,041)			(669)					7,088		99/97
Interest rate swaps - Rec floating [Pay fixed]	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	90% [2.7300%]			(24,525)			3,978					64,624		98/97
Interest rate swaps - Rec floating [Pay fixed]	05567L7L1 BNP Paribas 2.375% 9/14/2017	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/11/2012	09/14/2017		5,000,000	80% [2.3750%]			(7,065)			6,099					24,446		99/98
Interest rate swaps - Rec floating [Pay fixed]	87020PAA5 SWEDBANK AB	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/26/2012	09/29/2017		12,000,000	55% [2.1250%]			(13,662)			17,223					59,918		98/98
Interest rate swaps - Rec floating [Pay fixed]	00084DAE0 ABN Amro 4.25% 2/2017	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/09/2012	02/02/2017		2,500,000	10% [4.2500%]			(447)			2,504					7,315		98/95
Interest rate swaps - Rec floating [Pay fixed]	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	25% [2.8750%]			(8,820)			941					23,443		99/99
Interest rate swaps - Rec floating [Pay fixed]	05377RBE3 AESOP 2013-1A B	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	02/11/2013	09/20/2018		2,000,000	25% [2.6200%]			(8,047)			(8,665)					14,045		100/98
Interest rate swaps - Rec floating [Pay fixed]	05377RBE3 AESOP 2013-1A B	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	02/11/2013	09/20/2018		10,000,000	25% [2.6200%]			(40,235)			(43,323)					70,225		100/90
Interest rate swaps - Rec floating [Pay fixed]	05377RBD5 AESOP 2013-1A A	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	02/11/2013	09/20/2018		7,100,000	63% [1.9200%]			(29,054)			(31,429)					49,860		100/98
Interest rate swaps - Rec floating [Pay fixed]	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	00% [3.0000%]			(8,555)			(1,680)					17,852		100/98
Interest rate swaps - Rec floating [Pay fixed]	830505AF0 Skandianaviska Enskilda 1.75%	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/15/2013	03/19/2018		10,000,000	70% [1.7500%]			(26,375)			(1,800)					60,534		100/99
Interest rate swaps - Rec floating [Pay fixed]	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	10% [1.6250%]			(12,362)			10,833					42,453		98/99
Interest rate swaps - Rec floating [Pay fixed]	52206AAB6 Leaseplan Corp 2.5% 5/2018	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	05/08/2013	05/16/2018		9,000,000	75% [2.5000%]			(18,987)			12,085					57,358		98/99
Interest rate swaps - Rec floating [Pay fixed]	233851CA0 DAIMLER FINANCE NORTH AMERICA LLC	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	07/30/2015	08/03/2020		20,000,000	40% [2.7000%]			(174,698)			(511,422)					196,057		99/98
Interest rate swaps - Rec floating [Pay fixed]	879360B#1 TELEDYNE TECHNOLOGIES INC	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	08/07/2015	06/15/2020		25,000,000	70% [2.8100%]			(219,847)			(608,687)					240,754		98/97
Interest rate swaps - Rec floating [Pay fixed]	85915#AK7 STERICYCLE INC	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/22/2015	10/01/2021		19,000,000	35% [2.8900%]			(153,379)			(495,804)					212,543		93/98
0859999. Total-Swaps-Hedging Effective-Interest Rate											0	0	857,914	0	XXX	91,398,510	0	0	0	0	6,097,938	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																							
Currency swap - Rec fixed USD [Pay fixed AUD]	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	00% [8.2500%]			(95,501)	7,303,509		6,891,161		(1,118,141)			469,377		100/100
Currency swap - Rec fixed USD [Pay fixed AUD]	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	00% [7.9600%]			21,704	1,263,428		1,984,610		(184,082)			124,458		100/100
Currency swap - Rec fixed USD [Pay fixed AUD]	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	00% [8.2600%]			10,747	801,750		1,196,839		(113,100)			77,123		100/100
Currency swap - Rec fixed USD [Pay fixed AUD]	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	50% [6.2800%]			(7,037)	381,590		382,571		(82,940)			37,057		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	706327A@2 PEMBINA PIPELINE CORP	D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	09/30/2009	11/18/2019		23,299,161	00% [5.9100%]			134,494	4,276,905		4,567,756		(1,024,992)			206,242		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	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	00% [5.9100%]			53,798	1,710,762		1,827,102		(409,997)			82,497		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	82028KAP6 SHAW COMMUNICATIONS INC 5.65% 10/1/2019	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/02/2009	10/01/2019		921,234	00% [5.6500%]			4,670	160,344		169,491		(41,000)			7,982		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	880789A@1 TERANET HOLDINGS LP	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	10/02/2015	12/10/2045		11,656,070	00% [5.1100%]			(13,305)	(61,639)		(219,601)		(631,395)			315,004		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	35952SAA0 FTG FRASER TRANSPORTATION GROUP	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	10/16/2015	12/30/2033		21,067,126	50% [3.5770%]			(6,615)	334,221		244,687		(1,117,168)			437,622		100/100

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 CAD]	PP1T1FYI4 PLENARY HEALTH NORTH BAY FINCO	D 1	Currency	Citibank N A. E57ODZWZ7FF32TWEFA76.	04/27/2016	03/13/2040		8,042,205	50% [5.1820%]			1,971	316,059		361,084		316,059			194,788		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	811427AA1 SEA TO SKY HIGHWAY INVESTMENT	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2016	08/31/2030		59,375,225	38% [2.6290%]			25,289	1,845,522		1,716,353		1,845,522			1,107,870		100/98
Currency swap - Rec fixed USD [Pay fixed CAD]	62451RAA2 MOUNTAIN VIEW PARTNERS GP	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2016	03/31/2051		9,043,531	00% [3.9740%]			(123)	(14,106)		(237,766)		(14,106)			265,673		100/100
Currency swap - Rec fixed USD [Pay fixed CHF]	24906PA*0 DENTSPLY INTERNATIONAL (SERIES I)	D 1	Currency	Citibank N A. E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2026		4,412,197	00% [1.0100%]			17,359	(229,850)		(143,568)		(146,542)			69,341		100/100
Currency swap - Rec fixed USD [Pay fixed CHF]	24906PB@7 DENTSPLY INTERNATIONAL (SERIES M)	D 1	Currency	Citibank N A. E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2031		7,010,491	70% [1.3300%]			27,146	(365,205)		(231,246)		(232,839)			135,223		100/100
Currency swap - Rec fixed USD [Pay fixed CHF]	24906PB*9 DENTSPLY INTERNATIONAL (SERIES L)	D 1	Currency	Citibank N A. E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2028		12,550,250	75% [1.1700%]			49,519	(653,794)		(355,378)		(416,831)			216,307		100/100
Currency swap - Rec fixed USD [Pay fixed DKK]	K3752#AH1 COPENHAGEN AIRPORTS AS	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	06/09/2015	08/27/2025		6,856,540	75% [2.3500%]			82,582	(10,400)		(267,028)		(243,748)			102,346		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074.	02/20/2007	03/28/2027		3,940,500	00% [5.0410%]			47,194	569,100		342,036		(112,500)			63,831		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074.	02/20/2007	03/28/2027		3,940,500	00% [5.0410%]			47,194	569,100		342,036		(112,500)			63,831		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	N2962#AE3 Eneco Holding NV 4.817% 03/28/2019	D 1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074.	02/20/2007	03/28/2019		18,389,000	00% [4.8170%]			213,744	2,655,800		2,541,190		(525,000)			145,099		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	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	00% [4.6600%]			335,362	4,664,000		4,232,477		(750,000)			282,690		99/100
Currency swap - Rec fixed USD [Pay fixed EUR]	10468*AD6 BRADY CORPORATION	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/17/2010	05/13/2017		6,880,500	75% [3.7100%]			69,343	1,261,500		1,255,803		(187,500)			27,011		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	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	50% [5.0000%]			106,802	1,743,000		1,271,791		(375,000)			128,559		99/100
Currency swap - Rec fixed USD [Pay fixed EUR]	02343*AH5 AMCOR Finance (USA) LTD 5.00% 09/01/2020	D 1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2010	09/01/2020		2,596,200	50% [5.0000%]			21,360	348,600		254,358		(75,000)			25,712		99/100
Currency swap - Rec fixed USD [Pay fixed EUR]	D8563#AC8 VTG Deutschland GmbH 5/6/2026	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/31/2011	05/06/2026		7,092,000	00% [5.8340%]			72,349	1,473,000		978,462		(187,500)			109,884		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	N1632QAA9 BRENNTAG FINANCE BV	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	07/11/2011	07/19/2018		1,962,800	00% [5.5000%]			14,959	389,480		364,558		(52,500)			13,167		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	D3622@AB2 INTERSNACK KNABBER-GEBCK GMBH & CO	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/19/2013	04/15/2023		4,531,800	00% [3.7900%]			41,917	598,500		361,352		(131,250)			57,958		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	67777LAB9 OI EUROPEAN GROUP BV	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/20/2013	03/31/2021		1,294,700	25% [4.8750%]			12,350	170,900		131,255		(37,500)			13,734		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G8124#AJ2 SIG Plc 7y	D 1	Currency	Citibank N A. E57ODZWZ7FF32TWEFA76.	10/22/2013	10/31/2020		5,508,400	20% [3.7100%]			55,845	1,013,200		903,313		(150,000)			55,684		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G8124#AL7 SIG Plc 10y	D 1	Currency	Citibank N A. E57ODZWZ7FF32TWEFA76.	10/22/2013	10/31/2023		5,508,400	20% [4.2300%]			65,573	1,013,200		851,036		(150,000)			73,324		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG	D 1	Currency	Citibank N A. E57ODZWZ7FF32TWEFA76.	02/21/2014	04/02/2024		3,292,800	50% [4.0500%]			47,578	595,680		571,580		(90,000)			45,117		100/100

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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)
Currency swap - Rec fixed USD [Pay fixed EUR]	G8249JAF2 SMURFIT KAPPA ACQUISITIONS	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	.05/29/2014	.06/01/2021		1,361,000	30% [3.2500%]			17,847	237,200		224,813		.......(37,500)			14,708		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	L8367#AC7 SHURGARD LUXEMBOURG SARL	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	.06/25/2014	.07/24/2026		8,302,497	00% [3.2600%]			129,095	1,458,555		1,468,038		.....(228,375)			130,082		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	N7334#AG8 WERELDHAVE NV	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.07/01/2014	.07/23/2024		...17,790,500	75% [2.9400%]			275,457	3,181,100		3,170,835		.....(487,500)			248,692		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	EK3696508 Jarden Corp. 3.75% 10/1/2021	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.07/07/2014	.10/01/2021		2,719,400	70% [3.7500%]			44,770	471,800		505,713		.......(75,000)			30,420		99/99
Currency swap - Rec fixed USD [Pay fixed EUR]	X2145*AA4 ELENIA FINANCE OYJ	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.07/25/2014	.07/30/2034		8,064,600	00% [3.6010%]			127,414	1,321,800		1,434,996		.....(225,000)			170,319		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	X2145*AA4 Elenia Finance 20y 7/30/2034	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.07/25/2014	.07/30/2034		4,032,300	00% [3.6010%]			63,707	660,900		717,498		.....(112,500)			85,160		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	X2145*AA4 ELENIA FINANCE OYJ	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.07/25/2014	.07/30/2034		...12,096,900	00% [3.6010%]			191,121	1,982,700		2,152,494		.....(337,500)			255,479		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	L2660RAC8 DUFRY FINANCE SCA	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	.09/16/2014	.10/15/2019		1,165,500	50% [3.2500%]			19,578	154,080		168,567		.......(33,750)			10,162		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	Q1297#AG3 CSL FINANCE PTY LTD	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.09/17/2014	.11/12/2026		...12,960,000	00% [2.1000%]			198,009	1,722,000		1,838,412		.....(375,000)			206,175		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G7770#AE2 SAGE GROUP PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.10/28/2014	.01/26/2022		...19,107,594	20% [1.8900%]			280,692	2,246,099		2,199,140		.....(562,650)			220,484		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	L2836*AA1 ERAC UK FINANCE LTD/ EHI INTER	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.12/04/2014	.02/03/2024		7,422,600	50% [1.9660%]			112,215	679,800		674,000		.....(225,000)			100,603		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	L2836*AB9 ERAC UK FINANCE LTD/ EHI INTER	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.12/04/2014	.02/03/2027		...22,638,930	00% [2.2720%]			329,757	2,073,390		1,983,774		.....(686,250)			364,175		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	592688B#1 METTLER-TOLEDO INTL INC	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	.03/11/2015	.06/17/2030		...21,587,280	30% [1.4700%]			347,319	.........(1,338,240)		.........................(486,899)		.....(765,000)			399,810		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	59010QAA4 MERLIN ENTERTAINMENTS PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.03/13/2015	.03/15/2022		3,673,250	60% [2.7500%]			55,543	............(260,050)		.........................(291,563)		.....(131,250)			42,906		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G4588#BH3 INTERMEDIATE CAPITAL GROUP PLC	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	.03/30/2015	.05/11/2025		...11,987,934	00% [3.3800%]			182,123	............(441,294)		.........................(578,380)		.....(414,750)			175,946		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	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	75% [2.6400%]			27,111	..............(28,520)		...........................(93,326)		.......(67,690)			32,888		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	F2R907AA4 CCK 3.375% 5/15/2025	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.07/17/2015	.05/15/2025		2,169,600	13% [3.3750%]			28,786	..............(78,000)		.........................(152,146)		.......(75,000)			31,863		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	F2000#AC0 COMPAGNIE DES LEVURES LESAFFRE	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	.07/22/2015	.10/01/2030		6,530,400	50% [2.0400%]			82,550	............(212,400)		.........................(395,007)		.....(225,000)			122,220		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G5207@AA9 JP MORGAN EUROPEAN INVESTMENT TRUST	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.07/29/2015	.08/26/2035		9,358,500	40% [2.6900%]			116,061	............(193,800)		.........................(568,887)		.....(318,750)			203,507		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G1696#BH8 BUNZL FINANCE PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.09/16/2015	.11/19/2022		1,695,000	25% [1.8200%]			23,895	9,300		...........................(11,467)		.......(56,250)			21,000		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	81725TF@4 SENSIENT TECHNOLOGIES CORPORAT	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	.10/06/2015	.11/06/2022		...10,000,000	10% [1.8480%]			120,802	..............(17,828)		.........................(286,575)		.....(334,284)			123,532		100/100

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1 Description	2 Description of Items(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]	G8654#AA9 TR PROPERTY INVESTMENT TRUST P	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	11/19/2015	02/10/2026		9,129,850	0% [1.9200%]			105,673	(422,450)		(645,756)		(318,750)			139,733		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	24906PA@8 DENTSPLY INTERNATIONAL (SERIES J)	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2026		3,401,600	5% [2.2500%]			7,746	(194,560)		(281,855)		(120,000)			53,459		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G97745AB2 WORLDPAY FINANCE PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	01/14/2016	11/15/2022		634,901	75% [3.7500%]			7,820	(22,523)		(40,784)		(22,523)			7,859		97/100
Currency swap - Rec fixed USD [Pay fixed EUR]	U05796AF1 BALL Corporation 4.375% 12/15/2023	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	01/14/2016	12/15/2023		949,813	75% [4.3750%]			11,940	(33,513)		(70,355)		(33,513)			12,753		99/98
Currency swap - Rec fixed USD [Pay fixed EUR]	G8762ZAD8 TESCO CORPORATE TREASURY SERVI	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	01/14/2016	07/01/2024		602,619	35% [2.5000%]			7,219	(21,090)		(43,131)		(21,090)			8,391		100/99
Currency swap - Rec fixed USD [Pay fixed EUR]	F1840#AA0 CHANEL SAS	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	01/15/2016	03/30/2026		9,849,600	0% [1.8390%]			90,150	(264,600)		(695,592)		(264,600)			151,803		98/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G97745AB2 WORLDPAY FINANCE PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	01/20/2016	11/15/2022		1,014,165	75% [3.7500%]			12,264	(30,969)		(60,536)		(30,969)			12,554		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AF3 TRANSMISSION FINANCE DAC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/29/2016	02/08/2038		12,981,600	30% [2.9000%]			131,917	(504,000)		(1,473,486)		(504,000)			300,073		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AC0 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	01/29/2016	02/08/2031		2,274,300	25% [2.5630%]			23,548	(85,680)		(203,612)		(85,680)			43,103		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AE6 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	01/29/2016	02/08/2036		7,905,900	10% [2.8230%]			79,849	(297,840)		(829,104)		(297,840)			173,974		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AG1 TRANSMISSION FINANCE DAC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/29/2016	02/08/2041		12,981,600	77% [2.9700%]			134,681	(504,000)		(1,617,442)		(504,000)			320,460		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	98419MAG5 Xylem 2.25% 3/11/2023	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	03/04/2016	03/11/2023		6,597,000	50% [2.2500%]			77,353	(145,800)		(160,422)		(145,800)			83,749		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	343412AE2 FLUOR Corporation 1.75% 03/21/2023	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023		2,743,872	30% [1.7500%]			31,443	(43,152)		(31,475)		(43,152)			34,908		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	343412AE2 FLUOR Corporation 1.75% 03/21/2023	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023		2,766,000	30% [1.7500%]			31,696	(43,500)		(31,729)		(43,500)			35,189		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	343412AE2 FLUOR CORPORATION 1.75 % 3/21/2023	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	04/11/2016	03/21/2023		1,396,500	0% [1.7500%]			12,360	19,845		3,688		19,845			17,766		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AL0 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	04/13/2016	05/04/2036		13,073,200	50% [2.4200%]			91,292	37,120		(225,677)		37,120			289,428		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AK2 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	04/13/2016	05/04/2029		3,268,300	30% [1.9300%]			22,977	9,280		(63,728)		9,280			58,007		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G98523VP8 YORKSHIRE BUILDING SOCIETY	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	04/22/2016	03/17/2022		3,928,750	50% [1.2500%]			33,052	(4,550)		(23,446)		(4,550)			45,914		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	F85783AF9 SPCM SA	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/06/2016	06/15/2023		2,280,000	50% [2.8750%]			18,363	32,400		18,343		32,400			29,529		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G8124#AN3 SIG PLC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2016	08/12/2026		9,057,600	10% [2.8300%]			23,695	67,200		(63,136)		67,200			142,288		100/100

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Currency swap - Rec fixed USD [Pay fixed EUR]	L4678SAB4 HANESBRANDS INC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/20/2016	06/15/2024		448,840	75% [3.5000%]			3,052	(680)		(5,201)		(680)			6,232		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	L4678SAB4 HANESBRANDS INC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/20/2016	06/15/2024		2,889,408	75% [3.5000%]			19,647	(4,378)		(33,482)		(4,378)			40,121		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	227047A*8 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	06/02/2016	06/27/2023		1,785,600	20% [1.0800%]			9,015	(12,480)		(24,432)		(12,480)			23,183		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	227047A@6 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	06/02/2016	06/27/2026		1,339,200	10% [1.4300%]			6,335	(9,360)		(28,812)		(9,360)			20,903		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	877409A@1 TAYLOR WIMPEY PLC	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	06/03/2016	06/28/2023		5,882,760	60% [2.0200%]			29,457	39,000		(19,728)		39,000			76,392		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	Pending Settlement - Sonic	N/A	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	07/28/2016	11/17/2026		20,941,200	70% [1.7500%]				(298,620)		(200,656)		(298,620)			333,370		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	XS1468664765 ADIENT GLOBAL HOLDINGS LTD	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2016	08/15/2024		2,217,400	25% [3.5000%]			5,442	(30,200)		(44,041)		(30,200)			31,122		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G03762HU1 ANGLO AMERICAN CAPITAL PLC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2016	04/03/2023		1,117,000	75% [3.2500%]			3,270	(6,800)		(7,620)		(6,800)			14,250		99/99
Currency swap - Rec fixed USD [Pay fixed EUR]	N9651*AB4 WOODWARD INTERNATIONAL BV	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	09/14/2016	09/23/2031		3,829,760	00% [1.5700%]			1,328	8,840		8,167		8,840			74,136		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	Pending Settlement - Wabco Holdings Inc	N/A	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2028		3,357,300	30% [1.3600%]				(14,100)		(7,719)		(14,100)			58,475		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	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	50% [5.5000%]			133,040	2,655,200		3,546,059		699,600			126,229		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	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	50% [5.5000%]			698,461	13,939,800		18,616,811		3,672,900			662,704		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G0372VAB0 ANGLIAN WATER SERVICES FINANCI	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	02/04/2010	07/30/2022		2,049,710	00% [5.8370%]			21,744	361,010		365,175		227,370			24,752		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	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	00% [4.6800%]			61,690	2,684,000		2,401,304		1,923,900			169,031		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	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	00% [4.6800%]			44,866	1,952,000		1,746,403		1,399,200			122,932		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G1744#AP3 CADOGAN ESTATES LIMITED	D 1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	01/21/2011	03/29/2041		1,598,000	00% [6.0100%]			15,062	299,000		212,738		174,900			39,556		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	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	50% [6.5000%]			410,528	10,146,300		9,469,003		5,421,900			1,117,393		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	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	50% [6.5000%]			384,043	9,491,700		8,858,099		5,072,100			1,045,303		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G4445*AF5 HIGH SPEED RAIL FINANCE PLC	D 1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	09/20/2012	03/30/2036		15,371,000	50% [4.7200%]			96,931	3,030,500		2,197,339		1,661,550			339,466		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	F1148AAH5 BOUYGUES SA 5.5% 10/06/2026	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2013	10/06/2026		3,857,750	00% [5.5000%]			41,432	610,250		620,549		437,250			61,063		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	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	00% [4.1010%]			34,812	653,700		656,354		524,700			67,319		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	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	50% [5.5300%]			37,660	630,000		684,584		437,250			50,383		100/100

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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]	G9766#AB0 WORKSPACE GROUP PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	06/06/2013	07/01/2023		8,142,750	50% [5.5300%]			79,086	1,323,000		1,437,626		918,225			105,804		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	04/11/2014	06/15/2029		2,509,500	25% [4.6100%]			22,313	561,000		607,981		262,350			44,742		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	04/11/2014	06/15/2029		2,509,500	25% [4.6100%]			22,313	561,000		607,981		262,350			44,742		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G0176@AA7 ALLIANCE TRUST PLC THE	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	06/18/2014	07/31/2029		3,558,030	00% [4.2800%]			33,208	830,130		844,830		367,290			63,750		100/99
Currency swap - Rec fixed USD [Pay fixed GBP]	G1744#AX6 CADOGAN ESTATES LIMITED	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208.	07/16/2014	09/16/2044		3,428,000	00% [4.3800%]			33,306	830,000		675,943		349,800			90,665		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	09/26/2014	10/07/2024		813,000	90% [5.2600%]			8,020	163,500		178,470		87,450			11,515		99/99
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	09/26/2014	10/07/2024		6,504,000	90% [5.2600%]			64,160	1,308,000		1,427,758		699,600			92,122		99/99
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	09/26/2014	10/07/2024		6,504,000	90% [5.2600%]			64,160	1,308,000		1,427,758		699,600			92,122		99/99
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	09/26/2014	10/07/2026		2,439,000	30% [5.5500%]			26,307	490,500		559,752		262,350			38,611		99/99
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	09/26/2014	10/07/2026		3,252,000	30% [5.5500%]			35,076	654,000		746,336		349,800			51,482		99/99
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	09/26/2014	10/07/2026		3,252,000	30% [5.5500%]			35,076	654,000		746,336		349,800			51,482		100/99
Currency swap - Rec fixed USD [Pay fixed GBP]	G5002FAG1 JAGUAR LAND ROVER AUTOMOTIVE P	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208.	02/20/2015	03/01/2023		2,612,220	75% [3.8750%]			22,817	403,920		420,136		297,330			33,092		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G4378*AC3 HEATHROW AIRPORT	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	04/15/2015	10/15/2035		6,197,940	55% [2.9700%]			48,658	742,140		664,536		734,580			135,266		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G294A@AC3 Dyson James	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	04/24/2015	05/27/2027		2,648,100	75% [2.8300%]			15,976	374,850		332,578		306,075			43,230		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G8278*AA9 BRISTOL AIRPORT LTD	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	04/24/2015	05/15/2030		7,996,439	75% [3.6800%]			63,182	1,145,513		1,108,089		922,423			147,610		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G1696#BK1 BUNZL FINANCE PLC	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208.	09/16/2015	03/22/2025		11,631,000	20% [3.5600%]			65,981	1,888,500		1,907,306		1,311,750			169,344		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G2147#AB5 CIRCLE ANGLIA SOCIAL HOUSING P	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	09/18/2015	11/02/2030		27,752,125	45% [3.7780%]			228,374	4,694,875		5,030,134		3,104,475			521,020		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G5878#AA5 UNIVERSITY OF OXFORD BALLIOL C	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	11/13/2015	12/15/2060		6,388,200	00% [3.3700%]			54,253	932,400		442,594		734,580			212,446		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G8654#AB7 TR PROPERTY INVESTMENT TRUST P	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	11/19/2015	02/10/2031		2,296,500	50% [3.5900%]			16,947	348,000		346,910		262,350			43,532		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G8407*AA3 UNIVERSITY OF OXFORD ST HILDA	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	12/03/2015	12/15/2045		1,804,800	75% [3.3700%]			15,910	246,000		224,232		209,880			48,786		100/100

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Currency swap - Rec fixed USD [Pay fixed GBP]	G8407*AB1 UNIVERSITY OF OXFORD ST HILDA	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	12/03/2015	12/15/2055		1,804,200	30% [3.2400%]			16,415	245,400		192,542		209,880			56,504		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	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	50% [3.4900%]			50,384	1,208,480		1,150,703		979,440			171,966		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	Portman Estate Fund 22 & 26 (Multiple Cusips)	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	12/10/2015	03/05/2028		2,120,720	75% [3.3700%]			11,382	302,120		285,123		244,860			35,858		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G2694NAG4 DEBENHAMS PLC	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11....	01/20/2016	07/15/2021		1,065,750	50% [5.2500%]			5,401	91,500		78,293		91,500			11,665		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	W9125AQQ9 SVENSKA HANDELSBANKEN AB	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50...	02/10/2016	01/18/2022		4,345,500	00% [2.3750%]			17,625	448,500		361,459		448,500			50,040		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	W6S318SX6 NORDEA BANK AB	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50...	02/10/2016	06/02/2022		1,991,688	50% [2.3750%]			6,648	205,563		162,968		205,563			23,721		100/99
Currency swap - Rec fixed USD [Pay fixed GBP]	G2624@AK9 DAIRY CREST GROUP PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	02/10/2016	03/23/2026		1,735,800	50% [3.3400%]			7,414	177,000		136,727		177,000			26,725		99/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G8781@AA7 THAMES Water Utilities LTD	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	03/21/2016	03/30/2026		19,112,100	10% [3.8670%]			84,727	1,835,400		1,525,794		1,835,400			294,558		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G3618#AB3 FOREIGN & COLONIAL INVESTMENT	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2031		9,872,100	60% [3.1600%]			27,587	779,100		446,138		779,100			189,101		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G3618#AA5 FOREIGN & COLONIAL INVESTMENT	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2028		3,525,750	30% [2.8000%]			8,787	278,250		164,547		278,250			60,240		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G2694NAG4 DEBENHAMS PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/17/2016	07/15/2021		505,085	70% [5.2500%]			1,783	50,435		48,972		50,435			5,528		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G2694NAG4 DEBENHAMS PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/18/2016	07/15/2021		583,200	00% [5.2500%]			2,196	63,600		63,818		63,600			6,383		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G9303#AB0 The University Court of the University of Glasgow	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/26/2016	07/20/2051		8,510,340	00% [3.0100%]			19,613	976,140		532,516		976,140			251,108		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G9303#AA2 The University Court of the University of Glasgow	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/26/2016	07/20/2046		3,228,060	10% [2.9700%]			7,040	370,260		211,072		370,260			88,141		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	227047A#4 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2023		3,032,400	30% [2.5400%]			6,095	304,500		254,341		304,500			39,370		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G8287*AA8 SOUTHERN WATER SERVICES FINANCE	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	06/03/2016	09/01/2031		5,802,000	25% [2.7800%]			3,986	606,000		418,403		606,000			112,088		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G1144@AE6 BEDFORD ESTATES LONDON ESTATES	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	06/07/2016	06/16/2036		8,736,600	60% [3.6800%]			29,102	942,600		798,350		942,600			194,000		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G8287*AA8 Oxford-Wadham College	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	06/08/2016	08/01/2046		17,896,500	70% [2.8800%]			34,486	1,918,800		1,325,843		1,918,800			488,928		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G9645PAD1 WILLIAM HILL PLC 4.875% 09/07/2023	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2016	09/07/2023		1,637,400	00% [4.8750%]			2,763	78,600		45,078		78,600			21,567		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G4622#AL3 HOWARD DE WALDEN ESTATES (SERIES A)	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	07/21/2016	09/14/2031		2,966,850	25% [2.5400%]			1,266	44,100		18,252		44,100			57,385		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G4622#AM1 HOWARD DE WALDEN ESTATES (SERIES B)	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	07/21/2016	09/14/2036		5,604,050	50% [2.7400%]			2,729	83,300		58,989		83,300			125,216		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	Pending Settlement - Capco	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/12/2016	11/14/2028		10,886,400	55% [2.3700%]				(25,200)		181,576		(25,200)			189,588		100/100

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Currency swap - Rec fixed USD [Pay fixed GBP]	Pending Settlement - Capco	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/12/2016	11/14/2026		8,164,800	25% [2.2800%]				(18,900)		76,796		(18,900)			129,925		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G6469#AB6 Newcastle International Airport	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2016	09/29/2031		5,615,800	10% [3.6700%]			356	30,100		22,477		30,100			108,769		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G6469#AC4 Newcastle International Airport	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2016	09/29/2036		3,395,600	40% [3.9000%]			243	18,200		23,370		18,200			75,949		100/100
Currency swap - Rec fixed USD [Pay fixed JPY]	J7660*AA4 St Jude Medical	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	03/19/2010	04/28/2017		18,000,000	50% [1.5800%]			392,190	1,922,382		2,060,214		(2,543,390)			68,266		100/100
Currency swap - Rec fixed USD [Pay fixed JPY]	J7660*AA4 St Jude Medical	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	03/19/2010	04/28/2017		7,200,000	50% [1.5800%]			156,876	768,953		824,086		(1,017,356)			27,306		100/100
Currency swap - Rec fixed USD [Pay fixed JPY]	J7660*AB2 St Jude Medical	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	03/19/2010	04/28/2020		22,500,000	0% [2.0400%]			513,167	2,402,977		3,187,899		(3,179,237)			212,803		100/100
Currency swap - Rec fixed USD [Pay floating GBP]	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033		10,302,500	6M+3.2810%]			229,908	1,859,000		4,082,582		1,136,850			209,739		100/100
Currency swap - Rec fixed USD [Pay floating GBP]	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033		20,605,000	6M+3.2810%]			459,816	3,718,000		8,165,164		2,273,700			419,479		100/100
Currency swap - Rec fixed USD [Pay floating GBP]	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033		40,417,500	6M+3.2810%]			901,947	7,293,000		16,016,284		4,459,950			822,823		100/100
Currency swap - Rec fixed USD [Pay floating GBP]	G0566*AC3 ARQIVA PP FINANCING PLC FRN 06/2029	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029		2,807,145	6M+2.1000%]			60,497	663,795		1,110,110		288,585			50,124		100/100
Currency swap - Rec fixed USD [Pay floating GBP]	G0566*AC3 ARQIVA PP FINANCING PLC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029		5,614,290	6M+2.1000%]			120,993	1,327,590		2,220,220		577,170			100,249		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	11,383,522	141,853,921	XXX	154,421,990	0	31,904,530	0	0	21,176,377	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	12,241,437	141,853,921	XXX	245,820,500	0	31,904,530	0	0	27,274,316	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Interest rate swaps - Rec fixed [Pay fixed]	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	08/27/2015	02/15/2045		51,086,432	0% [0.7500%]			785,711	(4,737,411)		(4,737,411)	(3,810,414)				1,361,174		0007
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/15/2003	09/17/2033		35,000,000	SD LIBOR 3M]			1,506,550	24,759,655		24,759,655	4,788,766				721,020		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/15/2003	09/17/2023		75,000,000	SD LIBOR 3M]			3,295,570	26,088,443		26,088,443	1,778,257				989,824		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/10/2006	03/14/2026		100,000,000	SD LIBOR 3M]			6,135,268	75,573,562		75,573,562	14,954,816				1,537,655		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/13/2006	03/15/2026		80,000,000	SD LIBOR 3M]			4,990,812	61,843,915		61,843,915	12,071,434				1,230,302		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	03/14/2006	03/16/2026		50,000,000	SD LIBOR 3M]			3,057,134	37,690,775		37,690,775	7,472,278				769,050		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	03/14/2006	03/16/2026		100,000,000	SD LIBOR 3M]			6,112,280	75,349,327		75,349,327	14,942,118				1,538,101		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/16/2006	03/20/2026		20,000,000	SD LIBOR 3M]			1,225,131	15,144,395		15,144,395	3,000,594				307,798		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/07/2007	08/09/2017		50,000,000	SD LIBOR 3M]			1,809,129	1,933,174		1,933,174	(1,584,737)				231,508		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2007	08/10/2017		50,000,000	SD LIBOR 3M]			1,827,692	1,959,801		1,959,801	(1,603,654)				231,877		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	08/17/2007	08/21/2017		30,000,000	SD LIBOR 3M]			1,084,448	1,200,272		1,200,272	(944,544)				141,542		0006

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Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/06/2007	09/10/2017		50,000,000	SD LIBOR 3M]			1,703,917	1,995,677		1,995,677	(1,452,072)				243,054		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	09/06/2007	09/10/2017		50,000,000	SD LIBOR 3M]			1,704,664	1,996,618		1,996,618	(1,452,808)				243,054		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	09/13/2007	09/17/2017		50,000,000	SD LIBOR 3M]			1,681,090	2,010,865		2,010,865	(1,420,944)				245,508		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	11/02/2007	11/06/2017		50,000,000	SD LIBOR 3M]			1,635,128	2,211,082		2,211,082	(1,329,789)				262,365		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	11/02/2007	11/06/2017		50,000,000	SD LIBOR 3M]			1,635,128	2,211,082		2,211,082	(1,329,789)				262,365		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	11/27/2007	11/29/2017		50,000,000	SD LIBOR 3M]			1,503,576	2,120,950		2,120,950	(1,184,800)				269,767		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	12/04/2007	12/06/2017		50,000,000	SD LIBOR 3M]			1,470,270	2,114,482		2,114,482	(1,144,496)				271,979		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	12/04/2007	12/06/2017		50,000,000	SD LIBOR 3M]			1,471,204	2,115,950		2,115,950	(1,145,412)				271,979		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528..	12/04/2007	12/06/2017		50,000,000	SD LIBOR 3M]			1,951,855	2,871,256		2,871,256	(1,616,947)				271,979		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	01/03/2008	01/07/2018		50,000,000	SD LIBOR 3M]			1,476,969	2,295,592		2,295,592	(1,095,987)				281,872		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	01/04/2008	01/08/2018		50,000,000	SD LIBOR 3M]			1,427,569	2,213,479		2,213,479	(1,048,844)				282,176		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	01/16/2008	01/18/2018		100,000,000	SD LIBOR 3M]			2,747,377	4,320,192		4,320,192	(1,970,840)				570,388		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2008	01/22/2018		50,000,000	SD LIBOR 3M]			1,724,662	2,788,709		2,788,709	(1,327,695)				286,392		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	01/30/2008	02/01/2018		50,000,000	SD LIBOR 3M]			1,370,633	2,204,861		2,204,861	(974,563)				289,366		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2008	02/01/2018		50,000,000	SD LIBOR 3M]			1,749,849	2,877,082		2,877,082	(1,345,621)				289,366		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	03/04/2008	03/06/2018		75,000,000	SD LIBOR 3M]			2,087,718	3,596,552		3,596,552	(1,448,645)				448,456		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/13/2008	06/17/2018		50,000,000	SD LIBOR 3M]			1,597,401	3,321,831		3,321,831	(1,032,290)				327,140		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/30/2008	07/02/2018		50,000,000	SD LIBOR 3M]			1,511,172	3,209,520		3,209,520	(919,043)				331,042		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	06/30/2008	07/02/2018		50,000,000	SD LIBOR 3M]			1,504,447	3,193,890		3,193,890	(912,522)				331,042		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/01/2008	07/03/2018		80,000,000	SD LIBOR 3M]			2,398,158	5,097,152		5,097,152	(1,449,524)				530,081		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528..	07/02/2008	07/07/2018		50,000,000	SD LIBOR 3M]			1,904,380	4,165,616		4,165,616	(1,292,257)				332,333		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76.	07/02/2008	07/07/2018		100,000,000	SD LIBOR 3M]			3,036,132	6,515,852		6,515,852	(1,835,659)				664,666		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/14/2008	07/16/2018		100,000,000	SD LIBOR 3M]			2,930,533	6,319,761		6,319,761	(1,718,488)				669,287		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2008	09/05/2018		100,000,000	SD LIBOR 3M]			2,811,271	6,446,343		6,446,343	(1,507,879)				694,893		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	09/05/2008	09/09/2018		100,000,000	SD LIBOR 3M]			2,736,672	6,292,249		6,292,249	(1,411,879)				696,862		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/15/2008	09/17/2018		100,000,000	SD LIBOR 3M]			2,692,295	6,252,843		6,252,843	(1,343,242)				700,782		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/16/2008	09/18/2018		50,000,000	SD LIBOR 3M]			1,266,368	2,919,871		2,919,871	(592,568)				350,635		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76.	09/16/2008	09/18/2018		50,000,000	SD LIBOR 3M]			1,265,995	2,918,899		2,918,899	(592,208)				350,635		0006

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 Items(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]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2008	09/25/2018		50,000,000	SD LIBOR 3M]			1,959,354	4,781,405		4,781,405	(1,246,662)				352,341		0006
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2008	10/14/2018		50,000,000	SD LIBOR 3M]			1,406,315	3,419,309		3,419,309	(698,378)				356,928		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/24/2008	10/28/2018		100,000,000	SD LIBOR 3M]			2,458,275	5,975,315		5,975,315	(1,051,264)				720,540		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2008	11/17/2018		100,000,000	SD LIBOR 3M]			3,433,199	8,823,716		8,823,716	(1,963,979)				729,984		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/24/2008	11/26/2018		100,000,000	SD LIBOR 3M]			2,162,510	5,310,721		5,310,721	(748,562)				734,194		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2018		100,000,000	SD LIBOR 3M]			2,164,378	5,316,041		5,316,041	(750,354)				734,194		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	11/28/2008	12/02/2018		100,000,000	SD LIBOR 3M]			1,902,154	4,607,500		4,607,500	(494,235)				736,988		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2008	01/12/2023		150,000,000	SD LIBOR 3M]			4,417,539	30,110,193		30,110,193	4,062,999				1,880,642		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/02/2008	12/04/2018		100,000,000	SD LIBOR 3M]			1,701,662	4,033,635		4,033,635	(296,187)				737,916		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/02/2008	12/04/2018		100,000,000	SD LIBOR 3M]			1,701,662	4,033,635		4,033,635	(296,187)				737,916		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/03/2008	12/05/2018		100,000,000	SD LIBOR 3M]			1,722,568	4,103,046		4,103,046	(315,645)				738,380		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/04/2008	12/08/2018		100,000,000	SD LIBOR 3M]			1,725,597	4,122,976		4,122,976	(305,122)				739,770		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/08/2008	12/10/2018		50,000,000	SD LIBOR 3M]			887,203	2,136,225		2,136,225	(172,918)				370,348		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/17/2008	12/19/2016		100,000,000	SD LIBOR 3M]			1,116,245	275,691		275,691	(962,884)				234,082		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/18/2008	12/22/2018		50,000,000	SD LIBOR 3M]			620,623	1,396,873		1,396,873	99,541				373,112		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/18/2008	12/22/2018		50,000,000	SD LIBOR 3M]			620,623	1,396,873		1,396,873	99,541				373,112		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/22/2008	12/24/2018		100,000,000	SD LIBOR 3M]			1,395,875	3,255,165		3,255,165	62,759				747,141		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/23/2008	12/29/2018		100,000,000	SD LIBOR 3M]			1,425,189	3,361,060		3,361,060	52,531				749,429		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/29/2008	12/31/2018		100,000,000	SD LIBOR 3M]			1,388,706	3,241,743		3,241,743	90,678				750,342		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2008	12/31/2018		50,000,000	SD LIBOR 3M]			693,884	1,619,482		1,619,482	45,788				375,171		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2008	01/05/2019		50,000,000	SD LIBOR 3M]			679,069	1,600,540		1,600,540	68,559				376,311		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	01/21/2009	01/23/2019		100,000,000	SD LIBOR 3M]			1,464,559	3,560,957		3,560,957	62,362				760,767		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/06/2009	03/10/2019		100,000,000	SD LIBOR 3M]			1,852,865	4,974,759		4,974,759	(206,587)				781,200		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/10/2009	03/12/2019		100,000,000	SD LIBOR 3M]			1,924,455	5,210,733		5,210,733	(273,862)				782,077		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/17/2009	08/19/2019		50,000,000	SD LIBOR 3M]			1,142,904	3,686,753		3,686,753	(122,864)				424,627		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/17/2009	08/19/2019		50,000,000	SD LIBOR 3M]			1,141,783	3,682,497		3,682,497	(121,814)				424,627		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2009	08/25/2019		100,000,000	SD LIBOR 3M]			2,364,350	7,761,747		7,761,747	(310,750)				851,670		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	09/16/2009	09/18/2019		50,000,000	SD LIBOR 3M]			1,144,571	3,811,869		3,811,869	(84,800)				430,633		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/26/2009	10/28/2019		25,000,000	SD LIBOR 3M]			581,878	2,015,883		2,015,883	(25,689)				219,257		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/26/2009	10/28/2019		25,000,000	SD LIBOR 3M]			580,010	2,008,326		2,008,326	(23,952)				219,257		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/26/2009	10/28/2019		25,000,000	SD LIBOR 3M]			737,300	2,644,587		2,644,587	(170,234)				219,257		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/04/2009	11/06/2024		50,000,000	SD LIBOR 3M]			1,633,259	13,980,899		13,980,899	2,180,392				711,813		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	11/04/2009	11/06/2024		25,000,000	SD LIBOR 3M]			816,630	6,990,450		6,990,450	1,090,196				355,907		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/10/2009	12/14/2024		150,000,000	SD LIBOR 3M]			4,977,076	43,228,151		43,228,151	6,670,624				2,149,108		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/10/2009	12/15/2024		100,000,000	SD LIBOR 3M]			3,332,532	28,976,592		28,976,592	4,441,853				1,432,978		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/10/2009	12/15/2024		100,000,000	SD LIBOR 3M]			3,334,400	28,996,069		28,996,069	4,440,746				1,432,978		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/10/2009	12/14/2024		50,000,000	SD LIBOR 3M]			1,670,234	14,526,245		14,526,245	2,216,900				716,369		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/11/2009	12/15/2024		50,000,000	SD LIBOR 3M]			1,681,211	14,644,112		14,644,112	2,212,070				716,489		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/11/2009	12/16/2029		50,000,000	SD LIBOR 3M]				15,478,063		15,478,063	5,291,455				908,955		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/03/2010	02/05/2025		50,000,000	SD LIBOR 3M]			1,763,214	15,712,824		15,712,824	2,239,772				722,676		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/03/2010	02/05/2025		25,000,000	SD LIBOR 3M]			881,607	7,856,412		7,856,412	1,119,886				361,338		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/11/2010	02/16/2028		50,000,000	SD LIBOR 3M]				17,706,178		17,706,178	5,230,820				843,590		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/11/2010	02/16/2028		25,000,000	SD LIBOR 3M]				8,988,177		8,988,177	2,623,365				421,795		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/11/2010	02/17/2035		25,000,000	SD LIBOR 3M]			874,645	14,437,490		14,437,490	3,662,201				536,110		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/11/2010	02/16/2035		25,000,000	SD LIBOR 3M]			874,059	14,430,562		14,430,562	3,659,036				536,070		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/17/2010	02/20/2028		25,000,000	SD LIBOR 3M]				8,990,561		8,990,561	2,625,112				421,998		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/18/2010	02/23/2035		25,000,000	SD LIBOR 3M]			892,613	14,841,791		14,841,791	3,676,826				536,350		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2010	02/23/2035		25,000,000	SD LIBOR 3M]			892,613	14,841,791		14,841,791	3,676,826				536,350		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/18/2010	02/22/2028		25,000,000	SD LIBOR 3M]				9,121,750		9,121,750	2,632,231				422,099		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2028		25,000,000	SD LIBOR 3M]				9,167,530		9,167,530	2,634,934				422,099		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	04/27/2010	04/29/2027		50,000,000	SD LIBOR 3M]				17,295,334		17,295,334	5,017,571				813,310		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/10/2010	05/12/2027		50,000,000	SD LIBOR 3M]				16,294,456		16,294,456	4,978,372				814,677		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/11/2010	05/13/2027		200,000,000	SD LIBOR 3M]				64,662,042		64,662,042	19,886,429				3,259,128		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/13/2010	05/17/2027		50,000,000	SD LIBOR 3M]				16,447,066		16,447,066	4,990,409				815,202		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/26/2010	05/30/2027		100,000,000	SD LIBOR 3M]				28,626,763		28,626,763	9,774,236				1,633,133		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 Items(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]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	05/26/2010	05/30/2027		50,000,000	SD LIBOR 3M]				14,297,181		14,297,181	4,886,269				816,566		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	05/27/2010	06/01/2028		50,000,000	SD LIBOR 3M]				14,305,883		14,305,883	5,043,611				854,280		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/27/2010	06/01/2028		50,000,000	SD LIBOR 3M]				14,305,883		14,305,883	5,043,611				854,280		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/28/2010	06/04/2028		150,000,000	SD LIBOR 3M]				43,373,309		43,373,309	15,161,622				2,563,742		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/28/2010	06/04/2028		150,000,000	SD LIBOR 3M]				43,338,712		43,338,712	15,159,491				2,563,742		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028		50,000,000	SD LIBOR 3M]				14,532,780		14,532,780	5,058,005				855,582		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2010	06/14/2028		25,000,000	SD LIBOR 3M]				7,277,777		7,277,777	2,529,707				427,791		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	06/14/2028		100,000,000	SD LIBOR 3M]				28,655,607		28,655,607	10,090,662				1,711,164		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2010	06/14/2028		25,000,000	SD LIBOR 3M]				7,300,553		7,300,553	2,531,115				427,791		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028		50,000,000	SD LIBOR 3M]				14,692,206		14,692,206	5,067,863				855,582		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	06/14/2027		50,000,000	SD LIBOR 3M]				15,306,037		15,306,037	4,953,921				818,138		0002
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2010	09/13/2020		100,000,000	SD LIBOR 3M]			1,565,247	6,174,572		6,174,572	1,473,490				994,505		0006
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/04/2010	10/09/2038		100,000,000	SD LIBOR 3M]				36,785,652		36,785,652	17,984,949				2,347,251		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	10/04/2010	10/06/2030		100,000,000	SD LIBOR 3M]				20,523,056		20,523,056	9,754,737				1,872,475		0002
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/06/2010	10/08/2040		15,000,000	SD LIBOR 3M]			299,935	4,662,759		4,662,759	2,623,855				367,717		0006
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2030		50,000,000	SD LIBOR 3M]				10,505,939		10,505,939	4,897,969				936,878		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2040		50,000,000	SD LIBOR 3M]				17,485,120		17,485,120	8,906,074				1,226,072		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/07/2010	10/13/2040		50,000,000	SD LIBOR 3M]				17,485,120		17,485,120	8,906,074				1,226,072		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040		50,000,000	SD LIBOR 3M]				17,724,151		17,724,151	8,934,941				1,226,072		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040		50,000,000	SD LIBOR 3M]				17,724,151		17,724,151	8,934,941				1,226,072		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/08/2010	10/12/2030		50,000,000	SD LIBOR 3M]				10,637,205		10,637,205	4,908,580				936,786		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/13/2010	10/15/2040		50,000,000	SD LIBOR 3M]				19,071,098		19,071,098	9,096,678				1,226,212		0002
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/29/2010	12/01/2040		80,000,000	SD LIBOR 3M]	7,672,000		1,415,473	19,912,194		19,912,194	13,718,172				1,967,183		0006

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/01/2010	12/03/2018		100,000,000	SD LIBOR 3M]			2,376,161	5,962,442		5,962,442	(942,584)				737,452		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2010	12/06/2040		56,250,000	SD LIBOR 3M]			1,416,451	25,290,084		25,290,084	10,373,532				1,383,567		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2010	12/06/2040		37,507,500	SD LIBOR 3M]			944,490	16,863,428		16,863,428	6,917,071				922,563		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/03/2010	12/07/2040		40,000,000	SD LIBOR 3M]	3,636,000		707,015	9,960,354		9,960,354	6,863,645				983,926		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/07/2010	12/09/2020		57,142,880	SD LIBOR 3M]			1,792,463	8,617,392		8,617,392	191,056				585,158		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/07/2010	12/09/2040		56,250,000	SD LIBOR 3M]			1,456,744	26,318,841		26,318,841	10,447,356				1,383,802		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/07/2010	12/09/2040		37,507,500	SD LIBOR 3M]			971,357	17,549,403		17,549,403	6,966,297				922,719		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	12/08/2010	12/10/2020		200,000,000	SD LIBOR 3M]			6,485,396	31,535,397		31,535,397	445,450				2,048,722		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/08/2010	12/10/2040		37,500,000	SD LIBOR 3M]			995,768	18,210,096		18,210,096	7,008,391				922,587		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/08/2010	12/10/2040		25,000,000	SD LIBOR 3M]			663,845	12,140,064		12,140,064	4,672,261				615,058		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	12/08/2010	12/10/2020		40,000,000	SD LIBOR 3M]			1,268,685	6,114,103		6,114,103	123,537				409,744		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/09/2010	12/13/2040		44,840,000	SD LIBOR 3M]	3,420,000		793,997	11,171,238		11,171,238	7,701,613				1,103,355		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/14/2010	12/16/2020		100,000,000	SD LIBOR 3M]			3,345,018	16,306,920		16,306,920	175,112				1,026,365		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/15/2010	12/17/2020		50,000,000	SD LIBOR 3M]			1,705,748	8,345,095		8,345,095	61,859				513,349		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	12/15/2010	12/17/2040		25,000,000	SD LIBOR 3M]			690,937	13,295,124		13,295,124	4,856,820				615,301		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/15/2010	12/17/2040		16,666,700	SD LIBOR 3M]			460,626	8,595,612		8,595,612	3,150,503				410,202		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2010	12/23/2020		50,000,000	SD LIBOR 3M]			1,629,467	7,964,035		7,964,035	142,439				514,349		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	12/22/2010	12/24/2040		20,000,000	SD LIBOR 3M]			525,572	9,894,017		9,894,017	3,836,070				492,436		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/22/2010	12/24/2040		13,333,360	SD LIBOR 3M]			350,382	6,403,494		6,403,494	2,494,371				328,291		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/04/2011	01/06/2041		36,000,000	SD LIBOR 3M]			958,657	17,651,980		17,651,980	6,769,651				887,035		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/04/2011	01/06/2041		36,000,000	SD LIBOR 3M]			958,657	17,651,980		17,651,980	6,769,651				887,035		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	02/01/2011	02/03/2021		71,428,600	SD LIBOR 3M]			2,084,189	11,948,130		11,948,130	533,587				744,705		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	02/01/2011	02/03/2021		71,428,600	SD LIBOR 3M]			2,084,189	12,022,187		12,022,187	515,900				744,705		0006
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/07/2011	03/09/2026		50,000,000	SD LIBOR 3M]			1,269,853	16,844,206		16,844,206	3,293,599				768,271		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A. E57ODZWZ7FF32TWEFA76	03/07/2011	03/09/2026		50,000,000	SD LIBOR 3M]			1,272,645	16,888,571		16,888,571	3,292,779				768,271		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	03/07/2011	03/09/2026		50,000,000	SD LIBOR 3M]			1,269,155	16,833,115		16,833,115	3,293,804				768,271		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/08/2011	03/10/2026		50,000,000	SD LIBOR 3M]			1,268,745	16,926,633		16,926,633	3,300,608				768,382		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/16/2011	06/20/2026		500,000,000	ISD LIBOR 3M]		37,350,000	3,627,663	84,683,799		84,683,799	47,333,799				7,796,645		0008
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/20/2011	06/22/2026		500,000,000	ISD LIBOR 3M]		20,425,000	3,297,151	75,739,047		75,739,047	55,314,047				7,798,841		0008
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/20/2011	06/22/2026		200,000,000	ISD LIBOR 3M]		15,100,000	2,233,527	61,529,202		61,529,202	46,429,202				3,119,536		0008
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2011	08/31/2021		300,000,000	ISD LIBOR 3M]			4,051,475	17,949,285		17,949,285	7,694,852				3,327,346		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/13/2011	09/15/2026		100,000,000	ISD LIBOR 3M]			1,527,991	11,368,811		11,368,811	7,021,747				1,578,321		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/05/2011	10/07/2021		100,000,000	ISD LIBOR 3M]			1,108,298	4,575,244		4,575,244	2,907,321				1,120,482		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021		50,000,000	ISD LIBOR 3M]			554,149	2,287,622		2,287,622	1,453,660				560,241		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021		50,000,000	ISD LIBOR 3M]			557,885	2,311,979		2,311,979	1,450,538				560,241		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	10/06/2011	10/11/2031		100,000,000	ISD LIBOR 3M]			1,490,991	13,542,389		13,542,389	10,928,704				1,938,966		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/06/2011	10/11/2031		100,000,000	ISD LIBOR 3M]				20,878,848		20,878,848	12,809,723				1,938,966		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2011	10/11/2021		100,000,000	ISD LIBOR 3M]			1,169,685	4,974,007		4,974,007	2,864,772				1,121,704		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021		50,000,000	ISD LIBOR 3M]			585,310	2,490,056		2,490,056	1,431,996				560,852		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021		50,000,000	ISD LIBOR 3M]			584,843	2,487,004		2,487,004	1,432,386				560,852		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	10/11/2011	10/13/2021		50,000,000	ISD LIBOR 3M]			633,078	2,805,316		2,805,316	1,393,245				561,157		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2011	10/14/2031		100,000,000	ISD LIBOR 3M]				24,754,727		24,754,727	13,071,498				1,939,496		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	11/10/2011	06/20/2026		150,000,000	ISD LIBOR 3M]			1,120,590	26,354,936		26,354,936	11,815,628				2,338,993		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2011	07/02/2029		215,000,000	ISD LIBOR 3M]			3,677,782	34,318,308		34,318,308	19,934,605				3,840,270		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/21/2011	06/21/2026		330,000,000	ISD LIBOR 3M]			2,223,303	50,668,058		50,668,058	25,906,502				5,146,510		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	11/21/2011	07/25/2026		195,000,000	ISD LIBOR 3M]			839,196	30,040,237		30,040,237	15,906,674				3,055,644		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	11/22/2011	07/01/2025		100,000,000	ISD LIBOR 3M]			1,774,542	13,361,674		13,361,674	5,889,667				1,479,541		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	11/30/2011	12/02/2026		100,000,000	ISD LIBOR 3M]				17,043,316		17,043,316	8,864,191				1,595,155		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/30/2011	12/02/2026		100,000,000	ISD LIBOR 3M]				17,019,987		17,019,987	8,863,070				1,595,155		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/30/2011	12/02/2026		100,000,000	ISD LIBOR 3M]				17,113,304		17,113,304	8,867,553				1,595,155		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	11/30/2011	12/02/2026		100,000,000	ISD LIBOR 3M]				17,159,963		17,159,963	8,869,794				1,595,155		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/15/2011	07/25/2028		115,000,000	ISD LIBOR 3M]				16,468,050		16,468,050	10,573,595				1,977,252		0002
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2012	02/02/2022		100,000,000	ISD LIBOR 3M]			962,098	3,682,689		3,682,689	3,300,545				1,155,985		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/31/2012	02/02/2022		100,000,000	ISD LIBOR 3M]			960,603	3,672,348		3,672,348	3,301,766				1,155,985		0006

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 Items(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]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	01/31/2012	02/02/2022		100,000,000	ISD LIBOR 3M]			962,471	3,685,274		3,685,274	3,300,240				1,155,985		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/31/2012	02/02/2022		300,000,000	ISD LIBOR 3M]			2,904,227	11,172,148		11,172,148	9,886,987				3,467,955		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/01/2012	02/03/2022		50,000,000	ISD LIBOR 3M]			479,403	1,833,083		1,833,083	1,652,550				578,141		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76.	02/09/2012	02/13/2022		200,000,000	ISD LIBOR 3M]			2,250,856	9,560,142		9,560,142	6,379,242				2,318,478		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/09/2012	02/13/2022		125,000,000	ISD LIBOR 3M]			1,403,282	5,950,708		5,950,708	3,989,879				1,449,049		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/09/2012	02/13/2022		200,000,000	ISD LIBOR 3M]			2,235,911	9,456,116		9,456,116	6,391,416				2,318,478		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/19/2012	09/15/2038		51,000,000	ISD LIBOR 3M]			1,042,699	15,389,046		15,389,046	8,201,615				1,195,311		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	03/29/2012	04/02/2019		30,000,000	ISD LIBOR 3M]			245,860	514,521		514,521	256,284				237,366		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/15/2012	05/17/2022		228,200,000	3OR 1M+.32%]			2,241,632	9,018,442		9,018,442	8,273,882				2,707,355		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	05/15/2012	05/17/2022		359,400,000	ISD LIBOR 3M]			3,523,709	13,690,340		13,690,340	12,556,892				4,263,905		0006
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/18/2012	12/20/2027		50,000,000	ISD LIBOR 3M]			643,403	4,421,880		4,421,880	4,092,659				837,683		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76.	12/18/2012	12/20/2027		50,000,000	ISD LIBOR 3M]			643,216	4,419,282		4,419,282	4,092,710				837,683		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	01/16/2013	07/07/2026		118,000,000	ISD LIBOR 3M]			614,047	16,067,087		16,067,087	9,410,876				1,844,409		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/18/2013	04/22/2033		10,000,000	ISD LIBOR 3M]			148,465	1,415,175		1,415,175	1,197,953				203,530		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/19/2013	04/23/2033		25,000,000	ISD LIBOR 3M]			371,595	3,542,394		3,542,394	2,995,996				508,868		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	05/22/2013	05/24/2023		15,000,000	ISD LIBOR 3M]			159,483	725,140		725,140	650,714				193,397		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76.	05/22/2013	05/24/2028		50,000,000	ISD LIBOR 3M]			779,052	6,383,004		6,383,004	4,197,321				853,478		0002
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76.	05/30/2013	06/03/2020		62,000,000	ISD LIBOR 3M]			503,116	1,337,880		1,337,880	1,147,274				594,417		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	05/30/2013	06/03/2031		77,000,000	ISD LIBOR 3M]			1,342,313	13,735,526		13,735,526	8,199,294				1,475,218		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	05/30/2013	06/03/2025		60,000,000	ISD LIBOR 3M]			859,452	5,671,536		5,671,536	3,578,012				883,827		0006
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76.	06/04/2013	06/06/2028		50,000,000	ISD LIBOR 3M]			831,395	7,187,014		7,187,014	4,197,473				854,781		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/04/2013	06/06/2028		50,000,000	ISD LIBOR 3M]			832,142	7,197,794		7,197,794	4,197,309				854,781		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2013	06/11/2028		50,000,000	ISD LIBOR 3M]			835,909	7,234,622		7,234,622	4,206,772				855,282		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	06/07/2013	06/11/2028		50,000,000	ISD LIBOR 3M]			835,722	7,231,923		7,231,923	4,206,813				855,282		0002
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/10/2015	06/12/2025		111,000,000	ISD LIBOR 3M]			1,604,074	10,625,492		10,625,492	6,542,329				1,637,401		0006
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/16/2016	06/20/2026		400,000,000	ISD LIBOR 3M]	(29,750,000)	29,780,000	2,988,241	70,628,701		70,628,701	70,598,701				6,237,316		0008
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/17/2016	06/21/2026		500,000,000	ISD LIBOR 3M]			4,039,641	99,024,741		99,024,741	99,024,741				7,797,743		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/01/2016	07/05/2036		170,000,000	ISD LIBOR 3M]			436,822	303,904		303,904	303,904				3,779,905		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	07/05/2016	07/07/2026		250,000,000	ISD LIBOR 3M]		18,650,000	1,300,948	34,040,439		34,040,439	15,390,439				3,907,645		0008

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]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/06/2016	07/08/2046		250,000,000	SD LIBOR 3M]				(253,256)		(253,256)	(253,256)				6,822,417		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/06/2016	07/08/2046		250,000,000	SD LIBOR 3M]				448,256		448,256	448,256				6,822,417		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/07/2016	07/12/2041		150,000,000	SD LIBOR 3M]				(546,773)		(546,773)	(546,773)				3,734,764		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/08/2016	07/12/2041		150,000,000	SD LIBOR 3M]				(1,194,977)		(1,194,977)	(1,194,977)				3,734,764		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/08/2016	07/12/2036		170,000,000	SD LIBOR 3M]			344,869	(3,803,909)		(3,803,909)	(3,803,909)				3,781,738		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/11/2016	07/13/2036		385,000,000	SD LIBOR 3M]				(2,361,008)		(2,361,008)	(2,361,008)				8,565,117		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/11/2016	07/13/2046		250,000,000	SD LIBOR 3M]				(2,009,446)		(2,009,446)	(2,009,446)				6,823,986		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/12/2016	07/14/2046		254,000,000	SD LIBOR 3M]				2,981,199		2,981,199	2,981,199				6,933,488		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2046		250,000,000	SD LIBOR 3M]				(449,591)		(449,591)	(449,591)				6,824,613		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/14/2016	07/18/2046		125,000,000	SD LIBOR 3M]			284,884	631,368		631,368	631,368				3,412,777		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/15/2016	07/19/2036		20,000,000	SD LIBOR 3M]			41,901	76,517		76,517	76,517				445,126		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/15/2016	07/19/2036		150,000,000	SD LIBOR 3M]			315,883	719,541		719,541	719,541				3,338,444		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/15/2016	07/19/2036		15,000,000	SD LIBOR 3M]			31,588	71,954		71,954	71,954				333,844		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/15/2016	07/19/2036		5,000,000	SD LIBOR 3M]			10,554	26,192		26,192	26,192				111,281		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/15/2016	07/19/2036		5,000,000	SD LIBOR 3M]			10,589	29,282		29,282	29,282				111,281		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/15/2016	07/19/2036		5,000,000	SD LIBOR 3M]			10,569	27,516		27,516	27,516				111,281		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/15/2016	07/19/2036		200,000,000	SD LIBOR 3M]				2,352,205		2,352,205	2,352,205				4,451,258		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/19/2016	07/21/2036		25,000,000	SD LIBOR 3M]			50,681	119,293		119,293	119,293				556,484		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/19/2016	07/21/2036		25,000,000	SD LIBOR 3M]			50,633	114,879		114,879	114,879				556,484		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/20/2016	07/22/2036		10,000,000	SD LIBOR 3M]			20,188	75,820		75,820	75,820				222,609		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/20/2016	07/22/2036		10,000,000	SD LIBOR 3M]			20,207	77,586		77,586	77,586				222,609		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/20/2016	07/22/2036		10,000,000	SD LIBOR 3M]			20,207	77,586		77,586	77,586				222,609		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 Items(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]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/20/2016	07/22/2036		20,000,000	SD LIBOR 3M]			40,451	158,704		158,704	158,704				445,218		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/20/2016	07/22/2036		20,000,000	SD LIBOR 3M]			40,734	185,192		185,192	185,192				445,218		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/20/2016	07/22/2036		10,000,000	SD LIBOR 3M]			20,424	97,894		97,894	97,894				222,609		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/20/2016	07/22/2046		126,000,000	SD LIBOR 3M]				2,727,804		2,727,804	2,727,804				3,440,711		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/20/2016	07/22/2036		10,000,000	SD LIBOR 3M]			20,386	94,362		94,362	94,362				222,609		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/20/2016	07/22/2036		10,000,000	SD LIBOR 3M]			20,367	92,596		92,596	92,596				222,609		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/20/2016	07/22/2036		5,000,000	SD LIBOR 3M]			10,217	49,388		49,388	49,388				111,305		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/20/2016	07/22/2036		5,000,000	SD LIBOR 3M]			10,179	45,857		45,857	45,857				111,305		0002
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/21/2016	07/25/2026		500,000,000	SD LIBOR 3M]		38,500,000	2,151,785	77,248,760		77,248,760	38,748,760				7,834,985		0008
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2016	07/26/2026		250,000,000	SD LIBOR 3M]		19,200,000	1,809,542	77,516,419		77,516,419	58,316,419				3,918,039		0008
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046		250,000,000	SD LIBOR 3M]			358,014	2,093,529		2,093,529	2,093,529				6,832,449		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046		250,000,000	SD LIBOR 3M]			366,780	3,537,938		3,537,938	3,537,938				6,832,449		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046		150,000,000	SD LIBOR 3M]			221,874	2,420,059		2,420,059	2,420,059				4,099,470		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/05/2016	08/09/2046		125,000,000	SD LIBOR 3M]			188,747	1,717,229		1,717,229	1,717,229				3,416,225		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/08/2016	08/10/2046		120,000,000	SD LIBOR 3M]			173,312	1,311,354		1,311,354	1,311,354				3,279,726		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2016	08/10/2046		100,000,000	SD LIBOR 3M]			142,690	1,564,156		1,564,156	1,564,156				2,733,105		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/09/2016	08/11/2046		125,000,000	SD LIBOR 3M]			173,686	1,081,277		1,081,277	1,081,277				3,416,538		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/09/2016	08/11/2046		200,000,000	SD LIBOR 3M]			267,417	1,469,651		1,469,651	1,469,651				5,466,461		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/10/2016	08/12/2046		200,000,000	SD LIBOR 3M]			254,431	232,986		232,986	232,986				5,466,711		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/11/2016	08/15/2046		150,000,000	SD LIBOR 3M]			179,736	344,775		344,775	344,775				4,100,597		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/11/2016	08/15/2046		150,000,000	SD LIBOR 3M]			182,268	817,801		817,801	817,801				4,100,597		0006

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]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/11/2016	08/15/2046		200,000,000	SD LIBOR 3M]			238,024	186,793		186,793	186,793				5,467,463		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/16/2016	08/18/2046		250,000,000	SD LIBOR 3M]			284,271	644,388		644,388	644,388				6,835,268		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/19/2016	08/23/2046		125,000,000	SD LIBOR 3M]			123,051	(673,231)		(673,231)	(673,231)				3,418,417		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/19/2016	08/23/2046		125,000,000	SD LIBOR 3M]			122,923	(704,240)		(704,240)	(704,240)				3,418,417		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/19/2016	08/23/2046		150,000,000	SD LIBOR 3M]			148,741	(547,400)		(547,400)	(547,400)				4,102,100		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/19/2016	08/23/2046		120,000,000	SD LIBOR 3M]			119,116	(408,151)		(408,151)	(408,151)				3,281,680		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/22/2016	08/24/2046		200,000,000	SD LIBOR 3M]			176,076	(4,464,291)		(4,464,291)	(4,464,291)				5,469,717		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/23/2016	08/25/2046		250,000,000	SD LIBOR 3M]			205,923	(7,607,225)		(7,607,225)	(7,607,225)				6,837,460		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/23/2016	08/25/2046		200,000,000	SD LIBOR 3M]			162,551	(6,644,150)		(6,644,150)	(6,644,150)				5,469,968		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046		125,000,000	SD LIBOR 3M]			41,916	4,200,036		4,200,036	4,200,036				3,422,641		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046		200,000,000	SD LIBOR 3M]			67,555	7,117,744		7,117,744	7,117,744				5,476,225		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046		150,000,000	SD LIBOR 3M]			50,162	4,928,193		4,928,193	4,928,193				4,107,169		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046		200,000,000	SD LIBOR 3M]			65,966	5,825,260		5,825,260	5,825,260				5,476,225		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/16/2016	09/20/2046		200,000,000	SD LIBOR 3M]			58,275	5,754,236		5,754,236	5,754,236				5,476,475		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/16/2016	09/20/2046		50,000,000	SD LIBOR 3M]			14,804	1,295,289		1,295,289	1,295,289				1,369,119		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/16/2016	09/20/2046		30,000,000	SD LIBOR 3M]			8,857	754,802		754,802	754,802				821,471		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/16/2016	09/20/2046		50,000,000	SD LIBOR 3M]			14,887	1,369,861		1,369,861	1,369,861				1,369,119		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2016	09/20/2046		150,000,000	SD LIBOR 3M]			43,975	4,523,369		4,523,369	4,523,369				4,107,356		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046		30,000,000	SD LIBOR 3M]			7,997	807,092		807,092	807,092				821,509		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046		50,000,000	SD LIBOR 3M]			13,285	1,301,650		1,301,650	1,301,650				1,369,181		0006

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]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046		30,000,000	ISD LIBOR 3M]			7,990	799,634		799,634	799,634				821,509		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046		25,000,000	ISD LIBOR 3M]			6,668	675,684		675,684	675,684				684,591		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046		30,000,000	ISD LIBOR 3M]			8,050	859,296		859,296	859,296				821,509		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/19/2016	09/21/2046		100,000,000	ISD LIBOR 3M]			26,483	3,192,441		3,192,441	3,192,441				2,738,363		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046		125,000,000	ISD LIBOR 3M]			28,586	2,368,208		2,368,208	2,368,208				3,423,110		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046		125,000,000	ISD LIBOR 3M]			28,142	1,870,916		1,870,916	1,870,916				3,423,110		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046		30,000,000	ISD LIBOR 3M]			7,047	777,233		777,233	777,233				821,546		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/21/2016	09/23/2046		65,000,000	ISD LIBOR 3M]			13,393	1,685,125		1,685,125	1,685,125				1,780,098		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/21/2016	09/23/2046		25,000,000	ISD LIBOR 3M]			5,083	561,099		561,099	561,099				684,653		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/21/2016	09/23/2046		25,000,000	ISD LIBOR 3M]			5,076	551,775		551,775	551,775				684,653		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/21/2016	09/23/2046		100,000,000	ISD LIBOR 3M]			20,046	2,587,580		2,587,580	2,587,580				2,738,613		0006
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/16/2011	06/20/2026		300,000,000	R 3M[4.7175%]			(3,364,098)	(89,581,002)		(89,581,002)	(24,187,471)				4,677,987		0002
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/20/2011	06/22/2026		260,000,000	R 3M[4.7600%]			(2,889,430)	(78,645,953)		(78,645,953)	(21,033,142)				4,055,397		0002
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/24/2011	06/27/2028		103,000,000	R 3M[4.8300%]				(30,029,001)		(30,029,001)	(10,427,221)				1,765,177		0002
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/29/2011	07/02/2029		300,000,000	R 3M[4.5850%]			(8,847,351)	(105,872,248)		(105,872,248)	(27,496,333)				5,358,516		0002
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/05/2011	07/07/2026		150,000,000	R 3M[4.9200%]			(1,468,777)	(47,757,024)		(47,757,024)	(12,523,783)				2,344,587		0002
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	07/21/2011	07/25/2028		160,000,000	R 3M[4.9700%]				(48,518,088)		(48,518,088)	(16,320,903)				2,750,960		0002
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	07/21/2011	07/25/2026		300,000,000	R 3M[4.8500%]			(2,228,154)	(93,988,460)		(93,988,460)	(25,727,548)				4,700,991		0002
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2011	07/26/2026		90,000,000	R 3M[4.8150%]			(651,435)	(27,905,911)		(27,905,911)	(7,719,324)				1,410,494		0002
Interest rate swaps - Rec floating [Pay fixed]	78355HJ39 Ryder Systems 2.5% 3/1/2017	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/22/2012	02/01/2017		7,500,000	00%[2.5000%]			(28,188)	(4,725)		(4,725)	16,113				21,857		0006
Interest rate swaps - Rec floating [Pay fixed]	828807CJ4 Simon Property Group 2.15 6/2017	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	03/12/2012	06/15/2017		2,000,000	50%[2.1500%]			(8,481)	(3,857)		(3,857)	1,962				8,407		0006
Interest rate swaps - Rec floating [Pay fixed]	828807CJ4 Simon Property Group 2.15 6/2017	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	03/12/2012	06/15/2017		5,500,000	50%[2.1500%]			(23,323)	(10,608)		(10,608)	5,395				23,120		0006
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/02/2012	05/06/2024		50,000,000	R 3M[2.6560%]			(757,515)	(4,780,564)		(4,780,564)	(2,480,988)				689,327		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 Items(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 floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/04/2012	05/09/2024		50,000,000	R 3M[2.6275%]			(747,140)	(4,678,974)		(4,678,974)	(2,489,010)				689,699		0002
Interest rate swaps - Rec floating [Pay fixed]	277432AM2 Eastman Chemical Co 2.4% 6/2017	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/31/2012	06/01/2017		100,000	00%[2.4000%]			(263)	(36)		(36)	(26)				409		0006
Interest rate swaps - Rec floating [Pay fixed]	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	40%[3.0000%]			(5,252)	5,284		5,284	(13,069)				19,529		0006
Interest rate swaps - Rec floating [Pay fixed]	36160BAB1 GDF Suez 1.625% 10/2017	D 1	Interest Rate	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/09/2012	10/10/2017		3,000,000	80%[1.6250%]			(3,752)	3,723		3,723	(12,208)				15,204		0006
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/25/2012	10/29/2027		50,000,000	R 3M[2.3563%]			(642,718)	(4,405,885)		(4,405,885)	(4,031,369)				832,351		0002
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	10/25/2012	10/29/2027		50,000,000	R 3M[2.3488%]			(639,916)	(4,367,333)		(4,367,333)	(4,032,183)				832,351		0002
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	11/02/2012	11/06/2027		100,000,000	R 3M[2.2650%]			(1,222,866)	(7,854,430)		(7,854,430)	(8,096,777)				1,666,347		0002
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/25/2013	03/27/2033		100,000,000	R 3M[2.8340%]			(1,640,314)	(17,232,010)		(17,232,010)	(12,011,130)				2,030,925		0002
Interest rate swaps - Rec floating [Pay fixed]	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	80%[2.7000%]			(143,065)	(237,234)		(237,234)	(43,247)				113,349		0006
Interest rate swaps - Rec floating [Pay fixed]	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	09/17/2015	02/15/2045		51,086,432	50%[0.7500%]			144,849	(15,898,079)		(15,898,079)	(13,512,566)				1,361,174		0007
0919999. Total-Swaps-Hedging Other-Interest Rate											(15,022,000)	179,005,000	254,837,194	2,389,893,734	XXX	2,389,893,734	##########	0	0	0	493,253,972	XXX	XXX
Swaps - Hedging Other - Credit Default																							
Credit Default Swap - Rec 0.0000 [PAY 1.0000]	Macro Credit Hedge	D 1	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27	09/12/2016	06/20/2021		10,000,000	0.0000 [1.0000]		197,583	(4,722)	(106,029)		(106,029)	(303,612)					2FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];AT&T INC;T	AT&T Inc. (Multiple Cusips)	D 1	Credit	Citibank N A	E57ODZWZ7FF32TWEFA76	02/25/2016	12/20/2017		16,100,000	0.0000 [1.0000]		(128,296)	(97,047)	(160,176)		(160,176)	(31,880)					2FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];AVNET INC;AVT	053807AQ6 AVNET INC AVNET INC 5.875% 6/15/2020	D 1	Credit	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/09/2016	06/20/2020		3,114,000	0.0000 [1.0000]		(11,742)	(20,155)	(51,343)		(51,343)	(39,601)					2FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CAPITAL ONE FINANCIAL CORPORATION;COF	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)	(32,083)	(134,515)		(134,515)	(62,366)					1FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CHARTER COMMUNICATIONS INC;CHTR	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		(38,056)	(85,373)		(85,373)	(1,144)					2FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];INGERSOLL-RAND PLC;IR	45687AAL6 INGERSOLL-RAND GLOBAL HOLDING	D 1	Credit	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	01/21/2016	12/20/2018		5,000,000	0.0000 [1.0000]		(96,712)	(35,000)	(100,294)		(100,294)	(3,582)					2FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];NEWELL RUBBERMAID INC;NWL	651229AP1 NEWELL RUBBERMAID INC	D 1	Credit	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/14/2016	12/20/2019		3,000,000	0.0000 [1.0000]		(34,267)	(21,584)	(52,219)		(52,219)	(17,952)					2FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];NEWELL RUBBERMAID INC;NWL	651229AP1 NEWELL RUBBERMAID INC	D 1	Credit	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/27/2016	12/20/2019		6,500,000	0.0000 [1.0000]		(31,758)	(44,417)	(113,142)		(113,142)	(81,384)					2FE	0009
0929999. Total-Swaps-Hedging Other-Credit Default											202,240	(177,341)	(293,064)	(803,091)	XXX	(803,091)	(541,521)	0	0	0	0	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																							
Currency swap - Rec fixed USD [Pay fixed CAD]	72908LAB1 PLENARY PROPERTIES NDC GP	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/22/2008	07/07/2038		29,109,171	00% [5.1876%]			378,146	11,587,142		11,587,142	853,658	(1,198,837)			679,261		0010
Currency swap - Rec fixed USD [Pay fixed CAD]	667869AA9 NORTHWEST CONNECT GROUP	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/14/2008	04/30/2041		13,175,184	00% [5.9500%]			125,411	4,526,449		4,526,449	274,656	(574,755)			326,716		0010

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1 Description	2 Description of Items(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 CHF]	L89088AE5 SUNRISE COMMUNICATIONS HOLDING	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/09/2015	03/31/2018		2,913,025	00% [2.1250%]			44,963	18,855		18,855	12,172	(91,182)			17,830		0010
Currency swap - Rec fixed USD [Pay fixed DKK]	G1011#AH7 BERENDSEN PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	11/19/2014	02/19/2025		14,300,000	00% [2.2100%]			194,060	1,295,600		1,295,600	(297,821)	(455,992)			207,159		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	F9621@AA0 Mersen 4.495% 11/30/2019	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2011	11/30/2019		12,000,000	00% [4.4950%]			69,539	1,522,446		1,522,446	54,252	(335,570)			106,778		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	91336JAB8 IESY HESSEN GMBH & CO KG/OLD	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2013	04/15/2018		1,766,880	25% [5.6250%]			15,842	237,093		237,093	(890)	(50,625)			10,962		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	91336JAB8 IESY HESSEN GMBH & CO KG/OLD	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2013	04/15/2018		1,177,920	25% [5.6250%]			10,562	158,062		158,062	(593)	(33,750)			7,308		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	L2660RAC8 DUFRY FINANCE SCA	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	07/11/2014	07/15/2017		1,632,000	75% [4.5000%]			21,010	285,101		285,101	(8,178)	(45,000)			7,248		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	F5837PAE6 LOXAM SAS	D 1	Currency	ING Capital Markets LLC Z0MI2JT14K8OXYZWX446	07/21/2014	07/23/2017		12,845,425	50% [4.8750%]			173,344	2,194,593		2,194,593	(76,328)	(356,250)			57,839		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	G38343AE2 INTERNATIONAL GAME TECHNOLOGY	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	02/11/2015	08/15/2022		7,919,100	02% [4.7500%]			126,615	11,727		11,727	(164,034)	(262,500)			95,987		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	D8544PAG1 IESY HESSEN GMBH & CO KG/OLD	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	05/12/2015	01/15/2021		1,631,250	75% [3.5000%]			23,979	(8,942)		(8,942)	(14,306)	(54,375)			16,905		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	G97745AB2 Schaeffler Finance 3.25 5/2025	D 1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2015	05/15/2020		2,180,600	30% [3.2500%]			26,811	(96,985)		(96,985)	(12,109)	(75,000)			20,758		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	F85783AG7 SPCM SA	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	01/12/2016	06/15/2018		1,924,100	00% [2.8750%]			22,114	(78,696)		(78,696)	(8,051)	(70,645)			12,569		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	F5837PAH9 LOXAM SAS 3.5% 05/03/2023	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	04/22/2016	05/03/2019		1,235,080	00% [3.5000%]			9,104	(5,427)		(5,427)	(4,327)	(1,100)			9,937		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	G0457JAK5 ARDAGH PACKAGING FINANCE PLC	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	05/04/2016	05/15/2019		669,882	50% [6.7500%]			5,073	16,172		16,172	342	15,830			5,423		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	DE000A2AA0X3 WEPAHY 3.75% 05/15/2024	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/12/2016	05/15/2019		387,600	38% [3.7500%]			2,425	4,112		4,112	(1,396)	5,508			3,138		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	DE000A2AA0X3 WEPAHY 3.75% 05/15/2024	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/12/2016	05/15/2019		1,026,000	38% [3.7500%]			6,420	10,884		10,884	(3,696)	14,580			8,307		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	F65585AC9 NOVALIS SAS	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2016	04/30/2018		2,222,400	50% [3.0000%]			8,644	(35,609)		(35,609)	(10,409)	(25,200)			13,971		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	XS1492665267 HERTZ HOLDINGS NETHERLANDS BV	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	09/14/2016	10/15/2018		1,990,365	75% [4.1250%]			825	81		81	(1,158)	1,239			14,218		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	E7357TBV6 SPAIN (KINGDOM OF)	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	09/16/2016	02/17/2017		99,974,214	9% [-0.3113%]			44,945	(522,214)		(522,214)	(12,552)	(509,662)			309,582		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	XS1468664765 ADIENT GLOBAL HOLDINGS LTD	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	09/27/2016	08/15/2024		246,796	75% [3.5000%]			15	(553)		(553)	(113)	(440)			3,464		0010

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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 EUR]	P8055KTM7 ARGENT Corporation 7.82% 12/31/2033	D 1	Currency	BNP Paribas R0MUWSFUP8MPRO8K5P83	09/30/2016	12/31/2033		3,014,534	00% [7.8200%]				56,321		56,321	57,394	(1,073)			62,625		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	P8055KTM7 ARGENT Corporation 7.82% 12/31/2033	D 1	Currency	BNP Paribas R0MUWSFUP8MPRO8K5P83	09/30/2016	12/31/2033		2,318,872	00% [7.8200%]				4,196		4,196	5,022	(826)			48,173		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	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	10% [4.6250%]			162,096	5,057,546		5,057,546	281,050	874,500			220,165		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	G8277@AB6 SOUTH STAFFORDSHIRE PLC CSNB 4.41% 1/15/2020	D 1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	11/16/2012	01/15/2020		5,547,500	00% [4.4100%]			37,102	985,749		985,749	(16,865)	612,150			50,335		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	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	50% [6.5500%]			50,767	1,236,945		1,236,945	128,168	961,950			201,567		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	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	50% [6.5500%]			36,922	899,596		899,596	93,213	699,600			146,594		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	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	50% [6.5500%]			36,922	899,596		899,596	93,213	699,600			146,594		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	Mortgage Loan LN_0000510064	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033		73,203,200	20% [6.4600%]			854,617	20,036,903		20,036,903	1,489,208	7,835,520			1,517,611		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	Mortgage Loan LN_0000510064	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033		10,457,600	20% [6.4600%]			122,088	2,862,415		2,862,415	212,744	1,119,360			216,802		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	Mortgage Loan LN_0000510064	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033		31,372,800	20% [6.4600%]			366,264	8,587,244		8,587,244	638,232	3,358,080			650,405		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	X3204#AE8 GIBRALTAR CAPITAL ASSETS	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2031		4,740,450	35% [3.3100%]			13,147	269,360		269,360	(184,390)	453,750			90,319		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	X3204#AC2 GIBRALTAR CAPITAL ASSETS	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2041		4,600,000	30% [3.8130%]			17,530	206,946		206,946	(236,254)	443,200			113,911		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	X3204#AD0 GIBRALTAR CAPITAL ASSETS	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2036		3,881,250	95% [3.6690%]			13,073	213,700		213,700	(160,250)	373,950			85,753		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	Pending Settlement - Assura PLC	N/A	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	09/27/2016	10/13/2026		2,727,900	50% [2.6500%]				2,776		2,776	2,776				43,220		0010
Currency swap - Rec fixed USD [Pay fixed JPY]	JP1746251G85 JAPAN (GOVERNMENT OF) #625	D 1	Currency	BNP Paribas R0MUWSFUP8MPRO8K5P83	08/08/2016	02/10/2017		99,578,979	7% [-0.2545%]			225,994	(1,295,207)		(1,295,207)	(11,934)	(1,283,272)			300,550		0010
Currency swap - Rec fixed USD [Pay fixed JPY]	JP1746311G91 JAPAN (GOVERNMENT OF) #631	D 1	Currency	BNP Paribas R0MUWSFUP8MPRO8K5P83	09/12/2016	03/10/2017		99,992,319	6% [-0.3298%]			70,838	(666,784)		(666,784)	29,356	(696,140)			332,050		0010
Currency swap - Rec fixed USD [Pay floating GBP]	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	6M+2.3300%]			281,697	5,772,487		5,772,487	2,233,960	1,661,550			344,206		0010
Currency swap - Rec fixed USD [Pay floating GBP]	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	6M+2.3300%]			252,045	5,164,857		5,164,857	1,998,807	1,486,650			307,973		0010
Currency swap - Rec fixed USD [Pay floating GBP]	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	6M+2.3300%]			652,351	13,367,864		13,367,864	5,173,382	3,847,800			797,108		0010
Currency swap - Rec fixed USD [Pay floating GBP]	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	6M+2.2000%]			275,752	4,878,321		4,878,321	1,846,761	1,364,220			248,552		0010
Currency swap - Rec fixed USD [Pay floating NZD]	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	3M+0.8540%]			82,541	617,101		617,101	(3,566)	(345,975)			55,890		0010

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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 Items(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 floating EUR [Pay floating USD]	FA Hedge	Exh 7	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/14/2007	06/28/2022		126,426,000	₹ 3M+0.1800%]			2,421,617	8,826,954		8,826,954	3,033,994	3,562,500			1,515,162		0011
Currency swap - Rec floating USD [Pay fixed EUR]	Mortgage Loan LN_0000510093	B	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025		11,879,208	00% [2.5700%]			37,759	(853,016)		(853,016)	(1,077,729)	(393,525)			173,822		0010
Currency swap - Rec floating USD [Pay fixed EUR]	Mortgage Loan LN_0000510098	B	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025		17,557,320	00% [2.5700%]			55,807	(1,260,747)		(1,260,747)	(1,592,869)	(581,625)			256,907		0010
Currency swap - Rec floating USD [Pay fixed EUR]	Mortgage Loan LN_0000510095	B	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025		7,097,640	00% [2.5700%]			22,560	(509,664)		(509,664)	(643,926)	(235,125)			103,856		0010
Currency swap - Rec floating USD [Pay fixed EUR]	Mortgage Loan LN_0000510104	B	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	06/23/2015	06/26/2025		25,793,600	25% [3.8750%]			(10,798)	(3,275,991)		(3,275,991)	(2,479,827)	(863,625)			381,328		0010
Currency swap - Rec floating USD [Pay fixed EUR]	KIRK Beauty One GmbH (Multiple Cusips)	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	08/31/2015	07/31/2022		3,074,500	10% [1.0000%]			9,724	(196,560)		(196,560)	(152,345)	(103,125)			37,135		0010
Currency swap - Rec floating USD [Pay fixed GBP]	Mortgage Loan LN_0000510091	B	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	01/28/2015	01/27/2020		25,268,998	50% [3.0210%]			(19,996)	3,232,592		3,232,592	(698,772)	2,908,937			230,420		0010
Currency swap - Rec floating USD [Pay floating AUD]	Q0458*AE9 AQUASURE FINANCE PTY LTD	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	04/15/2015	07/12/2027		24,320,000	/ 3M+1.5200%]			(346,337)	(272,389)		(272,389)	332,502	(1,206,400)			399,365		0010
Currency swap - Rec floating USD [Pay floating EUR]	N6872#AA1 ACTION HOLDING BV (2020)	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	01/14/2015	12/12/2020		1,296,130	EURIBOR 3M]			10,081	48,710		48,710	(5,801)	(41,250)			13,286		0010
Currency swap - Rec floating USD [Pay floating EUR]	L0000*AA5 A SCHULMAN HOLDINGS SARL	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	06/01/2015	05/31/2022		313,641	EURIBOR 3M]			5,397	(12,283)		(12,283)	(1,305)	(10,776)			3,734		0010
Currency swap - Rec floating USD [Pay floating EUR]	L8037*AA5 SIG COMBIBLOC HOLDINGS SCA	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/05/2015	02/03/2022		815,850	EURIBOR 3M]			7,197	(17,573)		(17,573)	(6,183)	(27,563)			9,434		0010
Currency swap - Rec floating USD [Pay floating EUR]	84762NBD2 SPECTRUM BRANDS INC	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	03/16/2016	06/16/2022		560,200	EURIBOR 3M]			4,589	1,779		1,779	3,479	(1,700)			6,695		0010
Currency swap - Rec floating USD [Pay floating EUR]	84762NBD2 SPECTRUM BRANDS INC	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	04/05/2016	06/16/2022		336,907	EURIBOR 3M]			6,228	3,814		3,814	489	3,325			4,026		0010
Currency swap - Rec floating USD [Pay floating EUR]	KIRK Beauty One GmbH (Multiple Cusips)	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/07/2016	07/31/2022		1,705,500	EURIBOR 3M]			11,414	18,355		18,355	(1,445)	19,800			20,600		0010
Currency swap - Rec floating USD [Pay floating EUR]	COTY INC	D 1	Currency	The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	04/15/2016	03/23/2022		3,158,400	EURIBOR 3M]			18,927	2,376		2,376	(9,384)	11,760			36,966		0010
Currency swap - Rec floating USD [Pay floating EUR]	253651B@1 DIEBOLD INC	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	05/13/2016	03/18/2023		1,298,925	EURIBOR 3M]			6,998	8,265		8,265	1,710	6,555			16,514		0010
Currency swap - Rec floating USD [Pay floating EUR]	KUONI REISEN HOLDING AG	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/01/2016	04/28/2023		3,186,585	EURIBOR 3M]			14,905	(24,882)		(24,882)	(8,637)	(16,245)			40,864		0010
Currency swap - Rec floating USD [Pay floating EUR]	G9341JAC4 VERITAS Software Corporation	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/06/2016	06/15/2023		1,247,219	EURIBOR 3M]			4,292	(17,786)		(17,786)	1,714	(19,500)			16,153		0010
Currency swap - Rec floating USD [Pay floating EUR]	EVRY ASA	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	07/25/2016	04/30/2022		1,020,675	EURIBOR 3M]			2,876	(23,527)		(23,527)	932	(24,459)			12,059		0010
Currency swap - Rec floating USD [Pay floating GBP]	G3706@AA0 Gala Coral TLB 2018	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/13/2011	05/27/2018		6,520,000	;BP LIBOR 3M]			5,279	1,306,839		1,306,839	(3,010)	699,600			41,936		0010
Currency swap - Rec floating USD [Pay floating GBP]	G1069#AA3 BESTWAY UK HOLDCO LTD	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	10/21/2014	10/01/2021		1,108,980	;BP LIBOR 3M]			1,468	210,350		210,350	(3,415)	120,323			12,406		0010

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 floating GBP]	Mortgage Loan LN_0000510113	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	01/26/2016	11/26/2018		14,814,106	1M+3.2500%]			15,900	1,331,975		1,331,975	20,201	1,311,774			108,764		0010
Currency swap - Rec floating USD [Pay floating GBP]	29446BAN6 EQUINIX INC	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/26/2016	11/20/2022		970,620	BP LIBOR 3M]			1,518	62,735		62,735	1,415	61,320			12,028		0010
Currency swap - Rec floating USD [Pay floating GBP]	G3706@AA0 GALA CORAL	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	04/19/2016	05/27/2018		1,223,150	BP LIBOR 3M]			1,620	119,030		119,030	30	119,000			7,867		0010
Currency swap - Rec floating USD [Pay floating GBP]	G1069#AB1 BESTWAY UK HOLDCO LTD	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	07/08/2016	10/06/2020		1,413,322	BP LIBOR 3M]			871	(5,586)		(5,586)	(1,220)	(4,365)			14,167		0010
Currency swap - Rec floating USD [Pay floating GBP]	G1069#AA3 BESTWAY UK HOLDCO LTD	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	07/08/2016	10/01/2021		1,977,820	BP LIBOR 3M]			1,138	(8,680)		(8,680)	(2,571)	(6,109)			22,125		0010
0939999. Total-Swaps-Hedging Other-Foreign Exchange										0	0	7,152,626	98,972,914	XXX	98,972,914	10,957,168	24,650,370	0	0	11,413,385	XXX	XXX
Swaps - Hedging Other - Total Return																						
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/28/2015	10/04/2016		99,987,103	SD LIBOR 3M]			898,463	(7,936,114)		(7,936,114)	(902,312)				52,336		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	09/30/2015	10/05/2016		100,000,490	SD LIBOR 3M]			612,168	(4,269,388)		(4,269,388)	2,717,053				58,521		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/30/2015	10/05/2016		100,001,675	SD LIBOR 3M]			619,304	(4,290,192)		(4,290,192)	3,214,321				58,522		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/30/2015	10/05/2016		100,000,490	SD LIBOR 3M]			612,168	(4,269,388)		(4,269,388)	2,717,192				58,521		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	10/14/2015	10/19/2016		37,111,080	SD LIBOR 3M]			221,714	(258,071)		(258,071)	822,308				42,335		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/15/2015	10/20/2016		75,328,540	SD LIBOR 3M]			441,670	(590,709)		(590,709)	459,852				88,165		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/27/2015	10/30/2016		76,908,960	SD LIBOR 3M]			459,896	(273,701)		(273,701)	(819,980)				110,246		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/28/2015	11/03/2016		74,384,029	SD LIBOR 3M]			(43,565)	(2,263,055)		(2,263,055)	(3,702,902)				113,512		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	NATIXIS SA KX1WK48MPD4Y2NCUIZ63	11/02/2015	11/07/2016		58,759,545	SD LIBOR 3M]			350,477	(532,447)		(532,447)	(2,030,605)				94,797		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/02/2015	11/05/2016		39,173,030	SD LIBOR 3M]			233,651	(354,965)		(354,965)	(1,353,736)				61,512		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	11/02/2015	11/07/2016		58,759,545	SD LIBOR 3M]			350,477	(532,447)		(532,447)	(2,030,605)				94,797		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	11/02/2015	11/05/2016		39,173,030	SD LIBOR 3M]			238,029	(354,319)		(354,319)	(1,358,064)				61,512		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/02/2015	11/05/2016		39,173,030	SD LIBOR 3M]			233,651	(354,965)		(354,965)	(1,353,736)				61,512		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/02/2015	11/05/2016		39,173,030	SD LIBOR 3M]			236,570	(354,535)		(354,535)	(1,356,621)				64,118		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/02/2015	11/05/2016		39,173,030	SD LIBOR 3M]			233,651	(354,965)		(354,965)	(1,353,736)				61,512		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/18/2015	11/24/2016		81,523,281	SD LIBOR 3M]			497,802	514,670		514,670	(858,464)				158,229		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	12/01/2015	12/04/2016		77,020,105	SD LIBOR 3M]			(39,094)	(840,818)		(840,818)	(5,081,360)				162,512		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	12/01/2015	12/08/2016		100,630,235	SD LIBOR 3M]			(55,147)	56,129		56,129	(2,772,195)				218,764		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 Items(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 swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/02/2015	12/08/2016		126,702,534	SD LIBOR 3M]			1,130,022	1,847,036		1,847,036	120,965				275,444		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	NATIXIS SA	KX1WK48MPD4Y2NCUIZ63	12/11/2015	12/20/2016		62,190,250	SD LIBOR 3M]			550,322	(1,082,279)		(1,082,279)	507,383				146,483		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/11/2015	12/18/2016		62,190,250	SD LIBOR 3M]			545,655	(1,083,717)		(1,083,717)	512,200				144,664		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/11/2015	12/22/2016		75,204,024	SD LIBOR 3M]			684,854	(1,045,520)		(1,045,520)	274,763				179,310		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/11/2015	12/22/2016		75,204,024	SD LIBOR 3M]			690,250	(1,045,520)		(1,045,520)	323,856				179,310		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	01/11/2016	01/20/2017		287,682,320	SD LIBOR 3M]			1,513,153	(1,985,338)		(1,985,338)	(1,985,338)				796,793		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	01/19/2016	01/25/2017		73,921,846	SD LIBOR 3M]			644,025	(2,849,281)		(2,849,281)	(2,849,281)				209,261		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	01/19/2016	01/25/2017		49,093,134	SD LIBOR 3M]			420,354	(1,895,923)		(1,895,923)	(1,895,923)				155,058		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	01/19/2016	01/25/2017		49,093,134	SD LIBOR 3M]			424,033	(1,894,097)		(1,894,097)	(1,894,097)				138,975		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	01/21/2016	01/26/2017		49,998,470	SD LIBOR 3M]			617,344	(1,714,131)		(1,714,131)	(1,714,131)				142,142		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	01/22/2016	01/26/2017		58,307,280	SD LIBOR 3M]			624,130	(2,237,249)		(2,237,249)	(2,237,249)				165,763		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	01/26/2016	01/31/2017		60,126,806	SD LIBOR 3M]			501,954	(2,162,040)		(2,162,040)	(2,162,040)				174,520		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	01/27/2016	02/01/2017		58,955,750	SD LIBOR 3M]			473,808	(1,912,566)		(1,912,566)	(1,912,566)				171,815		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/02/2016	02/09/2017		54,225,729	SD LIBOR 3M]			415,098	(1,607,842)		(1,607,842)	(1,607,842)				163,048		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/10/2016	02/16/2017		111,304,400	SD LIBOR 3M]			943,068	141,376		141,376	141,376				343,434		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	02/10/2016	02/16/2017		55,541,920	SD LIBOR 3M]			436,961	151,594		151,594	151,594				343,434		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/11/2016	02/16/2017		65,555,344	SD LIBOR 3M]			293,481	393,862		393,862	393,862				202,274		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/23/2016	02/28/2017		39,978,603	SD LIBOR 3M]			292,756	100,871		100,871	100,871				128,570		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/21/2016	04/28/2017		47,322,016	SD LIBOR 3M]			224,369	(1,649,780)		(1,649,780)	(1,649,780)				179,472		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	05/10/2016	05/18/2017		50,637,271	SD LIBOR 3M]			205,713	117,706		117,706	117,706				200,982		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/10/2016	05/18/2017		50,637,271	SD LIBOR 3M]			211,513	127,938		127,938	127,938				200,982		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/24/2016	06/30/2017		55,069,878	SD LIBOR 3M]			146,518	(121,786)		(121,786)	(121,786)				238,133		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/24/2016	06/30/2017		55,069,878	SD LIBOR 3M]			145,111	(126,480)		(126,480)	(126,480)				238,133		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	07/06/2016	07/11/2017		49,998,887	SD LIBOR 3M]			68,016	(1,868,281)		(1,868,281)	(1,868,281)				220,518		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	07/06/2016	07/11/2017		50,000,006	SD LIBOR 3M]			73,643	(4,988,450)		(4,988,450)	(4,988,450)				220,522		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	07/06/2016	07/11/2017		50,000,000	SD LIBOR 3M]			(13,545)	(4,678,216)		(4,678,216)	(4,678,216)				220,522		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	07/06/2016	07/11/2017		34,999,985	SD LIBOR 3M]			50,762	(3,494,932)		(3,494,932)	(3,494,932)				154,366		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	07/08/2016	07/13/2017		64,998,659	SD LIBOR 3M]			88,663	(1,460,038)		(1,460,038)	(1,460,038)				287,681		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/08/2016	07/13/2017		50,000,017	SD LIBOR 3M]			68,478	(1,390,133)		(1,390,133)	(1,390,133)				221,298		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/08/2016	07/13/2017		50,000,011	SD LIBOR 3M]			72,318	(4,138,994)		(4,138,994)	(4,138,994)				221,298		0001

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

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

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Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/08/2016	07/13/2017		50,000,000	SD LIBOR 3M]			(12,717)	(3,280,347)		(3,280,347)	(3,280,347)				221,298		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	09/28/2016	10/05/2017		115,431,003	SD LIBOR 3M]				121,497		121,497	121,497				581,095		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/28/2016	10/04/2017		109,694,557	SD LIBOR 3M]				586,127		586,127	586,127				551,470		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/28/2016	10/05/2017		115,431,003	SD LIBOR 3M]				127,333		127,333	127,333				581,095		0001
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/29/2016	10/05/2017		115,995,588	SD LIBOR 3M]				127,956		127,956	127,956				583,937		0001
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2016	11/07/2016		100,000,000	3M+.01000%)			1,166,056	3,842,138		3,842,138	3,842,138				201,194		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2016	02/13/2017		100,000,000	50%(0.7350%)			1,388,899	3,334,298		3,334,298	3,334,298				430,576		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	05/11/2016	12/13/2016		32,000,000	50%(0.6400%)			348,653	1,514,014		1,514,014	1,514,014				89,000		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	05/11/2016	01/12/2017		32,000,000	50%(0.6750%)			388,464	1,513,818		1,513,818	1,513,818				105,483		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	05/11/2016	01/12/2017		32,000,000	00%(0.6750%)			402,959	1,246,543		1,246,543	1,246,543				107,163		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	05/12/2016	11/15/2016		100,000,000	R 3M-.01625%)			1,079,870	5,614,522		5,614,522	5,614,522				217,692		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2016	05/13/2017		100,000,000	R 3M+.0300%)			1,100,842	3,781,592		3,781,592	3,781,592				496,640		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2016	02/22/2017		110,000,000	SD LIBOR 3M)			1,220,735	4,243,210		4,243,210	4,243,210				438,632		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2016	08/21/2017		120,000,000	R 3M+.0300%)			1,280,018	4,850,622		4,850,622	4,850,622				703,464		0006
Interest rate swaps - Rec floating USD[Pay fixed]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/06/2016	12/07/2016		250,000,000	R 3M-.1000%)			299,581	(611,952)		(611,952)	(611,952)				593,908		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2016	08/08/2017		400,000,000	R 3M-.0700%)			990,567	(3,541,269)		(3,541,269)	(3,541,269)				1,942,086		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2016	08/08/2017		100,000,000	R 3M-.0600%)			308,212	(703,867)		(703,867)	(703,867)				534,495		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2016	08/09/2017		150,000,000	R 3M-.0500%)			579,302	(4,123,220)		(4,123,220)	(4,123,220)				902,357		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2016	11/09/2017		350,000,000	R 3M-.0500%)			878,662	(3,155,853)		(3,155,853)	(3,155,853)				1,932,533		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2016	08/10/2017		200,000,000	R 3M-.0600%)			727,578	(8,697,414)		(8,697,414)	(8,697,414)				1,220,228		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/09/2016	08/10/2017		150,000,000	R 3M-.07625%)			356,142	(1,251,286)		(1,251,286)	(1,251,286)				736,482		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/11/2016	08/14/2017		200,000,000	R 3M-.0500%)			455,898	(2,017,779)		(2,017,779)	(2,017,779)				989,796		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2016	11/12/2017		100,000,000	R 3M-.0500%)			241,230	(2,345,088)		(2,345,088)	(2,345,088)				561,729		0006

SCHEDULE DB - PART A - SECTION 1

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Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/15/2016	08/16/2017		100,000,000	)R 3M-.0415%)			195,318	(798,159)		(798,159)	(798,159)				467,096		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/15/2016	08/16/2017		300,000,000	)R 3M-.0360%)			573,533	(1,630,316)		(1,630,316)	(1,630,316)				1,397,557		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/16/2016	08/17/2017		100,000,000	)R 3M-.0440%)			212,863	(1,044,041)		(1,044,041)	(1,044,041)				489,070		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/16/2016	08/17/2017		300,000,000	)R 3M-.0400%)			562,029	(2,390,764)		(2,390,764)	(2,390,764)				1,392,682		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/17/2016	11/18/2017		200,000,000	)R 3M-.0400%)			365,991	(2,083,661)		(2,083,661)	(2,083,661)				1,055,595		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/19/2016	08/22/2017		200,000,000	)R 3M-.0415%)			475,262	(322,776)		(322,776)	(322,776)				1,094,601		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/19/2016	11/22/2017		200,000,000	)R 3M-.0300%)			377,390	(1,945,400)		(1,945,400)	(1,945,400)				1,115,882		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/19/2016	08/22/2017		100,000,000	)R 3M-.0400%)			237,577	(172,858)		(172,858)	(172,858)				547,670		0006
Interest rate swaps - Rec floating USD[Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	09/01/2016	12/01/2016		250,000,000	)R 3M-.1150%)			393,265	650,380		650,380	650,380				562,845		0006
0949999. Total-Swaps-Hedging Other-Total Return										0	0	35,238,891	(79,373,492)	XXX	(79,373,492)	(63,008,634)	0	0	0	31,130,977	XXX	XXX
0969999. Total-Swaps-Hedging Other										(14,819,760)	178,827,659	296,935,646	2,408,690,065	XXX	2,408,690,065	952,993,429	24,650,370	0	0	535,798,333	XXX	XXX
Swaps - Replications - Credit Default																						
Credit Default Swap - Rec 0.4800 [PAY 0.0000];CDT30-100_MET_2015_B	12521@AA1 CDT30-100_MET_2015_B.	DB C	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	11/16/2015	09/20/2019		90,000,000	).4800 [0.0000]			328,800			796,998					90,000,000	1	N/A
Credit Default Swap - Rec 0.5050 [PAY 0.0000];CDX.NA.IG.21	12518*DQ0 CDX.NA.IG.21	DB C	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	07/28/2015	09/20/2019		70,000,000	).5050 [0.0000]			269,053			636,396					70,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BANCO BILBAO VIZCAYA ARGENTINARIA;BBVA	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)		42,885	(2,072)		(20,101)			394		5,500,006	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BRITISH TELECOM PLC;BT-A.L	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		42,885	73,680		95,197			(13,997)		5,500,006	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CARNIVAL CORPORATION;CCL	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		22,833	24,575		60,766			(6,206)		3,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y	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	276,973	882,410		1,225,349			(143,289)		37,885,750	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y	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	439,841	1,405,012		1,978,063			(224,327)		61,203,625	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.23	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		380,556	212,402		863,988			(49,488)		50,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.25	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)	282,222	(163,872)		517,873			26,993		40,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.26	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	316,667	523,730		858,893			(57,720)		60,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.27	990334668 CDX.NA.IG.27	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	09/22/2016	12/20/2021		310,000,000	1.0000 [0.0000]		3,552,652	60,278	3,539,659		3,541,883			(12,993)		310,000,000	2Z	N/A

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Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.27	990334774 CDX.NA.IG.27	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29	09/23/2016	12/20/2021		300,000,000	1.0000 [0.0000]		3,647,892	50,000	3,640,256		3,427,630			(7,636)		300,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.27	990334903 CDX.NA.IG.27	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29	09/26/2016	12/20/2021		356,000,000	1.0000 [0.0000]		3,860,575	29,667	3,858,547		4,067,453			(2,023)		356,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CREDIT AGRICOLE SA;ACA.PA	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		42,885	48,169		87,443			(9,151)		5,500,006	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];DANSKE BANK A/S;DANSKE.CO	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		42,885	37,777		108,938			(7,179)		5,505,274	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ENEL S P A;ENLAY	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		21,442	11,794		41,853			(2,163)		2,763,866	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Georgia-Pacific Corporation	373298C#3 Georgia-Pacific Corporation.	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	03/15/2012	03/20/2017		10,000,000	1.0000 [0.0000]	(108,285)		76,111	(10,118)		44,105			16,213		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Georgia-Pacific Corporation	373298D*6 Georgia-Pacific Corporation.	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2012	06/20/2017		10,000,000	1.0000 [0.0000]	(151,444)		76,111	(20,875)		67,593			21,748		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Hartford;HIG	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)		190,278	(49,061)		337,767			21,407		25,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Hartford;HIG	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)		30,444	(5,897)		54,043			2,573		4,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];International Paper Company;IP	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		76,111	24,767		143,216			(10,806)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ITRAXX.EUROPE.24	46573*BS8 ITRAXX.EUROPE.24	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29	09/23/2015	12/20/2020		94,175,601	1.0000 [0.0000]	1,035,554		722,866	836,335		1,484,586			(146,736)		94,175,601	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ITRAXX.EUROPE.25	46573*CC2 ITRAXX.EUROPE.25	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29	03/30/2016	06/20/2021		102,762,750	1.0000 [0.0000]		1,444,831	515,278	1,306,796		1,609,431			(138,035)		102,762,750	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y	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)		22,833	(28,955)		(25,071)			2,813		3,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y	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)		45,667	(57,926)		(50,142)			5,628		6,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Mohawk Industries, Inc.;MHK	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		76,111	3,284		109,158			(1,433)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Oneok Partners, L.P.;OKS	68268NC*2 Oneok Partners, L.P.	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2012	03/20/2017		10,000,000	1.0000 [0.0000]	(213,013)		76,111	(19,657)		28,706			31,498		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];PIONEER NATURAL RESOURCES COMPANY;PXD	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		76,111	122,095		101,401			(30,833)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Plains All American Pipelin,L.P.; PAA	72650RA@1 Plains All American Pipeline,L.P.	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2012	03/20/2017		15,000,000	1.0000 [0.0000]	(295,490)		114,167	(27,581)		36,749			44,194		15,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];REPUBLIC OF INDONESIA	455780E@1 REPUBLIC OF INDONESIA	DB C	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2014	09/20/2019		20,000,000	1.0000 [0.0000]	(408,518)		152,222	(235,893)		86,741			59,571		20,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];REPUBLIC OF INDONESIA	455780E*3 REPUBLIC OF INDONESIA.	DB C	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/30/2014	09/20/2019		5,000,000	1.0000 [0.0000]	(99,545)		38,056	(57,573)		21,685			14,539		5,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Republic Services, Inc.;RSG	760759B@8 Republic Services, Inc.	DB C	Credit	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2012	03/20/2017		10,000,000	1.0000 [0.0000]	(43,109)		76,111	(3,993)		44,490			6,399		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Republic Services, Inc.;RSG	760759B#6 Republic Services, Inc.	DB C	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/07/2012	03/20/2017		10,000,000	1.0000 [0.0000]	(33,449)		76,111	(3,112)		44,490			4,986		10,000,000	2	N/A

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

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

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Credit Default Swap - Rec 1.0000 [PAY 0.0000];Rogers Communication Inc.;RCI	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		38,056	58,327		93,590			(14,730)		5,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];SKY PLC;SKYAY	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		42,885	48,375		64,306			(9,016)		5,517,241	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];TELEFONICA, S.A.;VIV	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		42,885	40,253		40,518			(7,612)		5,462,272	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut	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		45,667	32,222		8,954			(8,137)		6,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut	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		106,556	75,185		20,892			(18,987)		14,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];UNIBAIL-RODAMCO;UL.PA	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		42,885	74,022		124,689			(14,048)		5,426,760	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];XLIT LTD;XL	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		205,500	107,221		302,106			(54,811)		27,000,000	2	N/A
0989999. Total-Swaps-Replications-Credit Default										1,129,755	15,551,571	5,615,003	16,300,304	XXX	23,082,624	0	0	(732,398)	0	1,826,203,157	XXX	XXX
1029999. Total-Swaps-Replications										1,129,755	15,551,571	5,615,003	16,300,304	XXX	23,082,624	0	0	(732,398)	0	1,826,203,157	XXX	XXX
1159999. Total-Swaps-Interest Rate										(15,022,000)	179,005,000	255,695,108	2,389,893,734	XXX	2,481,292,244	##########	0	0	0	499,351,910	XXX	XXX
1169999. Total-Swaps-Credit Default										1,331,995	15,374,230	5,321,938	15,497,213	XXX	22,279,533	(541,521)	0	(732,398)	0	1,826,203,157	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	18,536,149	240,826,835	XXX	253,394,904	10,957,168	56,554,900	0	0	32,589,762	XXX	XXX
1189999. Total-Swaps-Total Return										0	0	35,238,891	(79,373,492)	XXX	(79,373,492)	(63,008,634)	0	0	0	31,130,977	XXX	XXX
1209999. Total-Swaps										(13,690,005)	194,379,230	314,792,086	2,566,844,290	XXX	2,677,593,189	952,993,429	56,554,900	(732,398)	0	2,389,275,806	XXX	XXX
Forwards - Hedging Effective																						
Interest Rate Forward	Forecasted Bond Purchase	N/A	Interest Rate	Goldman Sachs Bank USA | KD3XUN7C6T14HNAYLU02..	09/03/2010	12/15/2016		35,000,000	4.3400						16,500,843					79,854		100/100
1219999. Total-Forwards-Hedging Effective										0	0	0	0	XXX	16,500,843	0	0	0	0	79,854	XXX	XXX
Forwards - Hedging Other																						
Currency Forward - BUY USD SELL CAD	Asset Portfolio	D 1	Currency	JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97.	09/08/2016	03/13/2017		3,342,347	1.2865				72,205		72,205	1,686	70,519			11,202		0010
Currency Forward - BUY USD SELL EUR	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC | G5GSEF7VJP5I7OUK5573....	04/06/2016	10/11/2016		32,079,600	0.8728				607,481		607,481	(5,719)	613,200			27,845		0010
Currency Forward - BUY USD SELL EUR	Asset Portfolio	D 1	Currency	JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97.	09/08/2016	03/13/2017		8,525,655	0.8797				36,903		36,903	(60,252)	97,155			28,574		0010
Currency Forward - BUY USD SELL EUR	Joint Venture Interests Portfolio	BA	Currency	Citibank N A | E57ODZWZ7FF32TWEFA76.	09/23/2016	03/27/2017		45,228,000	0.8844				(68,532)		(68,532)	(344,532)	276,000			157,921		0010
Currency Forward - BUY USD SELL GBP	Asset Portfolio	D 1	Currency	JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97.	09/08/2016	03/13/2017		4,009,656	0.7482				101,354		101,354	(11,302)	112,656			13,439		0010
Currency Forward - BUY USD SELL GBP	Joint Venture Interests Portfolio	BA	Currency	Citibank N A | E57ODZWZ7FF32TWEFA76.	09/23/2016	03/27/2017		909,458	0.7697				(2,461)		(2,461)	(2,619)	158			3,176		0010
Currency Forward - BUY USD SELL JPY.	Asset Portfolio	D 1	Currency	JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97.	09/08/2016	03/13/2017		1,387,972	100.8666				(4,510)		(4,510)	(9,971)	5,461			4,652		0010
Equity Forward - DJ EURO 50 VS EURSTOX VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG | 7LTWFZYICNSX8D621K86....	05/08/2009	12/15/2017	8,000	107,876,320	31.2500				(4,047,662)		(4,047,662)	(160,915)				592,883		0001
Equity Forward - DJ EURO 50 VS EURSTOX VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International | E58DKGMJYYYJLN8C3868...	01/25/2010	12/15/2017	9,243	130,844,127	28.4000				2,853,610		2,853,610	123,560				719,113		0001
Equity Forward - FTSE 100 VS FTSE VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas | R0MUWSFPU8MPRO8K5P83	09/13/2007	12/15/2017	9,921	201,135,327	25.2000				(2,641,166)		(2,641,166)	63,641				1,105,430		0001
Equity Forward - FTSE 100 VS FTSE VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG | 7LTWFZYICNSX8D621K86....	03/11/2010	12/15/2017	5,597	84,195,950	26.8000				3,054,044		3,054,044	(174,647)				462,737		0001

SCHEDULE DB - PART A - SECTION 1

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Equity Forward - MSCI EAFE VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2009	12/15/2017	17,986	179,856,100	34.7500				(15,364,345)		(15,364,345)	(411,590)				988,480		0001
Equity Forward - MSCI EAFE VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/13/2016	12/15/2017	6,897	68,965,500	21.7500				66,476		66,476	66,476				379,031		0001
Equity Forward - NASDAQ 100 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	05/29/2007	12/15/2017	9,671	96,710,000	25.8500				(1,447,612)		(1,447,612)	(504,121)				531,513		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/25/2008	12/15/2017	7,810	78,100,000	32.2500				(2,440,147)		(2,440,147)	(245,264)				429,234		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/01/2008	12/15/2017	7,810	78,100,000	32.3000				(2,465,530)		(2,465,530)	(245,997)				429,234		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/12/2008	12/21/2018	31,008	310,080,000	32.2500				(9,623,662)		(9,623,662)	(1,821,022)				2,312,466		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/04/2009	12/21/2018	6,557	65,573,770	38.1250				(6,114,364)		(6,114,364)	(488,519)				489,026		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS	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				(6,219,886)		(6,219,886)	(492,987)				486,791		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS	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				(13,300,963)		(13,300,963)	(997,863)				942,812		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/10/2009	12/21/2018	12,713	127,130,000	39.3300				(13,159,932)		(13,159,932)	(999,677)				948,090		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2009	12/21/2018	6,361	63,613,200	39.3000				(6,570,286)		(6,570,286)	(499,939)				474,405		0001
Equity Forward - S&P 500 VS STD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	09/28/2012	12/16/2022	4,098	40,983,606	30.5000				(1,727,124)		(1,727,124)	(234,028)				510,805		0001
Equity Forward - S&P 500 VS STD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	07/26/2013	12/15/2017	2,114	21,141,649	23.6500				647,294		647,294	156,655				116,193		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/30/2007	12/15/2017	11,236	112,360,000	22.2500				(334,026)		(334,026)	(352,917)				617,525		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/13/2007	12/15/2017	20,000	200,000,000	25.7500				(3,975,749)		(3,975,749)	(644,671)				1,099,190		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/21/2007	12/15/2017	20,000	200,000,000	25.0000				(3,209,224)		(3,209,224)	(642,471)				1,099,190		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2007	12/15/2017	19,608	196,080,000	25.5000				(3,587,134)		(3,587,134)	(639,761)				1,077,646		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2007	12/15/2017	19,455	194,552,500	25.7000				(3,750,640)		(3,750,640)	(638,816)				1,069,251		0001
Equity Forward - S&P 500 VS USD OTC VS	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				(1,896,373)		(1,896,373)	(319,068)				533,588		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/01/2007	12/15/2017	9,690	96,899,224	25.8000				(1,917,391)		(1,917,391)	(318,730)				532,553		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/07/2007	12/15/2017	19,084	190,839,695	26.2000				(4,174,648)		(4,174,648)	(633,172)				1,048,846		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/15/2007	12/15/2017	9,058	90,579,710	27.6000				(2,658,212)		(2,658,212)	(308,870)				497,822		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/21/2007	12/15/2017	18,051	180,505,415	27.7000				(5,393,749)		(5,393,749)	(617,483)				992,049		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 Items(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	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2007	12/15/2017	18,000	180,000,000	27.8500				(5,535,153)		(5,535,153)	(617,969)				989,271		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2007	12/15/2017	9,058	90,580,000	27.6000				(2,662,386)		(2,662,386)	(310,463)				497,823		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2007	12/15/2017	9,058	90,580,000	27.6000				(2,662,386)		(2,662,386)	(310,463)				497,823		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2007	12/22/2017	9,091	90,909,090	27.5000				(2,621,025)		(2,621,025)	(312,334)				503,582		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/04/2008	12/15/2017	9,381	93,808,600	26.6500				(2,271,449)		(2,271,449)	(318,209)				515,567		0001
Equity Forward - S&P 500 VS USD OTC VS	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				(1,124,504)		(1,124,504)	(203,774)				347,838		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/17/2008	12/21/2018	9,311	93,109,869	26.8500				(2,269,236)		(2,269,236)	(407,252)				694,380		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/24/2008	12/21/2018	9,346	93,457,900	26.7500				(2,224,673)		(2,224,673)	(408,458)				696,976		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2008	12/21/2018	27,923	279,225,600	26.8600				(6,843,164)		(6,843,164)	(1,246,881)				2,082,365		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/22/2008	12/21/2018	7,862	78,616,400	31.8000				(4,604,098)		(4,604,098)	(405,593)				586,293		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/03/2008	12/21/2018	29,630	296,296,300	33.7500				(22,684,322)		(22,684,322)	(1,643,630)				2,209,672		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2009	12/21/2018	23,734	237,341,800	31.6000				(15,999,264)		(15,999,264)	(1,315,282)				1,770,010		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/30/2009	12/15/2017	15,576	155,763,200	32.1000				(11,494,522)		(11,494,522)	(690,161)				856,067		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	05/05/2009	12/15/2017	7,886	78,864,400	31.7000				(5,628,163)		(5,628,163)	(347,650)				433,435		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/06/2009	12/15/2017	15,748	157,480,300	31.7500				(11,291,338)		(11,291,338)	(695,065)				865,504		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/02/2009	12/18/2020	16,393	163,934,400	30.5000				(8,803,027)		(8,803,027)	(989,690)				1,683,659		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2009	12/21/2018	16,340	163,398,700	30.6000				(10,086,124)		(10,086,124)	(895,980)				1,218,569		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2009	12/21/2018	8,197	81,967,200	30.5000				(5,009,721)		(5,009,721)	(448,659)				611,282		0001
Equity Forward - S&P 500 VS USD OTC VS	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				(4,927,709)		(4,927,709)	(450,171)				616,334		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2009	12/20/2019	16,155	161,550,900	30.9500				(9,776,927)		(9,776,927)	(1,081,986)				1,449,895		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/12/2009	12/16/2022	16,129	161,290,300	31.0000				(7,697,274)		(7,697,274)	(845,849)				2,010,265		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/21/2009	12/20/2019	16,155	161,550,900	30.9500				(9,783,135)		(9,783,135)	(1,084,657)				1,449,895		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2009	12/20/2019	8,258	82,579,800	31.0000				(5,025,535)		(5,025,535)	(555,120)				741,141		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/09/2009	12/21/2018	15,848	158,478,600	31.5500				(10,723,323)		(10,723,323)	(905,550)				1,181,877		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/22/2009	12/20/2019	8,361	83,612,040	29.9000				(4,527,651)		(4,527,651)	(560,952)				750,406		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2010	12/21/2018	9,259	92,592,590	27.0000				3,830,761		3,830,761	499,047				690,522		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2010	12/21/2018	8,333	83,333,300	27.0000				3,451,757		3,451,757	450,244				621,470		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/03/2010	12/20/2019	7,435	74,349,442	26.9000				2,794,273		2,794,273	469,417				667,275		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2010	12/21/2018	7,407	74,074,100	27.0000				3,072,012		3,072,012	402,743				552,418		0001

Statement as of September 30, 2016 of the **MetLife Insurance Company USA**

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 Items(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	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2010	12/20/2019	4,647	46,468,400	26.9000				(1,742,518)		(1,742,518)	(295,667)				417,047		0001
Equity Forward - S&P 500 VS USD OTC VS	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				(3,485,036)		(3,485,036)	(591,335)				834,094		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2010	12/20/2019	12,976	129,757,790	28.9000				(6,226,872)		(6,226,872)	(872,594)				1,164,557		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/29/2010	12/20/2019	24,653	246,527,800	28.8000				(11,693,891)		(11,693,891)	(1,654,653)				2,212,550		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/30/2010	12/18/2019	12,199	121,993,100	29.1000				(5,994,204)		(5,994,204)	(824,253)				1,093,938		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/30/2010	12/20/2019	12,158	121,575,300	29.2000				(6,041,008)		(6,041,008)	(823,777)				1,091,120		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/04/2010	12/20/2019	8,333	83,333,300	30.0000				(4,525,929)		(4,525,929)	(575,582)				747,904		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/04/2010	12/20/2019	11,794	117,940,000	30.1000				(6,473,906)		(6,473,906)	(816,485)				1,058,494		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/05/2010	12/20/2019	11,639	116,393,400	30.5000				(6,660,398)		(6,660,398)	(813,476)				1,044,613		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/07/2010	12/20/2019	4,122	41,221,400	32.7500				(2,929,650)		(2,929,650)	(303,926)				369,956		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/20/2010	12/20/2019	2,075	20,746,900	36.1500				(1,950,445)		(1,950,445)	(166,430)				186,200		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/20/2010	12/20/2019	19,231	192,307,700	36.4000				(18,415,925)		(18,415,925)	(1,551,907)				1,725,933		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/21/2010	12/20/2019	14,229	142,288,000	35.1400				(12,449,628)		(12,449,628)	(1,129,717)				1,277,014		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2010	12/20/2019	21,337	213,371,300	35.1500				(18,683,614)		(18,683,614)	(1,694,491)				1,914,976		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2011	12/15/2017	8,361	83,612,000	29.9000				(5,090,795)		(5,090,795)	(453,254)				459,527		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2011	12/15/2017	8,446	84,459,500	29.6000				(4,995,942)		(4,995,942)	(457,397)				464,185		0001
Equity Forward - S&P 500 VS USD OTC VS	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)			(5,098,108)		(5,098,108)	(444,867)				605,328		0001
Equity Forward - S&P 500 VS USD OTC VS	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			(296,199)		(296,199)	(293,577)				513,326		0001
Equity Forward - S&P 500 VS USD OTC VS	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)			(6,888,227)		(6,888,227)	(499,098)				670,980		0001
Equity Forward - S&P 500 VS USD OTC VS	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				(4,759,212)		(4,759,212)	(569,867)				808,687		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2011	12/18/2020	15,152	151,515,200	33.0000				(10,358,742)		(10,358,742)	(1,142,890)				1,556,109		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2011	12/18/2020	3,788	37,878,800	33.0000				(2,589,999)		(2,589,999)	(285,814)				389,027		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	08/29/2011	12/18/2020	7,812	78,125,000	32.0000				4,871,089		4,871,089	572,827				802,369		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/11/2011	12/18/2020	5,405	54,054,100	33.3000				3,840,177		3,840,177	417,458				555,153		0001
Equity Forward - S&P 500 VS USD OTC VS	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				2,818,403		2,818,403	307,283				409,268		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/12/2011	12/18/2020	6,667	66,666,700	33.0000				4,609,455		4,609,455	510,256				684,688		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 Items(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	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/12/2011	12/18/2020	3,374	33,742,300	32.6000				2,248,590		2,248,590	255,091				346,544		0001
Equity Forward - S&P 500 VS USD OTC VS	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				2,304,726		2,304,726	255,128				342,344		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/27/2011	12/18/2020	4,231	42,307,700	32.5000				2,801,332		2,801,332	320,190				434,514		0001
Equity Forward - S&P 500 VS USD OTC VS	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				2,311,189		2,311,189	256,175				342,344		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/10/2011	12/15/2017	6,964	69,637,883	35.9000				7,278,600		7,278,600	437,101				382,726		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/12/2011	12/18/2020	6,739	67,385,400	37.1000				6,553,662		6,553,662	593,125				692,070		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/11/2012	12/16/2022	7,225	72,254,300	34.6000				(4,964,498)		(4,964,498)	(505,284)				900,552		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/07/2012	12/16/2016	4,098	40,983,600	30.5000				3,092,054		3,092,054	220,313				94,119		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/20/2012	12/15/2017	4,019	40,192,900	31.1000				(2,932,188)		(2,932,188)	(250,303)				220,898		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/13/2012	12/20/2019	16,000	160,000,000	31.2500				10,212,834		10,212,834	1,366,507				1,435,976		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/17/2012	12/21/2018	8,013	80,128,200	31.2000				5,477,661		5,477,661	597,076				597,568		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2012	12/16/2022	7,310	73,099,400	34.2000				4,760,280		4,760,280	504,310				911,085		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2012	12/15/2023	7,246	72,463,800	34.5000				4,446,317		4,446,317	490,512				972,944		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/08/2012	12/17/2021	3,666	36,656,891	34.1000				(2,592,042)		(2,592,042)	(319,664)				418,613		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/28/2012	12/17/2021	7,764	77,639,800	32.2000				(4,533,644)		(4,533,644)	(642,384)				886,628		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/14/2012	12/20/2019	4,237	42,372,900	29.5000				2,242,561		2,242,561	366,045				380,290		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/05/2012	12/15/2017	8,591	85,910,700	29.1000				5,205,327		5,205,327	572,202				472,161		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/05/2012	12/15/2017	8,547	85,470,100	29.2500				5,252,594		5,252,594	570,107				469,740		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/11/2012	12/15/2017	4,310	43,103,448	29.0000				(2,585,049)		(2,585,049)	(287,574)				236,894		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/08/2012	12/18/2020	8,547	85,470,100	29.2500				(3,901,027)		(3,901,027)	(636,409)				877,805		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/05/2012	12/20/2019	3,604	36,036,000	27.7500				(1,538,078)		(1,538,078)	(309,510)				323,418		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/08/2013	12/20/2019	4,464	44,642,900	28.0000				(1,958,176)		(1,958,176)	(389,038)				400,663		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2013	12/16/2022	27,778	277,777,800	27.0000				6,235,594		6,235,594	1,309,735				3,462,124		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/12/2013	12/16/2022	14,231	142,310,000	26.3500				2,725,662		2,725,662	645,484				1,773,701		0001
Equity Forward - S&P 500 VS USD OTC VS	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				2,237,294		2,237,294	665,094				1,095,946		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 Items(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	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/21/2013	12/15/2017	10,142	101,419,900	24.6500				3,675,724		3,675,724	694,314				557,399		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/11/2013	12/16/2022	9,579	95,785,400	26.1000				1,696,071		1,696,071	429,048				1,193,835		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/20/2013	12/17/2021	6,809	68,093,400	25.7000				1,453,233		1,453,233	469,420				777,610		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/21/2013	12/15/2017	10,395	103,950,100	24.0500				3,446,437		3,446,437	719,184				571,305		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/26/2013	12/15/2017	10,438	104,384,100	23.9500				3,407,645		3,407,645	723,302				573,690		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/01/2013	12/16/2022	9,560	95,602,300	26.1500				1,694,371		1,694,371	430,215				1,191,553		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/10/2013	12/15/2017	6,224	62,240,700	24.1000				2,062,620		2,062,620	442,890				342,072		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/16/2013	12/15/2017	10,267	102,669,400	24.3500				3,520,118		3,520,118	734,303				564,266		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/07/2013	12/16/2022	1,812	18,115,900	27.6000				(440,795)		(440,795)	(89,555)				225,790		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/11/2013	12/16/2022	9,074	90,744,100	27.5500				2,182,260		2,182,260	447,407				1,131,002		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/25/2013	12/16/2022	17,857	178,571,400	28.0000				4,699,313		4,699,313	905,986				2,225,651		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	06/26/2013	12/21/2018	4,771	47,709,923	26.2000				(1,814,910)		(1,814,910)	(391,884)				355,804		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	06/26/2013	12/18/2020	4,604	46,040,515	27.1500				(1,499,372)		(1,499,372)	(342,209)				472,851		0001
Equity Forward - S&P 500 VS USD OTC VS	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				(395,353)		(395,353)	(215,555)				630,751		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2014	12/16/2022	10,163	101,626,000	24.6000				(747,569)		(747,569)	(430,244)				1,266,630		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/22/2014	12/15/2023	2,976	29,761,900	25.2000				(154,448)		(154,448)	(104,966)				399,602		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/04/2014	12/21/2018	5,794	57,937,400	21.5750				(805,318)		(805,318)	(510,923)				432,076		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/21/2014	12/15/2017	6,143	61,425,100	20.3500				(750,669)		(750,669)	(566,900)				337,589		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/01/2014	12/15/2017	11,211	112,107,600	22.3000				(2,155,450)		(2,155,450)	(1,107,819)				616,138		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/01/2014	12/15/2017	11,186	111,856,800	22.3500				(2,175,318)		(2,175,318)	(1,105,621)				614,760		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/01/2014	12/20/2019	10,593	105,932,203	23.6000				(1,595,326)		(1,595,326)	(1,103,171)				950,726		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/02/2014	12/20/2019	5,274	52,742,616	23.7000				(816,834)		(816,834)	(550,277)				473,357		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/02/2014	12/15/2017	11,123	111,234,700	22.4750				(2,220,721)		(2,220,721)	(1,101,456)				611,340		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	10/02/2014	12/20/2019	11,677	116,772,824	23.5500				(1,728,562)		(1,728,562)	(1,216,130)				1,048,019		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/02/2014	12/15/2017	5,580	55,803,600	22.4000				(1,095,509)		(1,095,509)	(552,361)				306,694		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	10/03/2014	12/15/2017	11,236	112,359,551	22.2500				(2,131,488)		(2,131,488)	(1,112,673)				617,523		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/03/2014	12/15/2017	5,618	56,179,800	22.2500				(1,065,745)		(1,065,745)	(556,337)				308,761		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/08/2014	12/15/2017	5,599	55,991,000	22.3250				(1,083,680)		(1,083,680)	(556,735)				307,724		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/08/2014	12/15/2017	11,186	111,856,800	22.3500				(2,177,290)		(2,177,290)	(1,112,366)				614,760		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	10/17/2014	12/15/2017	10,941	109,409,200	22.8500				(2,382,196)		(2,382,196)	(1,100,238)				601,308		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/21/2014	12/15/2017	11,136	111,358,600	22.4500				(2,232,781)		(2,232,781)	(1,120,410)				612,021		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/21/2014	12/18/2020	5,123	51,229,508	24.4000				(682,081)		(682,081)	(412,008)				526,143		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Co International PLC	4PQUHN3JPFGFNF3BB653	10/21/2014	12/18/2020	7,187	71,868,583	24.3500				(940,172)		(940,172)	(577,369)				738,113		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	10/22/2014	12/15/2017	5,605	56,053,812	22.3000				(1,085,540)		(1,085,540)	(564,232)				308,069		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/24/2014	12/15/2017	11,236	112,359,550	22.2500				(2,149,789)		(2,149,789)	(1,133,495)				617,523		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 Items(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	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/30/2014	12/15/2017	5,669	56,689,342	22.0500				(1,029,696)		(1,029,696)	(574,105)				311,562		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/03/2014	12/15/2017	5,695	56,947,608	21.9500				(1,007,735)		(1,007,735)	(577,855)				312,981		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/10/2015	12/18/2020	10,183	101,833,000	24.5500				(1,195,974)		(1,195,974)	(875,569)				1,045,857		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/13/2015	12/16/2022	14,484	144,843,600	25.8900				(1,125,710)		(1,125,710)	(704,213)				1,805,279		0001
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/24/2015	12/20/2019	5,176	51,759,834	24.1500				(778,384)		(778,384)	(601,112)				464,537		0001
12229999. Total-Forwards-Hedging Other											(1,521,000)	0	0	(364,239,440)	XXX	(364,239,440)	(50,986,175)	1,175,148	0	0	117,115,711	XXX	XXX
1269999. Total-Forwards											(1,521,000)	0	0	(364,239,440)	XXX	(347,738,598)	(50,986,175)	1,175,148	0	0	117,195,565	XXX	XXX
1399999. Total-Hedging Effective											0	0	12,241,437	141,853,921	XXX	262,321,342	0	31,904,530	0	0	27,354,170	XXX	XXX
1409999. Total-Hedging Other											1,951,705,465	419,660,362	302,349,271	2,984,435,651	XXX	2,984,435,651	887,768,985	25,825,518	0	0	652,914,044	XXX	XXX
1419999. Total-Replication											1,129,755	15,551,571	5,615,003	16,300,304	XXX	23,082,624	0	0	(732,398)	0	1,826,203,157	XXX	XXX
1449999. TOTAL											1,952,835,220	435,211,933	320,205,711	3,142,589,876	XXX	3,269,839,618	887,768,985	57,730,048	(732,398)	0	2,506,471,371	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 assets; 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																					
TYZ6	245	24,500,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/10/2016	131.5547	131.1250	(103,359)					(105,273)	(105,273)	330,750	.0001	1,000
TYZ6	201	20,100,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/12/2016	131.8048	131.1250	(84,797)					(136,641)	(136,641)	271,350	.0001	1,000
TYZ6	618	61,800,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/16/2016	131.2734	131.1250	(260,719)					(91,734)	(91,734)	834,300	.0001	1,000
TYZ6	249	24,900,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/16/2016	130.9063	131.1250	(105,047)					54,469	54,469	336,150	.0001	1,000
TYZ6	1	100,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/16/2016	131.2578	131.1250	(422)					(133)	(133)	1,350	.0001	1,000
TYZ6	1	100,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/16/2016	131.0078	131.1250	(422)					117	117	1,350	.0001	1,000
TYZ6	499	49,900,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/17/2016	131.0078	131.1250	(210,516)					58,477	58,477	673,650	.0001	1,000
TYZ6	249	24,900,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/17/2016	130.8820	131.1250	(105,047)					60,508	60,508	336,150	.0001	1,000
TYZ6	1,000	100,000,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/19/2016	131.3828	131.1250	(421,875)					(257,813)	(257,813)	1,350,000	.0001	1,000
TYZ6	500	50,000,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/19/2016	131.3750	131.1250	(210,938)					(125,000)	(125,000)	675,000	.0001	1,000
TYZ6	100	10,000,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/19/2016	131.3750	131.1250	(42,188)					(25,000)	(25,000)	135,000	.0001	1,000
TYZ6	500	50,000,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/19/2016	131.3672	131.1250	(210,938)					(121,094)	(121,094)	675,000	.0001	1,000
TYZ6	1,750	175,000,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/19/2016	131.0020	131.1250	(738,281)					215,313	215,313	2,362,500	.0001	1,000
TYZ6	17	1,700,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/19/2016	130.9375	131.1250	(7,172)					3,188	3,188	22,950	.0001	1,000
TYZ6	35	3,500,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/19/2016	131.3594	131.1250	(14,766)					(8,203)	(8,203)	47,250	.0001	1,000
TYZ6	6	600,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/22/2016	130.7708	131.1250	(2,531)					2,125	2,125	8,100	.0001	1,000
TYZ6	500	50,000,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/22/2016	130.9531	131.1250	(210,938)					85,938	85,938	675,000	.0001	1,000
TYZ6	13	1,300,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/22/2016	130.9375	131.1250	(5,484)					2,438	2,438	17,550	.0001	1,000
TYZ6	1,000	100,000,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/25/2016	131.2578	131.1250	(421,875)					(132,805)	(132,805)	1,350,000	.0001	1,000
TYZ6	1,100	110,000,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/25/2016	131.2578	131.1250	(464,062)					(146,094)	(146,094)	1,485,000	.0001	1,000
TYZ6	2,500	250,000,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/25/2016	131.2578	131.1250	(1,054,688)					(332,031)	(332,031)	3,375,000	.0001	1,000
TYZ6	3,000	300,000,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/25/2016	131.1906	131.1250	(1,265,625)					(196,914)	(196,914)	4,050,000	.0001	1,000
TYZ6	534	53,400,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/26/2016	131.0771	131.1250	(225,281)					25,594	25,594	720,900	.0001	1,000
TYZ6	2,000	200,000,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/26/2016	131.2695	131.1250	(843,750)					(289,062)	(289,062)	2,700,000	.0001	1,000
TYZ6	1,000	100,000,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/29/2016	130.4063	131.1250	(421,875)					718,750	718,750	1,350,000	.0001	1,000
TYZ6	1,952	195,200,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/29/2016	130.4219	131.1250	(823,500)					1,372,500	1,372,500	2,635,200	.0001	1,000
TYZ6	2,693	269,300,000	Long CBOT NOTE 10Y TYZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/30/2016	130.8957	131.1250	(1,136,109)					617,617	617,617	3,635,550	.0001	1,000
USZ6	7	700,000	Long CBOT BOND 30Y USZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/26/2016	170.8125	168.1563	(10,281)					(18,594)	(18,594)	26,250	.0001	1,000
USZ6	193	19,300,000	Long CBOT BOND 30Y USZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/29/2016	168.8221	168.1563	(283,469)					(128,500)	(128,500)	723,750	.0001	1,000
USZ6	13	1,300,000	Long CBOT BOND 30Y USZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/29/2016	168.8438	168.1563	(19,094)					(8,938)	(8,938)	48,750	.0001	1,000
USZ6	1,613	161,300,000	Long CBOT BOND 30Y USZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/29/2016	168.8593	168.1563	(2,369,094)					(1,134,048)	(1,134,048)	6,048,750	.0001	1,000
WNZ6	631	63,100,000	Long CBOT BOND ULTRA LONG WNZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/26/2016	187.5897	183.8750	(1,360,594)					(2,344,000)	(2,344,000)	2,902,600	.0001	1,000
WNZ6	2,606	260,600,000	Long CBOT BOND ULTRA LONG WNZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/29/2016	187.8381	183.8750	(5,619,188)					(10,327,875)	(10,327,875)	11,987,600	.0001	1,000
WNZ6	2,394	239,400,000	Long CBOT BOND ULTRA LONG WNZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/30/2016	187.4876	183.8750	(5,162,062)					(8,648,469)	(8,648,469)	11,012,400	.0001	1,000
WNZ6	400	40,000,000	Long CBOT BOND ULTRA LONG WNZ6	Variable Annuities	Exh 5	Interest Rate	12/20/2016	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/30/2016	187.9844	183.8750	(862,500)					(1,643,750)	(1,643,750)	1,840,000	.0001	1,000
12829999. Total-Long Futures-Hedging Other												(25,078,487)	0	0	0	0	(23,004,938)	(23,004,938)	64,645,150	XXX	XXX
1329999. Total-Long Futures												(25,078,487)	0	0	0	0	(23,004,938)	(23,004,938)	64,645,150	XXX	XXX

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
Short Futures																					
Hedging Other																					
ESZ6	1,000	108,905,000	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/08/2016.	2,178.1000	2,160.4000	(595,000)					885,000	885,000	4,500,000	.0002	50
ESZ6	1,000	108,907,500	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/08/2016.	2,178.1500	2,160.4000	(595,000)					887,500	887,500	4,500,000	.0002	50
ESZ6	1,500	163,358,750	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/08/2016.	2,178.1167	2,160.4000	(892,500)					1,328,750	1,328,750	6,750,000	.0002	50
ESZ6	2,000	217,805,000	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/08/2016.	2,178.0500	2,160.4000	(1,190,000)					1,765,000	1,765,000	9,000,000	.0002	50
ESZ6	1,000	108,902,500	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/08/2016.	2,178.0500	2,160.4000	(595,000)					882,500	882,500	4,500,000	.0002	50
ESZ6	1,000	108,905,000	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/08/2016.	2,178.1000	2,160.4000	(595,000)					885,000	885,000	4,500,000	.0002	50
ESZ6	1,000	108,905,000	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/08/2016.	2,178.1000	2,160.4000	(595,000)					885,000	885,000	4,500,000	.0002	50
ESZ6	1,450	157,908,625	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/08/2016.	2,178.0500	2,160.4000	(862,750)					1,279,625	1,279,625	6,525,000	.0002	50
ESZ6	3,551	385,434,418	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/09/2016.	2,170.8500	2,160.4000	(2,112,845)					1,855,397	1,855,398	15,979,500	.0002	50
ESZ6	1,000	108,542,500	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/09/2016.	2,170.8500	2,160.4000	(595,000)					522,500	522,500	4,500,000	.0002	50
ESZ6	2,000	217,090,000	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/09/2016.	2,170.9000	2,160.4000	(1,190,000)					1,050,000	1,050,000	9,000,000	.0002	50
ESZ6	500	54,272,500	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/09/2016.	2,170.9000	2,160.4000	(297,500)					262,500	262,500	2,250,000	.0002	50
ESZ6	5,000	542,709,380	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/09/2016.	2,170.8375	2,160.4000	(2,975,000)					2,609,380	2,609,380	22,500,000	.0002	50
ESZ6	3,000	325,630,000	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/09/2016.	2,170.8667	2,160.4000	(1,785,000)					1,570,000	1,570,000	13,500,000	.0002	50
ESZ6	1,950	211,653,000	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/09/2016.	2,170.8000	2,160.4000	(1,160,250)					1,014,000	1,014,000	8,775,000	.0002	50
ESZ6	1,650	174,574,125	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016.	2,116.0500	2,160.4000	(981,750)					(3,658,875)	(3,658,875)	7,425,000	.0002	50
ESZ6	2,000	211,600,000	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016.	2,116.0000	2,160.4000	(1,190,000)					(4,440,000)	(4,440,000)	9,000,000	.0002	50
ESZ6	7,000	740,600,000	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016.	2,116.0000	2,160.4000	(4,165,000)					(15,540,000)	(15,540,000)	31,500,000	.0002	50
ESZ6	3,000	317,400,000	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016.	2,116.0000	2,160.4000	(1,785,000)					(6,660,000)	(6,660,000)	13,500,000	.0002	50
ESZ6	2,000	211,600,000	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016.	2,116.0000	2,160.4000	(1,190,000)					(4,440,000)	(4,440,000)	9,000,000	.0002	50
ESZ6	1,025	108,445,000	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016.	2,116.0000	2,160.4000	(609,875)					(2,275,500)	(2,275,500)	4,612,500	.0002	50
ESZ6	150	15,870,000	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016.	2,116.0000	2,160.4000	(89,250)					(333,000)	(333,000)	675,000	.0002	50
ESZ6	1,500	158,703,750	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016.	2,116.0500	2,160.4000	(892,500)					(3,326,250)	(3,326,250)	6,750,000	.0002	50
ESZ6	500	52,901,250	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016.	2,116.0500	2,160.4000	(297,500)					(1,108,750)	(1,108,750)	2,250,000	.0002	50
ESZ6	2,500	264,506,250	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016.	2,116.0500	2,160.4000	(1,487,500)					(5,543,750)	(5,543,750)	11,250,000	.0002	50
ESZ6	3,000	317,407,500	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016.	2,116.0500	2,160.4000	(1,785,000)					(6,652,500)	(6,652,500)	13,500,000	.0002	50
ESZ6	2,000	211,605,000	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016.	2,116.0500	2,160.4000	(1,190,000)					(4,435,000)	(4,435,000)	9,000,000	.0002	50
ESZ6	4,480	482,025,600	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/13/2016.	2,151.9000	2,160.4000	(2,665,600)					(1,904,000)	(1,904,000)	20,160,000	.0002	50
ESZ6	2,000	215,200,000	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/13/2016.	2,152.0000	2,160.4000	(1,190,000)					(840,000)	(840,000)	9,000,000	.0002	50
ESZ6	998	107,384,800	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/13/2016.	2,152.0000	2,160.4000	(593,810)					(419,160)	(419,160)	4,491,000	.0002	50
ESZ6	2,700	290,508,166	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/13/2016.	2,151.9123	2,160.4000	(1,606,500)					(1,145,834)	(1,145,834)	12,150,000	.0002	50
ESZ6	620	66,709,283	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/13/2016.	2,151.9123	2,160.4000	(368,900)					(263,117)	(263,117)	2,790,000	.0002	50
ESZ6	650	68,974,750	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/14/2016.	2,122.3000	2,160.4000	(386,750)					(1,238,250)	(1,238,250)	2,925,000	.0002	50
ESZ6	600	63,667,500	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/14/2016.	2,122.2500	2,160.4000	(357,000)					(1,144,500)	(1,144,500)	2,700,000	.0002	50
ESZ6	1,210	128,393,100	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/14/2016.	2,122.2000	2,160.4000	(719,950)					(2,311,100)	(2,311,100)	5,445,000	.0002	50
ESZ6	100	10,565,522	Short CME S&P 500 MINI ESZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/15/2016.	2,113.1044	2,160.4000	(59,498)					(236,478)	(236,478)	450,000	.0002	50
NQZ6	100	9,650,500	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index.	12/16/2016.	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/08/2016.	4,825.2500	4,870.2500	(52,000)					(90,000)	(90,000)	360,000	.0002	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 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
NQZ6	50	4,825,100	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/08/2016	4,825.1000	4,870.2500	(26,000)					(45,150)	(45,150)	180,000	0002	20
NQZ6	312	30,108,000	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/08/2016	4,825.0000	4,870.2500	(162,240)					(282,360)	(282,360)	1,123,200	0002	20
NQZ6	1,345	129,796,963	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/08/2016	4,825.1659	4,870.2500	(699,400)					(1,212,762)	(1,212,762)	4,842,000	0002	20
NQZ6	18	1,737,106	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/08/2016	4,825.2944	4,870.2500	(9,360)					(16,184)	(16,184)	64,800	0002	20
NQZ6	232	22,236,968	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/09/2016	4,792.4500	4,870.2500	(120,640)					(360,992)	(360,992)	835,200	0002	20
NQZ6	350	33,548,550	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/09/2016	4,792.6500	4,870.2500	(182,000)					(543,200)	(543,200)	1,260,000	0002	20
NQZ6	100	9,585,000	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/09/2016	4,792.5000	4,870.2500	(52,000)					(155,500)	(155,500)	360,000	0002	20
NQZ6	300	28,756,200	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/09/2016	4,792.7000	4,870.2500	(156,000)					(465,300)	(465,300)	1,080,000	0002	20
NQZ6	1,535	147,133,616	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/09/2016	4,792.6259	4,870.2500	(798,200)					(2,383,059)	(2,383,059)	5,526,000	0002	20
NQZ6	200	19,171,300	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/09/2016	4,792.8250	4,870.2500	(104,000)					(309,700)	(309,700)	720,000	0002	20
NQZ6	6	560,154	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016	4,667.9500	4,870.2500	(3,120)					(24,276)	(24,276)	21,600	0002	20
NQZ6	94	8,775,746	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016	4,667.9500	4,870.2500	(48,880)					(380,324)	(380,324)	338,400	0002	20
NQZ6	200	18,671,500	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016	4,667.8750	4,870.2500	(104,000)					(809,500)	(809,500)	720,000	0002	20
NQZ6	400	37,345,000	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016	4,668.1250	4,870.2500	(208,000)					(1,617,000)	(1,617,000)	1,440,000	0002	20
NQZ6	550	51,349,650	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2016	4,668.1500	4,870.2500	(286,000)					(2,223,100)	(2,223,100)	1,980,000	0002	20
NQZ6	268	25,533,432	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/13/2016	4,763.7000	4,870.2500	(139,360)					(571,108)	(571,108)	964,800	0002	20
NQZ6	520	49,542,480	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/13/2016	4,763.7000	4,870.2500	(270,400)					(1,108,120)	(1,108,120)	1,872,000	0002	20
NQZ6	340	32,394,180	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/13/2016	4,763.8500	4,870.2500	(176,800)					(723,520)	(723,520)	1,224,000	0002	20
NQZ6	650	61,926,892	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/13/2016	4,763.6071	4,870.2500	(338,000)					(1,386,358)	(1,386,358)	2,340,000	0002	20
NQZ6	250	23,623,000	Short CME NASDAQ 100 MINI NQZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/14/2016	4,724.6000	4,870.2500	(130,000)					(728,250)	(728,250)	900,000	0002	20
RTAZ6	1,000	125,600,000	Short ICE RUSSEL 2000 MINI RTAZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/08/2016	1,256.0000	1,248.3000	(1,210,000)					770,000	770,000	5,900,000	0002	100
RTAZ6	350	43,961,750	Short ICE RUSSEL 2000 MINI RTAZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/08/2016	1,256.0500	1,248.3000	(423,500)					271,250	271,250	2,065,000	0002	100
RTAZ6	114	14,318,970	Short ICE RUSSEL 2000 MINI RTAZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/08/2016	1,256.0500	1,248.3000	(137,940)					88,350	88,350	672,600	0002	100
RTAZ6	113	14,193,365	Short ICE RUSSEL 2000 MINI RTAZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/08/2016	1,256.0500	1,248.3000	(136,730)					87,575	87,575	666,700	0002	100
RTAZ6	179	22,484,190	Short ICE RUSSEL 2000 MINI RTAZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/08/2016	1,256.1000	1,248.3000	(216,590)					139,620	139,620	1,056,100	0002	100
RTAZ6	266	33,291,230	Short ICE RUSSEL 2000 MINI RTAZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/09/2016	1,251.5500	1,248.3000	(321,860)					86,450	86,450	1,569,400	0002	100
RTAZ6	1,000	125,145,000	Short ICE RUSSEL 2000 MINI RTAZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/09/2016	1,251.4500	1,248.3000	(1,210,000)					315,000	315,000	5,900,000	0002	100
RTAZ6	76	9,511,400	Short ICE RUSSEL 2000 MINI RTAZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/09/2016	1,251.5000	1,248.3000	(91,960)					24,320	24,320	448,400	0002	100
RTAZ6	114	14,267,670	Short ICE RUSSEL 2000 MINI RTAZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/09/2016	1,251.5500	1,248.3000	(137,940)					37,050	37,050	672,600	0002	100
RTAZ6	86	10,408,150	Short ICE RUSSEL 2000 MINI RTAZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/12/2016	1,210.2500	1,248.3000	(104,060)					(327,230)	(327,230)	507,400	0002	100
RTAZ6	800	96,808,000	Short ICE RUSSEL 2000 MINI RTAZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/12/2016	1,210.1000	1,248.3000	(968,000)					(3,056,000)	(3,056,000)	4,720,000	0002	100
RTAZ6	500	61,610,000	Short ICE RUSSEL 2000 MINI RTAZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/13/2016	1,232.2000	1,248.3000	(605,000)					(805,000)	(805,000)	2,950,000	0002	100
RTAZ6	600	73,926,000	Short ICE RUSSEL 2000 MINI RTAZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/13/2016	1,232.1000	1,248.3000	(726,000)					(972,000)	(972,000)	3,540,000	0002	100
VGZ6	195	6,575,474	Short EUREX DJ 50 VGZ6	Variable Annuities	Exh 5	Equity/Index	12/16/2016	EUREX Clearing	09/13/2016	2,669.0694	2,664.1751	(32,871)					9,544	12,053	539,084	0002	10
13429999. Total-Short Futures-Hedging Other												(50,036,079)	0	0	0	0	(69,000,746)	(68,998,237)	359,212,284	XXX	XXX
1389999. Total-Short Futures												(50,036,079)	0	0	0	0	(69,000,746)	(68,998,237)	359,212,284	XXX	XXX
1409999. Total-Hedging Other												(75,114,566)	0	0	0	0	(92,005,684)	(92,003,175)	423,857,434	XXX	XXX
1449999. TOTAL												(75,114,566)	0	0	0	0	(92,005,684)	(92,003,175)	423,857,434	XXX	XXX

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

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America NA	20,862,200	(20,862,200)	
Citigroup Global Markets Inc.	33,547,151	(33,547,151)	
JP Morgan Securities LLC	7,876,000	(7,876,000)	
Total Net Cash Deposits	62,285,351	(62,285,351)	0

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the interest rate risk of minimum guarantees embedded in certain variable annuity products.
0002	Hedges the equity 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		(75,114,566)	-	423,857,434	423,857,434
NAIC 1 Designation											
Bank of America NA B4TYDEB6GKMZO031MB27	Y	Y	80,483,308	139,046,544	(81,748,334)	0	140,145,783	(81,609,372)	0	162,868,072	139,682,975
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Y	Y	14,000,000	117,473,111	(153,561,648)	0	157,577,116	(153,575,902)	0	36,874,119	0
BNP Paribas R0MUWSFPU8MPRO8K5P83	Y	Y	7,330,000	148,882,276	(111,714,000)	29,838,276	149,976,316	(114,111,085)	28,535,230	29,681,052	29,681,052
Citibank N A E57ODZWZ7FF32TWEFA76	Y	Y	682,901,055	775,972,777	(176,702,548)	0	778,056,088	(178,585,031)	0	308,974,686	225,343,861
Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	Y	Y	13,300,000	13,410,325	(742,042)	0	13,141,637	(1,548,348)	0	2,884,895	2,253,178
Credit Suisse International E58DKGMJYYYJLN8C3868	Y	Y	347,874,000	545,497,141	(254,505,276)	0	561,881,758	(254,581,153)	0	47,068,267	0
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Y	Y	624,352,422	818,476,772	(256,588,500)	0	822,366,875	(256,365,510)	0	143,484,179	81,020,030
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Y	Y	138,327,432	213,568,406	(78,934,794)	0	213,634,395	(78,934,794)	0	16,670,110	12,976,291
ING Capital Markets LLC Z0MI2JT14K8OXYZWX446	Y	Y	2,400,000	2,194,593	-	0	2,194,593	-	0	57,839	0
JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	Y	Y	393,629,560	577,480,257	(314,078,197)	0	588,953,594	(314,074,204)	0	80,490,748	0
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Y	Y	-	94,382,706	(163,510,930)	0	94,382,706	(163,520,368)	0	9,787,770	0
National Australia Bank Limited F8SB4JFBSYQFRQEH3Z21	Y	Y	-	381,590	-	381,590	382,571	-	382,571	37,057	37,057
NATIXIS SA KX1WK48MPD4Y2NCUIZ63	Y	Y	-	147,352	(1,614,726)	0	147,352	(1,614,726)	0	241,280	0
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y	72,100,000	65,038,908	-	0	65,059,615	-	0	1,198,070	0
The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	Y	Y	23,600,000	23,068,794	-	0	21,580,634	-	0	1,148,829	617,623
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Y	Y	-	94,608,472	(234,957,970)	0	94,660,047	(234,957,970)	0	22,537,269	0
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y	4,735,000	6,955,904	(2,833,683)	0	6,826,269	(2,833,683)	0	2,361,694	1,748,915
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Y	Y	387,000	3,025,194	(1,866,186)	772,008	1,946,572	(1,148,210)	411,362	1,483,722	1,483,722
Zurich Capital Markets Inc. 549300S0R4CI3MOYI681	Y	Y	-	9,128,443	-	9,128,443	9,128,443	-	9,128,443	-	0
0299999. Total NAIC 1 Designation			2,405,419,777	3,648,739,565	(1,833,358,834)	40,120,317	3,722,042,362	(1,837,460,355)	38,457,606	867,849,659	494,844,702
NAIC 2 Designation											
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Y	Y	47,747,695	17,805,567	(100,294)	0	43,404,589	(116,158)	0	21,151,520	0
Goldman Sachs International W22LROWP2IHZNBB6K528	Y	Y	357,415,206	498,995,658	(125,550,823)	16,029,629	499,062,257	(125,550,823)	16,096,228	59,411,620	59,411,620
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Y	Y	460,502,882	558,919,970	(133,293,886)	0	591,042,704	(133,368,296)	0	93,470,544	58,593,747
0399999. Total NAIC 2 Designation			865,665,783	1,075,721,195	(258,945,003)	16,029,629	1,133,509,550	(259,035,277)	16,096,228	174,033,685	118,005,367
0899999. Aggregate Sum of Central Clearinghouse XXX	XXX	XXX	619,343,501	542,501,707	(32,068,754)	0	544,304,134	(33,520,795)	0	1,464,588,027	1,355,677,479
0999999. Gross Totals			3,890,429,061	5,266,962,468	(2,124,372,591)	56,149,946	5,399,856,045	(2,205,130,993)	54,553,834	2,930,328,805	2,392,384,983
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				5,266,962,468	(2,124,372,591)						

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	Treasury	912810 RN 0	UNITED STATES TREASURY	69,479,035	62,475,000	62,571,666	08/15/2045	I
Bank of America NA. B4TYDEB6GKMZO031MB27	Treasury	912810 RM 2	UNITED STATES TREASURY	2,593,725	2,283,000	2,249,773	05/15/2045	I
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Treasury	912803 DZ 3	UNITED STATES TREASURY	3,925,741	7,289,000	3,065,571	11/15/2042	I
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Treasury	912803 EF 6	UNITED STATES TREASURY	9,932,472	18,950,000	7,855,441	02/15/2044	I
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Treasury	912803 EH 2	UNITED STATES TREASURY	11,559,477	22,300,000	8,887,623	05/15/2044	I
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Treasury	912834 JH 2	UNITED STATES TREASURY	19,399,498	34,500,000	15,036,191	11/15/2040	I
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Treasury	912828 TG 5	UNITED STATES TREASURY	7,528,879	7,605,000	7,603,420	07/31/2017	I
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Treasury	912833 7Q 7	UNITED STATES TREASURY	16,184,797	22,000,000	11,847,570	11/15/2031	I
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Treasury	912833 Y4 6	UNITED STATES TREASURY	6,881,369	11,004,000	6,470,252	05/15/2037	I
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Treasury	912810 QZ 4	UNITED STATES TREASURY	3,328,830	2,860,000	2,834,303	02/15/2043	I
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Treasury	912828 P4 6	UNITED STATES TREASURY	4,314,217	4,336,000	4,229,176	02/15/2026	I
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Treasury	912833 Z6 0	UNITED STATES TREASURY	12,740,450	20,900,000	7,272,251	02/15/2038	I
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Treasury	912834 AU 2	UNITED STATES TREASURY	5,745,273	9,682,000	3,405,409	02/15/2039	I
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	Treasury	912810 RB 6	UNITED STATES TREASURY	1,803,809	1,627,000	1,345,931	05/15/2043	I
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	Treasury	912810 RJ 9	UNITED STATES TREASURY	23,953,572	20,900,000	19,174,243	11/15/2044	I
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	Treasury	912810 RS 9	UNITED STATES TREASURY	23,601,481	22,720,000	15,876,248	05/15/2046	I
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	Treasury	912828 N5 5	UNITED STATES TREASURY	35,214,085	35,000,000	35,044,543	12/31/2017	I
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	Treasury	912810 QY 7	UNITED STATES TREASURY	14,005,465	12,927,000	12,976,558	11/15/2042	I
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	Treasury	912810 RQ 3	UNITED STATES TREASURY	31,255,955	30,312,000	29,338,885	02/15/2046	I
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	Treasury	912828 KD 1	UNITED STATES TREASURY	17,228,135	16,580,000	16,502,158	02/15/2019	I
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	Treasury	912828 WJ 5	UNITED STATES TREASURY	2,060,567	1,917,000	1,901,521	05/15/2024	I
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	Treasury	912810 RD 2	UNITED STATES TREASURY	8,437,455	6,437,000	6,287,453	11/15/2043	I
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	Treasury	912810 RG 5	UNITED STATES TREASURY	21,473,189	17,632,000	15,630,856	05/15/2044	I
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	Treasury	912810 QY 7	UNITED STATES TREASURY	104,009	96,000	96,368	11/15/2042	I
Credit Suisse Securities (USA) LLC. 1V8Y6QCX6YMJ2OELII46	Treasury	912803 EF 6	UNITED STATES TREASURY	29,220,861	55,750,000	23,110,333	02/15/2044	I
Credit Suisse Securities (USA) LLC. 1V8Y6QCX6YMJ2OELII46	Treasury	912810 RJ 9	UNITED STATES TREASURY	35,760,734	31,202,000	28,625,585	11/15/2044	I
Credit Suisse Securities (USA) LLC. 1V8Y6QCX6YMJ2OELII46	Treasury	912810 RS 9	UNITED STATES TREASURY	7,562,447	7,280,000	5,087,108	05/15/2046	I
Credit Suisse Securities (USA) LLC. 1V8Y6QCX6YMJ2OELII46	Treasury	912834 JB 5	UNITED STATES TREASURY	56,936,979	100,500,000	44,190,820	08/15/2040	I
Credit Suisse Securities (USA) LLC. 1V8Y6QCX6YMJ2OELII46	Treasury	912803 BV 4	UNITED STATES TREASURY	1,965,250	2,431,000	1,375,919	11/15/2028	I
Credit Suisse Securities (USA) LLC. 1V8Y6QCX6YMJ2OELII46	Treasury	912834 AU 2	UNITED STATES TREASURY	3,845,215	6,480,000	2,279,183	02/15/2039	I
Goldman Sachs & Co. FOR8UP27PHTHYVLBNG30	Treasury	912810 RP 5	UNITED STATES TREASURY	55,715,029	49,000,000	37,371,939	11/15/2045	I
Goldman Sachs & Co. FOR8UP27PHTHYVLBNG30	Treasury	912810 RM 2	UNITED STATES TREASURY	3,232,216	2,845,000	2,803,594	05/15/2045	I
Goldman Sachs & Co. FOR8UP27PHTHYVLBNG30	Treasury	912810 QQ 4	UNITED STATES TREASURY	8,356,658	6,000,000	6,094,832	05/15/2041	I
Goldman Sachs & Co. FOR8UP27PHTHYVLBNG30	Treasury	912828 D5 6	UNITED STATES TREASURY	17,054,421	16,098,000	16,060,857	08/15/2024	I
Goldman Sachs & Co. FOR8UP27PHTHYVLBNG30	Treasury	912828 WJ 5	UNITED STATES TREASURY	8,837,756	8,222,000	8,155,609	05/15/2024	I
JP Morgan Securities LLC. ZBUT11V806EZRVTWT807	Treasury	912810 RC 4	UNITED STATES TREASURY	7,032,195	5,525,000	5,462,601	08/15/2043	I
JP Morgan Securities LLC. ZBUT11V806EZRVTWT807	Treasury	912828 XB 1	UNITED STATES TREASURY	41,781,928	40,000,000	39,154,984	05/15/2025	I
Morgan Stanley & Co International plc. 4PQUHN3JPFGFNF3BB653	Corporate	03523T BE 7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	34,823,711	30,643,556	34,782,494	01/15/2019	V
Morgan Stanley & Co International plc. 4PQUHN3JPFGFNF3BB653	Corporate	17275R AE 2	CISCO SYSTEMS INC	9,000,028	8,313,000	9,038,955	02/15/2019	V
Morgan Stanley & Co International plc. 4PQUHN3JPFGFNF3BB653	Corporate	546676 AW 7	LOUISVILLE GAS AND ELECTRIC COMPANY	14,470,773	13,765,000	13,797,376	10/01/2025	V
Morgan Stanley & Co International plc. 4PQUHN3JPFGFNF3BB653	Corporate	717081 DB 6	PFIZER INC	9,225,057	8,322,000	9,029,560	03/15/2019	V
Morgan Stanley & Co International plc. 4PQUHN3JPFGFNF3BB653	Corporate	17275R AE 2	CISCO SYSTEMS INC	4,141,117	3,825,000	3,839,922	02/15/2019	V
Morgan Stanley & Co International plc. 4PQUHN3JPFGFNF3BB653	Corporate	717081 DB 6	PFIZER INC	751,573	678,000	694,068	03/15/2019	V
NATIXIS SA. KX1WK48MPD4Y2NCUIZ63	Corporate	17275R AE 2	CISCO SYSTEMS INC	1,168,174	1,079,000	1,173,227	02/15/2019	V
Societe Generale SA. O2RNE8IBXP4R0TD8PU41	Corporate	00037B AC 6	ABB FINANCE USA INC	13,256,510	11,487,000	10,161,891	05/08/2042	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	03523T BJ 6	ANHEUSER-BUSCH INBEV WORLDWIDE INC	3,199,313	2,000,000	1,985,016	11/15/2039.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	976826 BD 8	WISCONSIN POWER AND LIGHT COMPANY	25,935,455	19,655,000	20,993,228	07/31/2034.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	03076C AG 1	AMERIPRISE FINANCIAL INC	11,730,935	10,886,000	11,142,565	10/15/2024.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	09247X AE 1	BLACKROCK INC	32,405,793	29,227,000	30,607,656	12/10/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17275R AE 2	CISCO SYSTEMS INC	21,178,701	19,562,000	21,270,304	02/15/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17305E DY 8	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_07-A8	14,716,111	13,955,000	14,223,175	09/20/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17305E EE 1	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_08-A1	17,152,914	15,994,000	16,536,913	02/07/2020.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	589331 AN 7	MERCK & CO INC	3,042,175	2,774,000	3,006,377	06/30/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17305E DY 8	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_07-A8	6,173,280	5,854,000	5,849,783	09/20/2019.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Corporate	09247X AE 1	BLACKROCK INC	1,263,989	1,140,000	1,193,853	12/10/2019.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Corporate	25468P CK 0	WALT DISNEY CO	1,142,861	1,042,000	1,133,193	03/15/2019.	V
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RC 4	UNITED STATES TREASURY	2,495,952	1,961,000	1,938,853	08/15/2043.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 QT 8	UNITED STATES TREASURY	2,697,163	2,325,100	2,394,596	11/15/2041.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RB 6	UNITED STATES TREASURY	4,848,222	4,373,000	3,617,552	05/15/2043.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RD 2	UNITED STATES TREASURY	6,796,366	5,185,000	5,064,540	11/15/2043.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RE 0	UNITED STATES TREASURY	12,730,299	10,000,000	9,611,729	02/15/2044.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RJ 9	UNITED STATES TREASURY	61,658,098	53,798,000	49,355,786	11/15/2044.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RK 6	UNITED STATES TREASURY	6,943,663	6,736,000	4,859,163	02/15/2045.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RN 0	UNITED STATES TREASURY	8,340,821	7,500,000	6,011,613	08/15/2045.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RP 5	UNITED STATES TREASURY	6,822,248	6,000,000	4,576,156	11/15/2045.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RS 9	UNITED STATES TREASURY	10,387,976	10,000,000	6,987,785	05/15/2046.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912828 2C 3	UNITED STATES TREASURY	9,148,512	9,236,000	9,233,758	08/31/2018.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912828 TG 5	UNITED STATES TREASURY	41,970,656	42,395,000	42,386,193	07/31/2017.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RC 4	UNITED STATES TREASURY	22,291,740	17,514,000	17,316,199	08/15/2043.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RN 0	UNITED STATES TREASURY	40,035,938	36,000,000	36,055,702	08/15/2045.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 PT 9	UNITED STATES TREASURY	1,712,287	1,180,000	1,150,381	02/15/2037.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 QA 9	UNITED STATES TREASURY	1,561,001	1,262,000	1,233,909	02/15/2039.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RM 2	UNITED STATES TREASURY	46,317,820	40,769,000	40,175,648	05/15/2045.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912828 D5 6	UNITED STATES TREASURY	11,088,870	10,467,000	10,442,849	08/15/2024.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912828 P4 6	UNITED STATES TREASURY	20,544,269	20,648,000	20,139,305	02/15/2026.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912828 R3 6	UNITED STATES TREASURY	33,954,035	34,000,000	34,204,314	05/15/2026.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912828 XB 1	UNITED STATES TREASURY	25,382,521	24,300,000	23,786,653	05/15/2025.	I
0199999. Totals					1,232,560,098	1,269,515,656	1,058,279,009	XXX	XXX
Collateral Pledged to Reporting Entity									
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	02361D AM 2	AMEREN ILLINOIS CO	3,555,391	2,940,000	XXX	12/15/2043.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	097023 BE 4	BOEING CO	2,213,263	2,230,000	XXX	05/15/2018.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	149123 BJ 9	CATERPILLAR INC	5,656,761	3,791,002	XXX	05/01/2031.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	149123 CB 5	CATERPILLAR INC	879,658	850,000	XXX	08/15/2042.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	17275R AH 5	CISCO SYSTEMS INC	3,742,571	3,420,000	XXX	01/15/2020.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	207597 DV 4	CONNECTICUT LIGHT AND POWER COMPANY (THE)	391,420	287,000	XXX	06/01/2036.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3128MD A3 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	394,504	378,034	XXX	01/01/2027.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3128PS 6U 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	606,986	574,224	XXX	11/01/2025.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3136AC AA 9	FANNIE MAE FNMA_13-10	273,295	281,831	XXX	02/25/2043.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3137BC M5 4	FREDDIE MAC FHLMC_4363H	4,344,795	4,218,248	XXX	05/15/2047.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3138L3 EE 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,477,741	1,491,421	XXX	03/01/2020.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	31413X VG 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,202,415	1,158,000	XXX	06/01/2019.	V

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)
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	31417D KM 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,015,053	2,916,617	XXX	10/01/2042	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	31417E TE 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,414,157	1,367,988	XXX	01/01/2043	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	341099 CL 1	DUKE ENERGY FLORIDA LLC	4,983,038	3,528,000	XXX	06/15/2038	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	36179R LP 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	5,877,266	5,572,203	XXX	08/20/2045	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	437076 BM 3	HOME DEPOT INC	3,644,002	3,500,000	XXX	04/01/2026	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	46625H HF 0	JPMORGAN CHASE & CO	1,501,902	1,090,000	XXX	05/15/2038	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	67021C AC 1	NSTAR ELECTRIC CO	5,817,585	4,469,000	XXX	03/15/2036	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	68389X AN 5	ORACLE CORPORATION	164,384	165,000	XXX	10/15/2017	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	713448 BJ 6	PEPSICO INC	4,869,859	4,318,000	XXX	11/01/2018	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	797440 BM 5	SAN DIEGO GAS & ELECTRIC CO	5,768,235	4,950,000	XXX	08/15/2040	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	842400 FH 1	SOUTHERN CALIFORNIA EDISON COMPANY	3,480,891	2,567,000	XXX	02/01/2038	V
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912828 M9 8	UNITED STATES TREASURY	12,355,676	12,145,000	XXX	11/30/2020	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	92826C AE 2	VISA INC	1,162,804	1,030,000	XXX	12/14/2035	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	976826 BF 3	WISCONSIN POWER AND LIGHT COMPANY	1,689,657	1,063,000	XXX	10/01/2038	V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	14,000,000	14,000,000	XXX		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash		Cash	7,330,000	7,330,000	XXX		V
Citibank N A E57ODZWZ7FF32TWEFA76	Cash		Cash	682,901,055	682,901,055	XXX		V
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	Cash		Cash	13,240,224	13,240,224	XXX		V
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	Cash		Cash	445,709,831	445,709,831	XXX		V
Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	Cash		Cash	13,300,000	13,300,000	XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash	347,874,000	347,874,000	XXX		V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128JR DE 3	FEDERAL HOME LOAN MORTGAGE CORPORATION	10,969,340	10,414,962	XXX	04/01/2033	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128L1 PR 5	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	411,744	361,843	XXX	12/01/2037	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128M4 ZK 2	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	178,100	159,577	XXX	07/01/2037	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128MM Q2 2	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	129,263	125,592	XXX	07/01/2028	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128P7 6A 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	7,854,664	7,307,288	XXX	05/01/2034	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128PW M5 4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	540,415	517,854	XXX	09/01/2026	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128PX RB 4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	7,929,082	7,557,584	XXX	01/01/2027	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31300M HG 1	FEDERAL HOME LOAN MORTGAGE CORPORATION	13,273,756	12,939,412	XXX	10/01/2043	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31300M R7 0	FEDERAL HOME LOAN MORTGAGE CORPORATION	12,648,340	12,263,016	XXX	11/01/2044	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31300M RL 9	FEDERAL HOME LOAN MORTGAGE CORPORATION	9,076,469	8,798,867	XXX	08/01/2044	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31306X QR 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,311,158	2,244,424	XXX	09/01/2027	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31307N GR 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	7,636,339	7,284,658	XXX	06/01/2030	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31326F M3 9	FEDERAL HOME LOAN MORTGAGE CORPORATION	1,302,901	1,290,450	XXX	03/01/2043	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132JN ML 8	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,775,851	2,547,279	XXX	09/01/2043	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132M9 VT 8	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	9,480,648	8,807,321	XXX	10/01/2044	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132QT UQ 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	12,380,190	11,441,507	XXX	10/01/2045	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31371N GS 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	383,731	342,010	XXX	07/01/2037	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138AV HY 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	361,965	347,025	XXX	11/01/2020	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138EK BJ 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	832,670	798,302	XXX	07/01/2027	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138EL 5M 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,668,670	4,184,982	XXX	11/01/2043	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138EL TB 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	698,311	658,079	XXX	09/01/2028	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138EP DZ 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10,128,271	9,690,886	XXX	10/01/2029	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138EP FZ 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	8,204,452	7,942,192	XXX	03/01/2045	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138W7 H5 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12,486,755	11,917,307	XXX	03/01/2028	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138W9 L7 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	9,543,745	9,101,884	XXX	09/01/2028	V

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	US Agency - Loan Backed	3138WA N5 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,261,856	3,905,259	XXX	12/01/2043.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WB HC 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	543,650	508,855	XXX	03/01/2044.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WD UR 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	38,620,286	36,869,955	XXX	01/01/2030.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138X0 A6 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	7,871,224	7,500,918	XXX	07/01/2028.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138X6 Y5 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,269,137	1,162,946	XXX	11/01/2043.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138Y3 WK 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	495,282	460,339	XXX	09/01/2044.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140E9 BQ 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12,343,171	11,290,748	XXX	12/01/2035.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140EU L3 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11,903,303	11,128,909	XXX	12/01/2045.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140FB JF 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	7,740,783	7,140,795	XXX	07/01/2046.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31416X E2 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	17,010,162	15,657,473	XXX	12/01/2040.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31416X E3 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11,193,790	10,349,897	XXX	12/01/2040.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31417E UB 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	9,012,699	8,531,615	XXX	02/01/2043.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418A HW 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,212,267	1,177,831	XXX	08/01/2027.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418A U4 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	564,654	549,122	XXX	07/01/2023.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418M VA 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,157,260	1,101,136	XXX	01/01/2040.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418U 3D 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	751,451	720,106	XXX	07/01/2040.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31419K J3 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,245,136	1,162,828	XXX	11/01/2040.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912796 JE 0	UNITED STATES TREASURY	14,383,542	14,405,000	XXX	03/02/2017.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 WG 1	UNITED STATES TREASURY	41,776,178	39,834,000	XXX	04/30/2021.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 WN 6	UNITED STATES TREASURY	41,271,982	39,872,000	XXX	05/31/2021.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Cash		Cash	253,517,778	253,517,778	XXX		V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RB 6	UNITED STATES TREASURY	1,685,181	1,520,000	XXX	05/15/2043.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RC 4	UNITED STATES TREASURY	890,957	700,000	XXX	08/15/2043.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RD 2	UNITED STATES TREASURY	19,652,442	14,993,000	XXX	11/15/2043.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RM 2	UNITED STATES TREASURY	689,615	607,000	XXX	05/15/2045.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912828 G3 8	UNITED STATES TREASURY	21,321,561	20,205,000	XXX	11/15/2024.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Foreign Government	D20659 KP 8	GERMANY (FEDERAL REPUBLIC OF)	2,097,939	1,047,382	XXX	07/04/2040.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Cash		Cash	1,410,000	1,410,000	XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Corporate	046353 AD 0	ASTRAZENECA PLC	8,551,882	6,172,000	XXX	09/15/2037.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RB 6	UNITED STATES TREASURY	9,849,441	8,884,000	XXX	05/15/2043.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RD 2	UNITED STATES TREASURY	727,480	555,000	XXX	11/15/2043.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RK 6	UNITED STATES TREASURY	4,040,849	3,920,000	XXX	02/15/2045.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RN 0	UNITED STATES TREASURY	1,209,975	1,088,000	XXX	08/15/2045.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RP 5	UNITED STATES TREASURY	13,599,015	11,960,000	XXX	11/15/2045.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828 G3 8	UNITED STATES TREASURY	34,697,001	32,880,000	XXX	11/15/2024.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828 L2 4	UNITED STATES TREASURY	15,824,874	15,452,000	XXX	08/31/2022.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828 PN 4	UNITED STATES TREASURY	13,889,689	13,586,000	XXX	12/31/2017.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash	255,025,000	255,025,000	XXX		V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	36179N M9 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	4,675,122	4,489,623	XXX	09/20/2043.	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	36179N NA 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	10,928,918	10,334,518	XXX	09/20/2043.	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	36179Q 6N 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	11,188,982	10,743,060	XXX	03/20/2045.	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	36179Q L5 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	10,173,286	9,618,165	XXX	08/20/2044.	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 G3 8	UNITED STATES TREASURY	863,204	818,000	XXX	11/15/2024.	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 G6 1	UNITED STATES TREASURY	2,834,769	2,799,000	XXX	11/30/2019.	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 J2 7	UNITED STATES TREASURY	10,352,508	9,964,000	XXX	02/15/2025.	V

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)
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 K5 8	UNITED STATES TREASURY	868,844	861,000	XXX	04/30/2020	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 M4 9	UNITED STATES TREASURY	7,423,722	7,206,000	XXX	10/31/2022	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 M5 6	UNITED STATES TREASURY	1,870,200	1,772,000	XXX	11/15/2025	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 P4 6	UNITED STATES TREASURY	8,020,503	8,061,000	XXX	02/15/2026	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 Q3 7	UNITED STATES TREASURY	11,363,084	11,301,000	XXX	03/31/2021	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 WZ 9	UNITED STATES TREASURY	32,880,522	32,135,000	XXX	04/30/2022	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 XE 5	UNITED STATES TREASURY	2,775,475	2,741,089	XXX	05/31/2020	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 XM 7	UNITED STATES TREASURY	22,108,290	21,577,000	XXX	07/31/2020	V
ING CAPITAL MARKETS LLC Z0MI2JT14K8OXYZWX446	Cash		Cash	2,400,000	2,400,000	XXX		V
JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	Cash		Cash	393,629,560	393,629,560	XXX		V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	035229 CN 1	ANHEUSER-BUSCH COMPANIES LLC	4,309,334	3,081,000	XXX	02/01/2043	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	035229 CQ 4	ANHEUSER-BUSCH COMPANIES LLC	3,570,085	2,857,000	XXX	01/15/2033	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	03523T BE 7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	6,136,626	5,400,000	XXX	01/15/2019	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	037833 BX 7	APPLE INC	2,302,370	2,000,000	XXX	02/23/2046	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	037833 CD 0	APPLE INC	6,192,293	6,038,000	XXX	08/04/2046	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	039483 AY 8	ARCHER DANIELS MIDLAND CO	2,174,044	2,060,000	XXX	03/15/2018	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	05578D AG 7	BPCE SA	11,005,089	10,000,000	XXX	04/15/2024	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	313586 RC 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	40,729,287	42,365,000	XXX	10/09/2019	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	46625H HZ 6	JPMORGAN CHASE & CO	21,892,427	19,758,000	XXX	05/10/2021	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	546676 AW 7	LOUISVILLE GAS AND ELECTRIC COMPANY	6,444,303	6,130,000	XXX	10/01/2025	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	61166W AP 6	MONSANTO COMPANY	2,052,956	2,000,000	XXX	07/15/2044	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	61980A AC 7	MOTIVA ENTERPRISES LLC	11,643,653	10,600,000	XXX	01/15/2020	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	61980A AD 5	MOTIVA ENTERPRISES LLC	12,635,788	9,900,000	XXX	01/15/2040	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	63946B AD 2	NBCUNIVERSAL MEDIA LLC	8,365,527	7,500,000	XXX	04/30/2020	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	717081 DB 6	PFIZER INC	3,325,543	3,000,000	XXX	03/15/2019	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	718172 AA 7	PHILIP MORRIS INTERNATIONAL INC	7,799,418	7,350,000	XXX	05/16/2018	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	828807 CM 7	SIMON PROPERTY GROUP LP	10,944,465	10,990,000	XXX	02/01/2018	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	855244 AJ 8	STARBUCKS CORPORATION	8,621,536	8,500,000	XXX	02/04/2021	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	931142 BB 8	WAL-MART STORES INC	32,265,592	31,147,000	XXX	06/01/2018	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	931142 BF 9	WAL-MART STORES INC	3,907,165	2,494,000	XXX	02/15/2030	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Cash		Cash	254,185,382	254,185,382	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash	72,100,000	72,100,000	XXX		V
The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	Cash		Cash	23,600,000	23,600,000	XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash	4,735,000	4,735,000	XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash	387,000	387,000	XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash	160,393,446	160,393,446	XXX		V
0299999. Totals				3,890,429,061	3,829,573,711	XXX	XXX	XXX

SCHEDULE DL - PART 1
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

General Interrogatories:

1. Total 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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
912810 RL 4	UNITED STATES OF AMERICA		1	52,632,485	44,370,337	02/15/2045
912828 C5 7	UNITED STATES TREASURY		1	31,453,125	29,929,390	03/31/2021
912828 C6 5	UNITED STATES TREASURY		1	351,576,563	344,002,081	03/31/2019
912828 D8 0	UNITED STATES TREASURY		1	153,164,064	149,194,770	08/31/2019
912828 D9 8	UNITED STATES TREASURY		1	115,359,376	114,907,279	09/15/2017
912828 H9 4	UNITED STATES TREASURY		1	150,562,500	149,803,561	02/15/2018
912828 M6 4	UNITED STATES TREASURY		1	201,843,751	199,958,075	11/15/2018
912828 M9 8	UNITED STATES TREASURY		1	102,171,875	99,517,815	11/30/2020
912828 N2 2	UNITED STATES TREASURY		1	116,078,125	114,870,630	12/15/2018
912828 N4 8	UNITED STATES TREASURY		1	128,339,844	124,966,164	12/31/2020
912828 N6 3	UNITED STATES TREASURY		1	125,820,314	125,094,286	01/15/2019
912828 P8 7	UNITED STATES TREASURY		1	100,062,500	98,779,975	02/28/2021
912828 Q3 7	UNITED STATES TREASURY		1	25,132,813	25,026,339	03/31/2021
912828 Q5 2	UNITED STATES TREASURY		1	100,062,500	99,679,162	04/15/2019
912828 Q7 8	UNITED STATES TREASURY		1	202,125,000	200,029,683	04/30/2021
912828 R2 8	UNITED STATES TREASURY		1	101,453,125	99,625,274	04/30/2023
912828 R4 4	UNITED STATES TREASURY		1	400,187,500	398,658,532	05/15/2019
912828 WS 5	UNITED STATES TREASURY		1	265,281,251	259,302,861	06/30/2019
912828 XA 3	UNITED STATES TREASURY		1	50,203,125	49,908,763	05/15/2018
912828 XE 5	UNITED STATES TREASURY		1	55,945,313	54,505,388	05/31/2020
0199999. U.S. Government - Issuer Obligations				2,829,455,149	2,782,130,365	XXX
U.S. Government - Residential Mortgage-Backed Securities						
36179R LQ 0	GOVERNMENT NATIONAL MORTGAGE A		1	443,719	437,392	08/20/2045
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5.000% 004469		1	8,203,743	7,660,193	06/20/2039
36225B ND 6	GINNIE MAE I		1	1,966,420	1,692,329	05/15/2031
36241K HR 2	GINNIE MAE I		1	760,953	727,827	06/15/2020
36241K LQ 9	GINNIE MAE I		1	810,254	715,743	01/15/2037
36292C BU 7	GINNIE MAE I		1	1,203,604	1,032,084	07/15/2035
38377U N2 0	GOVERNMENT NATION GNMA_11-62		1	1,554,667	1,551,390	01/01/2040
38379H FW 0	GOVERNMENT NATIONAL MORTGAGE A		1	14,992	17,434	03/01/2044
0299999. U.S. Government - Residential Mortgage-Backed Securities				14,958,352	13,834,392	XXX
0599999. Total - U.S. Government				2,844,413,501	2,795,964,757	XXX
All Other Governments - Issuer Obligations						
05968C AA 0	BANCO LATINOAMERICANO DE COMER		2FE	10,563,110	10,494,666	04/04/2017
05968C AB 8	BANCO LATINOAMERICANO DE COMER		2FE	5,112,180	4,987,224	05/07/2020
0699999. All Other Governments - Issuer Obligations				15,675,290	15,481,890	XXX
1099999. Total - All Other Governments				15,675,290	15,481,890	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations						
452152 HT 1	ILLINOIS STATE OF 5.665% 3/1/2018		2FE	4,717,305	4,684,291	03/01/2018
452152 SJ 1	ILLINOIS STATE OF		2FE	2,052,700	2,036,558	07/01/2018
1199999. U.S. States, Territories & Possessions - Issuer Obligations				6,770,005	6,720,849	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)				6,770,005	6,720,849	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						
249182 CA 2	DENVER COLO CITY&CNTY ARPT		1FE	2,010,220	2,002,804	11/15/2016
3130A4 GJ 5	FEDERAL HOME LOAN BANKS		1	40,185,184	39,990,736	04/25/2018
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations				42,195,404	41,993,540	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						
01F032 6A 7	FEDERAL NATIONAL MORTGAGE ASSO	&	1	263,691,406	263,125,000	10/13/2046
01F040 6A 0	FEDERAL NATIONAL MORTGAGE ASSO	&	1	267,617,188	267,617,188	10/13/2046
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR		1	339,579	331,787	01/01/2035
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR		1	170,152	155,252	06/01/2038
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR		1	817,624	735,103	06/01/2039
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR		1	3,409,120	3,265,767	10/01/2040
3128M9 RK 0	FEDERAL HOME LOAN MORTGAGE COR		1	15,824,516	15,414,731	05/01/2043
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR		1	2,353,285	2,315,995	10/01/2043
3128MD ML 4	FEDERAL HOME LOAN MORTGAGE COR		1	17,441,258	16,982,724	02/01/2028
3128MJ X8 8	FEDERAL HOME LOAN MORTGAGE COR		1	35,760,852	35,398,193	04/01/2046
3128MJ XR 6	FEDERAL HOME LOAN MORTGAGE COR		1	22,273,213	21,976,151	01/01/2046
3128MJ YC 8	FEDERAL HOME LOAN MORTGAGE COR		1	103,254,536	102,104,780	05/01/2046
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR		1	5,151,819	5,064,085	08/01/2030
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR		1	585,723	572,709	02/01/2035
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR		1	864,375	819,974	09/01/2036
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR		1	14,290,844	13,272,963	01/01/2031
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR		1	12,550,612	12,115,265	09/01/2025
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR		1	265,948	261,718	01/01/2037
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR		1	651,040	569,034	12/01/2033
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR		1	27,985,612	26,520,767	09/01/2040
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR		1	16,740,484	16,179,140	03/01/2042
31292L GD 1	FEDERAL HOME LOAN MORTGAGE COR		1	12,573,571	12,108,100	04/01/2042
31292L GE 9	FEDERAL HOME LOAN MORTGAGE COR		1	5,094,788	4,891,932	04/01/2042
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR		1	691,870	682,963	12/01/2044
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR		1	10,259,490	9,735,227	09/01/2040
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR		1	23,857,065	22,620,914	09/01/2040
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR		1	15,997,050	15,163,266	09/01/2040
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR		1	13,649,410	12,933,282	09/01/2040
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR		1	12,829,848	12,545,979	12/01/2040
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR		1	44,646,352	40,937,374	01/01/2041
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR		1	10,495,110	9,706,293	01/01/2041
31300M VP 5	FEDERAL HOME LOAN MORTGAGE COR		1	12,515,110	12,596,330	02/01/2045

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
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR		1	9,949,960	9,927,113	10/01/2045
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR		1	13,800,220	13,839,655	10/01/2045
3132GR 6V 8	FEDERAL HOME LOAN MORTGAGE COR		1	20,167,728	19,486,560	03/01/2042
3132J8 WP 1	FEDERAL HOME LOAN MORTGAGE COR		1	6,570,694	6,390,426	04/01/2043
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR		1	42,984,184	41,602,560	09/01/2045
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR		1	4,177,083	4,094,628	04/01/2045
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR		1	1,558,576	1,530,659	10/01/2045
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR		1	14,727,945	14,565,013	03/01/2046
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR		1	7,962,437	7,878,069	03/01/2046
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR		1	17,098,677	16,752,591	01/01/2044
31335A EB 0	FEDERAL HOME LOAN MORTGAGE COR		1	28,776,283	27,542,073	06/01/2045
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR		1	23,112,900	22,459,884	01/01/2045
31347A J4 7	FEDERAL HOME LOAN MORTGAGE COR		1	21,963,195	22,023,809	04/01/2046
31347A MD 3	FEDERAL HOME LOAN MORTGAGE COR		1	2,971,996	2,976,840	08/01/2046
3136A0 LW 5	FANNIE MAE FNMA_11-70		1	733,657	732,966	06/01/2030
3136A6 ZP 2	FANNIE MAE FNMA_12-66		1	1,907,630	2,188,675	06/01/2027
3136A9 TK 4	FANNIE MAE FNMA_12-128		1	551,299	536,680	10/01/2032
3136AA PN 9	FANNIE MAE FNMA_12-132		1	3,337,347	3,657,373	12/01/2032
3136AB MK 6	FANNIE MAE FNMA_12-14		1	1,806,997	2,015,917	01/01/2033
3136AB RR 6	FANNIE MAE FNMA_13-9		1	708,193	761,130	01/01/2043
3136AC P8 8	FANNIE MAE FNMA_14-15		1	564,397	564,835	03/01/2042
3136AC YX 3	FANNIE MAE FNMA_13-18J		1	3,477,937	3,775,100	11/01/2041
3136AD 7A 1	FANNIE MAE FNMA_13-49		1	883,324	952,326	05/01/2033
3136AE RY 5	FANNIE MAE FNMA_13-55		1	2,365,397	2,566,957	12/01/2032
3136AP ZR 6	FANNIE MAE FNMA_15-57		1	4,971,236	5,838,756	08/01/2035
3136AQ LS 7	FANNIE MAE FNMA_15-79		1	21,110,161	21,041,188	01/01/2041
3137AR FX 9	FREDDIE MAC FHLMC_4062		1	2,083,193	2,328,802	02/01/2041
3137AR J4 9	FREDDIE MAC FHLMC_4057		1	2,633,776	2,734,467	06/01/2027
3137AU TS 8	FREDDIE MAC FHLMC_4117		1	5,300,999	5,708,066	02/01/2042
3137B0 SA 3	FREDDIE MAC FHR_4186		1	2,080,874	2,024,544	03/01/2033
3137BK R8 5	FEDERAL HOME LOAN MORTGAGE COR		1	942,716	1,023,649	07/01/2030
3137BM M8 6	FREDDIC MAC FHLMC_4546		1	2,016,936	2,227,889	01/01/2031
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO		1	16,692,166	15,369,091	01/01/2041
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO		1	9,026,680	8,781,803	01/01/2026
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO		1	24,467,002	23,444,579	12/01/2041
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO		1	9,254,982	9,041,591	11/01/2042
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO		1	8,001,180	7,842,908	12/01/2042
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO		1	17,831,090	16,777,482	06/01/2042
3138EM 3G 4	FEDERAL NATIONAL MORTGAGE ASSO		1	2,780,914	2,776,020	08/01/2039
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO		1	2,631,732	2,603,063	09/01/2043
3138EP ZL 1	FEDERAL NATIONAL MORTGAGE ASSO		1	9,645,913	9,287,243	06/01/2045
3138EQ NN 8	FEDERAL NATIONAL MORTGAGE ASSO		1	8,098,695	8,084,965	11/01/2045
3138EQ NX 6	FEDERAL NATIONAL MORTGAGE ASSO		1	8,844,977	8,628,468	10/01/2030
3138EQ W5 7	FEDERAL NATIONAL MORTGAGE ASSO		1	2,663,756	2,661,663	11/01/2045
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO		1	6,662,571	6,530,300	06/01/2042
3138LU Q9 9	FEDERAL NATIONAL MORTGAGE ASSO		1	11,356,240	11,158,194	05/01/2027
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO		1	14,187,881	13,842,914	06/01/2042
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO		1	8,404,315	8,187,452	10/01/2027
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO		1	13,828,956	13,553,391	01/01/2043
3138WB B6 1	FEDERAL NATIONAL MORTGAGE ASSO		1	8,503,984	8,420,996	03/01/2029
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO		1	2,400,559	2,326,047	07/01/2044
3138WC PV 9	FEDERAL NATIONAL MORTGAGE ASSO		1	1,055,087	1,043,700	08/01/2044
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO		1	17,516,961	17,145,224	02/01/2045
3138WE 6B 0	FEDERAL NATIONAL MORTGAGE ASSO		1	15,637,013	15,171,383	07/01/2045
3138WE CH 0	FEDERAL NATIONAL MORTGAGE ASSO		1	18,222,110	17,804,062	03/01/2045
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO		1	6,322,740	6,197,044	04/01/2045
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO		1	7,005,276	6,854,519	04/01/2045
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO		1	26,584,783	26,215,746	05/01/2030
3138WE RM 3	FEDERAL NATIONAL MORTGAGE ASSO		1	19,697,135	19,106,713	05/01/2045
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO		1	6,583,461	6,387,862	06/01/2045
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO		1	21,464,745	20,708,285	11/01/2045
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO		1	39,698,364	39,030,733	11/01/2045
3138WF 6T 8	FEDERAL NATIONAL MORTGAGE ASSO		1	21,177,308	20,472,207	12/01/2045
3138WF CA 2	FEDERAL NATIONAL MORTGAGE ASSO		1	10,031,750	9,682,809	07/01/2045
3138WF FE 1	FEDERAL NATIONAL MORTGAGE ASSO		1	25,681,840	24,856,727	08/01/2045
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO		1	58,780,640	58,048,617	05/01/2046
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO		1	25,684,139	25,306,411	05/01/2046
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO		1	70,406,349	67,835,517	12/01/2045
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO		1	42,772,437	42,367,169	02/01/2046
3138WG M2 7	FEDERAL NATIONAL MORTGAGE ASSO		1	8,051,880	7,938,366	02/01/2046
3138WG MC 5	FEDERAL NATIONAL MORTGAGE ASSO		1	13,680,149	13,463,379	02/01/2046
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO		1	23,579,594	23,089,120	06/01/2046
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO		1	3,132,867	2,976,179	06/01/2043
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO		1	3,408,071	3,302,982	08/01/2043
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO		1	3,467,796	3,349,990	08/01/2044
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO		1	2,873,646	2,814,710	05/01/2029
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO		1	102,224,112	99,993,435	02/01/2042
3138Y7 GA 4	FEDERAL NATIONAL MORTGAGE ASSO		1	7,137,594	7,159,188	01/01/2045
3138YH U6 5	FEDERAL NATIONAL MORTGAGE ASSO		1	24,277,133	23,544,315	05/01/2045

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
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO		1	2,068,287	2,000,678	05/01/2045
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO		1	10,166,100	9,788,011	06/01/2045
3138YX EV 3	FEDERAL NATIONAL MORTGAGE ASSO		1	4,687,284	4,557,692	07/01/2045
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO		1	5,930,058	5,723,644	08/01/2045
3138YY DN 0	FEDERAL NATIONAL MORTGAGE ASSO		1	11,214,060	11,220,114	11/01/2045
31392R E3 1	FREDDIE MAC FHLMC_2469		1	1,046,376	903,523	07/01/2032
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO		1	316,594	310,752	02/01/2033
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO		1	131,615	129,870	09/01/2018
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO		1	632,994	619,585	10/01/2034
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO		1	1,643,073	1,593,520	07/01/2036
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO		1	2,076,804	1,961,151	12/01/2036
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO		1	1,360,402	1,291,885	06/01/2035
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO		1	1,659,661	1,565,388	08/01/2035
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO		1	436,174	411,490	06/01/2036
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO		1	1,868,379	1,768,609	11/01/2036
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO		1	661,971	625,892	04/01/2037
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO		1	13,886,049	13,614,036	09/01/2045
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO		1	17,356,230	16,853,942	11/01/2045
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO		1	4,934,638	4,792,785	11/01/2045
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO		1	22,486,036	22,162,411	02/01/2046
3140EU J6 7	FEDERAL NATIONAL MORTGAGE ASSO		1	23,172,403	22,893,722	03/01/2046
3140EX ED 1	FEDERAL NATIONAL MORTGAGE ASSO		1	6,774,026	6,763,971	05/01/2046
3140F1 Y8 9	FEDERAL NATIONAL MORTGAGE ASSO		1	2,886,988	2,879,652	06/01/2031
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO		1	1,933,840	1,841,399	05/01/2036
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO		1	212,767	205,602	09/01/2035
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO		1	2,518,777	2,414,309	12/01/2042
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO		1	2,151,932	2,044,955	11/01/2035
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO		1	18,974,678	17,996,345	09/01/2040
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO		1	9,053,499	8,410,750	02/01/2031
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO		1	5,591,781	5,239,982	11/01/2041
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO		1	7,901,630	7,642,078	04/01/2043
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO		1	30,076,365	29,482,152	05/01/2043
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO		1	1,308,834	1,287,317	06/01/2043
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO		1	13,216,136	12,321,608	12/01/2030
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO		1	18,003,693	16,543,572	01/01/2031
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO		1	12,012,043	11,162,154	02/01/2031
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO		1	1,150,314	1,123,134	10/01/2042
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO		1	633,890	626,404	08/01/2045
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO		1	1,179,870	1,104,594	12/01/2035
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO		1	705,899	654,269	09/01/2036
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO		1	14,090,129	13,362,921	09/01/2040
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO		1	18,606,105	17,990,427	09/01/2025
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO		1	56,901,014	53,981,126	09/01/2040
31419B BT 1	FEDERAL NATIONAL MORTGAGE ASSO		1	1,780,377	1,744,252	02/01/2041
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO		1	657,346	634,992	09/01/2025
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities				2,415,442,491	2,363,900,413	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	9,574,362	11,437,754	07/25/2052
63939G AD 0	NAVIENT STUDENT LOAN TRUST NAV		1FE	4,289,868	4,927,021	08/25/2050
64031M AB 6	Nelnet Student Loan Trust		1FE	5,508,511	5,625,734	06/25/2046
64033D AB 4	NELNET STUDENT LOAN TRUST NSLT		1FE	4,580,376	4,777,586	06/25/2047
64033F AB 9	NELNET STUDENT LOAN TRUST NSLT		1FE	11,812,982	12,191,827	01/25/2047
64033N AB 2	NELNET STUDENT LOAN TRUST NSLT		1FE	5,258,144	5,616,576	05/25/2049
64033Q AC 3	NELNET STUDENT LOAN TRUST NSLT		1FE	9,454,532	10,063,624	05/25/2049
78447Y AD 4	SLMA_13-3		1FE	888,238	1,000,832	09/25/2043
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities				51,367,013	55,640,954	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations				2,509,004,908	2,461,534,907	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
00084D AE 0	ABN AMRO BANK NV 4.25% 02/02/2017		1FE	2,523,918	2,516,525	02/02/2017
00084D AH 3	ABN AMRO BANK NV		1FE	5,003,315	5,000,000	10/28/2016
001192 A* 4	AGL CAPITAL CORPORATION AGL Capital Corp 1.910% 10/27/		2	30,000,000	30,000,000	10/27/2016
00440E AK 3	ACE INA HOLDINGS INC 5.8% 3/15/2018		1FE	1,065,695	1,055,582	03/15/2018
00912X B* 4	AIR LEASE CORPORATION		2FE	18,792,314	18,700,000	08/02/2020
02581F YA 1	AMERICAN EXPRESS CENTURION BAN		1FE	2,082,659	2,063,860	06/12/2017
02581F YE 3	AMERICAN EXPRESS CENTURION BAN 6% 9/13/2017		1FE	8,339,805	8,243,217	09/13/2017
0258M0 DD 8	AMERICAN EXPRESS CREDIT CORP		1FE	8,048,434	7,997,798	03/24/2017
0258M0 DY 2	AMERICAN EXPRESS CREDIT CORP		1FE	15,238,371	15,000,000	09/14/2020
032511 BH 9	ANADARKO PETROLEUM CORPORATION		3FE	768,367	760,519	09/15/2017
042735 BB 5	ARROW ELECTRONICS INC 3% 3/1/2018		2FE	3,047,693	2,995,375	03/01/2018
05537G AA 3	BBVA BANCO CONTINENTAL SA		2FE	4,939,043	4,759,194	08/26/2022
05567L 7E 1	BNP PARIBAS SA		1FE	5,037,180	4,998,691	09/14/2017
05574L PT 9	BNP PARIBAS SA		1FE	16,828,908	16,487,935	08/20/2018
056752 AD 0	BAIDU INC		1FE	2,042,044	1,992,447	06/09/2019
05956N AB 8	BANCO DE CREDITO E INVERSIONES		1FE	4,056,991	3,995,360	09/13/2017
060505 CS 1	BANK OF AMERICA CORP 5.625% 10/14/2016		2FE	7,062,215	7,059,990	10/14/2016
06051G DZ 9	BANK OF AMERICA CORP BANK OF AMERICA CORP 7.625% 6/		2FE	2,260,928	1,970,000	06/01/2019
06051G EQ 8	BANK OF AMERICA CORP		2FE	2,174,929	2,150,321	03/22/2017
06366Q W8 6	BANK OF MONTREAL 2.5% 1/11/2017		1FE	9,031,950	8,998,918	01/11/2017
064058 AA 8	Bank of New York Co Inc		1FE	5,529,385	5,503,713	06/20/2017

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064159 AM 8	BANK OF NOVA SCOTIA		1FE	16,067,152	15,998,102	01/12/2017
09247X AC 5	BLACKROCK INC		1FE	1,572,396	1,560,934	09/15/2017
172967 HL 8	CITIGROUP INC		2FE	10,008,467	10,000,000	03/10/2017
172967 HX 2	CITIGROUP INC		2FE	20,004,334	20,000,000	08/14/2017
22541H CC 4	CREDIT SUISSE NEW YORK NY		2FE	3,680,744	3,662,776	02/15/2018
225433 AS 0	CREDIT SUISSE GROUP FUNDING GU		2FE	3,035,841	2,991,759	06/09/2023
22546Q AW 7	CREDIT SUISSE NEW YORK NY		1FE	19,952,113	20,000,000	04/27/2018
23329P AA 8	DNB BANK ASA		1FE	6,052,260	5,999,434	04/03/2017
23341C AB 9	DNB BANK ASA		1FE	21,160,951	21,041,112	06/02/2021
233851 CA 0	DAIMLER FINANCE NORTH AMERICA		1FE	20,636,658	19,969,589	08/03/2020
25152R 2V 4	DEUTSCHE BANK AG		2FE	14,269,290	15,000,000	08/20/2020
257469 AJ 5	DOMINION RESOURCES INC/VA		2FE	3,713,640	3,443,859	08/01/2033
277432 AM 2	EASTMAN CHEMICAL COMPANY		2FE	755,863	749,646	06/01/2017
278062 AB 0	EATON CORPORATION		2FE	3,258,008	3,250,351	11/02/2017
278865 AK 6	ECOLAB INC		2FE	3,010,602	2,999,764	12/08/2016
29717P AG 2	ESSEX PORTFOLIO LP BRE Properties 5.5% 03/15/17		2FE	3,052,007	3,050,278	03/15/2017
30217A AA 1	EXPERIAN FINANCE PLC		2FE	7,532,340	7,497,145	06/15/2017
31620M AN 6	FIDELITY NATIONAL INFORMATION		2FE	15,394,356	14,995,615	10/15/2018
345397 WM 1	FORD MOTOR CREDIT COMPANY LLC		2FE	5,002,727	5,000,000	01/17/2017
345397 WQ 2	FORD MOTOR CREDIT COMPANY LLC		2FE	5,003,527	5,000,000	03/12/2019
36160B AB 1	GDF SUEZ / ENGIE		1FE	3,005,690	2,995,877	10/10/2017
36962G W7 5	GENERAL ELECTRIC CAPITAL CORP GENERAL ELEC CAP CORP .815% 05		1FE	14,617,695	14,707,039	05/05/2026
36962G X7 4	GENERAL ELECTRIC CAPITAL CORP		1FE	14,553,173	15,806,165	08/15/2036
375558 AT 0	GILEAD SCIENCES INC		1FE	6,020,874	5,999,645	12/01/2016
375916 B* 3	GILDAN ACTIVEWEAR INC		2Z	22,691,878	25,000,000	08/25/2023
38148L AB 2	GOLDMAN SACHS GROUP INCTHE		1FE	30,185,390	30,237,711	04/23/2020
40051@ AA 0	GOLDMAN SACHS CAPITAL PARTNERS		1	14,189,896	14,189,896	06/30/2017
404280 AZ 2	HSBC HOLDINGS PLC		1FE	10,151,120	10,000,000	05/25/2021
40428H PK 2	HSBC BANK USA INC Float 9/24/2018		1FE	5,002,966	5,000,000	09/24/2018
449786 AQ 5	ING BANK NV		1FE	1,010,208	1,000,000	03/07/2017
478373 AB 9	JOHNSON CONTROLS INC		2FE	3,512,745	3,498,533	11/02/2017
500630 BW 7	KOREA DEVELOPMENT BANK		1FE	9,677,603	9,576,983	08/22/2017
52206A AB 6	LEASEPLAN CORPORATION NV 2.5% 05/16/2018		2FE	14,014,137	13,977,874	05/16/2018
571748 AS 1	MARSH&MCLENNAN COMPANIES INC 2.3% 4/1/2017		1FE	26,631,527	26,496,859	04/01/2017
571903 AG 8	MARRIOTT INTERNATIONAL INC		2FE	3,102,745	3,079,046	06/15/2017
62927# AD 8	NFL VENTURES LP		1FE	6,107,734	5,946,356	03/31/2024
63534P AF 4	PNC BANK NATIONAL ASSOCIATION		1FE	10,002,740	9,996,722	12/15/2016
654740 AG 4	NISSAN MOTOR ACCEPTANCE CORP		1FE	10,015,352	10,000,000	03/03/2017
65557F AB 2	NORDEA BANK AB		1FE	8,069,936	7,999,404	03/20/2017
66765R AZ 9	NORTHWEST NATURAL GAS CO		1FE	16,524,253	13,459,782	11/10/2027
709599 AL 8	PENSKE TRUCK LEASING COMPANY L		2FE	3,568,276	3,497,390	07/17/2018
709629 AF 6	PENTAIR FINANCE SA		2FE	1,019,922	990,247	12/01/2019
714264 AF 5	PERNOD-RICARD SA		2FE	6,273,463	6,254,109	01/15/2017
718172 AS 8	PHILIP MORRIS INTERNATIONAL IN		1FE	2,748,000	2,747,630	08/21/2017
758750 A@ 2	REGAL-BELOIT CORPORATION		2	997,426	988,432	08/23/2017
781172 AA 9	RUBY PIPELINE LLC		2FE	20,953,958	21,000,000	04/01/2017
78355H JS 9	RYDER SYSTEM INC		2FE	7,539,644	7,498,949	03/01/2017
78573A AB 6	SABMILLER HOLDINGS INC		1FE	4,514,281	4,499,476	01/15/2017
80280J DC 2	SANTANDER BANK NA		2FE	22,899,964	23,000,000	01/12/2018
80283L AE 3	SANTANDER UK PLC		1FE	4,987,649	5,000,000	09/29/2017
82825# AA 5	SILVER STATE SOLAR POWER SOUTH		2	17,628,341	19,824,363	02/07/2035
828807 CJ 4	SIMON PROPERTY GROUP LP		1FE	7,551,281	7,497,457	09/15/2017
830505 AP 8	SKANDINAVISKA ENSKILDA BANKEN 1.75% 3/19/2018		1FE	10,036,434	9,982,574	03/19/2018
85915# AK 7	STERICYCLE INC		1	19,269,911	19,000,000	10/01/2021
86960B AC 6	SVENSKA HANDELSBANKEN AB		1FE	7,026,145	7,005,585	03/21/2018
86960B AK 8	SVENSKA HANDELSBANKEN AB		1FE	30,042,940	30,000,000	10/01/2020
87020P AA 5	SWEDBANK AB		1FE	12,074,583	11,996,234	09/29/2017
87222# AB 1	TD WILLIAMSON INC		2	4,976,530	4,974,286	06/30/2017
87305Q CL 3	TTX COMPANY		1FE	15,185,205	14,985,030	02/01/2019
879360 B# 1	TELEDYNE TECHNOLOGIES INC		2	25,249,032	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	14,907,263	15,000,000	06/14/2025
89148B D# 5	TORTOISE MLP FUND INC		1FE	7,646,938	8,000,000	04/17/2021
900150 AA 1	TURKIYE HALK BANKASI AS		3FE	3,026,160	2,997,104	07/19/2017
900734 A# 1	TUSCARORA GAS TRANSMISSION CO		1	5,470,507	5,394,329	08/21/2017
90351D AC 1	UBS GROUP FUNDING JERSEY LTD		2FE	15,075,059	15,000,000	09/24/2020
92343V BM 5	VERIZON COMMUNICATIONS INC		2FE	1,026,223	1,000,000	09/14/2018
92890H AB 8	WEA FINANCE LLC		2FE	2,047,709	1,997,566	09/17/2019
93933V BB 3	WASHINGTON MUTUAL BANK/HENDERS		6*	1,200	-	05/20/2013
949746 NX 5	WELLS FARGO & COMPANY 5.625% 12/11/2017		1FE	7,659,820	7,564,311	12/11/2017
96329* KV 3	WHEELS INC		1	24,887,385	25,000,000	12/15/2017
96950H AD 2	WILLIAMS PARTNERS LP		2FE	559,377	550,000	02/01/2017
D5472# AD 2	MOLKEREI ALOIS MUELLER		2	14,612,240	14,500,000	07/17/2017
F3166# AC 8	ESSILOR INTERNATIONAL COMPAGNI Series A 1.84% 5/4/2017		1	9,518,338	9,500,000	05/04/2017
F3166# AG 9	ESSILOR INTERNATIONAL COMPAGNI		1	11,000,000	11,000,000	11/04/2018
G3313# AA 3	EXPRO HOLDINGS UK 3 LTD		5*	7,051,351	7,051,351	12/14/2021
Q0458* AE 9	AQUASURE FINANCE PTY LTD		2FE	22,356,564	24,488,000	07/12/2027
X1429@ AA 1	CTL Logistics		6*	1,964,755	1,964,755	02/28/2017
999999 99 9	Summary Adjustment		2Z	(311,812)	(311,812)	10/01/2017

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CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations				949,167,144	949,865,067	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
00191X AC 0	APS RESECURITIZATION TRUST APS		1FM	8,304,678	8,481,228	06/01/2049
00192F AA 2	APS RESECURITIZATION TRUST APS		1FE	6,698,241	6,717,353	10/29/2046
00212X BW 0	ASG RESECURITIZATION TRUST ASG		1FM	1,116,499	1,140,376	12/25/2045
004375 DD 0	ACCREDITED MORTGAGE LOAN TRUST		1FM	2,379,593	2,375,118	07/25/2035
004421 PR 8	ACE SECURITIES CORP ACE_05-HE4		1FM	1,964,678	1,987,479	07/25/2035
004421 RF 2	ACE SECURITIES CORP. ACE_05-HE		1FM	2,023,684	2,028,087	08/25/2035
02150L AL 1	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	20,192,761	21,171,299	06/01/2037
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	18,097,705	18,883,061	09/25/2047
03072S E3 5	AMSI_05-R5		1FM	3,579,516	3,551,721	07/25/2035
03072S P4 1	AMERIQUEST MORTGAGE SECURITES		1FM	1,991,474	1,977,000	11/25/2035
040104 FW 6	ARSI_04-W3		1FM	174,769	191,920	02/25/2034
040104 HD 6	ARGENT SECURITIES INC ARSI_04-		1FM	1,687,204	2,023,348	04/25/2034
04542B DT 6	CREDIT-BASED ASSET SERVICING A		1FM	1,167,534	1,228,450	03/25/2033
05490M AA 5	BANC OF AMERICA FUNDING CORPOR		2AM	9,662,681	9,799,636	08/01/2036
05532E CB 9	BCAP LLC TRUST BCAP_09-RR10		1FM	2,445,770	2,471,693	03/01/2036
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11		1FM	1,700,592	1,784,270	11/26/2035
05542B AV 1	BCAP LLC TRUST BCAP_12-RR12		1FM	3,091,157	3,124,886	04/01/2036
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2		2AM	4,163,924	4,259,459	05/25/2035
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3		1FE	6,035,213	6,241,942	02/25/2046
05570W AD 0	BNPP MORTGAGE SECURITIES LLC B		1FM	3,843,250	3,889,722	08/01/2037
05969M AA 7	BANC OF AMERICA FUNDING CORPOR		2AM	14,023,501	14,240,899	06/25/2036
05990Q AP 8	BANC OF AMERICA FUNDING CORPOR		2AM	14,814,553	15,029,099	06/29/2037
05990R AD 3	BANC OF AMERICA FUNDING CORPOR		1FM	6,786,167	6,635,495	02/24/2037
05990T AF 4	BANC OF AMERICA FUNDING CORPOR		1FM	22,507,836	22,808,287	04/25/2037
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR		1FM	26,280,790	26,338,756	09/29/2036
05991B AD 7	BANK OF AMERICA FUNDING CORP		1FE	3,211,055	3,310,932	06/02/2046
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION		1FM	4,215,187	4,268,322	02/28/2041
07325N DS 8	BAYVIEW FINANCIAL ACQUISITION		1FM	529,285	526,712	04/28/2036
07325N DV 1	BAYVIEW FINANCIAL ACQUISITION		1FM	3,338,310	3,660,555	04/28/2036
073879 2U 1	BEAR STEARNS ASSET BACKED SECU		1FM	2,782,664	2,761,257	09/25/2035
073879 JA 7	BSABS_04-2		1FM	936,895	930,258	08/25/2034
073879 JM 1	BEAR STEARNS ASSET BACKED SECU		1FM	2,255,559	2,256,610	10/25/2034
07387U HR 5	BEAR STEARNS ASSET BACKED SECU		1FM	6,556,061	6,650,690	04/25/2036
07388F AD 5	BEAR STEARNS ASSET BACKED SEC		1FM	651,213	652,830	07/25/2036
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07-		1FM	2,179,658	2,065,603	05/01/2037
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C		1FM	1,848,263	1,872,306	02/01/2047
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C		1FE	14,859,845	15,140,150	11/25/2036
12650E AY 3	CREDIT SUISSE MORTGAGE TRUST C		1AM	13,501,541	13,821,235	11/27/2036
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C		1FE	7,785,868	7,892,787	10/01/2046
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI		1FM	164,181	166,259	05/01/2032
126673 7C 0	COUNTRYWIDE ASSET BACKED CERTI		1FM	279,794	279,807	08/25/2035
126673 EV 0	COUNTRYWIDE ASSET-BACKED CERTI		1FM	3,859,268	3,884,740	01/25/2035
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS		1FM	8,783,256	8,805,675	11/25/2035
12667G U2 7	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	4,643,882	5,241,386	07/25/2035
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C		1FM	16,588,057	16,563,878	01/01/2036
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1		1FM	6,036,025	5,913,977	05/01/2036
126694 D2 1	COUNTRYWIDE HOME LOANS CWHL_0		1FM	10,096,690	11,426,495	04/01/2036
144531 DM 9	CARRINGTON MORTGAGE LOAN TRUST		1FM	4,660,582	4,637,202	10/25/2035
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS		1FM	633,142	580,265	03/25/2033
16165V AF 5	CHASEFLEX TRUST CFLX_07-1		1FM	4,021,594	4,838,398	02/25/2037
162765 AC 5	CHEC LOAN TRUST CHEC_04-1		1AM	2,833,338	2,823,395	07/25/2034
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST		1FM	6,045,020	4,743,596	11/01/2036
17307G JK 5	CMLTI_04-OPT1		1FM	16,413,863	18,431,000	10/25/2034
17315G AN 8	CMLTI_09-5		1FM	2,296,111	2,310,606	07/25/2036
17323H AC 0	CITIGROUP MORTGAGE LOAN TRUST		1FE	624,863	625,075	08/25/2036
17323L AA 5	CITIGROUP MORTGAGE LOAN TRUST		1AM	13,799,737	14,429,274	03/25/2036
17323N AN 3	CITIGROUP MORTGAGE LOAN TRUST		1FE	9,705,048	10,025,810	07/25/2037
17324L AC 0	GHELMA AG MEIRINGEN		1FE	4,273,532	4,310,193	09/25/2036
225470 UB 7	CREDIT SUISSE MORTGAGE CAPITAL		1FM	3,900,445	4,191,964	11/25/2035
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC		1FM	1,294,426	1,397,008	02/25/2035
30246Q AG 8	FBR SECURITIZATION TRUST FBRSI		1FM	5,625,226	5,659,078	09/25/2035
32051G F3 4	FHAMS_05-FA10		1FM	8,637,507	8,708,713	01/01/2036
32052U AQ 6	FIRST HORIZON MORTGAGE PASS-TH		1FM	1,645,081	1,664,905	02/01/2037
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05		1FM	14,514,734	14,715,204	06/25/2035
36242D NU 3	GSAMP TRUST GSAMP_04-OPT		1FM	6,449,453	7,375,354	11/25/2034
36248T AA 0	GS MORTGAGE SECURITIES CORPORA		1FE	22,123,020	22,359,521	04/25/2037
36248V AA 5	GSMSC 2015-6R A		1FE	33,355,760	33,977,019	02/26/2037
36249X AD 4	GS MORTGAGE SECURITIES CORP GS		1FM	3,122,826	3,199,966	09/25/2036
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR		1FM	9,641,251	9,666,969	06/25/2037
40431M AJ 5	HOUSEHOLD HOME EQUITY LOAN TRU		1FM	2,537,850	2,523,519	07/20/2036
43641N BM 5	HOLMES MASTER ISSUER PLC HMI_1 HMI 2011-3A A6		1FE	19,434,691	19,242,289	10/15/2054
437084 JT 4	HOME EQUITY ASSET TRUST HEAT_0		1FM	3,985,762	4,009,967	07/25/2035
437084 PQ 3	HOME EQUITY ASSET TRUST HEAT_0		1FM	1,143,314	1,142,974	01/25/2036
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0		1FM	5,584,749	5,728,515	05/25/2037
437303 AA 8	HOME PARTNERS OF AMERICA TRUST		1FE	14,980,743	14,891,990	10/17/2033
437303 AB 6	HOME PARTNERS OF AMERICA TRUST		1FE	4,028,752	4,000,000	10/17/2033
437303 AC 4	HOME PARTNERS OF AMERICA TRUST		1FE	3,021,210	3,000,000	10/17/2033

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46642V AN 8	JP MORGAN REMERIC JPMRR_14-5		1FM	2,678,007	2,758,816	01/26/2036
46644B AD 2	JPMORGAN REREMIC JPMRR_15-1		2AM	8,562,637	8,796,678	07/25/2036
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1		1FE	5,166,882	5,329,560	07/25/2036
50219J AA 8	LSTAR Securities Inv Trust		1Z	9,903,446	10,006,384	10/01/2020
50219P AA 4	LSTAR SECURITIES INVESTMENT TR		1Z	6,985,117	6,978,375	01/01/2021
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU		1FM	11,747,958	11,773,510	07/25/2034
52524G AA 0	LEHMAN XS TRUST LXS_07-7N		1FM	7,518,193	7,742,662	06/25/2047
52525B AD 4	LEHMAN XS TRUST LXS_07-16N		1FM	28,920,476	30,673,686	09/25/2047
54911B AA 8	LSTAR SECURITIES INVESTMENT TR		1FE	9,517,299	9,569,360	11/02/2020
57643L CJ 3	MAST_04-OPT1		1FM	506,250	453,477	02/25/2034
57643L EZ 5	MAST_04-OPT2		1FM	596,850	362,672	09/25/2034
57643L LA 2	MASTR ASSET BACKED SECURITIES		1FM	2,043,720	2,040,417	11/01/2035
61744C NT 9	MORGAN STANLEY ABS CAPITAL I M		1FM	5,081,180	5,236,038	02/25/2035
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M		1AM	8,955,992	9,062,817	11/25/2046
61765N AA 4	MSRR 201-R5 1A		1FE	9,988,694	10,028,765	10/26/2046
64352V LM 1	NEW CENTURY HOME EQUITY LOAN T		1FM	962,522	962,323	07/25/2035
65540R AY 6	NMRR_14-7R		1FE	7,289,409	7,231,236	12/25/2035
65540U BJ 1	NOMURA RESECURITIZATION TRUST		1FE	2,286,568	2,293,428	08/25/2047
66987X GG 4	NFHE_05-1		1FM	1,901,352	1,898,511	06/25/2035
66987X GW 9	NOVASTAR NHEL_05-3		1FM	493,655	493,670	01/25/2036
68389F FT 6	OPTION ONE MORTGAGE LOAN TRUST		1FM	1,514,946	1,581,195	11/25/2034
68389F GL 2	OOMLT_05-1		1FM	604,969	330,201	02/25/2035
73316P EM 8	POPULAR ABS MORTGAGE PASS-THRO		1FM	3,180,614	3,156,179	08/25/2035
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO		1FM	2,929,176	2,668,292	01/01/2036
760985 2Y 6	RESIDENTIAL ASSET MORTGAGE PRO		1FM	130,558	125,205	04/01/2034
76110W F8 4	RESIDENTIAL ASSET SECURITIES C		1FM	2,368,325	2,366,720	11/25/2034
76110W LL 8	RESIDENTIAL ASSET SECURITIES C		1FM	1,228,792	1,002,520	06/01/2031
76110W VV 5	RESIDENTIAL ASSET SECURITIES C		2FM	1,141,734	1,279,902	01/25/2034
76110W YM 2	RESIDENTIAL ASSET SECURITIES C		1FM	3,169,747	3,065,809	06/25/2034
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO		1FM	4,036,947	4,326,608	08/25/2034
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A		1FE	8,139,926	8,174,610	12/12/2045
78514R AD 7	CARRINGTON MORTGAGE LOAN TRUST		1FM	2,859,967	2,868,180	09/25/2035
805564 QK 0	SAST_04-2		1FM	1,710,211	2,014,895	08/25/2035
80557B AD 6	SAXON ASSET SECURITIES TRUST 2 SAST 2007-3 2A3		1FM	3,593,626	3,488,909	09/25/2047
81375W AB 2	SABR_04-O1		1FM	416,947	453,918	02/25/2034
81375W JQ 0	SECURITIZED ASSET BACKED RECEI		1FM	390,494	390,558	11/25/2035
82846G AH 3	SILVERSTONE MASTER ISSUER SMI_ SMI 2012-1A 2A1		1FE	5,027,194	5,000,000	01/21/2055
83611M NH 7	SOUNDVIEW HOME EQUITY LOAN TRU		1FM	4,641,871	4,774,024	03/25/2036
84751P GK 9	SPECIALTY UNDERWRITING & RESID		1FM	692,931	684,976	06/25/2036
86359D UT 2	LEHMAN XS TRUST LXS_05-5N		1FM	19,469,498	20,138,056	11/25/2035
86360L AE 6	STRUCTURED ASSET SECURITIES CO		1FM	4,722,457	5,224,061	07/25/2036
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE		1FM	20,369,364	20,887,107	01/25/2037
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-		1FM	855,073	870,522	07/25/2035
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-		1FM	6,922,283	6,767,064	10/25/2037
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER		1FE	405,567	401,586	06/01/2033
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S		1FM	4,327,239	4,280,267	05/25/2035
94980G BF 7	WFHN_04-2		1FM	9,356,738	9,579,091	10/25/2034
G45669 CM 1	HOLMES MASTER ISSUER PLC HMI_1		1FE	21,520,800	21,732,067	10/15/2054
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				797,004,158	813,007,724	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
05490J AA 2	BARCLAYS COMMERCIAL MORTGAGE S		1FM	2,716,863	2,751,164	02/15/2028
05490J AG 9	BARCLAYS COMMERCIAL MORTGAGE S		1FM	7,037,149	7,070,802	02/15/2028
05490J AJ 3	BARCLAYS COMMERCIAL MORTGAGE S		1FM	2,983,997	3,000,000	02/15/2028
05525U AA 6	BANC OF AMERICA MERRILL LYNCH		1FM	26,346,676	26,383,037	12/15/2029
05550Y AA 6	BLCP HOTEL TRUST BLCP_14-CLRN		1FM	5,275,658	5,280,414	08/15/2029
05550Y AG 3	BLCP HOTEL TRUST BLCP_14-CLRN		1FM	983,294	996,307	08/15/2029
05606Y AA 0	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	8,004,509	8,000,576	05/15/2029
05606Y AG 7	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	3,985,263	4,000,000	05/15/2029
05606Y AJ 1	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	7,927,903	8,000,000	05/15/2029
05950V AH 3	BACM_06-6		1FM	1,400,188	1,401,895	10/01/2045
059512 AE 3	BANC OF AMERICA COMMERCIAL MOR BACM 2007-3 A4		1FM	8,168,411	8,170,818	06/01/2049
059513 AE 1	BANC OF AMERICA COMMERCIAL MOR		1FM	4,577,062	4,535,256	02/01/2051
05952C AE 0	BANC OF AMERICA COMMERCIAL MOR		1FM	5,846,010	5,870,025	02/01/2051
07387M AG 4	BEAR STEARNS COMMERCIAL MORTGA		1FM	27,257	27,257	03/01/2039
07401D BC 4	BEAR STEARNS COMMERCIAL MORTGA		1FM	3,259,710	3,246,581	06/01/2050
12650D AA 7	CREDIT SUISSE MORTGAGE TRUST C		1FM	19,948,804	20,001,675	04/15/2029
22545L AG 4	CREDIT SUISSE MORTGAGE CAPITAL		1FM	4,999,696	5,002,942	12/01/2039
255030 AA 6	DIVCORE CLO LTD DIVCR_13-1A		1FE	21,689,008	21,852,904	11/15/2032
26885K AA 8	EQUITY MORTGAGE TRUST EQTY_14-		1FM	29,004,038	29,120,126	05/08/2031
26885K AG 5	EQUITY MORTGAGE TRUST EQTY_14-		1FM	6,336,856	6,487,214	05/08/2031
26885K AJ 9	EQUITY MORTGAGE TRUST EQTY_14-		1FM	1,953,068	2,000,000	05/08/2031
40422A AA 1	HILTON USA TRUST HILT_14-ORL		1FM	19,580,003	19,636,584	07/15/2029
46629Y AC 3	JP MORGAN CHASE COMMERCIAL MOR		1FM	14,256,878	14,205,767	06/01/2047
50179A AE 7	LB-UBS COMMERCIAL MORTGAGE TRU LBUBS 2007-C1 A4		1FM	1,953,315	1,949,638	02/11/2040
50179M AG 6	LB-UBS COMMERCIAL MORTGAGE TRU		1FM	404	406	09/11/2039
60688B AD 0	MERRILL LYNCH COUNTRYWIDE COMM		1FM	14,109,353	14,057,665	08/01/2049
61754J AF 5	MORGAN STANLEY CAPITAL I MSC_0 MSC 2007-T27 A4		1FM	6,141,438	6,091,022	06/01/2042
61756U AE 1	MORGAN STANELY CAPITAL I MSC_0		1FM	16,424,771	16,317,241	12/01/2049
92890X AA 5	WFCG COMMERCIAL MORTGAGE TRUST		1FM	14,057,907	14,306,832	11/15/2029

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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
92890X AE 7	WFCG COMMERCIAL MORTGAGE TRUST		1FM	2,386,133	2,410,424	11/15/2029...
92890X AG 2	WFCG COMMERCIAL MORTGAGE TRUST		1FM	1,590,822	1,606,988	11/15/2029...
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities				262,972,444	263,781,560	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
00037B AA 0	ABB FINANCE USA INC		1FE	7,518,789	7,493,421	05/08/2017...
001746 AC 0	AMERICAN MONEY MANAGEMENT CORP		1FE	5,525,834	5,500,000	05/26/2028...
001746 AG 1	AMERICAN MONEY MANAGEMENT CORP		1FE	2,021,024	2,000,000	05/26/2028...
001751 AA 4	AMERICAN MONEY MANAGEMENT CORP		1FE	10,017,660	10,000,000	11/15/2027...
001751 AC 0	AMERICAN MONEY MANAGEMENT CORP		1FE	1,003,084	999,745	11/15/2027...
001751 AE 6	AMERICAN MONEY MANAGEMENT CORP		1FE	2,018,036	1,987,538	11/15/2027...
00175L AA 0	AMERICAN MONEY MANAGEMENT CORP		1FE	2,999,982	2,986,374	07/27/2026...
00176D AA 7	AMMC_13-13A		1FE	12,018,936	12,116,119	01/26/2026...
00176J AA 4	AMERICAN MONEY MANAGEMENT CORP		1FE	17,032,147	17,000,000	04/14/2027...
00176J AD 8	AMERICAN MONEY MANAGEMENT CORP		1FE	6,007,842	6,000,000	04/14/2027...
00190Y AE 5	ARES_13-2A		1FE	1,000,102	992,545	07/28/2025...
00191Y AC 8	ARES CLO LTD ARES_15-1A		1FE	11,359,097	11,486,834	12/05/2026...
006278 AE 5	ADML14-1A		1FE	994,009	1,012,253	07/15/2026...
03762D AD 5	APIDOS CDO APID_07-CA		1FE	5,598,916	5,605,188	05/14/2020...
03765L AA 0	APIDOS CLO 2015-20A		1FE	8,002,728	8,000,000	01/16/2027...
03765P AA 1	APIDOS CLO APID_15-21A		1FE	34,866,031	34,850,798	07/18/2027...
03765P AC 7	APIDOS CLO APID_15-21A		1FE	13,282,537	13,300,000	07/18/2027...
04014W AA 3	ARES CLO LTD ARES_14-1A		1FE	1,660,105	1,675,054	04/17/2026...
04015B AC 4	ARES CLO LTD ARES14-31A		1FE	10,012,920	10,040,306	08/28/2025...
04015N AC 8	ARES CLO LTD ARES_15-4A		1FE	9,228,253	9,200,000	10/15/2026...
04015N AD 6	ARES CLO LTD ARES_15-4A		1FE	6,348,920	6,300,000	10/15/2026...
04941M AA 3	ATLAS SENIOR LOAN FUND LTD ATC		1FE	1,000,036	1,001,602	07/16/2026...
053633 AB 9	AVERY POINT CLO LTD AVERY		1FE	4,500,014	4,491,557	01/18/2025...
056162 AA 8	BABSON CLO LTD BABSN_15-IA		1FE	14,994,255	15,000,000	04/20/2027...
056162 AC 4	BABSON CLO LTD BABSN_15-IA		1FE	7,000,070	7,000,000	04/20/2027...
05617W AA 1	BABSON CLO LTD BABSN_13-IA		1FE	5,228,465	5,187,399	04/21/2025...
05617Y AC 3	BABSN_13-IIA		1FE	7,470,885	7,520,897	01/18/2025...
05874P AA 4	BALLYROCK LTD BALLY_13-1A BALLY 2013-1A A		1FE	3,385,608	3,400,000	05/20/2025...
087634 AC 5	BETONY CLO LTD BTNY_15-1A		1FE	10,500,557	10,500,000	04/15/2027...
09627R AC 8	BLUEMOUNTAIN CLO LTD BLUEM14-3		1FE	502,200	505,880	10/15/2026...
09627V AA 3	BLUEMOUNTAIN CLO LTD BLUEM_14-		1FE	5,825,944	5,818,765	11/30/2026...
114521 AB 3	BSMC_13-1A		1FE	7,943,504	8,031,608	04/17/2025...
12518X AA 5	CENT CLO LP CECLO_13-19A		1FE	4,997,390	5,039,104	10/29/2025...
12547U AA 6	CIFC FUNDING LTD CIFC_15-5A		1FE	6,009,210	6,000,000	10/25/2027...
12547U AC 2	CIFC FUNDING LTD CIFC_15-5A		1FE	8,079,328	8,000,000	10/25/2027...
12548C AA 5	CIFC FUNDING 2014-II LTD CIFC_		1FE	14,001,064	14,120,678	05/24/2026...
12548C AB 3	CIFC_14-2A		1FE	1,850,575	1,877,218	05/24/2026...
12548M AA 3	CIFC FUNDING LTD CIFC_15-1A		1FE	18,999,886	19,035,278	01/22/2027...
12548M AG 0	CIFC FUNDING LTD CIFC_15-1A		1FE	1,000,775	1,006,655	01/22/2027...
12549C AA 4	CIFC_13-3A		1FE	6,992,888	7,073,837	10/24/2025...
12549V AC 8	CIFC FUNDING LTD CIFC14-4A		1FE	999,929	1,000,000	10/17/2026...
12549V AE 4	CIFC FUNDING LTD CIFC14-4A		1FE	1,007,154	1,000,000	10/17/2026...
12550A AA 4	CIFC FUNDING LTD CIFC_14-5A		1FE	1,000,026	1,000,000	01/17/2027...
12550L AA 0	CIFC Funding Ltd		1FE	17,965,170	18,000,000	04/15/2027...
12550M AC 4	CIFC FUNDING LTD CIFC_15-3A		1FE	14,791,094	14,750,000	10/19/2027...
12550M AE 0	CIFC FUNDING LTD CIFC_15-3A		1FE	4,267,463	4,250,000	10/19/2027...
12550T AA 3	CIFC FUNDING LTD CIFC_15-4A		1FE	3,995,872	4,000,000	10/20/2027...
12550T AC 9	CIFC FUNDING LTD CIFC_15-4A		1FE	7,035,063	7,000,000	10/20/2027...
12550T AE 5	CIFC FUNDING LTD CIFC_15-4A		1FE	1,012,570	1,000,000	10/20/2027...
13057V AB 2	CALIFORNIA REPUBLIC AUTO RECEI		1FE	4,779,022	4,769,299	09/17/2018...
13057Y AE 0	CALIFORNIA REPUBLIC AUTO RECEI		1FE	6,545,695	6,499,090	05/16/2022...
139738 AG 3	CAPITAL AUTO RECEIVABLES ASSET		1FE	5,050,449	4,999,606	11/01/2020...
14308L AA 1	CARLYLE GLOBAL MARKET STRATEGI		1FE	500,117	500,000	07/27/2026...
14308L AE 3	CARLYLE GLOBAL MARKET STRATEGI		1FE	1,001,593	1,000,000	07/27/2026...
14309B AC 8	CARLYLE HIGH YIELD PARTNERS CA		1FE	4,912,965	5,000,000	08/01/2021...
14310D AC 1	CARLYLE GLOBAL MARKET STRATEGI		1FE	3,991,200	4,016,811	04/18/2025...
14310D AE 7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2013-2A B		1FE	3,484,488	3,500,000	04/18/2025...
14311F AA 9	CGMS_15-2A		1FE	23,327,591	23,374,973	04/27/2027...
14311N AA 2	CARLYLE GLOBAL MARKET STRATEGI		1FE	5,010,070	5,000,000	10/20/2027...
14311N AC 8	CARLYLE GLOBAL MARKET STRATEGI		1FE	4,024,332	4,000,000	10/20/2027...
14312E AA 1	CARLYLE GLOBAL MARKET STRATEGI		1FE	15,005,865	15,000,000	10/14/2028...
150323 AA 1	CEDAR FUNDING LTD CEDF14-4A		1FE	4,000,084	3,996,742	10/23/2026...
150323 AG 8	CEDAR FUNDING LTD CEDF14-4A		1FE	3,000,129	3,012,997	10/23/2026...
150326 AA 4	CEDAR FUNDING LTD CEDF_14-3A		1FE	5,039,170	5,041,217	05/20/2026...
15135D AJ 6	CENT CDO LTD CECDO_07-14A CECDO 2007-14A A2A		1FE	874,103	873,880	04/15/2021...
15136P AA 7	CENT CLO LP CECLO_13-17A		1FE	19,956,400	19,807,191	01/30/2025...
15137E AC 7	CECLO_14-21A		1FE	5,978,892	6,005,386	07/27/2026...
15137E AE 3	CECLO_14-21A		1FE	14,364,144	14,441,271	07/27/2026...
19329L AG 2	COLE PARK CLO LIMITED CLPK_15-		1FE	15,608,190	15,500,000	10/20/2028...
24702K AE 6	DELL EQUIPMENT FINANCE DEFT_14		1FE	5,679,302	5,679,254	06/22/2020...
26244E AA 8	DRYDEN SENIOR LOAN FUND DRSLF1		1FE	2,500,205	2,514,632	10/15/2026...
26244E AC 4	DRYDEN SENIOR LOAN FUND DRSLF1		1FE	3,503,483	3,522,117	10/15/2026...
26244G AB 1	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	14,057,134	14,000,000	08/15/2028...
26244G AC 9	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	4,034,504	4,000,000	08/15/2028...
26244K AA 4	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	12,047,724	12,000,000	10/15/2027...

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26244K AE 6	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	3,020,499	3,000,000	10/15/2027
26249M AA 5	DRYDEN SENIOR LOAN FUND DRSLF		1FE	23,043,401	23,000,000	04/15/2027
26249M AC 1	DRYDEN SENIOR LOAN FUND DRSLF		1FE	9,016,245	9,097,481	04/15/2027
26249Q AC 2	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	37,012,876	36,994,281	07/15/2027
26249Q AG 3	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	15,026,175	15,000,000	07/15/2027
26249Q AJ 7	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	2,016,706	2,000,000	07/15/2027
313305 AA 2	FEDERAL EXPRESS CORP 2012 PASS		2FE	2,100,767	2,094,948	01/15/2018
318030 AQ 6	FINN SQUARE CLO LTD FINNS_12-1		1FE	9,800,000	9,800,000	12/24/2023
34528Q CB 8	FORD CREDIT FLOORPLAN MASTER O		1FE	5,016,464	4,999,804	09/15/2019
34528Q CC 6	FORD CREDIT FLOORPLAN MASTER O		2AM	4,021,144	3,999,701	09/15/2019
36250Q AF 0	GM FINANCIAL AUTOMOBILE LEASIN		1FE	3,031,332	2,999,935	11/20/2019
36250Q AG 8	GM FINANCIAL AUTOMOBILE LEASIN		1FE	4,557,373	4,499,686	11/20/2019
36250Q AH 6	GM FINANCIAL AUTOMOBILE LEASIN		2AM	4,051,513	3,999,693	08/20/2020
36319G AA 2	GALAXY CLO LTD GALXY_14-18A		1FE	24,241,537	24,211,147	10/15/2026
36320W AA 4	GALAXY CLO LTD		1FE	6,010,752	6,000,000	01/20/2028
36320W AC 0	GALAXY CLO LTD GALXY_15-21A		1FE	4,012,384	4,000,000	01/20/2028
38013G AF 6	GM FINANCIAL AUTOMOBILE LEASIN		1FE	8,107,035	7,999,138	07/22/2019
44986R AB 2	ING INVSTMT MGMT CLO LTD INGIM		1FE	6,942,096	7,000,000	04/15/2024
44986W AA 3	INGIM_13-2A		1FE	7,483,208	7,500,000	04/25/2025
44986W AC 9	INGIM_13-2A		1FE	4,453,974	4,500,000	04/25/2025
46186G AE 3	INWOOD PARK CDO LTD INWD_06-1A INWD 2006-1A A2		1FE	1,279,675	1,237,917	01/20/2021
47047M AC 1	JAMESTOWN CLO LTD JTWN_13-2A JTWN 2013-2A A2A		1FE	5,162,861	5,250,000	01/22/2025
532621 AA 7	LIMEROCK CLO LROCK_14-2A		1FE	5,001,465	5,054,656	04/18/2026
55953H AA 1	MAGNETITE CLO MAGNE_15-12A		1FE	19,003,192	19,000,000	04/15/2027
55953H AC 7	MAGNETITE CLO MAGNE_15-12A		1FE	5,028,120	5,043,930	04/15/2027
55953J AA 7	MAGNETITE CLO LTD		1FE	35,569,722	35,500,000	07/18/2028
55953J AC 3	MAGNETITE CLO LTD		1FE	9,034,056	9,000,000	07/18/2028
55953J AE 9	MAGNETITE CLO LTD		1FE	5,020,460	5,000,000	07/18/2028
568416 BB 6	MRNPK_12-1A		1FE	5,003,385	5,000,000	10/12/2023
61744C RD 0	MORGAN STANLEY ABS CAPITAL I M		1FM	1,020,907	1,022,175	04/25/2035
62405C AA 2	MHAWK_14-3A		1FE	3,000,051	3,026,022	04/18/2025
62405C AC 8	MHAWK_14-3A		1FE	2,999,979	3,035,370	04/18/2025
62431R AA 7	MOUNTAIN VIEW FUNDING CLO MVEW MVEW 2007-3A A1		1FE	183,832	183,747	04/16/2021
64129J AE 0	NEUB_13-14A		1FE	15,811,888	16,000,000	04/28/2025
64129X AG 4	NEUB_14-16A		1FE	4,002,272	4,030,151	04/15/2026
659298 AA 1	NEND_13-1A		1FE	3,971,996	3,958,490	07/17/2025
67572W AE 6	OCTAGON INVESTMENT PARTNERS X OCT10 2006-10A B		1FE	426,179	426,244	10/18/2020
67573A AA 1	OCTAGON INVESTMENT PARTNERS XX		1FE	17,978,382	18,000,000	05/21/2027
67573A AC 7	OCTAGON INVESTMENT PARTNERS XX		1FE	17,999,766	18,000,000	05/21/2027
67575B AE 9	OCTAGON INVESTMENT PARTNERS XX		1FE	6,021,732	6,000,000	10/20/2026
67590A AA 0	OCTAGON INVESTMENT PARTNERS XI		1FE	6,988,639	7,000,000	01/15/2024
67590A AD 4	OCTAGON INVESTMENT PARTNERS XI		1FE	18,006,102	18,135,930	01/15/2024
67590B AA 8	OCT16_13-1A		1FE	991,779	977,266	07/17/2025
67590E AA 2	OCT15_13-1A		1FE	4,981,635	5,054,201	01/19/2025
67590E AC 8	OCT15_13-1A		1FE	5,000,065	5,000,000	01/19/2025
67590L AC 2	OCTAGON INVESTMENT PARTNERS XI		1FE	20,770,844	20,849,704	04/15/2026
67590L AE 8	OCTAGON INVESTMENT PARTNERS XI		1FE	1,451,520	1,469,857	04/15/2026
67590N AA 2	OCTAGON INVESTMENT PARTNERS XX		1FE	10,981,927	11,095,682	08/12/2026
67590N AC 8	OCTAGON INVESTMENT PARTNERS XX		1FE	1,001,294	1,014,163	08/12/2026
67590W AA 2	OCTAGON INVESTMENT PARTNERS XX		1FE	5,189,376	5,173,192	07/15/2027
67590W AE 4	OCTAGON INVESTMENT PARTNERS XX		1FE	6,013,776	6,000,000	07/15/2027
68268E AA 1	ONE MAIN FINANCIAL ISSUANCE TR		1FE	62,637,701	61,980,296	03/18/2026
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU		1FE	20,074,110	19,996,538	11/20/2028
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON		1FE	478,109	471,352	03/10/2027
687847 AC 7	OSCAR US FUNDING TRUST OSCAR_1		1FE	2,485,207	2,510,310	04/15/2019
687847 AD 5	OSCAR US FUNDING TRUST OSCAR_1		1FE	2,930,156	3,000,000	12/15/2021
68784L AB 8	OSCAR US FUNDING TRUST OSCAR_1		1FE	2,172,581	2,178,935	08/15/2018
68784L AD 4	OSCAR US FUNDING TRUST OSCAR_1		1FE	19,606,250	19,996,132	12/15/2019
72349B AA 2	PINNACLE PARK CLO LTD PPARK_14		1FE	1,752,009	1,751,676	04/15/2026
74981H AA 8	RACE POINT CLO LTD RACEP_15-9A		1FE	21,696,854	21,727,872	04/15/2027
74981H AC 4	RACE POINT CLO LTD RACEP_15-9A		1FE	7,012,642	7,000,000	04/15/2027
74982N AB 2	RACE POINT CLO RACEP_11-5A		1FE	5,000,445	5,000,000	12/15/2022
75620T AA 6	RCTTE 2015-1A		1FE	4,991,245	5,023,470	10/20/2027
75620T AE 8	RCTTE 2015-1A		1FE	4,004,944	4,013,169	10/20/2027
75620T AJ 7	RCTTE 2015-1A		1FE	2,008,452	2,006,665	10/20/2027
80283X AF 4	SANTANDER DRIVE TRUST SDART_14		1FE	4,513,769	4,499,762	08/17/2020
80284J AA 5	SANTANDER DRIVE AUTO RECEIVABL		2AM	1,212,055	1,212,640	03/16/2021
82651X AA 5	SIERRA RECEIVABLES FUNDING COM		1FE	420,056	419,196	07/20/2028
82835A AC 0	SILVERADO CLO LTD SLVR_06-2A		1FE	829,363	817,032	10/16/2020
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU		1FE	33,822,976	33,822,976	11/25/2025
83402V AB 7	SOFI CONSUMER LOAN PROGRAM TRU		2AM	1,308,489	1,308,037	11/25/2025
85172L AA 4	SPRINGLEAF FUNDING TRUST SLFT_		1FE	25,309,970	24,998,812	03/01/2023
85172M AA 2	SPRINGLEAF FUNDING TRUST SLFT_		1FE	50,150,845	49,980,960	05/15/2028
85431T AA 4	STANFIELD DAYTONA CLO LTD STAN STAND 2007-1A A1L		1FE	3,830,776	3,785,595	04/27/2021
860444 AC 2	STEWART PARK CLO LTD STWRT_15-		1FE	22,025,630	22,000,000	04/15/2026
860444 AE 8	STEWART PARK CLO LTD STWRT_15-		1FE	10,036,490	10,000,000	04/15/2026
864662 AB 7	SUDBURY MILL CLO LTD SUDSM_13-		1FE	9,991,540	10,107,957	01/17/2026
87154E AB 6	SYMPHONY CLO LTD SYMP_14-15A_H		1FE	13,000,208	13,119,538	10/17/2026
87154E AC 4	SYMPHONY CLO LTD SYMP_14-15A_H		1FE	2,750,259	2,795,002	10/17/2026

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
87159Q AC 2	SYMPHONY CLO LTD SYMP_14-14A		1FE	6,000,498	5,997,512	07/14/2026
87159Q AE 8	SYMP_14-14A		1FE	3,616,442	3,615,000	07/14/2026
87159Q AJ 7	SYMPHONY CLO LTD SYMP_14-14A		1FE	1,500,596	1,504,880	07/14/2026
872267 AE 9	TCF AUTO RECEIVABLES OWNER TRU		1FE	3,466,317	3,459,681	05/15/2020
872267 AF 6	TCF AUTO RECEIVABLES OWNER TRU		2AM	2,224,799	2,209,767	04/15/2021
88432C AA 4	WIND RIVER CLO LTD WINDR_14-1A		1FE	12,003,120	12,042,180	04/18/2026
88432G AA 5	WIND RIVER CLO LTD WINDR_15-2A		1FE	10,017,380	10,048,050	10/15/2027
88432G AC 1	WIND RIVER CLO LTD WINDR_15-2A		1FE	5,043,800	5,000,000	10/15/2027
89253U AA 8	TRADE MAPS LTD MAPS1_13-1A		1FE	9,982,700	10,000,000	12/10/2018
89253U AC 4	TRADE MAPS LTD MAPS1_13-1A		1FE	4,981,800	5,000,000	12/10/2018
89253U AE 0	TRADE MAPS LTD MAPS1_13-1A		2AM	1,744,613	1,750,000	12/10/2018
91830X AC 6	VOYA CLO LTD VOYA_12-3AR		1FE	4,004,776	4,000,000	10/15/2022
92912Q AA 4	VOYA CLO LTD VOYA14-3A		1FE	4,186,327	4,190,729	07/25/2026
92912Q AB 2	VOYA CLO LTD VOYA14-3A		1FE	836,607	850,373	07/25/2026
92913U AC 0	VOYA CLO LTD VOYA_15-3A		1FE	10,239,910	10,000,000	10/20/2027
92913U AE 6	VOYA CLO LTD VOYA_15-3A		1FE	3,093,903	3,000,000	10/20/2027
92914N AA 9	VOYA CLO LTD VOYA_15-1A		1FE	21,000,441	21,165,065	04/18/2027
92914N AC 5	VOYA CLO LTD VOYA_15-1A		1FE	3,000,090	3,000,000	04/18/2027
92914X AE 9	VOYA CLO LTD VOYA_15-2A		1FE	16,537,851	16,500,000	07/23/2027
92915C AC 8	VOYA CLO LTD VOYA_16-1A		1FE	1,004,503	994,438	01/20/2027
92916G AC 8	ING INVESTMENT MANAGEMENT CLO		1Z	17,000,000	17,000,000	10/15/2028
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities				1,444,552,760	1,444,297,227	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)				3,453,696,506	3,470,951,578	XXX
Hybrid Securities - Issuer Obligations						
R49235 CE 3	NORDEA BK NORGE ASA		1	3,733,125	5,439,992	11/29/2049
R57779 BC 4	DNB BANK ASA		2FE	7,227,542	10,956,549	12/31/2049
4299999. Hybrid Securities - Issuer Obligations				10,960,667	16,396,541	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities						
136069 AN 1	CANADIAN IMPERIAL BANK OF COMM		1AM	644,670	883,483	07/31/2084
46626Y AA 0	JP MORGAN CHASE CAPITAL XIII		2AM	1,640,486	2,000,000	09/30/2034
48123K AA 4	JPM CHASE CAPITAL XXI		2AM	16,015,053	19,949,033	01/15/2087
857476 AA 3	STATE STREET CAP TR I		2AM	6,211,708	7,000,000	05/15/2028
86788L AA 8	SUNTRUST CAP III		3AM	20,207,128	24,075,000	03/15/2028
94974P AA 7	WELLS FARGO CAP II		2AM	866,716	1,000,000	01/30/2027
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities				45,585,761	54,907,516	XXX
4899999. Total - Hybrid Securities				56,546,428	71,304,057	XXX
6199999. Total - Issuer Obligations				3,854,223,659	3,812,588,252	XXX
6299999. Total - Residential Mortgage-Backed Securities				3,227,405,001	3,190,742,529	XXX
6399999. Total - Commercial Mortgage-Backed Securities				262,972,444	263,781,560	XXX
6499999. Total - Other Loan-Backed and Structured Securities				1,541,505,534	1,554,845,697	XXX
6599999. Subtotal - Bonds				8,886,106,638	8,821,958,038	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						
26433C 2# 1	DUFF & PHELPS UTILITIES INCOME		RP1VFE	3,000,000	3,000,000	
26433C 3# 0	DUFF & PHELPS UTILITIES INCOME		RP1VFE	6,000,000	6,000,000	
26433C 4# 9	DUFF & PHELPS UTILITIES INCOME		RP1VFE	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)						
10 9	CTL Logistics		V	592,503	592,503	
AD 8	CHAMPION OPCO LLC		A	2,642	2,642	
10 7	TRUSTED MEDIA BRANDS INC		U	2	2	
13 1	CHAMPION HOLDCO LLC		A	1	1	
7199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				595,148	595,148	XXX
Common Stocks - Parent, Subsidiaries and Affiliates						
74939#						
7299999. Total - Common Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
7599999. Total - Common Stock				595,148	595,148	XXX
7699999. Total - Preferred and Common Stock				15,595,148	15,595,148	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)						
19121A PE 5	COCA-COLA COMPANY THE	@		9,959,172	9,970,500	02/14/2017
2332K0 PG 1	DNB BANK ASA	@		24,857,965	24,891,522	02/16/2017
59515M PD 1	MICROSOFT CORPORATION	@		14,939,205	14,961,709	02/13/2017
63873J PM 6	NATIXIS NEW YORK BRANCH	@		24,892,725	24,885,596	02/21/2017
65558F PH 2	NORDEA BANK AB	@		39,774,089	39,829,076	02/17/2017
71708E PM 1	PFIZER Inc	@		19,914,180	19,934,765	02/21/2017
83369B PM 2	SOCIETE GENERALE SA	@		14,912,733	14,933,150	02/21/2017
87019R PG 5	SWEDBANK AB	@		49,719,417	49,786,909	02/16/2017
313384 P5 2	FEDERAL HOME LOAN BANKS	@		34,988,798	34,981,167	11/14/2016
313385 DT 0	FEDERAL HOME LOAN BANKS	@		149,658,750	149,651,167	03/31/2017
313385 DT 0	FEDERAL HOME LOAN BANKS	@		80,316,863	80,316,863	03/31/2017
313385 DT 0	FEDERAL HOME LOAN BANKS	@		49,886,250	49,882,458	03/31/2017
313589 DW 0	FEDERAL NATIONAL MORTGAGE ASSO	@		44,903,059	44,898,816	04/03/2017
BME1TL 4S 1	JAPAN GOVERNMENT OF	@		100,815,361	100,823,556	02/10/2017
BME1UG 79 9	JAPAN GOVERNMENT OF	@		100,661,012	100,673,793	03/10/2017
E7357T BV 6	SPAIN KINGDOM OF	@		100,487,628	100,474,246	02/17/2017
912796 JE 0	UNITED STATES TREASURY	@		149,771,876	149,720,587	03/02/2017

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
912796 KJ 7	UNITED STATES TREASURY	@		99,860,972	99,824,879	02/23/2017
912796 KM 0	UNITED STATES TREASURY	@		149,735,063	149,663,935	03/09/2017
912796 KM 0	UNITED STATES TREASURY	@		99,823,375	99,777,061	03/09/2017
912796 KN 8	UNITED STATES TREASURY	@		28,545,930	28,537,967	03/16/2017
912796 KN 8	UNITED STATES TREASURY	@		81,445,730	81,421,318	03/16/2017
BME1LU 3Q 4	BANK OF AMERICA NA			100,000,000	100,000,000	11/28/2016
8999999 Total - Short-Term Invested Assets (Schedule DA Type)				1,569,870,153	1,569,841,040	XXX
Cash (Schedule E Part 1 Type)						
	Cash			175,176,361	175,176,361	
9099999. Total - Cash (Schedule E Part 1 Type)				175,176,361	175,176,361	XXX
Cash Equivalents (Schedle E Part 2 Type)						
89233G KH 8	TOYOTA MOTOR CREDIT CORP	@		49,989,766	49,986,554	10/17/2016
313384 L3 1	FEDERAL HOME LOAN BANKS	@		39,995,892	39,996,000	10/19/2016
313384 M9 7	FEDERAL HOME LOAN BANKS	@		28,293,593	28,292,408	11/02/2016
313384 P9 4	FEDERAL HOME LOAN BANKS	@		110,761,080	110,762,440	11/18/2016
313384 P9 4	FEDERAL HOME LOAN BANKS	@		69,975,412	69,979,475	11/18/2016
313384 P9 4	FEDERAL HOME LOAN BANKS	@		69,975,412	69,975,805	11/18/2016
313384 Q6 9	FEDERAL HOME LOAN BANKS	@		56,078,105	56,078,878	11/23/2016
313384 Q6 9	FEDERAL HOME LOAN BANKS	@		146,942,629	146,943,788	11/23/2016
912796 JW 0	UNITED STATES TREASURY	@		99,972,139	99,946,060	12/01/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 Type)				671,984,028	671,961,408	XXX
Other Assets						
	Derivatives			(13,893,050)	(12,103,253)	
9299999. Total - Other Assets				(13,893,050)	(12,103,253)	XXX
9999999. Totals				11,304,839,282	11,242,428,746	XXX

General Interrogatories:

1. Total activity for the year: Fair Value $.....10,732,552,487 Book/Adjusted Carrying Value $.....10,732,552,487
2. Average balance for the year: Fair Value $.....10,274,584,693 Book/Adjusted Carrying Value $.....10,274,584,693

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					5,468,462	5,488,368	5,663,042	XXX
Bank of New York Mellon, NA	Pittsburgh, PA					(867,110)	50,938	(850,636)	XXX
Citibank, NA	New Castle, DE					(44,327,259)	(39,068,550)	(53,449,539)	XXX
Citibank, NA	New York, NY					101,122,352	99,509,626	1,995,193	XXX
Citibank, NA	Bahamas, Grand Bahamas					21,175,241	21,647,807	21,455,877	XXX
Citibank, NA	Wilmington, DE					400,000	399,842	0	XXX
Federal Home Loan Bank	Boston, MA					7,735,932	6,611,881	7,737,793	XXX
Federal Home Loan Bank	Pittsburgh, PA			181,619	79,576	31,882,095	30,862,953	30,924,930	XXX
Federal Home Loan Bank	Des Moines, IA					3,844,598	3,844,648	3,844,692	XXX
JPMorgan Chase Bank, NA	New York, NY					242,296,643	188,660,785	703,299,267	XXX
JPMorgan Chase Bank, NA	London					2,702,447	803,031	802,705	XXX
The Northern Trust Company	Chicago, IL					388,338	727,328	299,824	XXX
US Bank	Minneapolis, MN					192,093	722,991	424,386	XXX
Wells Fargo	San Francisco, CA					(1,903,990)	(1,358,474)	(1,354,465)	XXX
0199998 - Deposits in 5 depositories that do not exceed allowable limits in any one depository – Open Depositories						267,374	55,714	(29,586)	XXX
0199999. Total Open Depositories		XXX	XXX	181,619	79,576	370,377,215	318,958,887	720,763,484	XXX
0399999. Total Cash on Deposit		XXX	XXX	181,619	79,576	370,377,215	318,958,887	720,763,484	XXX
0599999. Total Cash		XXX	XXX	181,619	79,576	370,377,215	318,958,887	720,763,484	XXX

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		09/15/2016		10/13/2016	79,994,933		6,755
UNITED STATES TREASURY		09/28/2016		10/20/2016	39,997,446		403
UNITED STATES TREASURY		09/29/2016		10/27/2016	34,196,709		1,095
UNITED STATES TREASURY		09/01/2016		12/01/2016	99,946,060		26,948
UNITED STATES TREASURY		09/27/2016		12/22/2016	3,898,011		98
0199999. U.S. Government Bonds - Issuer Obligations					258,033,158	0	35,301
0599999. Total - U.S. Government Bonds					258,033,158	0	35,301
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		07/05/2016		10/05/2016	42,998,191		38,408
FEDERAL HOME LOAN BANKS		08/31/2016		10/12/2016	49,996,027		11,194
FEDERAL HOME LOAN BANKS		09/30/2016		10/19/2016	39,996,000		222
FEDERAL HOME LOAN BANKS		08/01/2016		10/26/2016	8,998,007		4,780
FEDERAL HOME LOAN BANKS		08/11/2016		10/28/2016	109,972,319		57,722
FEDERAL HOME LOAN BANKS		09/15/2016		11/02/2016	28,292,408		3,917
FEDERAL HOME LOAN BANKS		09/30/2016		11/18/2016	310,699,336		11,726
FEDERAL HOME LOAN BANKS		09/29/2016		11/23/2016	272,998,980		5,370
FEDERAL HOME LOAN MORTGAGE COR		07/06/2016		10/06/2016	49,997,869		36,202
SUMMARY ADJUSTMENT		09/30/2016		11/01/2016	5,320		
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					913,954,457	0	169,541
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					913,954,457	0	169,541
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AMERICAN HONDA FINANCE CORPORA		07/28/2016		10/25/2016	37,987,031		34,003
COMDISCO HOLDING CO INC		09/15/2003		09/15/2003	5,315		
MICROSOFT CORPORATION		08/18/2016		10/25/2016	19,993,230		12,119
NESTLE CAPITAL CORP		08/18/2016		11/07/2016	19,988,919		13,219
PEPSICO INC		08/19/2016		11/16/2016	19,988,220		10,198
TOYOTA MOTOR CREDIT CORP		07/25/2016		10/17/2016	49,986,554		55,388
AIM STIT TREASURY PORTFOLIO		09/30/2016		12/01/2016	938		
WELLS FARGO GOVT INSTITUTIONAL		09/30/2016		12/01/2016	1,098		
Citibank NY		09/29/2016		10/29/2016	15,300,776	43	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					163,252,080	43	124,926
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					163,252,080	43	124,926
Total Bonds							
7799999. Subtotals - Issuer Obligations					1,335,239,695	43	329,767
8399999. Subtotals - Bonds					1,335,239,695	43	329,767
8699999. Total - Cash Equivalents					1,335,239,695	43	329,767